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HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

UnitedHealthcare Community Plan of Ohio, Inc.

NAIC Group Code 0707 (Current) 0707 (Prior) NAIC Company Code 12323 Employer's ID Number 56-2451429

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

Licensed as business type: Health Insuring Corporation

Is HMO Federally Qualified? Yes [ ] No [ ]

Incorporated/Organized 03/29/2004 Commenced Business 10/01/2005

Statutory Home Office 5900 Parkwood Place (Street and Number), Dublin, OH, US 43016 (City or Town, State, Country and Zip Code)

Main Administrative Office 9800 Health Care Lane, MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-931-4014 (Area Code) (Telephone Number)

Mail Address 9800 Health Care Lane, MN006-W500 (Street and Number or P.O. Box), Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 9800 Health Care Lane, MN006-W500 (Street and Number)
Minnetonka, MN, US 55343 (City or Town, State, Country and Zip Code), 952-931-4014 (Area Code) (Telephone Number)

Internet Website Address www.uhccommunityplan.com

Statutory Statement Contact Rachel Ivelisse Corona (Name), 952-406-4923 (Area Code) (Telephone Number)
rachel_corona@uhc.com (E-mail Address), 952-931-4651 (FAX Number)

OFFICERS

Chief Executive Officer and President	Scott Douglas Waulters	Treasurer	Marilyn Victoria Hirsch #
Secretary	Bryn Searns	Chief Financial Officer	Alba McGinnis

OTHER

Nyle Brent Cottington, Vice President
Heather Anastasia Lang, Assistant Secretary

DIRECTORS OR TRUSTEES

Brendan Paul Hostetler
Debra Joanne Sather
Scott Douglas Waulters

State of _____ County of _____ State of _____ County of _____ State of _____ County of _____

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Alba McGinnis	Bryn Searns	Scott Douglas Waulters
Chief Financial Officer	Secretary	Chief Executive Officer and President

Subscribed and sworn to before me this _____ day of _____ | Subscribed and sworn to before me this _____ day of _____ | Subscribed and sworn to before me this _____ day of _____

a. Is this an original filing?..... Yes [X] No [ ]
b. If no,
1. State the amendment number……..
2. Date filed……..
3. Number of pages attached……...

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	13,273,074	1.667	13,273,074	0	13,273,074	1.667
1.02 All other governments	3,893,025	0.489	3,893,025	0	3,893,025	0.489
1.03 U.S. states, territories and possessions, etc. guaranteed	14,232,735	1.787	14,232,736	0	14,232,736	1.787
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	27,378,319	3.438	27,378,318	0	27,378,318	3.438
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	208,933,377	26.233	208,933,373	0	208,933,373	26.233
1.06 Industrial and miscellaneous	257,990,377	32.392	257,990,381	0	257,990,381	32.392
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	525,700,907	66.005	525,700,907	0	525,700,907	66.005
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	0	0.000	0	0	0	0.000
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	102,775	0.013	102,775	0	102,775	0.013
6.02 Cash equivalents (Schedule E, Part 2)	268,827,755	33.753	268,827,755	0	268,827,755	33.753
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	268,930,530	33.766	268,930,530	0	268,930,530	33.766
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	1,824,993	0.229	1,824,993	0	1,824,993	0.229
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	796,456,430	100.000	796,456,430	0	796,456,430	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

1.	Book/adjusted carrying value, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	
3.	Current year change in encumbrances:	
	3.1 Totals, Part 1, Column 13	
	3.2 Totals, Part 3, Column 11	
4.	Total gain (loss) on disposals, Part 3, Column 18	
5.	Deduct amounts received on disposals, Part 3, Column 15	
6.	Total foreign exchange change in book/adjusted carrying value:	
	6.1 Totals, Part 1, Column 15	
	6.2 Totals, Part 3, Column 13	
7.	Deduct current year's other-than-temporary impairment recognized:	
	7.1 Totals, Part 1, Column 12	
	7.2 Totals, Part 3, Column 10	
8.	Deduct current year's depreciation:	
	8.1 Totals, Part 1, Column 11	
	8.2 Totals, Part 3, Column 9	
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	
10.	Deduct total nonadmitted amounts	
11.	Statement value at end of current period (Line 9 minus Line 10)	

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,827,111	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	1,827,111
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		0
8.	Deduct amortization of premium and depreciation		2,118
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		1,824,993
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,824,993

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		552,331,105
2.	Cost of bonds and stocks acquired, Part 3, Column 7		96,599,944
3.	Accrual of discount		710,685
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	0	0
5.	Total gain (loss) on disposals, Part 4, Column 19		1,148,970
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		121,275,385
7.	Deduct amortization of premium		3,814,421
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		525,700,898
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		525,700,898

SCHEDULE D - SUMMARY BY COUNTRY

Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	13,273,074	11,911,373	13,177,052	13,486,585
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	3,893,025	3,199,205	3,891,551	3,900,000
	4. Totals	17,166,099	15,110,578	17,068,603	17,386,585
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	14,232,735	13,615,433	16,206,999	13,085,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	27,378,319	26,244,246	30,264,878	25,625,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	208,933,377	190,027,041	214,249,349	204,268,154
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	217,624,970	205,225,760	220,108,777	216,506,672
	9. Canada	8,122,311	7,730,939	8,133,833	8,109,000
	10. Other Countries	32,243,100	30,483,357	32,327,099	32,086,392
	11. Totals	257,990,381	243,440,056	260,569,709	256,702,064
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	525,700,911	488,437,354	538,359,538	517,066,803
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals	0	0	0	
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	525,700,911	488,437,354	538,359,538	

SCHEDULE D - PART 1A - SECTION 1

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	9,611,834	4,175,845	7,618,923	72,543	0	XXX	21,479,145	4.0	29,981,945	5.3	21,479,145	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	9,611,834	4,175,845	7,618,923	72,543	0	XXX	21,479,145	4.0	29,981,945	5.3	21,479,145	0
2. All Other Governments												
2.1 NAIC 1	0	814,788	1,017,896	0	0	XXX	1,832,684	0.3	1,832,370	0.3	1,832,684	0
2.2 NAIC 2	0	0	2,060,341	0	0	XXX	2,060,341	0.4	2,059,954	0.4	1,860,445	199,896
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	814,788	3,078,237	0	0	XXX	3,893,025	0.7	3,892,324	0.7	3,693,129	199,896
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	14,232,736	0	0	0	XXX	14,232,736	2.7	14,754,635	2.6	14,232,736	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	14,232,736	0	0	0	XXX	14,232,736	2.7	14,754,635	2.6	14,232,736	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	210,000	24,598,318	430,000	2,140,000	0	XXX	27,378,318	5.1	25,932,670	4.6	27,378,318	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	210,000	24,598,318	430,000	2,140,000	0	XXX	27,378,318	5.1	25,932,670	4.6	27,378,318	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	14,439,281	69,826,422	61,902,807	43,506,530	19,258,333	XXX	208,933,373	39.1	204,828,609	36.0	208,933,373	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	14,439,281	69,826,422	61,902,807	43,506,530	19,258,333	XXX	208,933,373	39.1	204,828,609	36.0	208,933,373	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	37,276,977	91,405,174	42,296,010	4,369,354	320,475	XXX	175,667,990	32.9	207,246,462	36.4	130,763,342	44,904,648
6.2 NAIC 2	15,281,829	37,010,634	22,651,633	7,378,295	0	XXX	82,322,391	15.4	82,408,448	14.5	75,695,114	6,627,277
6.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	52,558,806	128,415,808	64,947,643	11,747,649	320,475	XXX	257,990,381	48.3	289,654,910	50.9	206,458,456	51,531,925
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 1 (Continued)

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 61,538,092	205,053,283	113,265,636	50,088,427	19,578,808	0	449,524,246	84.2	XXX	XXX	404,619,598	44,904,648
12.2 NAIC 2	(d) 15,281,829	37,010,634	24,711,974	7,378,295	0	0	84,382,732	15.8	XXX	XXX	77,555,559	6,827,173
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	76,819,921	242,063,917	137,977,610	57,466,722	19,578,808	0	(b) 533,906,978	100.0	XXX	XXX	482,175,157	51,731,821
12.8 Line 12.7 as a % of Col. 7	14.4	45.3	25.8	10.8	3.7	0.0	100.0	XXX	XXX	XXX	90.3	9.7
13. Total Bonds Prior Year												
13.1 NAIC 1	52,008,709	232,657,052	138,481,955	45,027,816	16,401,159	0	XXX	XXX	484,576,691	85.2	427,428,446	57,148,245
13.2 NAIC 2	2,689,101	53,252,061	27,898,763	628,477	0	0	XXX	XXX	84,468,402	14.8	78,000,632	6,467,770
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	54,697,810	285,909,113	166,380,718	45,656,293	16,401,159	0	XXX	XXX	(b) 569,045,093	100.0	505,429,078	63,616,015
13.8 Line 13.7 as a % of Col. 9	9.6	50.2	29.2	8.0	2.9	0.0	XXX	XXX	100.0	XXX	88.8	11.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	49,359,461	179,642,659	106,885,548	49,153,123	19,578,808	0	404,619,599	75.8	427,428,446	75.1	404,619,599	XXX
14.2 NAIC 2	13,717,125	34,905,007	21,996,737	6,936,690	0	0	77,555,559	14.5	78,000,632	13.7	77,555,559	XXX
14.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	63,076,586	214,547,666	128,882,285	56,089,813	19,578,808	0	482,175,158	90.3	505,429,078	88.8	482,175,158	XXX
14.8 Line 14.7 as a % of Col. 7	13.1	44.5	26.7	11.6	4.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	11.8	40.2	24.1	10.5	3.7	0.0	90.3	XXX	XXX	XXX	90.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	12,178,631	25,410,624	6,380,088	935,304	0	0	44,904,647	8.4	57,148,245	10.0	XXX	44,904,647
15.2 NAIC 2	1,564,704	2,105,627	2,715,237	441,605	0	0	6,827,173	1.3	6,467,770	1.1	XXX	6,827,173
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	13,743,335	27,516,251	9,095,325	1,376,909	0	0	51,731,820	9.7	63,616,015	11.2	XXX	51,731,820
15.8 Line 15.7 as a % of Col. 7	26.6	53.2	17.6	2.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.6	5.2	1.7	0.3	0.0	0.0	9.7	XXX	XXX	XXX	XXX	9.7

(a) Includes $ 50,844,023 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 8,206,071 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	9,551,455	3,987,809	7,470,466	0	0	XXX	21,009,730	3.9	29,450,923	5.2	21,009,730	0
1.02 Residential Mortgage-Backed Securities	60,380	188,036	148,456	72,543	0	XXX	469,415	0.1	531,021	0.1	469,415	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	9,611,835	4,175,845	7,618,922	72,543	0	XXX	21,479,145	4.0	29,981,944	5.3	21,479,145	0
2. All Other Governments												
2.01 Issuer Obligations	0	814,788	3,078,236	0	0	XXX	3,893,024	0.7	3,892,323	0.7	3,693,129	199,895
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	814,788	3,078,236	0	0	XXX	3,893,024	0.7	3,892,323	0.7	3,693,129	199,895
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	14,232,736	0	0	0	XXX	14,232,736	2.7	14,754,635	2.6	14,232,736	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	14,232,736	0	0	0	XXX	14,232,736	2.7	14,754,635	2.6	14,232,736	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	210,000	24,598,318	430,000	2,140,000	0	XXX	27,378,318	5.1	25,932,670	4.6	27,378,318	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	210,000	24,598,318	430,000	2,140,000	0	XXX	27,378,318	5.1	25,932,670	4.6	27,378,318	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	4,694,243	35,281,387	32,047,424	4,932,577	0	XXX	76,955,631	14.4	77,809,728	13.7	76,955,632	(1)
5.02 Residential Mortgage-Backed Securities	9,621,323	32,850,379	29,834,240	38,573,952	19,258,333	XXX	130,138,227	24.4	125,146,172	22.0	130,138,227	0
5.03 Commercial Mortgage-Backed Securities	123,714	1,694,656	21,143	0	0	XXX	1,839,513	0.3	1,872,707	0.3	1,839,514	(1)
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	14,439,280	69,826,422	61,902,807	43,506,529	19,258,333	XXX	208,933,371	39.1	204,828,607	36.0	208,933,373	(2)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	34,154,483	111,300,340	59,264,979	10,812,345	320,475	XXX	215,852,622	40.4	227,673,873	40.0	190,869,190	24,983,432
6.02 Residential Mortgage-Backed Securities	185,803	625,891	519,220	659,563	0	XXX	1,990,477	0.4	2,218,727	0.4	0	1,990,477
6.03 Commercial Mortgage-Backed Securities	7,427,089	6,373,792	2,110,899	0	0	XXX	15,911,780	3.0	21,334,446	3.7	10,141,730	5,770,050
6.04 Other Loan-Backed and Structured Securities	10,791,431	10,115,786	3,052,545	275,740	0	XXX	24,235,502	4.5	38,427,863	6.8	5,447,537	18,787,965
6.05 Totals	52,558,806	128,415,809	64,947,643	11,747,648	320,475	XXX	257,990,381	48.3	289,654,909	50.9	206,458,457	51,531,924
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Type and Subtype of Issues

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	48,610,181	190,215,378	102,291,105	17,884,922	320,475	XXX	359,322,061	67.3	XXX	XXX	334,138,735	25,183,326
12.02 Residential Mortgage-Backed Securities	9,867,506	33,664,306	30,501,916	39,306,058	19,258,333	XXX	132,598,119	24.8	XXX	XXX	130,607,642	1,990,477
12.03 Commercial Mortgage-Backed Securities	7,550,803	8,068,448	2,132,042	0	0	XXX	17,751,293	3.3	XXX	XXX	11,981,244	5,770,049
12.04 Other Loan-Backed and Structured Securities	10,791,431	10,115,786	3,052,545	275,740	0	XXX	24,235,502	4.5	XXX	XXX	5,447,537	18,787,965
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	76,819,921	242,063,918	137,977,608	57,466,720	19,578,808	0	533,906,975	100.0	XXX	XXX	482,175,158	51,731,817
12.10 Line 12.09 as a % of Col. 7	14.4	45.3	25.8	10.8	3.7	0.0	100.0	XXX	XXX	XXX	90.3	9.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	28,921,765	210,135,691	130,996,757	9,139,593	320,346	XXX	XXX	XXX	379,514,152	66.7	354,274,531	25,239,621
13.02 Residential Mortgage-Backed Securities	10,716,373	34,625,678	30,192,986	36,284,703	16,076,180	XXX	XXX	XXX	127,895,920	22.5	125,677,195	2,218,725
13.03 Commercial Mortgage-Backed Securities	7,057,271	13,809,232	2,340,650	0	0	XXX	XXX	XXX	23,207,153	4.1	16,483,174	6,723,979
13.04 Other Loan-Backed and Structured Securities	8,002,399	27,338,511	2,850,322	231,998	4,633	XXX	XXX	XXX	38,427,863	6.8	8,994,178	29,433,685
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	54,697,808	285,909,112	166,380,715	45,656,294	16,401,159	0	XXX	XXX	569,045,088	100.0	505,429,078	63,616,010
13.10 Line 13.09 as a % of Col. 9	9.6	50.2	29.2	8.0	2.9	0.0	XXX	XXX	100.0	XXX	88.8	11.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	43,191,206	175,907,243	97,276,492	17,443,318	320,475	XXX	334,138,734	62.6	354,274,531	62.3	334,138,734	XXX
14.02 Residential Mortgage-Backed Securities	9,681,703	33,038,416	29,982,696	38,646,495	19,258,333	XXX	130,607,643	24.5	125,677,195	22.1	130,607,643	XXX
14.03 Commercial Mortgage-Backed Securities	5,841,442	4,516,704	1,623,098	0	0	XXX	11,981,244	2.2	16,483,174	2.9	11,981,244	XXX
14.04 Other Loan-Backed and Structured Securities	4,362,234	1,085,303	0	0	0	XXX	5,447,537	1.0	8,994,178	1.6	5,447,537	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	63,076,585	214,547,666	128,882,286	56,089,813	19,578,808	0	482,175,158	90.3	505,429,078	88.8	482,175,158	XXX
14.10 Line 14.09 as a % of Col. 7	13.1	44.5	26.7	11.6	4.1	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	11.8	40.2	24.1	10.5	3.7	0.0	90.3	XXX	XXX	XXX	90.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	5,418,975	14,308,135	5,014,613	441,604	0	XXX	25,183,327	4.7	25,239,621	4.4	XXX	25,183,327
15.02 Residential Mortgage-Backed Securities	185,803	625,890	519,220	659,563	0	XXX	1,990,476	0.4	2,218,725	0.4	XXX	1,990,476
15.03 Commercial Mortgage-Backed Securities	1,709,361	3,551,744	508,944	0	0	XXX	5,770,049	1.1	6,723,979	1.2	XXX	5,770,049
15.04 Other Loan-Backed and Structured Securities	6,429,197	9,030,483	3,052,545	275,740	0	XXX	18,787,965	3.5	29,433,685	5.2	XXX	18,787,965
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	13,743,336	27,516,252	9,095,322	1,376,907	0	0	51,731,817	9.7	63,616,010	11.2	XXX	51,731,817
15.10 Line 15.09 as a % of Col. 7	26.6	53.2	17.6	2.7	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.6	5.2	1.7	0.3	0.0	0.0	9.7	XXX	XXX	XXX	XXX	9.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	27,261,695	27,261,695	0	0	0
3. Accrual of discount	125,083	125,083	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	2,443	2,443	0	0	0
6. Deduct consideration received on disposals	27,389,221	27,389,221	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment:

Schedule DB - Part A - Verification - Options, Caps, Floors, Collars, Swaps and Forwards

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

Schedule DB - Verification - Book/Adjusted Carrying Value, Fair Value and Potential Exposure of Derivatives

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	45,166,260	16,713,982	28,044,618	407,660
2. Cost of cash equivalents acquired	2,681,833,618	140,060,009	2,541,751,309	22,300
3. Accrual of discount	719,850	719,850	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	(442)	(442)	0	0
6. Deduct consideration received on disposals	2,458,891,531	149,287,329	2,309,604,202	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	268,827,755	8,206,070	260,191,725	429,960
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	268,827,755	8,206,070	260,191,725	429,960

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment: Qualifying cash pool via SSAP 2R

Schedule A - Part 1 - Real Estate Owned

N O N E

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

SCHEDULE BA - PART 1

Showing Other Long-Term Invested Assets OWNED December 31 of Current Year

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
000000-00-0	NAHT Berwyn East Place Senior				Natl Affordable Housing	1.D	06/27/2024	1	1,827,111	1,824,994	1,824,994	0	(2,118)	0	0	0	0	10,631,884	100.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									1,827,111	1,824,994	1,824,994	0	(2,118)	0	0	0	0	10,631,884	XXX
6099999. Total - Unaffiliated									1,827,111	1,824,994	1,824,994	0	(2,118)	0	0	0	0	10,631,884	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									1,827,111	1,824,994	1,824,994	0	(2,118)	0	0	0	0	10,631,884	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 1,824,994	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE December 31 of Current Year

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	NAHT Berwyn East Place Senior			Natl Affordable Housing	06/27/2024	1	1,827,111	0	0	100.000
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							1,827,111	0	0	XXX
6099999. Total - Unaffiliated							1,827,111	0	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							1,827,111	0	0	XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Year

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
6299999 - Totals																			

NONE

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912828-X8-8	US Treasury Note	SD			1.A	3,031,500	95.7820	3,088,970	3,225,000	3,069,407	0	37,907	0	0	2.375	4.546	MN	9,944	38,297	05/17/2024	05/15/2027
912828-XB-1	US Treasury Note	SD			1.A	441,786	99.2250	421,706	425,000	426,728	0	(4,654)	0	0	2.125	1.022	MN	1,173	9,031	12/19/2023	05/15/2025
912828-ZL-7	US Treasury Note				1.A	867,406	98.7380	913,327	925,000	918,656	0	19,044	0	0	0.375	2.487	AO	594	3,469	03/31/2022	04/30/2025
91282C-CS-8	US Treasury Note				1.A	1,383,159	81.6310	1,134,671	1,390,000	1,385,352	0	668	0	0	1.250	1.303	FA	6,563	17,375	08/31/2021	08/15/2031
91282C-DJ-7	US Treasury Bond				1.A	4,581,911	81.7350	3,784,331	4,630,000	4,595,845	0	4,691	0	0	1.375	1.488	MN	8,266	63,663	12/27/2021	11/15/2031
91282C-DQ-1	US Treasury Note				1.A	916,086	94.3300	867,836	920,000	918,402	0	784	0	0	1.250	1.338	JD	32	11,500	01/03/2022	12/31/2026
91282C-DY-4	US Treasury Bond				1.A	1,485,352	84.1400	1,262,100	1,500,000	1,489,268	0	1,464	0	0	1.875	1.983	FA	10,623	28,125	02/17/2022	02/15/2032
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						12,707,200	XXX	11,472,941	13,015,000	12,803,658	0	59,904	0	0	XXX	XXX	XXX	37,195	171,460	XXX	XXX
3620A5-A8-2	GNMA Pool 719231 MBS			4	1.A	25,016	96.6990	22,767	23,544	24,585	0	(194)	0	0	4.500	3.710	MON	88	1,060	08/16/2013	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS			4	1.A	40,995	94.0260	35,993	38,280	40,230	0	33	0	0	4.000	2.979	MON	128	1,531	06/17/2013	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS			4	1.A	27,863	96.8600	25,304	26,124	27,219	0	(58)	0	0	4.500	3.878	MON	98	1,175	08/06/2013	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS			4	1.A	31,624	96.5900	28,648	29,659	30,947	0	(17)	0	0	4.500	3.861	MON	111	1,335	08/13/2013	01/15/2041
38380K-GF-6	GNMA 2017-172 PA RMBS			4	1.A	344,354	92.0170	325,720	353,978	346,435	0	(2,167)	0	0	3.000	3.491	MON	885	10,619	09/20/2018	02/20/2047
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						469,852	XXX	438,432	471,585	469,416	0	(2,403)	0	0	XXX	XXX	XXX	1,310	15,720	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,177,052	XXX	11,911,373	13,486,585	13,273,074	0	57,501	0	0	XXX	XXX	XXX	38,505	187,180	XXX	XXX
059626-AC-5	Banco Nacional de Panama Corp Note Call 144A		D	1	2.C FE	199,824	79.6520	159,304	200,000	199,896	0	17	0	0	2.500	2.510	FA	1,944	5,000	08/04/2020	08/11/2030
168863-DT-2	REPUBLIC OF CHILE Corp Note Call		D	2	1.F FE	1,017,175	80.7840	823,997	1,020,000	1,017,896	0	217	0	0	2.550	2.577	JJ	11,127	26,010	07/22/2021	07/27/2033
168863-DX-3	REPUBLIC OF CHILE Corp Note MW Call		D	1	1.F FE	814,511	95.4720	778,097	815,000	814,788	0	98	0	0	2.750	2.763	JJ	9,401	22,413	01/27/2022	01/31/2027
698299-BN-3	REPUBLIC OF PANAMA Corp Note		D		2.C FE	628,394	70.1430	438,394	625,000	627,352	0	(276)	0	0	2.252	2.199	MS	3,597	14,075	01/20/2021	09/29/2032
698299-BR-4	REPUBLIC OF PANAMA Corp Note Call MW		D	1	2.C FE	795,000	75.4890	600,138	795,000	795,000	0	0	0	0	3.298	3.298	JJ	11,799	26,219	01/11/2022	01/19/2033
91087B-AT-7	United Mexican Corp Note Call MW		D		2.B FE	436,647	89.7250	399,276	445,000	438,093	0	646	0	0	4.875	5.105	MN	2,531	21,694	08/08/2022	05/19/2033
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						3,891,551	XXX	3,199,206	3,900,000	3,893,025	0	702	0	0	XXX	XXX	XXX	40,399	115,411	XXX	XXX
0309999999. Total - All Other Government Bonds						3,891,551	XXX	3,199,206	3,900,000	3,893,025	0	702	0	0	XXX	XXX	XXX	40,399	115,411	XXX	XXX
13063D-QR-2	CALIFORNIA ST GO Cont Call			2	1.C FE	1,316,320	109.0630	1,090,630	1,000,000	1,155,806	0	(31,408)	0	0	5.000	1.580	AO	12,500	50,000	09/06/2019	10/01/2032
13063D-ZL-5	CALIFORNIA ST GO Non Call				1.C FE	5,217,760	105.8800	4,235,200	4,000,000	4,502,998	0	(176,056)	0	0	5.000	0.520	MN	33,333	200,000	11/24/2020	11/01/2027
20772K-GE-3	CONNECTICUT ST GO Cont Call			2	1.D FE	182,951	106.5320	165,125	155,000	167,962	0	(2,804)	0	0	5.000	2.910	AO	1,636	7,750	04/10/2019	04/15/2036
20772K-RR-2	CONNECTICUT ST GO Non Call				1.D FE	1,162,895	103.4920	1,091,841	1,055,000	1,099,699	0	(25,472)	0	0	5.000	2.442	MS	15,532	52,750	05/26/2022	09/15/2026
57582R-J5-6	MASSACHUSETTS ST GO Non Call				1.B FE	1,999,620	107.9550	1,619,325	1,500,000	1,745,262	0	(63,045)	0	0	5.000	0.670	MN	12,500	75,000	11/19/2020	11/01/2028
57582R-TH-9	MASSACHUSETTS ST GO Non Call				1.B FE	3,758,910	103.1490	3,094,470	3,000,000	3,205,236	0	(136,108)	0	0	5.000	0.420	JJ	75,000	150,000	11/24/2020	07/01/2026
677522-B7-8	OHIO ST GO Non Call				1.A FE	293,195	102.7450	256,863	250,000	258,361	0	(6,114)	0	0	5.000	2.431	MN	2,083	12,500	11/29/2018	05/01/2026
70914P-W6-5	PENNSYLVANIA ST GO MW			2	1.C FE	1,017,338	92.6950	1,042,819	1,125,000	1,068,766	0	20,451	0	0	1.450	3.490	FA	6,797	16,313	05/26/2022	08/01/2027
93974D-UF-3	WASHINGTON ST GO Cont Call			2	1.B FE	1,258,010	101.9160	1,019,160	1,000,000	1,028,645	0	(28,056)	0	0	5.000	2.091	JJ	25,000	50,000	02/17/2016	07/01/2027
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						16,206,999	XXX	13,615,433	13,085,000	14,232,735	0	(448,612)	0	0	XXX	XXX	XXX	184,381	614,313	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						16,206,999	XXX	13,615,433	13,085,000	14,232,735	0	(448,612)	0	0	XXX	XXX	XXX	184,381	614,313	XXX	XXX
011415-SR-8	ALAMO TX CMNTY C GO Non Call				1.A FE	3,115,223	108.1260	2,562,586	2,370,000	2,798,341	0	(90,129)	0	0	5.000	0.990	FA	44,767	118,500	05/19/2021	08/15/2029
186392-CD-6	CLEVELAND OH MUN GO Non Call				1.B FE	2,637,031	101.0060	2,535,251	2,510,000	2,566,130	0	(27,697)	0	0	5.200	3.975	JD	10,877	130,520	05/05/2022	12/01/2026
190335-LV-9	COAST CA CMNTY C GO Non Call				1.B FE	430,000	84.0410	361,376	430,000	430,000	0	0	0	0	2.301	2.301	FA	4,123	9,894	01/14/2022	08/01/2032
194475-TU-3	CLG STATION TX I GO Non Call				1.A FE	2,951,664	103.3640	2,480,736	2,400,000	2,502,173	0	(61,131)	0	0	5.000	2.310	FA	45,333	120,000	01/12/2017	08/15/2026
421207-BG-5	HAYWARD CA AREA GO Cont Call			2	1.B FE	358,310	104.0330	322,502	310,000	323,813	0	(5,050)	0	0	5.000	3.190	FA	6,458	15,500	05/12/2017	08/01/2042
495260-M4-0	KING CNTY WA SCH GO Non Call				1.B FE	1,433,700	102.0970	1,204,745	1,180,000	1,261,650	0	(42,433)	0	0	4.000	0.370	JD	3,933	47,200	12/01/2020	12/01/2026
544646-A6-9	LOS ANGELES CA UNIF SCH DIST GO Non Call				1.D FE	3,286,500	103.0100	3,090,300	3,000,000	3,142,905	0	(57,662)	0	0	5.981	3.821	JJ	89,715	179,430	06/03/2022	05/01/2027
566897-XK-5	MARICOPA CNTY AZ GO Non Call				1.D FE	2,029,025	107.0100	1,685,408	1,575,000	1,801,693	0	(63,586)	0	0	5.000	0.820	JJ	39,375	78,750	04/29/2021	07/01/2028

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
567438-UP-9	MARICOPA CNTY AZ GO Non Call				1.B FE	1,273,440	104.9760	1,049,760	1,000,000	1,098,778	0	(38,834)	0	0	5.000	0.990	JJ	25,000	50,000	05/21/2020	07/01/2027
603790-MJ-2	MINNEAPOLIS MN S GO Non Call				1.B FE	2,478,720	102.2390	2,044,780	2,000,000	2,101,222	0	(93,052)	0	0	5.000	0.320	FA	41,667	100,000	12/01/2020	02/01/2026
64966Q-MA-5	NEW YORK NY GO Non Call				1.C FE	1,235,490	103.1240	1,031,240	1,000,000	1,064,500	0	(40,253)	0	0	5.000	0.890	FA	20,833	50,000	08/28/2020	08/01/2026
64966S-HW-9	NEW YORK NY GO Call			1	1.C FE	2,140,000	97.1020	2,077,983	2,140,000	2,140,000	0	0	0	0	4.839	4.839	AO	21,574	0	10/10/2024	10/01/2035
763682-06-1	RICHLAND CNTY SC SCH DIST #2 GO Non Call				1.C FE	2,562,280	104.4220	2,088,440	2,000,000	2,196,552	0	(90,427)	0	0	5.000	0.430	MS	33,333	100,000	12/02/2020	03/01/2027
79623P-DA-0	SAN ANTONIO TX GO Bond Call			2	1.A FE	1,295,890	107.7570	1,077,570	1,000,000	1,143,023	0	(29,720)	0	0	5.000	1.740	FA	20,833	50,000	08/14/2019	08/01/2033
797272-RR-4	SAN DIEGO CA CMN GO Non Call				1.B FE	980,240	89.1690	891,690	1,000,000	987,537	0	2,559	0	0	1.883	2.170	FA	7,846	18,830	02/01/2022	08/01/2029
810454-BL-1	SCOTTSDALE AZ GO MW			2	1.A FE	210,000	98.2020	206,224	210,000	210,000	0	0	0	0	0.608	0.608	JJ	638	1,277	12/10/2020	07/01/2025
833715-GL-3	SOCORRO TX INDEP GO Cont Call			2	1.A FE	612,975	102.3030	511,515	500,000	557,530	0	(11,960)	0	0	4.000	1.419	FA	7,556	20,000	02/28/2020	08/15/2033
89453P-YE-3	TRAVIS CNTY TX GO Cont Call			2	1.A FE	1,234,390	102.2140	1,022,140	1,000,000	1,052,472	0	(44,978)	0	0	5.000	0.470	MS	16,667	50,000	12/01/2020	03/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						30,264,878	XXX	26,244,246	25,625,000	27,378,319	0	(694,353)	0	0	XXX	XXX	XXX	440,528	1,139,901	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						30,264,878	XXX	26,244,246	25,625,000	27,378,319	0	(694,353)	0	0	XXX	XXX	XXX	440,528	1,139,901	XXX	XXX
010268-CT-5	ALABAMA FEDERAL Rev Bond MW			2	1.C FE	1,222,851	84.6980	1,054,490	1,245,000	1,229,210	0	2,176	0	0	2.056	2.262	MS	8,532	25,597	01/04/2022	09/01/2031
01728A-4V-5	ALLEGHENY CNTY P Rev Bond Cont Call			2	1.F FE	598,471	106.2120	520,439	490,000	542,024	0	(10,694)	0	0	5.000	2.510	JJ	11,297	24,500	05/16/2019	07/15/2034
02765U-QL-1	AMERICAN MUNI PWR-OHIO INC OH Rev Bond Cont Call			2	1.F FE	1,264,530	108.4960	1,084,960	1,000,000	1,167,603	0	(31,175)	0	0	5.000	1.581	FA	18,889	50,000	10/21/2021	02/15/2031
091096-NF-0	BIRMINGHAM AL WTRWKS BRD WTR R Rev Bond Non Call				1.C FE	120,000	98.3100	117,972	120,000	120,000	0	0	0	0	2.463	2.463	JJ	1,478	2,956	11/06/2019	01/01/2026
091096-PG-6	BIRMINGHAM AL WTRWKS BRD WTR R Rev Bond Call			2	1.C FE	3,772,406	78.6950	3,659,318	4,650,000	3,784,239	0	11,834	0	0	2.513	4.700	JJ	58,427	0	10/18/2024	01/01/2036
13032U-D8-8	CALIFORNIA ST HLTH FACS FING A Rev Bond Cont Call MW			2	1.D FE	425,017	90.7520	417,459	460,000	428,338	0	1,812	0	0	4.190	4.938	JD	1,606	19,274	02/22/2023	06/01/2037
13077D-MN-9	CALIFORNIA ST UNIV REVENUE Rev Bond MW			1	1.D FE	2,012,082	91.6160	2,120,910	2,315,000	2,146,865	0	55,005	0	0	1.338	4.081	MN	5,162	30,975	06/17/2022	11/01/2027
181000-SV-3	CLARK CNTY NV HIGHWAY IMPT REV Rev Bond Cont Call			2	1.D FE	596,885	110.8340	554,170	500,000	575,804	0	(8,984)	0	0	5.000	2.749	JJ	12,500	25,000	08/04/2022	07/01/2036
196632-S3-8	COLORADO SPRINGS CO UTILITIES Rev Bond Non Call				1.C FE	1,151,109	103.8130	934,317	900,000	975,990	0	(40,397)	0	0	5.000	0.460	MN	5,750	45,000	07/29/2020	11/15/2026
207758-ZW-6	CONNECTICUT ST SPL TAX OBLIG R Rev Bond Cont Call			2	1.C FE	3,671,420	108.6840	3,423,546	3,150,000	3,520,726	0	(64,053)	0	0	5.000	2.620	MN	26,250	157,500	08/04/2022	05/01/2034
235036-4S-6	DALLAS-FORT WORT Rev Bond Cont Call			2	1.E FE	645,000	87.2170	562,550	645,000	645,000	0	0	0	0	2.624	2.624	MN	2,821	16,925	08/08/2019	11/01/2031
235036-4T-4	DALLAS-FORT WORT Rev Bond Cont Call			2	1.E FE	220,000	85.6950	188,529	220,000	220,000	0	0	0	0	2.704	2.704	MN	991	5,949	08/08/2019	11/01/2032
249182-QH-2	DENVER CITY & CN Rev Bond Non Call				1.D FE	3,395,025	108.4120	3,241,519	2,990,000	3,311,129	0	(35,015)	0	0	5.000	3.431	MN	19,103	149,500	07/08/2022	11/15/2032
3130AF-FX-0	FHLB Agency Note				1.A	2,309,280	96.4770	1,929,540	2,000,000	2,167,426	0	(42,181)	0	0	3.250	1.039	MN	8,125	65,000	08/03/2021	11/16/2028
409328-AB-7	HAMPTON ROADS VA TRANSPRTN ACC Rev Bond Non Call				1.C FE	1,472,861	106.9750	1,203,469	1,125,000	1,286,068	0	(45,158)	0	0	5.000	0.840	JJ	28,125	56,250	10/07/2020	07/01/2028
41422E-FP-3	HARRIS CNTY TX M Rev Bond Non Call				1.B FE	2,253,128	101.5860	1,792,993	1,765,000	1,811,081	0	(54,591)	0	0	5.000	1.820	MN	14,708	88,250	04/14/2016	11/01/2025
41422E-JQ-7	HARRIS CNTY TX M Rev Bond Cont Call			2	1.A FE	814,463	107.8890	668,912	620,000	717,004	0	(19,170)	0	0	5.000	1.620	MN	5,167	31,000	09/05/2019	11/01/2033
45204E-YA-0	ILLINOIS ST FIN Rev Bond Cont Call			2	1.A FE	2,526,300	103.2370	2,064,740	2,000,000	2,174,685	0	(86,561)	0	0	5.000	0.600	JJ	50,000	100,000	11/23/2020	07/01/2031
45506D-5R-2	INDIANA ST FIN A Rev Bond Cont Call			2	1.A FE	1,290,930	107.3350	1,073,350	1,000,000	1,133,028	0	(31,259)	0	0	5.000	1.621	FA	20,833	50,000	10/04/2019	02/01/2032
46246K-5A-6	IOWA ST FIN AUTH Rev Bond Non Call				1.E FE	1,132,650	101.5240	1,015,240	1,000,000	1,022,439	0	(19,394)	0	0	5.000	2.951	FA	18,889	50,000	10/31/2018	02/15/2026
46247S-AJ-3	IOWA ST FIN AUTH Rev Bond Non Call				1.A FE	1,691,138	110.5840	1,382,300	1,250,000	1,522,419	0	(47,234)	0	0	5.000	0.980	FA	26,042	62,500	05/05/2021	08/01/2030
53945C-KT-6	LOS ANGELES CA W Rev Bond Non Call				1.C FE	1,119,114	113.9110	1,025,199	900,000	1,057,598	0	(22,757)	0	0	5.000	2.071	JD	3,750	45,000	03/17/2022	06/01/2031
544445-GL-7	LOS ANGELES CA DEPT OF ARPTS A Rev Bond Non Call				1.D FE	1,169,000	104.6720	1,046,720	1,000,000	1,065,624	0	(18,279)	0	0	5.000	2.940	MN	6,389	50,000	11/28/2018	05/15/2028
544445-T9-0	LOS ANGELES CA DEPT OF ARPTS A Rev Bond Non Call				1.A	57,441	86.4210	51,853	60,000	58,213	0	383	0	0	1.776	2.500	MN	136	1,066	12/16/2022	05/15/2029
544445-U9-8	LOS ANGELES CA DEPT OF ARPTS A Rev Bond Non Call				1.D FE	531,327	88.9440	493,639	555,000	538,470	0	3,540	0	0	1.776	2.500	MN	1,259	9,857	12/16/2022	05/15/2029
54627R-AL-4	LOUISIANA ST LOCAL GOVT ENVRNM Rev Bond Sink				1.A FE	1,244,172	98.8310	1,229,627	1,244,172	1,244,172	0	0	0	0	3.615	3.609	FA	18,740	44,977	05/12/2022	02/01/2029
575829-HM-1	MASSACHUSETTS ST Rev Bond Non Call				1.A FE	1,965,600	108.5090	1,627,635	1,500,000	1,749,988	0	(59,916)	0	0	5.000	0.840	FA	31,250	75,000	04/30/2021	02/01/2029
57584Y-YW-3	MASSACHUSETTS ST DEV FIN AGY R Rev Bond Non Call				1.D FE	3,580,812	109.2540	2,906,156	2,660,000	3,148,943	0	(106,201)	0	0	5.000	0.830	JJ	66,500	133,000	11/16/2020	07/01/2029
576051-ZQ-2	MASSACHUSETTS ST WTR RESOURCES Rev Bond Cont Call			2	1.B FE	1,053,903	83.2620	878,414	1,055,000	1,054,182	0	98	0	0	2.240	2.251	FA	9,847	23,632	01/05/2022	08/01/2032
592647-KX-8	MET WASHINGTON D Rev Bond Non Call				1.D FE	832,986	102.5710	789,797	770,000	796,912	0	(14,826)	0	0	5.000	2.932	AO	9,625	38,500	05/25/2022	10/01/2026
59333P-4R-6	MIAMI-DADE CNTY Rev Bond Cont Call			2	1.E FE	406,801	87.7910	355,554	405,000	405,901	0	(172)	0	0	3.555	3.504	AO	3,599	14,398	05/10/2019	10/01/2034
59334D-HZ-0	MIAMI-DADE CNTY FL WTR & SWR R Rev Bond Cont Call			2	1.D FE	1,172,570	101.3520	1,013,520	1,000,000	1,014,349	0	(18,752)	0	0	5.000	3.041	AO	12,500	50,000	05/26/2015	10/01/2026

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
59447T-QD-8	MICHIGAN ST FIN Rev Bond Non Call				1.D FE	270,686	101.6820	228,785	225,000	230,672	0	(6,077)	0	0	5.000	2.200	JD	938	11,250	12/08/2017	12/01/2025
596564-SF-2	MIDDLESEX CNTY NJ IMPT AUTH LE Rev Bond Call			2	1.E FE	750,000	98.6240	739,680	750,000	750,000	0	0	0	0	4.971	4.971	FA	14,085	39,975	06/29/2023	08/15/2034
631663-RJ-2	NASSAU CNTY NY I Rev Bond MW			1	1.A FE	250,000	88.7320	221,830	250,000	250,000	0	0	0	0	1.278	1.278	MN	408	3,195	02/05/2021	11/15/2028
64990F-E4-2	NEW YORK ST DORM Rev Bond Non Call				1.B FE	452,197	79.3160	460,033	580,000	469,284	0	9,393	0	0	2.202	4.792	MS	3,761	12,772	02/22/2023	03/15/2034
64990G-5V-0	NEW YORK ST DORM AUTH REVENUES Rev Bond Non Call				1.D FE	3,944,160	109.4330	3,282,990	3,000,000	3,550,446	0	(112,730)	0	0	5.000	1.030	AO	37,500	150,000	05/13/2021	10/01/2029
650009-S2-0	NEW YORK ST THRUWAY AUTH Rev Bond MW			2	1.E FE	3,108,495	98.0640	3,187,080	3,250,000	3,207,039	0	41,387	0	0	2.406	3.765	JJ	39,098	78,195	07/19/2022	01/01/2026
65000B-PZ-5	NEW YORK ST DORM AUTH REVENUES Rev Bond Non Call				1.C FE	5,843	105.3560	5,268	5,000	5,468	0	(166)	0	0	5.000	1.510	AO	63	250	09/19/2022	10/01/2027
65000B-QQ-4	NEW YORK ST DORM AUTH REVENUES Rev Bond Non Call				1.D FE	1,162,717	106.0620	1,055,317	995,000	1,088,101	0	(32,996)	0	0	5.000	1.510	AO	12,438	49,750	09/19/2022	10/01/2027
65887P-WK-7	NORTH DAKOTA ST PUBLIC FIN AUT Rev Bond Cont Call			2	1.C FE	1,560,676	84.6280	1,315,965	1,555,000	1,559,115	0	(541)	0	0	2.430	2.388	JD	3,149	37,787	01/13/2022	12/01/2032
65887P-XZ-3	NORTH DAKOTA ST PUBLIC FIN AUT Rev Bond Non Call				1.C FE	2,204,972	97.0160	2,134,352	2,200,000	2,203,779	0	(463)	0	0	4.200	4.171	JD	7,700	92,400	06/30/2022	12/01/2031
662903-PS-6	N TEXAS ST MUNI Rev Bond Cont Call			2	1.B FE	1,187,090	101.1720	1,011,720	1,000,000	1,013,804	0	(20,394)	0	0	5.000	2.881	MS	16,667	50,000	05/21/2015	09/01/2027
677632-K6-7	OHIO ST UNIV Rev Bond Non Call				1.B FE	2,261,650	109.2510	1,813,567	1,660,000	1,980,296	0	(63,356)	0	0	5.000	0.970	JD	6,917	83,000	06/11/2020	12/01/2029
678908-3Z-5	OKLAHOMA ST DEV FIN AUTH Rev Bond Non Call				1.A FE	859,374	97.3350	836,472	859,374	859,374	0	0	0	0	4.285	4.285	FA	15,343	36,824	07/08/2022	02/01/2034
708790-CB-7	PENNSYLVANIA ST Rev Bond Call			1	1.B FE	495,000	96.8560	479,437	495,000	495,000	0	0	0	0	3.550	3.550	AO	4,393	17,573	08/15/2018	10/01/2033
70917S-5B-5	PENNSYLVANIA ST HGR EDUCTNL FA Rev Bond Cont Call MW			2	1.B FE	340,000	86.9600	295,664	340,000	340,000	0	0	0	0	2.565	2.564	FA	3,295	8,721	08/07/2019	08/15/2032
70917T-SL-6	PENNSYLVANIA ST HGR EDUCTNL FA Rev Bond Non Call				1.E FE	115,000	99.3200	114,218	115,000	115,000	0	0	0	0	5.282	5.282	MN	810	0	10/31/2024	11/01/2034
709221-VE-2	PENNSYLVANIA ST Rev Bond Cont Call			2	1.D FE	1,045,403	104.9950	934,456	890,000	954,250	0	(15,154)	0	0	5.250	3.270	JD	3,894	46,725	05/17/2018	12/01/2044
71883R-QW-6	PHOENIX AZ CIVIC Rev Bond Non Call				1.C FE	1,370,470	111.5930	1,115,930	1,000,000	1,243,988	0	(36,016)	0	0	5.000	1.100	JJ	25,000	50,000	05/19/2021	07/01/2031
71884A-F9-5	PHOENIX AZ CIVIC IMPT CORP EXC Rev Bond Cont Call MW			1	1.B FE	180,000	82.1320	147,838	180,000	180,000	0	0	0	0	1.965	1.965	JJ	1,769	3,537	08/05/2020	07/01/2032
735000-TQ-4	PORT OF OAKLAND CA Rev Bond MW			2	1.E FE	145,917	91.4040	133,374	145,917	145,917	0	0	0	0	1.949	1.949	MN	474	2,844	11/20/2020	05/01/2028
783186-UH-0	RUTGERS NJ ST UN Rev Bond MW			2	1.E FE	886,250	89.0550	890,550	1,000,000	910,925	0	10,139	0	0	2.888	4.319	MN	4,813	28,880	06/24/2022	05/01/2032
79467B-EG-6	SALES TAX SECURI Rev Bond Non Call				1.D FE	1,302,230	108.9300	1,089,300	1,000,000	1,205,201	0	(32,538)	0	0	5.000	1.420	JJ	25,000	50,000	12/10/2021	01/01/2031
79625G-BH-5	SAN ANTONIO TX E Rev Bond Non Call				1.D FE	1,221,220	103.3100	1,033,100	1,000,000	1,100,331	0	(23,672)	0	0	4.000	1.460	FA	16,667	40,000	08/22/2019	02/01/2029
79766D-US-6	SAN FRANCISCO CALIF CITY &CNTY Rev Bond MW			2	1.E FE	435,000	86.2690	375,270	435,000	435,000	0	0	0	0	2.733	2.733	MN	1,981	11,889	01/26/2022	05/01/2032
79768H-JV-1	SAN FRANCISCO CITY & CNTY CA P Rev Bond Call			1	1.C FE	1,483,925	97.6160	1,420,313	1,455,000	1,483,390	0	(535)	0	0	5.036	4.783	AO	18,318	0	10/04/2024	10/01/2036
79771F-AR-8	SAN FRANCISCO CA Rev Bond Cont Call MW			2	1.D FE	720,000	77.9660	561,355	720,000	720,000	0	0	0	0	2.488	2.488	MN	2,986	17,914	10/08/2020	11/01/2035
874476-LD-4	TALLAHASSEE FL E Rev Bond Non Call				1.D FE	1,267,460	103.5000	1,035,000	1,000,000	1,076,904	0	(43,736)	0	0	5.000	0.570	AO	12,500	50,000	07/15/2020	10/01/2026
882669-BT-0	TEXAS ST PUBLIC Rev Bond Non Call				1.B FE	140,000	99.6760	139,546	140,000	140,000	0	0	0	0	0.663	0.663	FA	387	928	12/11/2020	02/01/2025
882669-BU-7	TEXAS ST PUBLIC Rev Bond Non Call				1.B FE	40,000	96.4730	38,589	40,000	40,000	0	0	0	0	0.926	0.926	FA	154	370	12/11/2020	02/01/2026
91412H-GG-2	UNIV OF CALIFORNIA CA REVENUES Rev Bond MW Call			1	1.C FE	607,842	85.2310	511,386	600,000	604,512	0	(843)	0	0	1.614	1.461	MN	1,237	9,684	12/11/2020	05/15/2030
914639-LB-3	UNIV OF NEBRASKA NE FACS CORP Rev Bond Non Call				1.C FE	2,748,240	111.8340	2,236,680	2,000,000	2,493,613	0	(72,481)	0	0	5.000	1.080	JJ	46,111	100,000	05/27/2021	07/15/2031
92818H-VZ-1	VIRGINIA ST PUBL Rev Bond Cont Call			2	1.B FE	2,194,700	112.9440	2,038,639	1,805,000	2,105,573	0	(35,466)	0	0	5.000	2.569	FA	37,604	90,250	06/02/2022	08/01/2033
977100-HD-1	WISCONSIN ST GEN FUND ANNUAL A Rev Bond MW Cal			1	1.C FE	230,000	87.0270	200,162	230,000	230,000	0	0	0	0	2.429	2.429	MN	931	5,587	01/29/2020	05/01/2031
97712D-4H-6	WISCONSIN ST HLTH & EDUCTNL FA Rev Bond Cont Call			2	1.C FE	1,254,890	105.9360	1,059,360	1,000,000	1,133,222	0	(25,233)	0	0	5.000	2.150	JD	2,222	50,000	11/20/2019	12/15/2031
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						81,960,679	XXX	72,572,063	72,514,463	76,955,634	0	(1,163,399)	0	0	XXX	XXX	XXX	876,903	2,771,906	XXX	XXX
3128MJ-2S-8	FHLMC Pool G08784 MBS			4	1.A	69,587	89.9260	60,902	67,724	69,382	0	(49)	0	0	3.500	3.135	MON	198	2,370	06/17/2019	10/01/2047
3128MJ-3N-8	FHLMC Pool G08804 MBS			4	1.A	139,405	89.8350	127,152	141,540	139,589	0	2	0	0	3.500	3.733	MON	413	4,954	09/26/2018	03/01/2048
3128MJ-VZ-0	FHLMC Pool G08631 MBS			4	1.A	101,814	87.4700	87,164	99,650	101,325	0	(87)	0	0	3.000	2.761	MON	249	2,989	04/07/2015	03/01/2045
3128MJ-YD-6	FHLMC Pool G08707 MBS			4	1.A	172,329	92.9540	153,289	164,909	171,590	0	(44)	0	0	4.000	3.271	MON	550	6,596	06/11/2019	05/01/2046
3128MJ-Z3-7	FHLMC Pool G08761 MBS			4	1.A	65,894	89.8390	57,623	64,141	65,703	0	(29)	0	0	3.500	3.123	MON	187	2,245	06/18/2019	05/01/2047
3128MJ-ZM-5	FHLMC Pool G08747 MBS			4	1.A	128,775	86.8860	112,097	129,017	128,786	0	3	0	0	3.000	3.028	MON	323	3,871	03/25/2019	01/01/2047
3128MJ-ZW-3	FHLMC Pool G08756 MBS			4	1.A	270,595	86.6760	231,573	267,172	270,093	0	(178)	0	0	3.000	2.862	MON	668	8,015	06/07/2019	04/01/2047
31292L-YA-7	FHLMC Pool C04305 MBS			4	1.A	20,563	88.2360	17,399	19,719	20,312	0	(32)	0	0	3.000	2.551	MON	49	592	12/18/2012	11/01/2042

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3131XY-G8-6	FHLMC Pool ZM4723 MBS			4	1.A	786,362	89.7170	664,782	740,977	783,493	0	(429)	0	0	3.500	2.473	MON	2,161	25,934	05/20/2021	11/01/2047
3131XY-WF-2	FHLMC Pool ZM5146 MBS			4	1.A	71,607	92.6990	61,641	66,496	70,993	0	(206)	0	0	4.000	3.219	MON	222	2,660	08/18/2020	12/01/2047
3132A5-FC-4	FHLMC Pool ZS4663 MBS			4	1.A	758,690	89.7110	637,874	711,029	754,135	0	(1,391)	0	0	3.500	2.617	MON	2,074	24,886	06/01/2021	05/01/2046
3132AD-TZ-1	FHLMC Pool ZT1468 MBS			4	1.A	241,934	87.3440	203,371	232,838	241,068	0	(118)	0	0	3.000	2.375	MON	582	6,985	08/28/2019	11/01/2046
3132DM-4E-2	FHLMC Pool SD0821 MBS			4	1.A	2,450,070	89.2780	2,047,574	2,293,469	2,443,981	0	(1,295)	0	0	3.500	2.216	MON	6,689	80,271	01/06/2022	01/01/2052
3132DM-A8-8	FHLMC Pool SD0031 MBS			4	1.A	28,708	88.1220	24,322	27,600	28,642	0	37	0	0	3.000	2.055	MON	69	828	08/29/2019	08/01/2046
3132DM-XN-0	FHLMC Pool SD0685 MBS			4	1.A	1,858,441	89.6790	1,708,542	1,905,178	1,860,724	0	1,095	0	0	3.500	3.779	MON	5,557	66,681	05/06/2022	09/01/2051
3132DN-WH-2	FHLMC Pool SD1548 MBS			4	1.A	935,611	89.3650	881,273	986,151	937,222	0	(3,903)	0	0	3.500	4.205	MON	2,876	35,603	02/03/2023	08/01/2052
3132DP-FF-0	FHLMC Pool SD1966 MBS			4	1.B FE	651,470	91.7720	642,408	700,005	651,539	0	70	0	0	4.000	4.658	MON	2,333	0	12/18/2024	11/01/2052
3132DQ-CC-8	FHLMC Pool SD2767 MBS			4	1.A	389,210	98.2220	377,570	384,405	389,110	0	(38)	0	0	5.000	4.755	MON	1,602	19,220	04/25/2023	05/01/2053
3132DS-UR-1	FHLMC Pool SD5092 MBS			4	1.A	5,188,045	96.6470	4,964,430	5,136,678	5,187,549	0	(496)	0	0	5.000	4.896	MON	21,403	64,208	09/17/2024	08/01/2053
3132DU-AH-0	FHLMC Pool SD6308 MBS			4	1.A	2,483,621	99.0140	2,410,168	2,434,177	2,483,200	0	(421)	0	0	5.500	5.346	MON	11,157	33,470	09/17/2024	09/01/2054
3132DU-BP-1	FHLMC Pool SD6346 MBS			4	1.A	2,569,405	82.4790	2,388,918	2,896,379	2,572,352	0	2,947	0	0	2.500	3.513	MON	6,034	18,102	09/17/2024	04/01/2052
3132DU-EE-3	FHLMC Pool SD6433 MBS			4	1.A	1,222,220	99.2900	1,212,027	1,220,694	1,222,190	0	(30)	0	0	5.500	5.518	MON	5,595	11,190	10/23/2024	04/01/2054
3132DU-JP-3	FHLMC Pool SD6570 MBS			4	1.B FE	1,728,596	99.5550	1,700,962	1,708,574	1,728,510	0	(86)	0	0	5.500	5.422	MON	7,831	0	12/05/2024	10/01/2054
3132DU-TC-1	FHLMC Pool SD6847 MBS			4	1.A	1,701,166	99.4280	1,687,067	1,696,767	1,701,121	0	(44)	0	0	5.500	5.506	MON	7,777	4,489	12/04/2024	10/01/2054
3132DV-7D-1	FHLMC Pool SD8092 MBS			4	1.A	736,990	85.3610	599,234	702,000	734,478	0	(776)	0	0	3.000	2.368	MON	1,755	21,060	05/10/2021	09/01/2050
3132DV-LK-9	FHLMC Pool SD7530 MBS			4	1.A	290,204	82.7850	227,451	274,750	288,943	0	(279)	0	0	2.500	1.843	MON	572	6,869	12/04/2020	11/01/2050
3132DW-ER-0	FHLMC Pool SD8244 MBS			4	1.A	116,204	91.5680	110,015	120,147	116,226	0	22	0	0	4.000	4.452	MON	400	1,201	09/20/2024	09/01/2052
3132DW-ES-8	FHLMC Pool SD8245 MBS			4	1.A	3,785,722	94.2140	3,604,982	3,826,377	3,785,887	0	165	0	0	4.500	4.650	MON	14,349	43,047	09/20/2024	09/01/2052
3132DW-F5-7	FHLMC Pool SD8288 MBS			4	1.A	486,491	96.5310	485,096	502,529	486,532	0	41	0	0	5.000	5.471	MON	2,094	0	12/18/2024	01/01/2053
3132DW-FP-3	FHLMC Pool SD8274 MBS			4	1.A	815,186	91.5510	771,634	842,841	815,338	0	152	0	0	4.000	4.432	MON	2,809	8,428	09/20/2024	12/01/2052
3132DW-FR-9	FHLMC Pool SD8276 MBS			4	1.B FE	233,325	96.7860	232,998	240,735	233,333	0	8	0	0	5.000	5.316	MON	1,003	0	12/18/2024	12/01/2052
3132DW-GX-5	FHLMC Pool SD8314 MBS			4	1.A	881,376	94.1070	859,104	912,899	881,533	0	157	0	0	4.500	4.922	MON	3,423	6,847	10/17/2024	04/01/2053
3132DW-K7-7	FHLMC Pool SD8418 MBS			4	1.B FE	659,932	94.0560	658,407	700,019	659,981	0	49	0	0	4.500	5.042	MON	2,625	0	12/18/2024	04/01/2054
3132HQ-DB-5	FHLMC Pool Q13698 MBS			4	1.A	48,907	88.2340	41,208	46,704	48,087	0	(78)	0	0	3.000	2.644	MON	117	1,401	12/17/2012	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS			4	1.A	40,996	87.7260	34,354	39,160	40,303	0	(572)	0	0	3.000	2.653	MON	98	1,175	12/17/2012	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS			4	1.A	83,610	90.9890	73,393	80,661	82,739	0	(110)	0	0	3.500	3.189	MON	235	2,823	12/09/2015	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS			4	1.A	325,035	90.8470	283,289	311,831	322,001	0	1	0	0	3.500	3.041	MON	910	10,914	12/15/2014	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS			4	1.A	1,113,010	90.3290	959,063	1,061,747	1,098,994	0	(8,026)	0	0	3.500	3.092	MON	3,097	37,161	04/30/2015	02/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS			4	1.A	212,667	90.0390	184,883	205,336	210,655	0	(698)	0	0	3.500	3.214	MON	599	7,187	07/28/2015	06/01/2045
3132QR-TW-0	FHLMC Pool Q35064 MBS			4	1.A	63,508	90.1640	54,931	60,923	62,791	0	(83)	0	0	3.500	3.175	MON	178	2,132	10/30/2015	08/01/2045
3132WH-5N-1	FHLMC Pool Q44452 MBS			4	1.A	116,159	86.7140	101,208	116,715	116,211	0	8	0	0	3.000	3.064	MON	292	3,502	05/21/2019	11/01/2046
3132XC-R3-1	FHLMC Pool G67706 MBS			4	1.A	436,893	90.1190	395,207	438,537	437,010	0	18	0	0	3.500	3.560	MON	1,279	15,349	05/02/2018	12/01/2047
3132XU-FH-3	FHLMC Pool Q51967 MBS			4	1.A	160,479	89.8380	146,344	162,897	160,612	0	(75)	0	0	3.500	3.827	MON	475	5,701	09/26/2018	11/01/2047
3132Y1-YV-4	FHLMC Pool Q57923 MBS			4	1.A	45,913	92.7950	41,441	44,659	45,759	0	(38)	0	0	4.000	3.680	MON	149	1,786	04/02/2019	08/01/2048
31334X-KT-5	FHLMC Pool QA1206 MBS			4	1.A	20,367	86.4230	17,064	19,744	20,267	0	(19)	0	0	3.000	2.752	MON	49	592	08/29/2019	07/01/2049
31334Y-VF-1	FHLMC Pool QA2414 MBS			4	1.A	21,790	87.0450	18,290	21,012	21,672	0	(81)	0	0	3.000	2.696	MON	53	630	08/29/2019	09/01/2049
31334Y-VH-7	FHLMC Pool QA2416 MBS			4	1.A	35,951	86.6330	30,088	34,730	35,763	0	(157)	0	0	3.000	2.714	MON	87	1,042	08/29/2019	09/01/2049
3133A9-UL-7	FHLMC Pool QB3287 MBS			4	1.A	515,591	82.3970	405,386	491,991	513,304	0	(683)	0	0	2.500	2.006	MON	1,025	12,300	10/16/2020	08/01/2050
3133AB-UT-5	FHLMC Pool Qb5094 MBS			4	1.A	325,268	82.7840	254,028	306,856	324,063	0	561	0	0	2.500	1.636	MON	639	7,671	12/04/2020	11/01/2050
3133AM-SV-9	FHLMC Pool QC3232 MBS			4	1.A	611,662	86.4770	488,424	564,801	609,172	0	(447)	0	0	3.000	1.800	MON	1,412	16,944	07/21/2021	06/01/2051
3133BG-QW-1	FHLMC Pool QE6769 MBS			4	1.B FE	669,822	94.2310	659,602	699,982	669,862	0	40	0	0	4.500	4.924	MON	2,625	0	12/18/2024	08/01/2052
3133KH-CP-9	FHLMC Pool RA1878 MBS			4	1.A	166,211	89.6470	143,123	159,651	165,504	0	(212)	0	0	3.500	3.051	MON	466	5,588	02/11/2020	12/01/2049
3133KK-AE-9	FHLMC Pool Ra3605 MBS			4	1.A	752,548	82.6450	590,457	714,453	749,236	0	(701)	0	0	2.500	1.894	MON	1,488	17,861	12/03/2020	10/01/2050

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133KK-AH-2	FHLMC Pool RA3608 MBS			4	1.A	520,868	82.3980	406,810	493,714	518,758	0	(565)	0	0	2.500	1.818	MON	1,029	12,343	09/25/2020	09/01/2050
3133KK-D6-3	FHLMC Pool RA3725 MBS			4	1.A	607,204	78.6070	461,197	586,715	605,510	0	51	0	0	2.000	1.578	MON	978	11,734	09/21/2020	10/01/2050
3133KK-ND-7	FHLMC Pool RA3988 MBS			4	1.A	165,853	82.3960	129,474	157,136	165,173	0	(85)	0	0	2.500	1.816	MON	327	3,928	12/10/2020	11/01/2050
3133KM-SE-6	FHLMC Pool RA5917 MBS			4	1.A	3,925,529	85.9090	3,156,285	3,673,987	3,915,707	0	571	0	0	3.000	1.802	MON	9,185	110,220	01/07/2022	09/01/2051
3133KN-F7-3	FHLMC Pool RA6490 MBS			4	1.A	1,162,559	85.7540	954,871	1,113,496	1,159,812	0	220	0	0	3.000	2.434	MON	2,784	33,405	01/07/2022	12/01/2051
3133KN-KX-0	FHLMC Pool RA6610 MBS			4	1.A	793,476	85.3660	660,282	773,474	792,463	0	(329)	0	0	3.000	2.638	MON	1,934	23,204	02/03/2022	01/01/2052
3136A5-M4-5	FNMA FNR 2012-53 PL RMBS			4	1.A	1,095,000	92.8440	928,440	1,000,000	1,044,418	0	(8,470)	0	0	4.000	3.258	MON	3,333	40,000	05/07/2015	05/25/2042
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS			4	1.A	76,451	93.6410	68,764	73,434	75,361	0	676	0	0	3.000	2.440	MON	184	2,203	04/09/2015	04/25/2045
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS			4	1.A	195,620	94.6630	182,612	192,907	194,628	0	696	0	0	3.500	3.230	MON	563	6,752	02/08/2018	04/25/2047
3137BB-M7-2	FHLMC FHR 4355 ZL RMBS			4	1.A	1,475,922	90.1800	1,426,415	1,581,735	1,477,375	0	1,453	0	0	4.000	5.024	MON	5,272	10,492	12/01/2024	06/15/2044
3137BG-QJ-1	FHLMC FHR 4456 RMBS			4	1.A	81,513	96.2530	73,412	76,270	78,856	0	1,090	0	0	3.500	2.563	MON	222	2,669	04/23/2015	05/15/2044
3137BH-YG-6	FHLMC FHR 4477 RMBS			4	1.A	218,686	95.8260	197,580	206,186	212,688	0	2,290	0	0	3.500	2.547	MON	601	7,217	05/11/2015	07/15/2044
3137FA-MT-2	FHLMC FHR 4709 EA RMBS			4	1.A	141,051	94.6520	134,158	141,738	141,267	0	(91)	0	0	3.000	3.093	MON	354	4,252	02/02/2018	01/15/2046
3137FE-7K-0	FHLMC FHR 4758 Z RMBS			4	1.A	1,044,016	90.9530	1,013,674	1,114,500	1,045,239	0	1,223	0	0	4.000	5.021	MON	3,715	7,430	10/09/2024	02/15/2048
3137FE-S5-0	FHLMC FHR 4767 LA RMBS			4	1.A	202,523	96.3190	195,924	203,413	202,770	0	(130)	0	0	3.500	3.600	MON	593	7,119	09/21/2018	08/15/2046
3137FE-SL-5	FHLMC 4767 PA RMBS			4	1.A	146,094	95.4100	137,266	143,869	145,277	0	552	0	0	3.500	3.190	MON	420	5,035	02/02/2018	02/15/2047
3138A2-BQ-1	FNMA Pool AH0946 MBS			4	1.A	5,079	94.3200	4,558	4,832	5,020	0	(13)	0	0	4.000	3.168	MON	16	193	06/11/2013	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS			4	1.A	118,234	99.6140	107,499	107,915	114,681	0	(2,720)	0	0	5.000	4.077	MON	450	5,396	12/06/2013	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS			4	1.A	113,703	96.9160	102,093	105,342	110,928	0	(270)	0	0	4.500	3.737	MON	395	4,740	02/05/2014	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS			4	1.A	7,830	94.3200	6,997	7,419	7,686	0	(23)	0	0	4.000	3.485	MON	25	297	06/10/2013	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS			4	1.A	213,195	96.9190	192,462	198,580	210,023	0	(240)	0	0	4.500	3.296	MON	745	8,936	12/02/2013	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS			4	1.A	29,740	94.3200	26,644	28,248	29,262	0	(72)	0	0	4.000	3.405	MON	94	1,130	06/13/2013	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS			4	1.A	24,029	94.3200	21,508	22,803	23,707	0	(48)	0	0	4.000	3.228	MON	76	912	06/11/2013	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS			4	1.A	67,065	99.3270	60,004	60,411	65,217	0	(175)	0	0	5.000	4.021	MON	252	3,020	07/30/2015	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS			4	1.A	187,585	88.1310	163,684	185,727	187,078	0	(98)	0	0	3.000	2.880	MON	464	5,572	11/03/2015	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS			4	1.A	273,734	86.7950	229,310	264,198	272,091	0	(606)	0	0	3.000	2.560	MON	660	7,926	11/04/2016	10/01/2046
3138LR-Q5-4	FNMA Pool A01375 MBS			4	1.A	12,578	90.9340	10,809	11,887	12,308	0	(23)	0	0	3.500	3.061	MON	35	416	08/20/2012	08/01/2042
3138LT-WL-8	FNMA Pool A03350 MBS			4	1.A	134,706	94.0700	116,322	123,654	132,406	0	(361)	0	0	4.000	2.766	MON	412	4,946	07/22/2016	05/01/2042
3138LX-N7-0	FNMA Pool A06713 MBS			4	1.A	233,058	94.1530	206,644	219,478	229,426	0	(1,171)	0	0	4.000	3.392	MON	732	8,779	04/26/2017	06/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS			4	1.A	33,862	91.0820	29,159	32,014	33,174	0	(59)	0	0	3.500	3.031	MON	93	1,121	08/20/2012	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS			4	1.A	22,181	91.2200	19,181	21,027	21,754	0	(35)	0	0	3.500	3.045	MON	61	736	08/20/2012	07/01/2042
3138MH-3J-0	FNMA Pool A02600 MBS			4	1.A	21,300	90.6890	17,975	19,820	20,754	0	(54)	0	0	3.500	2.918	MON	58	694	01/03/2013	12/01/2042
3138ML-FS-8	FNMA Pool A04676 MBS			4	1.A	16,415	91.1670	13,956	15,308	15,998	0	(349)	0	0	3.500	2.950	MON	45	536	01/03/2013	11/01/2042
3138MN-R2-8	FNMA Pool A06804 MBS			4	1.A	26,551	90.9550	22,494	24,731	25,864	0	(60)	0	0	3.500	2.942	MON	72	866	01/03/2013	11/01/2042
3138MS-A4-1	FNMA Pool A09926 MBS			4	1.A	36,934	88.1220	30,946	35,118	36,243	0	(62)	0	0	3.000	2.609	MON	88	1,053	12/17/2012	12/01/2042
3138NW-XS-3	FNMA Pool AR0688 MBS			4	1.A	6,179	88.6650	5,219	5,886	6,080	0	(8)	0	0	3.000	2.549	MON	15	177	12/17/2012	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS			4	1.A	88,071	88.0880	77,225	87,667	87,949	0	(27)	0	0	3.000	2.937	MON	219	2,630	12/09/2015	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS			4	1.A	132,171	93.8190	117,922	125,691	130,652	0	(583)	0	0	4.000	3.360	MON	419	5,028	02/04/2014	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS			4	1.A	71,708	98.5030	63,243	64,204	69,845	0	(173)	0	0	5.000	3.804	MON	268	3,210	05/15/2015	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS			4	1.A	61,285	91.0810	54,516	59,854	60,960	0	100	0	0	3.500	3.190	MON	175	2,095	07/02/2014	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS			4	1.A	124,977	87.3210	108,050	123,740	124,721	0	(43)	0	0	3.000	2.854	MON	309	3,712	11/01/2015	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS			4	1.A	203,942	90.0610	175,960	195,379	201,377	0	(264)	0	0	3.500	3.144	MON	570	6,838	12/18/2014	12/01/2044
3138WF-LC-8	FNMA Pool AS5722 MBS			4	1.A	362,525	89.7190	304,912	339,850	360,224	0	(651)	0	0	3.500	2.636	MON	991	11,895	05/13/2021	09/01/2045
3138WJ-JD-1	FNMA Pool AS8359 MBS			4	1.A	227,360	86.6350	186,637	215,427	226,615	0	253	0	0	3.000	1.903	MON	539	6,463	06/04/2021	11/01/2046
3138WK-3E-3	FNMA Pool AS9796 MBS			4	1.A	133,102	89.8740	120,130	133,666	133,120	0	(4)	0	0	3.500	3.566	MON	390	4,678	09/06/2018	06/01/2047

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WV-FU-0	FNMA Pool AT7378 MBS			4	1.A	60,011	96.2240	53,600	55,703	58,744	0	(148)	0	0	4.500	3.779	MON	209	2,507	02/04/2014	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS			4	1.A	238,395	93.6340	212,526	226,975	234,615	0	(1,023)	0	0	4.000	3.599	MON	757	9,079	02/05/2014	12/01/2043
3138Y3-2C-4	FNMA Pool AX2570 MBS			4	1.A	1,295,749	93.2770	1,166,973	1,251,082	1,290,211	0	(1,865)	0	0	4.000	3.422	MON	4,170	50,043	03/07/2019	11/01/2044
3138YE-HD-2	FNMA Pool AY1127 MBS			4	1.A	204,954	89.8430	176,896	196,893	202,642	0	(437)	0	0	3.500	3.171	MON	574	6,891	09/02/2015	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS			4	1.A	144,954	92.8490	126,152	135,868	142,482	0	(249)	0	0	4.000	3.461	MON	453	5,435	11/05/2015	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS			4	1.A	175,041	89.7190	150,631	167,892	173,001	0	(248)	0	0	3.500	3.170	MON	490	5,876	11/03/2015	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS			4	1.A	82,516	93.0380	71,980	77,367	81,113	0	(163)	0	0	4.000	3.475	MON	258	3,095	11/17/2015	10/01/2045
3140E0-6Q-3	FNMA Pool AZ8078 MBS			4	1.A	26,693	90.0500	23,126	25,681	26,406	0	(40)	0	0	3.500	3.191	MON	75	899	11/04/2015	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS			4	1.A	261,752	89.7190	224,225	249,920	258,587	0	(378)	0	0	3.500	3.126	MON	729	8,747	03/23/2016	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS			4	1.A	273,850	91.1570	233,661	256,328	272,723	0	(283)	0	0	3.500	1.406	MON	748	8,971	06/15/2016	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS			4	1.A	126,395	90.1240	106,475	118,143	124,245	0	(1,741)	0	0	3.500	2.975	MON	345	4,135	08/11/2016	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS			4	1.A	376,731	87.3450	314,840	360,455	372,565	0	(573)	0	0	3.000	2.648	MON	901	10,814	08/05/2016	08/01/2046
3140H1-WJ-5	FNMA Pool BJ0648 MBS			4	1.A	110,192	89.7150	98,712	110,028	110,139	0	(17)	0	0	3.500	3.478	MON	321	3,851	04/06/2018	03/01/2048
3140J8-VQ-3	FNMA Pool BM4222 MBS			4	1.A	316,250	88.1300	270,738	307,202	314,917	0	(214)	0	0	3.000	2.594	MON	768	9,216	09/23/2019	01/01/2044
3140J9-SN-2	FNMA Pool BM5024 MBS			4	1.A	84,917	86.5820	71,834	82,966	84,691	0	(67)	0	0	3.000	2.724	MON	207	2,489	01/07/2020	11/01/2048
3140JA-PG-7	FNMA Pool BM5822 MBS			4	1.A	238,194	86.6370	204,352	235,872	237,896	0	(57)	0	0	3.000	2.874	MON	590	7,076	06/19/2019	11/01/2048
3140KE-HY-7	FNMA Pool BP6546 MBS			4	1.A	835,365	85.7040	680,735	794,285	833,268	0	(410)	0	0	3.000	2.116	MON	1,986	23,829	06/04/2021	08/01/2050
3140KL-DM-1	FNMA Pool BQ1007 MBS			4	1.A	1,005,095	86.3510	801,996	928,762	1,000,396	0	868	0	0	3.000	1.963	MON	2,322	27,863	07/21/2021	07/01/2051
3140KR-Q7-7	FNMA Pool BQ5877 MBS			4	1.A	502,517	82.7840	392,456	474,073	500,443	0	647	0	0	2.500	1.720	MON	988	11,852	12/04/2020	11/01/2050
3140KT-DP-7	FNMA Pool BQ7309 MBS			4	1.A	294,426	82.6070	230,127	278,581	292,448	0	(492)	0	0	2.500	2.073	MON	580	6,964	12/04/2020	11/01/2050
3140LQ-AJ-9	FNMA Pool BT1808 MBS			4	1.A	1,177,042	82.3030	933,020	1,133,645	1,173,635	0	(515)	0	0	2.500	2.088	MON	2,362	28,341	06/11/2021	06/01/2051
3140M6-QM-8	FNMA Pool BU4959 MBS			4	1.A	4,969,309	98.9990	4,816,469	4,865,164	4,968,451	0	(859)	0	0	5.500	5.324	MON	22,299	66,896	09/17/2024	09/01/2054
3140Q8-KG-9	FNMA Pool CA1194 MBS			4	1.A	416,275	93.1430	375,242	402,867	414,620	0	128	0	0	4.000	3.547	MON	1,343	16,115	03/16/2018	02/01/2048
3140QA-AJ-9	FNMA Pool CA2708 MBS			4	1.A	174,357	92.6610	157,953	170,462	173,776	0	(255)	0	0	4.000	3.762	MON	568	6,819	02/12/2019	05/01/2048
3140QC-4B-9	FNMA Pool FM2963 MBS			4	1.A	274,254	86.0090	223,455	259,803	273,453	0	53	0	0	3.000	1.968	MON	650	7,794	05/20/2020	02/01/2050
3140QE-D9-0	FNMA Pool CA6427 MBS			4	1.A	738,911	85.8490	602,617	701,949	736,910	0	(170)	0	0	3.000	2.115	MON	1,755	21,058	05/10/2021	07/01/2050
3140QE-DS-8	FNMA Pool CA6412 MBS			4	1.A	705,401	82.3980	551,508	669,321	702,476	0	(931)	0	0	2.500	1.857	MON	1,394	16,733	12/17/2020	07/01/2050
3140QE-LU-4	FNMA Pool CA6638 MBS			4	1.A	648,023	82.3970	506,339	614,513	645,460	0	(741)	0	0	2.500	1.779	MON	1,280	15,363	12/01/2020	08/01/2050
3140QE-XQ-0	FNMA Pool CA6986 MBS			4	1.A	601,233	78.8210	456,599	579,283	599,061	0	(481)	0	0	2.000	1.616	MON	965	11,586	10/16/2020	09/01/2050
3140QF-5F-2	FNMA Pool CA8045 MBS			4	1.A	804,543	82.6450	628,665	760,685	800,455	0	(1,588)	0	0	2.500	1.918	MON	1,585	19,017	12/17/2020	12/01/2050
3140QF-A2-5	FNMA Pool CA7224 MBS			4	1.A	625,132	78.7360	474,268	602,355	623,233	0	(261)	0	0	2.000	1.547	MON	1,004	12,047	10/15/2020	10/01/2050
3140QF-A3-3	FNMA Pool CA7225 MBS			4	1.A	623,825	78.6120	472,248	600,734	622,012	0	(598)	0	0	2.000	1.511	MON	1,001	12,015	10/14/2020	10/01/2050
3140QF-S2-6	FNMA Pool CA7725 MBS			4	1.A	711,834	82.3970	555,210	673,826	707,694	0	(1,407)	0	0	2.500	1.999	MON	1,404	16,846	12/01/2020	11/01/2050
3140QF-S4-2	FNMA Pool CA7738 MBS			4	1.A	738,944	82.3590	576,346	699,799	736,287	0	(221)	0	0	2.500	1.730	MON	1,458	17,495	12/16/2020	11/01/2050
3140QG-A9-8	FNMA Pool CA8131 MBS			4	1.A	785,289	82.3770	612,083	743,030	781,167	0	(1,700)	0	0	2.500	1.949	MON	1,548	18,576	01/06/2021	12/01/2050
3140QG-AU-1	FNMA Pool CA8118 MBS			4	1.A	901,574	78.6120	681,894	867,420	898,176	0	(842)	0	0	2.000	1.619	MON	1,446	17,348	12/11/2020	12/01/2050
3140QG-ED-5	FNMA Pool CA8231 MBS			4	1.A	1,279,991	82.7830	994,876	1,201,781	1,273,436	0	(556)	0	0	2.500	1.780	MON	2,504	30,045	12/17/2020	12/01/2050
3140QG-PL-5	FNMA Pool CA8526 MBS			4	1.A	527,448	82.3960	414,023	502,481	525,264	0	(1,338)	0	0	2.500	1.979	MON	1,047	12,562	02/18/2021	01/01/2051
3140QG-RW-9	FNMA Pool CA8600 MBS			4	1.A	964,964	82.3770	768,023	932,333	963,184	0	(220)	0	0	2.500	1.944	MON	1,942	23,308	06/03/2021	01/01/2051
3140QK-5J-3	FNMA Pool CB0281 MBS			4	1.A	776,602	86.0630	626,652	728,135	774,189	0	(104)	0	0	3.000	2.015	MON	1,820	21,844	06/29/2021	06/01/2051
3140QK-F4-5	FNMA Pool CB0186 MBS			4	1.A	541,272	85.7590	437,271	509,883	540,371	0	559	0	0	3.000	1.604	MON	1,275	15,296	06/29/2021	04/01/2051
3140QK-GB-8	FNMA Pool CB0193 MBS			4	1.A	1,028,421	85.7610	830,470	968,353	1,024,332	0	(1,431)	0	0	3.000	2.212	MON	2,421	29,051	05/10/2021	04/01/2051
3140QK-NP-9	FNMA Pool CB0397 MBS			4	1.A	957,195	85.7290	774,027	902,881	953,371	0	(1,091)	0	0	3.000	2.270	MON	2,257	27,086	05/10/2021	05/01/2051
3140QK-ZA-9	FNMA Pool CB0736 MBS			4	1.A	566,250	85.5840	455,576	532,314	563,484	0	(964)	0	0	3.000	2.378	MON	1,331	15,969	06/29/2021	06/01/2051
3140QL-D2-9	FNMA Pool CB1020 MBS			4	1.A	588,405	78.8190	456,571	579,264	587,702	0	(228)	0	0	2.000	1.818	MON	965	11,585	07/09/2021	07/01/2051

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140QL-MX-1	FNMA Pool CB1273 MBS			4	1.A	483,414	78.5640	433,346	551,587	487,326	0	1,986	0	0	2.000	3.293	MON	919	11,032	06/06/2022	08/01/2051
3140QM-T5-3	FNMA Pool CB2371 MBS			4	1.A	3,583,776	82.4760	3,443,191	4,174,766	3,586,968	0	3,192	0	0	2.500	4.630	MON	8,697	17,395	10/18/2024	12/01/2051
3140QM-VQ-4	FNMA Pool CB2422 MBS			4	1.A	1,011,477	85.7270	833,635	972,428	1,009,416	0	(507)	0	0	3.000	2.449	MON	2,431	29,173	01/07/2022	12/01/2051
3140QN-DL-3	FNMA Pool CB2806 MBS			4	1.A	1,828,224	82.0830	1,803,607	2,197,302	1,831,115	0	2,891	0	0	2.500	5.048	MON	4,578	4,578	11/06/2024	02/01/2052
3140QN-YJ-5	FNMA Pool CB3412 MBS			4	1.A	239,699	89.5060	225,541	251,983	240,069	0	130	0	0	3.500	4.237	MON	735	8,819	02/03/2023	04/01/2052
3140QP-JA-6	FNMA Pool CB3856 MBS			4	1.A	4,083,204	91.7690	3,740,121	4,075,562	4,082,290	0	(460)	0	0	4.000	3.981	MON	13,585	163,022	06/06/2022	06/01/2052
3140QP-JJ-7	FNMA Pool CB3864 MBS			4	1.A	3,888,797	94.9250	3,637,021	3,831,464	3,886,151	0	(690)	0	0	4.500	4.281	MON	14,368	172,416	09/14/2022	06/01/2052
3140QQ-N2-7	FNMA Pool CB4908 MBS			4	1.A	4,904,118	99.4040	4,750,205	4,778,677	4,903,132	0	(986)	0	0	5.500	5.054	MON	21,902	65,707	09/18/2024	10/01/2052
3140X4-D8-6	FNMA Pool FM1026 MBS			4	1.A	186,869	89.8850	162,729	181,042	186,187	0	(136)	0	0	3.500	3.087	MON	528	6,336	06/13/2019	02/01/2048
3140X4-DF-0	FNMA Pool FM1001 MBS			4	1.A	73,107	89.7150	63,726	71,031	72,915	0	(8)	0	0	3.500	3.064	MON	207	2,486	06/25/2019	11/01/2048
3140X4-PB-6	FNMA Pool FM1317 MBS			4	1.A	175,312	92.7040	153,661	165,755	174,280	0	(111)	0	0	4.000	3.287	MON	553	6,630	10/11/2019	10/01/2048
3140X4-TQ-9	FNMA Pool FM1458 MBS			4	1.A	159,460	95.3180	144,261	151,348	159,017	0	204	0	0	4.500	3.341	MON	568	6,811	09/18/2019	04/01/2049
3140X4-VZ-6	FNMA Pool FM1531 MBS			4	1.A	311,488	89.9260	267,507	297,475	310,023	0	(157)	0	0	3.500	2.879	MON	868	10,412	09/25/2019	03/01/2048
3140X5-WX-7	FNMA Pool FM2461 MBS			4	1.A	92,521	89.3270	79,081	88,530	92,107	0	(165)	0	0	3.500	3.001	MON	258	3,099	02/13/2020	03/01/2050
3140X6-JH-5	FNMA Pool FM2963 MBS			4	1.A	347,242	86.5440	283,550	327,635	345,709	0	(240)	0	0	3.000	2.180	MON	819	9,829	05/20/2020	02/01/2050
3140X8-3G-0	FNMA Pool FM5298 MBS			4	1.A	660,983	89.4760	558,603	624,305	659,186	0	(277)	0	0	3.500	2.500	MON	1,821	21,851	05/20/2021	10/01/2050
3140X8-EE-3	FNMA Pool FM4632 MBS			4	1.A	1,240,686	79.1250	940,157	1,188,192	1,237,336	0	(487)	0	0	2.000	1.355	MON	1,980	23,764	10/22/2020	10/01/2050
3140X8-N5-2	FNMA Pool FM4911 MBS			4	1.A	90,512	82.3970	70,691	85,794	90,046	0	(241)	0	0	2.500	1.968	MON	179	2,145	12/04/2020	11/01/2050
3140XC-6B-9	FNMA Pool FM8965 MBS			4	1.A	2,448,103	82.4180	1,935,703	2,348,652	2,443,148	0	1,075	0	0	2.500	1.894	MON	4,893	58,716	09/27/2021	10/01/2051
3140XC-N6-1	FNMA Pool FM8512 MBS			4	1.A	2,579,865	83.3080	2,031,164	2,438,147	2,570,631	0	(2,277)	0	0	2.500	1.803	MON	5,079	60,954	09/07/2021	08/01/2051
3140XC-ZA-9	FNMA Pool FM8836 MBS			4	1.A	361,091	86.5270	297,920	344,306	359,908	0	(164)	0	0	3.000	2.468	MON	861	10,329	01/07/2022	11/01/2050
3140XD-AQ-9	FNMA Pool FM9014 MBS			4	1.A	2,064,989	78.8350	1,856,849	2,355,361	2,077,120	0	6,522	0	0	2.000	3.749	MON	3,926	47,107	06/06/2022	09/01/2051
3140XE-AT-1	FNMA Pool FM9917 MBS			4	1.A	2,675,710	85.7940	2,183,209	2,544,697	2,668,039	0	(3,729)	0	0	3.000	2.359	MON	6,362	76,341	01/04/2022	12/01/2051
3140XF-V3-2	FNMA Pool FS0633 MBS			4	1.A	818,906	85.7560	688,490	802,849	817,862	0	(418)	0	0	3.000	2.780	MON	2,007	24,086	02/09/2022	02/01/2052
3140XJ-AE-3	FNMA Pool FS2704 MBS			4	1.A	434,953	88.8740	408,653	459,812	435,828	0	447	0	0	3.500	4.167	MON	1,341	16,093	02/03/2023	08/01/2052
3140XJ-D9-1	FNMA Pool FS2827 MBS			4	1.A	591,539	91.8480	557,334	606,803	592,051	0	205	0	0	4.000	4.329	MON	2,023	24,272	09/08/2022	09/01/2052
3140XK-UW-8	FNMA Pool FS4196 MBS			4	1.A	361,977	95.2090	346,912	364,368	362,012	0	19	0	0	4.500	4.599	MON	1,366	16,397	04/25/2023	10/01/2050
3140XL-JH-2	FNMA Pool FS4763 MBS			4	1.A	1,272,559	82.9390	1,216,435	1,466,663	1,277,342	0	2,776	0	0	2.500	4.371	MON	3,056	36,667	06/28/2023	06/01/2051
3140XQ-5M-5	FNMA Pool FS8951 MBS			4	1.A	4,838,768	86.5720	4,534,011	5,237,293	4,842,256	0	3,488	0	0	3.000	3.681	MON	13,093	39,280	09/17/2024	06/01/2052
31416V-Y6-5	FNMA Pool AB0732 MBS			4	1.A	68,012	94.3220	60,359	63,992	66,696	0	(182)	0	0	4.000	3.366	MON	213	2,560	07/18/2017	06/01/2039
31417A-4Z-9	FNMA Pool AB4439 MBS			4	1.A	42,987	91.0800	36,991	40,613	42,113	0	(75)	0	0	3.500	2.994	MON	118	1,421	08/20/2012	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS			4	1.A	107,813	94.3150	95,379	101,129	105,780	0	(643)	0	0	4.000	3.362	MON	337	4,045	12/09/2015	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS			4	1.A	293,498	88.1140	250,530	284,324	291,474	0	(213)	0	0	3.000	2.591	MON	711	8,530	06/23/2016	04/01/2043
31418C-4G-6	FNMA Pool MA3522 MBS			4	1.A	42,907	95.3670	39,402	41,316	42,760	0	(58)	0	0	4.500	3.921	MON	155	1,859	03/19/2019	11/01/2048
31418C-S4-7	FNMA Pool MA3238 MBS			4	1.A	347,342	89.7160	293,745	327,416	345,647	0	(505)	0	0	3.500	2.730	MON	955	11,459	05/14/2021	01/01/2048
31418C-ZJ-6	FNMA Pool MA3444 MBS			4	1.A	44,577	95.3880	40,950	42,930	44,447	0	(11)	0	0	4.500	3.825	MON	161	1,932	03/18/2019	08/01/2048
31418D-2N-1	FNMA Pool MA4380 MBS			4	1.A	649,821	85.6200	529,232	618,119	647,678	0	(757)	0	0	3.000	2.360	MON	1,545	18,544	06/04/2021	07/01/2051
31418D-CB-6	FNMA Pool MA3665 MBS			4	1.A	57,703	95.2860	52,573	55,173	57,453	0	(124)	0	0	4.500	3.912	MON	207	2,483	06/25/2019	05/01/2049
31418D-FT-4	FNMA Pool MA3777 MBS			4	1.A	109,741	95.2040	98,911	103,894	109,449	0	(96)	0	0	4.500	3.278	MON	390	4,675	09/23/2019	09/01/2049
31418D-JQ-6	FNMA Pool MA3870 MBS			4	1.A	342,762	82.5270	329,758	399,577	344,344	0	1,029	0	0	2.500	4.516	MON	832	9,989	06/29/2023	11/01/2049
31418D-RT-1	FNMA Pool MA4097 MBS			4	1.A	735,248	85.9620	606,134	705,115	733,052	0	(919)	0	0	3.000	2.498	MON	1,763	21,154	06/29/2021	08/01/2050
31418D-YB-2	FNMA Pool MA4305 MBS			4	1.A	977,096	78.3570	766,340	978,013	977,069	0	(8)	0	0	2.000	2.004	MON	1,630	19,560	11/18/2021	04/01/2051
31418E-D8-0	FNMA Pool MA4626 MBS			4	1.A	657,171	91.5830	622,275	679,466	657,293	0	123	0	0	4.000	4.462	MON	2,265	6,795	09/20/2024	06/01/2052
31418E-HJ-2	FNMA Pool MA4732 MBS			4	1.A	2,126,849	91.5680	2,013,575	2,199,004	2,127,231	0	382	0	0	4.000	4.489	MON	7,330	21,990	09/20/2024	09/01/2052
31418E-U7-3	FNMA Pool MA5105 MBS			4	1.A	362,277	94.1480	353,447	375,416	362,341	0	65	0	0	4.500	4.936	MON	1,408	2,816	10/17/2024	08/01/2053

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418V-CB-6	FNMA Pool AD7265 MBS			4	1.A	1,330	99.5800	1,264	1,270	1,275	0	0	0	0	4.000	1.696	MON	4	51	07/20/2010	07/01/2025
35563P-JK-6	FHLMC 2019-1 M55D RMBS			4	1.A	220,390	91.7760	197,480	215,177	219,596	0	1,821	0	0	4.000	3.607	MON	717	8,607	03/07/2019	07/25/2058
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						130,424,763	XXX	115,683,153	129,924,554	130,138,229	0	(36,162)	0	0	XXX	XXX	XXX	385,903	2,882,012	XXX	XXX
3136AS-4R-4	FNMA FNA 2016-M7 A2 CMBS			4	1.A	131,370	97.2250	124,382	127,932	128,572	0	(170)	0	0	2.499	1.763	MON	266	3,198	02/27/2020	09/25/2026
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS			4	1.A	307,212	94.2590	283,913	301,205	303,205	0	375	0	0	2.830	2.523	MON	710	8,524	06/01/2016	05/25/2030
3137FJ-EH-8	FHLMC FHMS K081 A2 CMBS			4	1.A	1,425,325	97.3950	1,363,530	1,400,000	1,407,737	0	(3,172)	0	0	3.900	3.672	MON	4,550	54,600	10/03/2018	08/25/2028
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						1,863,907	XXX	1,771,825	1,829,137	1,839,514	0	(2,967)	0	0	XXX	XXX	XXX	5,526	66,322	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						214,249,349	XXX	190,027,041	204,268,154	208,933,377	0	(1,202,528)	0	0	XXX	XXX	XXX	1,268,332	5,720,240	XXX	XXX
001055-BK-7	AFLAC INC Corp Note Call MW			1	1.G FE	804,219	95.9530	772,422	805,000	804,809	0	157	0	0	1.125	1.145	MS	2,667	9,056	03/03/2021	03/15/2026
00108W-AH-3	AEP TEXAS Corp Note Call MW			2	2.A FE	473,528	96.7520	459,572	475,000	474,407	0	159	0	0	3.950	3.989	JD	1,564	18,763	01/24/2019	06/01/2028
00206R-DR-0	AT&T INC Corp Note Call MW			1	2.B FE	567,745	97.8230	549,765	562,000	567,674	0	(71)	0	0	5.250	5.133	MS	9,835	0	10/21/2024	03/01/2037
00206R-HK-1	AT&T INC Corp Note Call MW			1	2.B FE	472,140	92.9500	464,750	500,000	472,332	0	192	0	0	4.850	5.414	MS	8,083	0	11/13/2024	03/01/2039
00206R-KG-6	AT&T INC Corp Note MW Call			1	2.B FE	1,241,280	90.9600	1,137,000	1,250,000	1,245,583	0	1,323	0	0	1.650	1.764	FA	8,594	20,625	05/12/2021	02/01/2028
00206R-KH-4	AT&T INC Corp Note Call MW			1	2.B FE	538,600	82.7110	438,368	530,000	535,473	0	(745)	0	0	2.250	2.086	FA	4,969	11,925	09/01/2020	02/01/2032
00206R-MM-1	AT&T INC Corp Note Call MW			2	2.B FE	221,639	80.5860	178,095	221,000	221,485	0	(49)	0	0	2.550	2.522	JD	470	5,636	09/03/2021	12/01/2033
002824-BF-6	ABBOTT LABS Corp Note Call MW			2	1.D FE	734,969	98.8500	652,410	660,000	682,813	0	(13,472)	0	0	3.750	1.631	MN	2,131	24,750	05/14/2021	11/30/2026
002824-BP-4	ABBOTT LABS Corp Note Call MW			1	1.D FE	501,785	90.5830	452,915	500,000	500,758	0	(254)	0	0	1.150	1.097	JJ	2,412	5,750	11/16/2020	01/30/2028
00287Y-AQ-2	ABBVIE INC Corp Note Call MW			1	1.G FE	1,332,359	99.6020	1,250,005	1,255,000	1,257,211	0	(18,590)	0	0	3.600	2.103	MN	5,899	45,180	11/16/2020	05/14/2025
00287Y-BF-5	ABBVIE INC Corp Note Call MW			2	1.G FE	228,798	98.5160	197,032	200,000	214,914	0	(3,930)	0	0	4.250	2.099	MN	1,110	8,500	05/12/2021	11/14/2028
00287Y-CX-5	ABBVIE INC Corp Note Call MW			2	2.C FE	355,527	99.8290	324,444	325,000	325,000	0	(7,296)	0	0	3.800	1.417	MS	3,636	12,350	11/19/2020	03/15/2025
00914A-AS-1	AIR LEASE CORP Corp Note Call MW			2	2.B FE	596,775	85.3300	520,513	610,000	600,282	0	1,216	0	0	2.875	3.129	JJ	8,087	17,538	01/05/2022	01/15/2032
015271-AR-0	ALEXANDRIA REAL ESTATE E Corp Note Call MW			2	2.A FE	339,130	89.5870	300,116	335,000	337,435	0	(337)	0	0	3.375	3.248	FA	4,271	11,306	07/24/2019	08/15/2031
015271-AV-1	ALEXANDRIA REAL ESTATE E Corp Note Call MW			1	2.A FE	134,746	77.0910	104,073	135,000	134,829	0	19	0	0	1.875	1.892	FA	1,055	2,531	07/29/2020	02/01/2033
015271-AY-5	ALEXANDRIA REAL ESTATE E Corp Note Call MW			2	2.A FE	324,012	82.3570	267,660	325,000	324,222	0	73	0	0	2.950	2.980	MS	2,823	9,588	02/02/2022	03/15/2034
025816-CP-2	AMERICAN EXPRESS CO Corp Note Call			2	1.F FE	1,163,691	97.0540	1,122,915	1,157,000	1,160,088	0	(1,378)	0	0	3.300	3.170	MN	6,151	38,181	04/25/2022	05/03/2027
025816-CS-6	AMERICAN EXPRESS CO Corp Note Call			2	1.F FE	459,572	95.7480	440,441	460,000	459,808	0	85	0	0	2.550	2.570	MS	3,812	11,730	03/01/2022	03/04/2027
02665W-BH-3	AMERICAN HONDA FINANCE Corp Note MW			2	1.G FE	263,984	96.3500	269,780	280,000	276,031	0	2,263	0	0	2.300	3.171	MS	2,004	6,440	04/04/2019	09/09/2026
03027X-BV-1	AMERICAN TOWER Corp Note Call MW			2	2.B FE	313,479	97.6560	307,616	315,000	314,288	0	305	0	0	3.650	3.758	MS	3,385	11,498	03/29/2022	03/15/2027
03073E-AM-7	AMERISOURCEBERGE Corp Note Call MW			2	2.A FE	482,000	99.6950	463,582	465,000	465,000	0	(2,011)	0	0	3.250	2.762	MS	5,038	15,113	06/07/2016	03/01/2025
031162-CQ-1	AMGEN INC Corp Note Call MW			2	2.A FE	256,025	96.2110	240,528	250,000	252,104	0	(772)	0	0	3.200	2.861	MN	1,311	8,000	07/30/2019	11/02/2027
031162-CT-5	AMGEN INC Corp Note Call MW			2	2.A FE	528,155	94.8400	474,200	500,000	509,349	0	(4,654)	0	0	2.200	1.237	FA	3,972	11,000	11/16/2020	02/21/2027
031162-DD-9	AMGEN INC Corp Note Call MW			2	2.A FE	274,139	92.9560	255,629	275,000	274,469	0	119	0	0	3.000	3.050	FA	2,956	8,250	02/17/2022	02/22/2029
031162-DS-6	AMGEN INC Corp Note Call MW			1	2.A FE	770,460	97.2710	729,533	750,000	770,328	0	(132)	0	0	5.600	5.360	MS	13,883	0	10/21/2024	03/02/2043
032095-AL-5	AMPHENOL CORP Corp Note Call MW			2	2.A FE	288,939	83.8490	243,162	290,000	289,263	0	101	0	0	2.200	2.241	MS	1,879	6,380	09/07/2021	09/15/2031
032654-AU-9	ANALOG DEVICES Corp Note Call MW			2	1.F FE	233,602	89.7990	211,028	235,000	234,229	0	198	0	0	1.700	1.791	AO	999	3,995	09/28/2021	10/01/2028
035240-AQ-3	ANHEUSER-BUSCH INBEV WOR Corp Note Call MW			2	1.G FE	442,343	100.0240	375,090	375,000	410,762	0	(8,916)	0	0	4.750	2.131	JJ	7,818	17,813	05/06/2021	01/23/2029
035240-AV-2	ANHEUSER-BUSCH INBEV WOR Corp Note Call MW			2	1.G FE	513,972	93.7900	422,055	450,000	486,914	0	(6,756)	0	0	3.500	1.829	JD	1,313	15,750	11/16/2020	06/01/2030
037735-CU-9	APPALACHIAN POWER CO Corp Note Call MW			2	2.A FE	1,693,965	99.4180	1,690,106	1,700,000	1,699,709	0	687	0	0	3.400	3.442	JD	4,817	57,800	05/11/2015	06/01/2025
037833-BY-5	APPLE INC Corp Note Call MW			2	1.B FE	398,480	98.8420	350,889	355,000	362,836	0	(8,709)	0	0	3.250	0.766	FA	4,102	11,538	11/06/2020	02/23/2026
037833-DK-3	APPLE INC Corp Note Call MW			2	1.B FE	341,897	96.5820	313,892	325,000	330,873	0	(2,155)	0	0	3.000	2.285	MN	1,300	9,750	08/13/2019	11/13/2027
038222-AL-9	APPLIED MATERIALS INC Corp Note Call MW			2	1.F FE	562,382	97.4800	544,913	559,000	559,970	0	(455)	0	0	3.300	3.211	AO	4,612	18,447	04/05/2019	04/01/2027
039482-AD-6	ARCHER-DANIELS-MIDLAND C Corp Note Call MW			2	1.F FE	278,422	86.3970	241,048	279,000	278,570	0	91	0	0	2.900	2.924	MS	2,697	8,091	02/23/2022	03/01/2032
04010L-BD-4	ARES CAPITAL CORP Corp Note Call MW			2	2.B FE	796,032	95.1630	761,304	800,000	798,121	0	728	0	0	2.875	2.975	JD	1,022	23,000	01/06/2022	06/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
053015-AG-8	AUTOMATIC DATA Corp Note Call MW			2	1.D FE	234,290	91.3630	214,703	235,000	234,648	0	101	0	0	1.700	1.746	MN	510	3,995	05/11/2021	05/15/2028
053332-AR-3	AUTOZONE INC Corp Note Call MW			2	2.B FE	1,291,516	99.5380	1,289,017	1,295,000	1,294,884	0	401	0	0	3.250	3.282	AO	8,885	42,088	04/20/2015	04/15/2025
053332-AT-9	AUTOZONE INC Corp Note Call MW			2	2.B FE	477,535	98.0410	490,205	500,000	496,318	0	2,716	0	0	3.125	3.710	AO	3,038	15,625	03/06/2017	04/21/2026
053484-AB-7	AVALONBAY COMMUNITIES Corp Note Call MW			2	1.G FE	679,191	82.8350	563,278	680,000	679,425	0	75	0	0	2.050	2.063	JJ	6,428	13,940	09/08/2021	01/15/2032
053484-AE-1	AVALONBAY COMMUNITIES Corp Note Call MW			1	1.G FE	385,286	100.3010	376,129	375,000	385,106	0	(180)	0	0	5.300	4.915	JD	1,325	9,938	10/21/2024	12/07/2033
05348E-BF-5	AVALONBAY COMMUN Corp Note Call MW			2	1.G FE	346,577	93.9340	305,286	325,000	335,062	0	(2,263)	0	0	3.300	2.513	JD	894	10,725	08/14/2019	06/01/2029
05531F-BE-2	BB&T CORPORATION Corp Note Call			2	2.A FE	1,031,320	99.5530	995,530	1,000,000	1,001,949	0	(5,544)	0	0	3.700	3.127	JD	2,672	37,000	04/16/2019	06/05/2025
05565E-BZ-7	BMW US CAPITAL LLC Corp Note MW 144A			2	1.F FE	869,182	99.6510	866,964	870,000	869,930	0	280	0	0	3.250	3.283	AO	7,069	28,275	03/28/2022	04/01/2025
06051G-FX-2	BANK OF AMER CRP Corp Note MW			2	1.G FE	364,390	98.5610	359,748	365,000	364,909	0	68	0	0	3.500	3.520	AO	2,555	12,775	04/14/2016	04/19/2026
06051G-GL-7	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	260,000	97.4190	253,289	260,000	260,000	0	0	0	0	3.705	3.705	AO	1,793	9,633	04/19/2017	04/24/2028
06051G-GR-4	BANK OF AMER CRP Corp Note Call MW			1	1.G FE	486,206	96.8480	464,870	480,000	481,817	0	(667)	0	0	3.593	3.437	JJ	7,665	17,246	09/01/2017	07/21/2028
06051G-HV-4	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	160,000	92.1700	147,472	160,000	160,000	0	0	0	0	3.194	3.194	JJ	2,243	5,110	07/18/2019	07/23/2030
06051G-JD-2	BANK OF AMER CRP Corp Note Call MW			1	1.G FE	725,000	98.3860	713,299	725,000	725,000	0	0	0	0	1.319	1.319	JD	319	9,563	06/16/2020	06/19/2026
06051G-JF-7	BANK OF AMER CRP Corp Note Call MW			1	1.G FE	181,904	84.1700	151,506	180,000	181,110	0	(188)	0	0	1.898	1.781	JJ	1,499	3,416	08/21/2020	07/23/2031
06051G-JT-7	BANK OF AMER CRP Corp Note Call MW			2	1.G FE	609,984	86.0000	516,000	600,000	606,611	0	(958)	0	0	2.687	2.497	AO	3,090	16,122	05/06/2021	04/22/2032
06051G-LH-0	BANK OF AMER CRP Corp Note Call MW			1	1.E FE	1,239,287	99.1980	1,177,480	1,187,000	1,237,894	0	(1,393)	0	0	5.288	4.660	AO	11,508	31,384	09/17/2024	04/25/2034
06051G-MA-4	BANK OF AMER CRP Corp Note Call MW			1	1.G FE	580,436	100.1540	562,865	562,000	580,122	0	(314)	0	0	5.468	5.020	JJ	13,487	0	10/21/2024	01/23/2035
06406R-AB-3	BANK OF NY MELLO Corp Note Call			2	1.F FE	1,016,090	97.4990	974,990	1,000,000	1,004,731	0	(2,144)	0	0	3.442	3.207	FA	13,768	34,420	04/10/2019	02/07/2028
072863-AH-6	BAYLOR SCOTT & W Corp Note Call MW			2	1.D FE	1,001,000	83.9180	840,019	1,001,000	1,001,000	0	0	0	0	1.777	1.777	MN	2,273	17,788	01/14/2021	11/15/2030
084670-BS-6	BERKSHIRE HATHWY Corp Note			2	1.C FE	525,230	98.5160	492,580	500,000	504,034	0	(4,144)	0	0	3.125	2.265	MS	4,601	15,625	08/14/2019	03/15/2026
090572-AR-9	BIO-RAD LABS Corp Note Call MW			2	2.B FE	204,574	96.8070	198,454	205,000	204,806	0	84	0	0	3.300	3.345	MS	1,992	6,765	02/23/2022	03/15/2027
09261B-AC-4	BLACKSTONE HLDGS Corp Note Call MW 144A			2	1.E FE	1,331,222	89.1010	1,189,498	1,335,000	1,333,005	0	534	0	0	1.625	1.668	FA	8,798	21,694	07/29/2021	08/05/2028
09261H-AK-3	BLACKSTONE PRIVATE CRE Corp Note Call MW			2	2.C FE	802,884	95.7610	770,876	805,000	803,957	0	450	0	0	3.250	3.312	MS	7,703	26,163	08/08/2022	03/15/2027
09261H-AR-8	BLACKSTONE PRIVATE CRE Corp Note Call MW			2	2.C FE	566,297	94.5760	539,083	570,000	567,573	0	542	0	0	4.000	4.116	JJ	10,513	22,800	08/08/2022	01/15/2029
097023-CH-6	BOEING CO Corp Note Call MW			2	2.C FE	743,904	97.5580	727,783	746,000	745,565	0	315	0	0	3.100	3.145	MN	3,854	23,126	04/30/2019	05/01/2026
10373Q-AB-6	BP CAP MKTS AMER Corp Note Call MW			2	1.E FE	1,235,000	99.5800	1,229,813	1,235,000	1,235,000	0	0	0	0	3.796	3.796	MS	13,022	46,881	09/18/2018	09/21/2025
10373Q-AE-0	BP CAP MKTS AMER Corp Note Call			2	1.E FE	333,600	97.9460	293,838	300,000	314,401	0	(3,762)	0	0	4.234	2.819	MN	1,941	12,702	07/24/2019	11/06/2028
110122-CN-6	BRISTOL-MYERS SQUIBB CO Corp Note Call MW			2	1.F FE	219,496	98.2870	216,231	220,000	219,868	0	87	0	0	3.200	3.243	JD	313	7,040	07/17/2020	06/15/2026
110122-DN-5	BRISTOL-MYERS SQUIBB CO Corp Note MW Call			1	1.F FE	499,685	96.9110	484,555	500,000	499,945	0	64	0	0	0.750	0.763	MN	500	3,750	11/16/2020	11/13/2025
110122-DP-0	BRISTOL-MYERS SQUIBB CO Corp Note Call MW			1	1.F FE	449,730	91.1750	410,288	450,000	449,887	0	39	0	0	1.125	1.134	MN	675	5,063	11/09/2020	11/13/2027
110122-DQ-8	BRISTOL-MYERS SQUIBB CO Corp Note Call MW			1	1.F FE	898,497	82.8550	745,695	900,000	899,092	0	147	0	0	1.450	1.468	MN	1,740	13,050	11/09/2020	11/13/2030
11135F-BV-2	BROADCOM INC Corp Note Call MW 144A			1	2.B FE	441,480	95.1750	428,288	450,000	441,604	0	124	0	0	4.926	5.131	MN	2,832	11,084	10/21/2024	05/15/2037
125523-CL-2	CIGNA CORP Corp Note Call MW			1	2.A FE	636,948	87.5510	525,306	600,000	620,952	0	(4,043)	0	0	2.400	1.661	MS	4,240	14,400	12/07/2020	03/15/2030
12592B-AM-6	CNH INDUSTRIAL CAP LLC Corp Note Call MW			2	2.A FE	252,980	95.1600	242,658	255,000	254,379	0	396	0	0	1.450	1.611	JJ	1,705	3,698	05/17/2021	07/15/2026
126408-HQ-9	CSX CORP Corp Note Call MW			1	1.G FE	537,960	88.8970	444,485	500,000	521,203	0	(4,164)	0	0	2.400	1.494	FA	4,533	12,000	11/16/2020	02/15/2030
126650-CX-6	CVS HEALTH CORP Corp Note Call MW			2	2.B FE	2,528,285	96.9420	2,190,889	2,260,000	2,379,499	0	(38,940)	0	0	4.300	2.429	MS	25,915	97,180	05/12/2021	03/25/2028
133131-AX-0	CAMDEN PROPERTY TRUST Corp Note Call MW			2	1.G FE	255,353	92.9400	232,350	250,000	252,535	0	(556)	0	0	3.150	2.893	JJ	3,938	7,875	07/30/2019	07/01/2029
141781-BU-7	CARGILL INC Corp Note Call 144A				1.F FE	423,814	99.6670	423,585	425,000	424,874	0	405	0	0	3.500	3.599	AO	2,851	14,875	04/19/2022	04/22/2025
142339-AJ-9	CARLISLE COS INC Corp Note Call MW			2	2.B FE	167,885	89.5990	152,318	170,000	168,834	0	207	0	0	2.750	2.894	MS	1,558	4,675	02/13/2020	03/01/2030
14448C-AL-8	CARRIER GLOBAL Corp Note Call MW			2	2.B FE	199,927	86.8330	173,666	200,000	199,959	0	6	0	0	2.700	2.704	FA	2,040	5,400	12/08/2020	02/15/2031
14913R-2G-1	CATERPILLAR FINL SERVICE Corp Note MW			2	1.F FE	776,697	91.8060	711,497	775,000	775,687	0	(250)	0	0	1.100	1.067	MS	2,534	8,525	11/16/2020	09/14/2027
14913R-2H-9	CATERPILLAR FINL SERVICE Corp Note MW			2	1.F FE	449,429	96.8210	435,695	450,000	449,900	0	115	0	0	0.800	0.826	MN	480	3,600	11/09/2020	11/13/2025
14913R-2V-8	CATERPILLAR FINL SERVICE Corp Note Non Call				1.F FE	933,813	99.6140	931,391	935,000	934,849	0	405	0	0	3.400	3.445	MN	4,239	31,790	05/10/2022	05/13/2025
161175-BK-9	CHARTER COMM OPT Corp Note Call MW			1	2.C FE	388,437	96.7140	338,499	350,000	367,977	0	(5,817)	0	0	4.200	2.388	MS	4,328	14,700	05/12/2021	03/15/2028
166756-AL-0	CHEVRON USA INC Corp Note Call MW			1	1.D FE	292,401	91.5390	274,617	300,000	296,731	0	1,219	0	0	1.018	1.444	FA	1,179	3,054	05/14/2021	08/12/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
166764-BX-7	CHEVRON CORP Corp Note Call MW			1	1.D FE	436,094	94.5640	397,169	420,000	426,215	0	(2,777)	0	0	1.995	1.308	MN	1,164	8,379	05/14/2021	05/11/2027
17275R-BL-5	CISCO SYSTEMS INC Corp Note Call MW			2	1.D FE	516,945	96.9780	484,890	500,000	503,784	0	(2,558)	0	0	2.500	1.967	MS	3,507	12,500	08/14/2019	09/20/2026
172967-JP-7	CITIGROUP INC Corp Note Non Call				1.G FE	1,048,047	99.5300	1,045,065	1,050,000	1,049,928	0	223	0	0	3.300	3.322	AO	6,160	34,650	04/22/2015	04/27/2025
172967-KG-5	CITIGROUP INC Corp Note Non Call				1.G FE	673,713	99.0470	589,330	595,000	611,180	0	(15,548)	0	0	3.700	1.038	JJ	10,335	22,015	11/25/2020	01/12/2026
172967-KU-4	CITIGROUP INC Corp Note Non Call				2.B FE	406,920	97.2930	389,172	400,000	402,557	0	(656)	0	0	4.125	3.931	JJ	7,150	16,500	06/07/2017	07/25/2028
172967-LW-9	CITIGROUP INC Corp Note Call			1	1.G FE	390,000	97.0650	378,554	390,000	390,000	0	0	0	0	4.075	4.075	AO	3,002	15,893	04/16/2018	04/23/2029
172967-NE-7	CITIGROUP INC Corp Note Call MW			2	1.G FE	609,410	83.4090	504,624	605,000	608,172	0	(422)	0	0	2.520	2.340	MN	2,456	15,246	12/17/2021	11/03/2032
172967-PL-9	CITIGROUP INC Corp Note Call MW			1	1.G FE	624,905	99.2150	590,329	595,000	624,248	0	(657)	0	0	5.449	4.796	JD	1,801	16,211	09/17/2024	06/11/2035
174610-AR-6	CITIZENS FINANCIAL GROUP Corp Note MW			1	2.A FE	249,495	96.7460	241,865	250,000	249,878	0	75	0	0	2.850	2.882	JJ	3,048	7,125	07/22/2019	07/27/2026
174610-BG-9	CITIZENS FINANCIAL GROUP Corp Note Call MW			1	2.A FE	744,741	105.4780	711,977	675,000	743,144	0	(1,597)	0	0	6.645	5.260	AO	8,223	22,427	09/17/2024	04/25/2035
19828T-AB-2	COLUMBIA PIPELINES OPCO Corp Note Call MW 144A			1	2.A FE	485,847	102.6390	472,139	460,000	485,408	0	(439)	0	0	6.036	5.232	MN	3,548	13,883	10/18/2024	11/15/2033
20030N-CH-2	COMCAST CORP Corp Note Call MW			2	1.G FE	253,103	96.0240	243,901	254,000	253,668	0	92	0	0	3.550	3.592	MN	1,503	9,017	02/01/2018	05/01/2028
20030N-CS-8	COMCAST CORP Corp Note Call MW			2	1.G FE	577,803	99.5190	542,379	545,000	549,405	0	(7,100)	0	0	3.950	2.621	AO	4,545	21,528	12/07/2020	10/15/2025
20030N-CT-6	COMCAST CORP Corp Note Call MW			2	1.G FE	1,151,450	97.5700	975,700	1,000,000	1,077,295	0	(21,001)	0	0	4.150	1.878	AO	8,761	41,500	05/14/2021	10/15/2028
20030N-CY-5	COMCAST CORP Corp Note Call MW			2	1.G FE	599,065	75.8290	568,718	750,000	600,553	0	1,488	0	0	3.250	5.193	MN	4,063	12,188	10/21/2024	11/01/2039
20030N-DH-1	COMCAST CORP Corp Note Call MW			1	1.G FE	325,096	80.5030	322,012	400,000	325,212	0	116	0	0	3.750	5.587	AO	3,750	0	12/18/2024	04/01/2040
20030N-DK-4	COMCAST CORP Corp Note Call MW			2	1.G FE	689,581	97.1650	607,281	625,000	649,166	0	(11,381)	0	0	3.300	1.408	AO	5,156	20,625	05/14/2021	04/01/2027
20030N-DN-8	COMCAST CORP Corp Note Call MW			1	1.G FE	1,402,826	81.4290	1,286,578	1,580,000	1,450,934	0	18,237	0	0	1.500	2.929	FA	8,953	23,700	05/02/2022	02/15/2031
20268J-AB-9	COMMONSPIRIT HEALTH Corp Note Call MW			2	1.G FE	664,000	93.2170	618,961	664,000	664,000	0	0	0	0	3.347	3.347	AO	5,556	22,224	08/07/2019	10/01/2029
205887-CF-7	CONAGRA BRANDS Corp Note Call MW			2	2.C FE	500,580	90.8160	454,080	500,000	500,237	0	(86)	0	0	1.375	1.357	MN	1,146	6,875	11/16/2020	11/01/2027
20825C-BA-1	CONOCOPHILLIPS Corp Note Call MW			2	1.F FE	482,813	85.5850	410,808	480,000	481,984	0	(321)	0	0	2.400	2.322	FA	4,352	11,520	05/06/2022	02/15/2031
20826F-AU-0	CONOCOPHILLIPS COMPANY Corp Note Call			2	1.F FE	354,581	99.5730	353,484	355,000	354,974	0	143	0	0	2.400	2.441	MS	2,698	8,520	02/22/2022	03/07/2025
20826F-BP-0	CONOCOPHILLIPS COMPANY Corp Note Call MW			1	1.F FE	708,409	98.9560	667,953	675,000	708,113	0	(296)	0	0	4.400	2.190	JJ	13,695	0	12/24/2024	07/15/2027
222793-AB-7	COUSINS PROPERTIES LP Corp Note Call MW			1	2.B FE	496,775	98.2640	491,320	500,000	496,779	0	4	0	0	5.375	5.483	FA	1,045	0	12/17/2024	02/15/2032
224044-CG-0	COX COMMUNICATIONS INC Corp Note Call MW 144A			2	2.B FE	397,464	97.6630	390,652	400,000	399,475	0	295	0	0	3.350	3.430	MS	3,946	13,400	06/07/2017	09/15/2026
22822V-AK-7	CROWN CASTLE INT Corp Note Call MW			2	2.B FE	546,795	96.2730	481,365	500,000	521,518	0	(7,170)	0	0	3.800	2.245	FA	7,178	19,000	05/12/2021	02/15/2028
22966R-AJ-5	CUBESMART LP Corp Note Call MW			2	2.B FE	630,041	83.6000	530,860	635,000	631,427	0	451	0	0	2.500	2.587	FA	5,997	15,875	11/18/2021	02/15/2032
244199-BJ-3	DEERE & CO Corp Note Call MW			1	1.E FE	183,355	92.0190	147,230	160,000	173,181	0	(2,512)	0	0	3.100	1.400	AO	1,047	4,960	11/06/2020	04/15/2030
24422E-XU-8	JOHN DEERE CAPITAL CORP Corp Note Non-Call				1.E FE	500,104	99.6160	473,176	475,000	499,533	0	(571)	0	0	5.050	4.376	JD	1,266	12,060	09/17/2024	06/12/2034
25389J-AU-0	DIGITAL REALTY Corp Note Call MW			2	2.B FE	340,511	94.6060	316,930	335,000	337,640	0	(572)	0	0	3.600	3.398	JJ	6,030	12,060	07/23/2019	07/01/2029
254687-DK-9	WALT DISNEY COMPANY/THE Corp Note Call MW			2	1.G FE	654,064	97.9510	641,579	655,000	654,728	0	138	0	0	3.375	3.398	MN	2,825	22,106	11/22/2019	11/15/2026
254687-FL-5	WALT DISNEY COMPANY/THE Corp Note Call MW			2	1.F FE	772,753	88.9630	689,463	775,000	773,698	0	264	0	0	2.000	2.038	MS	5,167	15,500	05/06/2021	09/01/2029
254687-FX-9	WALT DISNEY COMPANY/THE Corp Note MW			1	1.G FE	723,141	88.5490	588,851	665,000	700,740	0	(5,578)	0	0	2.650	1.709	JJ	8,224	17,623	11/16/2020	01/13/2031
25468P-DM-5	WALT DISNEY CO Corp Note MW			2	1.G FE	303,481	96.0710	297,820	310,000	308,884	0	688	0	0	1.850	2.083	JJ	2,406	5,735	07/07/2016	07/30/2026
256677-AG-0	DOLLAR GENERAL CORP Corp Note Call MW			2	2.B FE	599,566	91.8120	504,966	550,000	579,892	0	(5,575)	0	0	3.500	2.343	AO	4,706	19,250	05/06/2021	04/03/2030
25746U-DL-0	DOMINION ENERGY INC Corp Note Call MW			2	2.B FE	344,507	83.3860	287,682	345,000	344,662	0	47	0	0	2.250	2.266	FA	2,933	7,763	08/10/2021	08/15/2031
26441C-AS-4	DUKE ENERGY CORP Corp Note Call MW			2	2.B FE	760,011	96.8650	678,055	700,000	715,652	0	(10,956)	0	0	2.650	1.052	MS	6,183	18,550	11/16/2020	09/01/2026
26442C-AY-0	DUKE ENERGY CAROLINAS Corp Note Call MW			2	1.F FE	249,693	90.0320	225,080	250,000	249,849	0	31	0	0	2.450	2.464	FA	2,314	6,125	08/12/2019	08/15/2029
26875P-AP-6	EOG RESOURCES IN Corp Note Call MW			2	1.G FE	70,927	99.5510	64,708	65,000	65,807	0	(999)	0	0	4.150	2.552	JJ	1,244	2,698	07/30/2019	01/15/2026
26884A-BD-4	ERP OPERATING LP Corp Note Call MW			2	1.G FE	527,085	99.4560	527,117	530,000	529,859	0	331	0	0	3.375	3.440	JD	1,491	17,888	05/11/2015	06/01/2025
26884A-BL-6	ERP OPERATING LP Corp Note Call MW			2	1.G FE	355,614	92.3330	323,166	350,000	352,647	0	(583)	0	0	3.000	2.809	JJ	5,250	10,500	07/24/2019	07/01/2029
26884A-BN-2	ERP OPERATING LP Corp Note Call MW			2	1.G FE	696,458	82.5560	577,892	700,000	697,587	0	341	0	0	1.850	1.906	FA	5,396	12,950	08/03/2021	08/01/2031
278865-BL-3	ECOLAB INC Corp Note Call MW			2	1.G FE	309,907	94.2690	292,234	310,000	309,963	0	17	0	0	1.650	1.656	FA	2,131	5,115	12/06/2021	02/01/2027
29273R-BG-3	ENERGY TRANSFER Corp Note Call MW			2	2.B FE	188,952	99.9150	184,843	185,000	185,430	0	(510)	0	0	4.750	4.455	JJ	4,052	8,788	12/09/2016	01/15/2026
29273V-BA-7	ENERGY TRANSFER LP Corp Note Call MW			1	2.B FE	483,000	99.9770	469,892	470,000	482,811	0	(189)	0	0	5.600	5.230	MS	8,773	0	10/18/2024	09/01/2034

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29278N-AQ-6	ENERGY TRANSFER LP Corp Note Call MW			2	2.B FE	458,079	93.3500	401,405	430,000	448,395	0	(3,293)	0	0	3.750	2.847	MN	2,060	16,125	12/17/2021	05/15/2030
29364G-AL-7	ENTERGY CORP Corp Note Call MW			1	2.B FE	347,260	89.1410	311,994	350,000	348,422	0	264	0	0	2.800	2.890	JD	436	9,800	05/13/2020	06/15/2030
29364G-AN-3	ENTERGY CORP Corp Note Call MW			1	2.B FE	249,130	90.3690	225,923	250,000	249,577	0	117	0	0	1.900	1.951	JD	211	4,750	03/02/2021	06/15/2028
29379V-AY-9	ENTERPRISE PRODUCTS OPER Corp Note Call MW			1	1.G FE	840,312	85.3230	799,477	937,000	841,031	0	720	0	0	4.450	5.338	FA	15,752	0	10/21/2024	02/15/2043
29379V-BL-6	ENTERPRISE PRODUCTS OPER Corp Note Call MW			1	1.G FE	289,718	98.6320	271,238	275,000	278,353	0	(1,717)	0	0	3.950	3.270	FA	4,104	10,863	09/05/2017	02/15/2027
29379V-BX-0	ENTERPRISE PRODUCTS OPER Corp Note Call MW			2	1.G FE	584,148	90.4290	551,617	610,000	592,471	0	3,108	0	0	2.800	3.421	JJ	7,164	17,080	03/29/2022	01/31/2030
29379V-CG-6	ENTERPRISE PRODUCTS OPER Corp Note Call MW			1	1.G FE	361,120	96.8210	348,556	360,000	361,120	0	0	0	0	4.950	4.910	FA	7,079	0	10/18/2024	02/15/2035
29444U-BK-1	EQUINIX INC Corp Note Call MW			2	2.B FE	998,990	97.3950	973,950	1,000,000	999,853	0	208	0	0	1.000	1.021	MS	2,944	10,000	09/23/2020	09/15/2025
29717P-AU-1	ESSEX PORTFOLIO LP Corp Note Call MW			2	2.A FE	345,212	90.5230	316,831	350,000	347,492	0	453	0	0	3.000	3.155	JJ	4,842	10,500	07/29/2019	01/15/2030
30161N-AU-5	EXELON CORP Corp Note Call MW			2	2.B FE	444,321	98.4130	418,255	425,000	428,339	0	(3,135)	0	0	3.400	2.628	AO	3,051	14,450	08/02/2019	04/15/2026
30225V-AG-2	EXTRA SPACE STORAGE LP Corp Note Call MW			2	2.B FE	614,094	81.8840	503,587	615,000	614,352	0	82	0	0	2.350	2.366	MS	4,255	14,453	09/14/2021	03/15/2032
31428X-BV-7	FEDEX CORP Corp Note Call			2	2.B FE	348,831	92.7250	324,538	350,000	349,420	0	116	0	0	3.100	3.139	FA	4,400	10,850	07/22/2019	08/05/2029
31620M-BJ-4	FIDELITY NATL IN Corp Note Call MW			2	2.B FE	84,852	94.8660	80,636	85,000	84,928	0	15	0	0	3.750	3.771	MN	354	3,188	05/14/2019	05/21/2029
31620M-BV-7	FIDELITY NATL IN Corp Note MW			2	2.B FE	304,890	99.7860	304,347	305,000	304,979	0	37	0	0	4.500	4.513	JJ	6,329	13,725	07/06/2022	07/15/2025
35805B-AE-8	FRESENIUS MED Corp Note Call MW 144A			2	2.C FE	912,594	83.9480	772,322	920,000	914,881	0	655	0	0	3.000	3.090	JD	2,300	27,600	05/12/2021	12/01/2031
361448-BC-6	GATX CORP Corp Note Call MW			2	2.B FE	92,000	98.4180	90,545	92,000	92,000	0	0	0	0	4.550	4.550	MN	628	4,186	05/03/2018	11/07/2028
36264F-AK-7	HALEON US CAPITAL LLC Corp Note Call MW			2	2.A FE	284,445	97.0840	276,689	285,000	284,712	0	123	0	0	3.375	3.422	MS	2,592	9,619	10/28/2022	03/24/2027
37045X-CG-9	GENERAL MOTORS FINL CO Corp Note Call MW			2	2.B FE	379,411	96.6420	338,247	350,000	363,269	0	(4,589)	0	0	3.850	2.423	JJ	6,588	13,475	05/12/2021	01/05/2028
37045X-DH-6	GENERAL MOTORS FINL CO Corp Note Call MW			2	2.B FE	757,778	91.9710	689,783	750,000	753,731	0	(1,147)	0	0	2.400	2.234	AO	4,050	18,000	05/06/2021	04/10/2028
37045X-DL-7	GENERAL MOTORS FINL CO Corp Note Call MW			2	2.B FE	611,818	84.8180	517,390	610,000	611,276	0	(186)	0	0	2.700	2.663	JD	961	16,470	12/17/2021	06/10/2031
373334-KQ-3	GEORGIA POWER CO Corp Note Call MW			1	1.F FE	391,750	97.4980	383,167	393,000	392,032	0	108	0	0	4.700	4.740	MN	2,360	18,471	05/02/2022	05/15/2032
375558-BF-9	GILEAD SCIENCES INC Corp Note Call MW			2	2.A FE	378,647	98.8540	350,932	355,000	357,573	0	(2,737)	0	0	3.650	2.843	MS	4,319	12,958	06/07/2016	03/01/2026
38141G-B3-7	GOLDMAN SACHS GP Corp Note Call MW			1	1.F FE	366,689	98.1830	353,459	360,000	366,607	0	(82)	0	0	5.330	5.085	JJ	8,421	0	10/18/2024	07/23/2035
38141G-WL-4	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	414,923	97.1550	364,331	375,000	391,542	0	(6,613)	0	0	3.691	1.824	JD	1,000	13,841	05/14/2021	06/05/2028
38141G-WZ-3	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	268,048	97.3530	243,383	250,000	257,468	0	(2,092)	0	0	4.223	3.269	MN	1,760	10,558	07/22/2019	05/01/2029
38141G-XJ-8	GOLDMAN SACHS GP Corp Note Call MW			1	2.A FE	1,023,383	99.6540	921,800	925,000	928,791	0	(23,321)	0	0	3.500	0.960	AO	8,094	32,375	11/16/2020	04/01/2025
38141G-YA-6	GOLDMAN SACHS GP Corp Note Call MW			1	1.F FE	774,241	96.0270	744,209	775,000	774,810	0	(16,374)	0	0	1.431	1.452	MS	3,450	11,090	05/06/2021	03/09/2027
38141G-YH-1	GOLDMAN SACHS GP Corp Note Call			2	1.F FE	805,000	100.2880	807,318	805,000	805,000	0	0	0	0	5.350	0.831	MJSD	2,624	49,419	06/07/2021	09/10/2027
38141G-ZM-9	GOLDMAN SACHS GP Corp Note Call MW			2	2.A FE	438,239	86.2130	400,890	465,000	444,019	0	2,165	0	0	3.102	3.750	FA	5,089	14,424	03/29/2022	02/24/2033
38141G-ZR-8	GOLDMAN SACHS GP Corp Note Call MW			2	1.F FE	645,000	97.2570	627,308	645,000	645,000	0	0	0	0	3.615	3.615	MS	6,865	23,317	03/10/2022	03/15/2028
38143U-8H-7	GOLDMAN SACHS GP Corp Note Call			2	2.A FE	369,702	98.9500	346,325	350,000	352,168	0	(2,330)	0	0	3.750	3.050	FA	4,594	13,125	08/04/2016	02/25/2026
38145G-AH-3	GOLDMAN SACHS GROUP INC Corp Note MW Call			1	2.A FE	309,197	97.8540	303,347	310,000	309,828	0	88	0	0	3.500	3.531	MN	1,356	10,850	11/10/2016	11/16/2026
404119-BY-4	HCA INC Corp Note Call MW			1	2.C FE	472,890	91.2220	456,110	500,000	473,076	0	186	0	0	5.125	5.676	JD	1,139	12,813	11/13/2024	06/15/2039
404119-CH-0	HCA INC Corp Note Call MW			1	2.C FE	559,187	96.2440	538,966	560,000	559,500	0	216	0	0	3.125	3.167	MS	5,153	17,500	08/07/2023	03/15/2027
404119-CK-3	HCA INC Corp Note Call MW			1	2.C FE	440,450	88.1640	396,738	450,000	441,811	0	968	0	0	3.625	3.917	MS	4,803	16,313	08/07/2023	03/15/2032
40414L-AN-9	HCP INC Corp Note Call MW			2	2.A FE	991,260	99.5410	995,410	1,000,000	999,565	0	1,021	0	0	4.000	4.107	JD	3,333	40,000	05/14/2015	06/01/2025
431282-AT-9	HIGHWOODS REALTY Corp Note Call MW			2	2.C FE	104,571	83.5010	87,676	105,000	104,736	0	40	0	0	2.600	2.645	FA	1,138	2,730	07/30/2020	02/01/2031
437076-BN-1	HOME DEPOT INC Corp Note Call MW			2	1.F FE	232,424	96.2760	226,249	235,000	234,520	0	274	0	0	2.125	2.248	MS	1,470	4,994	09/06/2016	09/15/2026
437076-CA-8	HOME DEPOT INC Corp Note Call MW			1	1.F FE	760,374	95.7240	684,427	715,000	732,158	0	(7,937)	0	0	2.500	1.348	AO	3,774	17,875	05/14/2021	04/15/2027
437076-CJ-9	HOME DEPOT INC Corp Note Call MW			2	1.F FE	766,677	82.6480	640,522	775,000	769,105	0	816	0	0	1.875	1.997	MS	4,279	14,531	12/17/2021	09/15/2031
437076-CP-5	HOME DEPOT INC Corp Note Call MW			2	1.F FE	294,053	89.2420	263,264	295,000	294,286	0	85	0	0	3.250	3.288	AO	2,024	9,588	03/29/2022	04/15/2032
438516-BL-9	HONEYWELL INTERNATIONAL Corp Note Call MW			2	1.F FE	272,672	96.6010	246,333	255,000	260,471	0	(3,422)	0	0	2.500	1.124	MN	1,063	6,375	05/14/2021	11/01/2026
438516-BU-9	HONEYWELL INTERNATIONAL Corp Note Call MW			2	1.F FE	423,483	91.7110	389,772	425,000	424,249	0	150	0	0	2.700	2.741	FA	4,335	11,475	07/30/2019	08/15/2029
458140-BT-6	INTEL CORP Corp Note Call MW			2	2.A FE	583,807	88.2440	516,227	585,000	584,367	0	169	0	0	1.600	1.631	FA	3,614	9,360	08/10/2021	08/12/2028
45866F-AU-8	INTERCONTINENTALEXCHANGE Corp Note Call MW			2	1.G FE	1,994,700	98.3600	1,967,201	2,000,000	1,997,114	0	993	0	0	4.000	4.057	MS	23,556	80,000	05/12/2022	09/15/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
459200-JR-3	IBM CORP Corp Note MW			2	1.G FE	1,129,720	97.4400	1,090,354	1,119,000	1,122,114	0	(1,434)	0	0	3.300	3.160	JJ	15,797	36,927	04/04/2019	01/27/2027
46188B-AA-0	INVITATION HOMES OP Corp Note Call MW			2	2.B FE	324,707	81.3000	268,290	330,000	326,377	0	503	0	0	2.000	2.179	FA	2,493	6,600	08/03/2021	08/15/2031
46625H-JZ-4	JPMORGAN CHASE Corp Note Non Call				1.G FE	283,511	98.9890	277,169	280,000	280,755	0	(365)	0	0	4.125	3.980	JD	513	11,550	03/07/2016	12/15/2026
466313-AM-5	JABIL INC Corp Note Call MW			2	2.C FE	697,074	98.6360	690,452	700,000	698,548	0	570	0	0	4.250	4.343	MN	3,801	29,750	04/20/2022	05/15/2027
46647P-AX-4	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	373,800	98.0330	343,116	350,000	360,658	0	(2,485)	0	0	4.452	3.613	JD	1,125	15,582	03/27/2019	12/05/2029
46647P-BA-3	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	1,480,847	99.2490	1,315,049	1,325,000	1,361,585	0	(33,528)	0	0	3.960	1.366	JJ	22,154	52,470	05/14/2021	01/29/2027
46647P-BD-7	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	263,665	94.7400	236,850	250,000	256,574	0	(1,396)	0	0	3.702	3.051	MN	1,414	9,255	07/22/2019	05/06/2030
46647P-BK-1	JPMORGAN CHASE Corp Note Call MW			2	1.F FE	785,723	99.1540	743,655	750,000	752,508	0	(8,188)	0	0	2.083	0.981	AO	2,994	15,623	11/16/2020	04/22/2026
46647P-BL-9	JPMORGAN CHASE Corp Note Call MW			2	1.E FE	188,069	88.1320	154,231	175,000	182,439	0	(1,331)	0	0	2.522	1.681	AO	846	4,414	08/21/2020	04/22/2031
46647P-BU-9	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	511,046	83.1300	423,963	510,000	510,641	0	(103)	0	0	1.764	1.741	MN	1,050	8,996	12/03/2020	11/19/2031
46647P-CB-0	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	1,524,342	96.0480	1,455,127	1,515,000	1,517,525	0	(1,905)	0	0	1.578	1.449	AO	4,582	23,907	05/06/2021	04/22/2027
46647P-EK-8	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	877,042	98.9830	826,508	835,000	876,109	0	(933)	0	0	5.294	4.650	JJ	19,524	0	09/17/2024	07/22/2035
46647P-ER-3	JPMORGAN CHASE Corp Note Call MW			1	1.E FE	120,000	96.3890	115,667	120,000	120,000	0	0	0	0	4.946	4.944	AO	1,138	0	10/15/2024	10/22/2035
49271V-AN-0	KEURIG DR PEPPER INC Corp Note Call MW			1	2.B FE	469,984	84.8640	403,104	475,000	471,712	0	488	0	0	2.250	2.371	MS	3,147	10,688	05/06/2021	03/15/2031
49427R-AQ-5	KILROY REALTY LP Corp Note Call MW			1	2.C FE	198,728	77.6530	155,306	200,000	199,136	0	98	0	0	2.500	2.561	MN	639	5,000	08/03/2020	11/15/2032
49446R-AY-5	KIMCO REALTY Corp Note Call MW			2	2.A FE	174,188	83.0430	145,325	175,000	174,433	0	75	0	0	2.250	2.301	JD	328	3,938	09/13/2021	12/01/2031
494553-AE-0	KINDER MORGAN INC Corp Note Call MW			1	2.B FE	375,432	98.5370	364,587	370,000	375,363	0	(69)	0	0	5.400	5.193	FA	8,325	0	10/18/2024	02/01/2034
49456B-AF-8	KINDER MORGAN INC Corp Note Call MW			2	2.B FE	136,117	99.7860	129,722	130,000	130,136	0	(887)	0	0	4.300	3.591	JD	466	5,590	06/26/2017	06/01/2025
49456B-AP-6	KINDER MORGAN INC Corp Note Call MW			2	2.B FE	378,564	98.1970	373,149	380,000	379,478	0	151	0	0	4.300	4.347	MS	5,447	16,340	02/22/2018	03/01/2028
49456B-AR-2	KINDER MORGAN INC Corp Note Call MW			1	2.B FE	436,190	83.7590	418,795	500,000	453,810	0	6,609	0	0	2.000	3.700	FA	3,778	10,000	03/29/2022	02/15/2031
50076Q-AN-6	KRAFT HEINZ FOOD Corp Note Non Call				2.B FE	429,684	105.9090	423,636	400,000	429,650	0	(34)	0	0	6.500	5.758	FA	0	10,256	12/18/2024	02/09/2040
50076Q-AR-7	KRAFT HEINZ FOOD Corp Note Non Call				2.B FE	1,356,456	110.4050	1,324,860	1,200,000	1,355,580	0	(876)	0	0	6.875	5.536	JJ	35,521	0	11/13/2024	01/26/2039
502431-AN-9	L3HARRIS TECH INC Corp Note Call MW			1	2.B FE	199,924	82.4460	164,892	200,000	199,955	0	7	0	0	1.800	1.804	JJ	1,660	3,600	11/10/2020	01/15/2031
532457-BP-2	ELI LILLY & CO Corp Note Call MW			1	1.E FE	1,874,177	97.1720	1,811,286	1,864,000	1,867,033	0	(1,345)	0	0	3.100	3.021	MN	7,384	57,784	04/04/2019	05/15/2027
532457-BV-9	ELI LILLY & CO Corp Note Call MW			2	1.E FE	723,884	95.2720	690,722	725,000	724,494	0	110	0	0	3.375	3.393	MS	7,205	24,469	02/20/2019	03/15/2029
534187-BE-8	LINCOLN NATL CRP Corp Note MW			2	2.B FE	184,704	99.5610	184,188	185,000	184,994	0	34	0	0	3.350	3.369	MS	1,928	6,198	03/04/2015	03/09/2025
534187-BJ-7	LINCOLN NATL CRP Corp Note Call MW			2	2.B FE	249,740	90.0950	225,238	250,000	249,862	0	25	0	0	3.050	3.062	JJ	3,516	7,625	08/12/2019	01/15/2030
539830-BH-1	LOCKHEED MARTIN CORP Corp Note Call MW			1	1.F FE	636,740	99.1040	555,973	561,000	573,488	0	(15,742)	0	0	3.550	0.713	JJ	9,183	19,916	12/07/2020	01/15/2026
548661-DY-0	LOWE'S COS INC Corp Note Call MW			2	2.A FE	949,452	83.7000	795,150	950,000	949,664	0	50	0	0	1.700	1.706	AO	3,409	16,150	11/16/2020	10/15/2030
55336V-BQ-2	MPLX LP Corp Note Call MW			1	2.B FE	439,349	87.5480	420,230	480,000	451,313	0	4,491	0	0	2.650	3.842	FA	4,805	12,720	03/29/2022	08/15/2030
55336V-BR-0	MPLX LP Corp Note Call MW			1	2.B FE	1,119,026	96.5960	1,072,216	1,110,000	1,112,105	0	(1,956)	0	0	1.750	1.569	MS	6,475	19,425	05/06/2021	03/01/2026
55336V-BX-7	MPLX LP Corp Note Call MW			1	2.B FE	377,208	98.6210	364,898	370,000	377,117	0	(91)	0	0	5.500	5.234	JD	1,696	10,797	10/18/2024	06/01/2034
56585A-BH-4	MARATHON PETRO Corp Note Call MW			1	2.B FE	286,970	99.9030	249,758	250,000	252,035	0	(8,134)	0	0	4.700	1.403	MN	1,958	11,750	08/05/2020	05/01/2025
571748-AZ-5	MARSH & MCLENNAN COS INC Corp Note Call MW			2	1.G FE	278,944	99.1160	277,525	280,000	279,857	0	115	0	0	3.750	3.794	MS	3,121	10,500	11/09/2015	03/14/2026
571748-BW-1	MARSH & MCLENNAN COS INC Corp Note Call MW			1	1.G FE	631,432	99.5600	592,382	595,000	630,495	0	(937)	0	0	5.150	4.339	MS	9,023	0	09/17/2024	03/15/2034
571748-CC-4	MARSH & MCLENNAN COS INC Corp Note Call MW			1	1.G FE	593,989	97.6620	581,089	595,000	593,989	0	0	0	0	5.000	5.022	MS	4,380	0	10/30/2024	03/15/2035
57629W-CW-8	MASSMUTUAL GLOBAL FUNDIN Corp Note Non Call 144A				1.B FE	497,835	83.2540	416,270	500,000	498,709	0	212	0	0	1.550	1.597	AO	1,765	7,750	10/06/2020	10/09/2030
57636Q-AM-6	MASTERCARD INC Corp Note Call MW			2	1.D FE	474,345	93.3480	443,403	475,000	474,687	0	65	0	0	2.950	2.966	JD	1,168	14,013	05/28/2019	06/01/2029
58013M-FF-6	MCDONALD'S CORP Corp Note Call MW			2	2.A FE	284,078	97.3680	267,762	275,000	278,383	0	(1,070)	0	0	3.800	3.360	AO	2,613	10,450	03/26/2019	04/01/2028
58942H-AA-9	MERCY HEALTH Corp Note MW			2	1.E FE	1,760,393	98.2930	1,759,445	1,790,000	1,782,406	0	8,834	0	0	3.382	3.906	MN	10,090	60,538	06/07/2022	11/01/2025
58942H-AC-5	MERCY HEALTH Corp Note MW			2	1.E FE	225,000	97.9090	220,295	225,000	225,000	0	0	0	0	4.302	4.302	JJ	4,840	9,680	12/10/2018	07/01/2028
59217G-FC-8	MET LIFE GLOB FUNDING I Corp Note Non Call 144A				1.D FE	1,119,563	99.7560	1,117,267	1,120,000	1,119,901	0	148	0	0	4.050	4.064	FA	15,876	45,360	08/18/2022	08/25/2025
594918-BY-9	MICROSOFT CORP Corp Note Call MW			2	1.A FE	761,699	97.9280	670,807	685,000	711,485	0	(14,092)	0	0	3.300	1.179	FA	9,105	22,605	05/14/2021	02/06/2027
59524Q-AA-3	MID-ATLANTIC INT Corp Note Non Call 144A				1.G FE	104,974	97.1840	102,043	105,000	104,990	0	3	0	0	4.100	4.103	MN	550	4,305	05/07/2018	05/15/2028
609207-BA-2	MONDELEZ INTERNATIONAL Corp Note Call MW			2	2.B FE	395,984	95.6720	379,818	397,000	396,535	0	202	0	0	2.625	2.680	MS	3,011	10,421	03/03/2022	03/17/2027

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
617446-7X-1	MORGAN STANLEY Corp Note Non Call				2.A FE	284,288	100.2120	270,572	270,000	271,582	0	(1,700)	0	0	5.000	4.325	MN	1,388	13,500	03/09/2016	11/24/2025
617446-8G-7	MORGAN STANLEY Corp Note Call MW			2	1.G FE	606,819	97.3740	535,557	550,000	576,377	0	(5,998)	0	0	4.431	3.163	JJ	10,696	24,371	07/23/2019	01/23/2030
617446-8Q-5	MORGAN STANLEY Corp Note Call MW			2	1.E FE	643,489	99.1210	604,638	610,000	612,480	0	(7,682)	0	0	2.188	0.917	AO	2,336	13,347	11/24/2020	04/28/2026
61747Y-EM-3	MORGAN STANLEY Corp Note Call MW			2	1.E FE	780,000	99.7120	777,754	780,000	780,000	0	0	0	0	2.630	2.630	FA	7,579	20,514	02/16/2022	02/18/2026
61747Y-FT-7	MORGAN STANLEY Corp Note Call MW			1	1.E FE	1,113,239	98.4040	1,082,444	1,100,000	1,113,099	0	(140)	0	0	5.320	5.160	JJ	26,334	0	12/17/2024	07/19/2035
61761J-3R-8	MORGAN STANLEY Corp Note MW			2	1.G FE	178,776	97.7500	175,950	180,000	179,781	0	134	0	0	3.125	3.205	JJ	2,406	5,625	07/20/2016	07/27/2026
61772B-AB-9	MORGAN STANLEY Corp Note Call MW			2	1.E FE	755,423	95.8790	719,093	750,000	751,497	0	(1,100)	0	0	1.593	1.442	MN	1,892	11,948	05/06/2021	05/04/2027
64952W-EE-9	NEW YORK LIFE GL Corp Note Non Call				1.A FE	610,000	100.2020	611,232	610,000	610,000	0	0	0	0	5.010	0.490	MJSD	1,947	35,258	06/02/2021	06/09/2026
651639-AY-2	NEWMONT GOLDCORP Corp Note Call MW			1	2.A FE	263,908	86.3990	215,998	250,000	258,016	0	(1,384)	0	0	2.250	1.638	AO	1,406	5,625	08/12/2020	10/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL Corp Note Call MW			1	2.A FE	404,761	90.5650	366,788	405,000	404,879	0	34	0	0	1.900	1.909	JD	342	7,695	06/02/2021	06/15/2028
65473Q-BE-2	NI-CALL07/18 Corp Note Call			2	2.B FE	363,409	97.3660	355,386	365,000	364,490	0	203	0	0	3.490	3.552	MN	1,628	12,739	04/05/2019	05/15/2027
655844-BZ-0	NORFOLK SOUTHERN CORP Corp Note Call MW			2	2.A FE	274,377	96.9530	256,925	265,000	268,817	0	(1,062)	0	0	3.800	3.341	FA	4,196	10,070	05/01/2019	08/01/2028
66988A-AG-9	NOVANT HEALTH INC Corp Note Call MW			1	1.E FE	246,115	77.2530	239,484	310,000	247,025	0	910	0	0	2.637	4.923	MN	1,362	4,087	10/08/2024	11/01/2036
67103H-AE-7	O'REILLY AUTOMOT Corp Note Call			2	2.A FE	465,662	98.6900	463,843	470,000	469,337	0	531	0	0	3.550	3.671	MS	4,913	16,685	03/06/2017	03/15/2026
67103H-AF-4	O'REILLY AUTOMOT Corp Note Call MW			2	2.A FE	214,656	97.0720	208,705	215,000	214,897	0	36	0	0	3.600	3.619	MS	2,580	7,740	08/10/2017	09/01/2027
67103H-AK-3	O'REILLY AUTOMOT Corp Note Call MW			1	2.B FE	491,690	82.0790	410,395	500,000	494,815	0	781	0	0	1.750	1.928	MS	2,576	8,750	11/16/2020	03/15/2031
68233J-CF-9	ONCOR ELECTRIC DELIVERY Corp Note Call MW			1	1.F FE	298,964	93.7090	281,127	300,000	299,158	0	95	0	0	4.150	4.194	JD	1,038	12,450	01/23/2023	06/01/2032
68389X-AW-5	ORACLE CORP Corp Note Call MW			1	2.B FE	341,524	84.4430	337,772	400,000	341,588	0	64	0	0	4.500	5.755	JJ	8,650	0	12/18/2024	07/08/2044
68389X-BP-9	ORACLE CORP Corp Note Call MW			1	2.B FE	325,249	83.5440	313,290	375,000	325,851	0	602	0	0	3.800	5.210	MN	1,821	7,125	10/21/2024	11/15/2037
68389X-CD-5	ORACLE CORP Corp Note Call MW			2	2.B FE	608,514	92.4770	554,862	600,000	604,047	0	(1,267)	0	0	2.300	2.072	MS	3,680	13,800	05/12/2021	03/25/2028
68785B-AD-5	OSCAR 2021-2A A4 Note 144A				1.A FE	1,137,018	97.8990	1,113,536	1,137,429	1,137,211	0	57	0	0	1.270	1.279	MON	843	14,445	07/14/2021	09/11/2028
69121K-AG-9	BLUE OWL CAPITAL CORP Corp Note Call MW			2	2.C FE	679,313	90.9920	618,746	680,000	679,645	0	97	0	0	2.875	2.891	JD	1,086	19,550	08/10/2021	06/11/2028
693342-AF-4	PG&E WILDFIRE RECOVERY Corp Note Sink			4	1.A FE	1,131,622	97.7760	1,106,483	1,131,651	1,131,785	0	(13)	0	0	4.022	4.016	JD	3,793	45,515	07/13/2022	06/01/2031
693475-AT-2	PNC FINANCIAL SERVICES Corp Note Call			1	1.G FE	402,228	96.4980	385,992	400,000	400,588	0	(240)	0	0	3.150	3.084	MN	1,470	12,600	06/07/2017	05/19/2027
693475-AX-3	PNC FINANCIAL SERVICES Corp Note Call			2	1.G FE	1,691,290	96.9310	1,546,049	1,595,000	1,622,178	0	(19,298)	0	0	2.600	1.356	JJ	18,201	41,470	05/06/2021	07/23/2026
693475-BZ-7	PNC FINANCIAL SERVICES Corp Note Call			2	1.G FE	492,590	99.2730	476,510	480,000	492,423	0	(167)	0	0	5.401	5.056	JJ	11,378	0	10/18/2024	07/23/2035
693475-CA-1	PNC FINANCIAL SERVICES Corp Note Call			2	1.G FE	380,000	97.3600	369,968	380,000	380,000	0	0	0	0	4.812	4.809	AO	3,556	0	10/16/2024	10/21/2032
6944PL-2E-8	PACIFIC LIFE GF II Corp Note Non Call 144A				1.D FE	759,597	96.0510	729,988	760,000	759,894	0	81	0	0	1.375	1.386	AO	2,235	10,450	04/07/2021	04/14/2026
6944PL-2G-3	PACIFIC LIFE GF II Corp Note Floating				1.D FE	425,000	100.3250	426,381	425,000	425,000	0	0	0	0	5.150	0.630	MJSD	1,702	25,354	05/27/2021	06/04/2026
701094-AR-5	PARKER-HANNIFIN Corp Note Call MW			2	2.A FE	518,898	98.9610	514,597	520,000	519,449	0	189	0	0	4.250	4.292	MS	6,507	22,100	06/06/2022	09/15/2027
70450Y-AK-9	PAYPAL HOLDINGS INC Corp Note Call MW			2	1.G FE	199,746	98.6230	197,246	200,000	199,873	0	49	0	0	3.900	3.928	JD	650	7,800	05/16/2022	06/01/2027
709599-AW-4	PENSKE TRUCK LEASING/PTL Corp Note Call MW 144A			2	2.B FE	314,039	97.3870	306,769	315,000	314,796	0	104	0	0	3.400	3.436	MN	1,369	10,710	10/26/2016	11/15/2026
709599-BN-3	PENSKE TRUCK LEASING/PTL Corp Note Call MW 144A			2	2.B FE	528,532	98.7330	523,285	530,000	529,243	0	280	0	0	4.400	4.461	JJ	11,660	23,320	06/02/2022	07/01/2027
713448-DY-1	PEPSICO INC Corp Note Call MW			1	1.E FE	440,236	96.3010	385,204	400,000	416,957	0	(6,543)	0	0	3.000	1.295	AO	2,533	12,000	05/14/2021	10/15/2027
713448-EL-8	PEPSICO INC Corp Note Call MW			1	1.E FE	428,915	91.7120	394,362	430,000	429,468	0	108	0	0	2.625	2.654	JJ	4,766	11,288	07/26/2019	07/29/2029
717081-EA-7	PFIZER INC Corp Note MW			2	1.F FE	335,095	97.3310	316,326	325,000	327,861	0	(1,412)	0	0	3.000	2.535	JD	433	9,750	07/30/2019	12/15/2026
718547-AH-5	PHILLIPS 66 CO Corp Note Call MW			1	2.A FE	388,617	96.8420	377,684	390,000	389,076	0	270	0	0	3.750	3.830	MS	4,875	14,625	05/03/2023	03/01/2028
718547-AY-8	PHILLIPS 66 CO Corp Note Call MW			1	2.A FE	372,601	94.5230	359,187	380,000	372,721	0	119	0	0	4.950	5.194	MS	5,748	0	10/18/2024	03/15/2035
72014T-AC-3	PIEDMONT HLTH Corp Note Call MW			2	1.E FE	655,000	82.0620	537,506	655,000	655,000	0	0	0	0	2.044	2.044	JJ	6,694	13,388	09/09/2021	01/01/2032
723787-AR-8	PIONEER NATURAL Corp Note Call MW			2	1.D FE	454,675	84.9210	403,375	475,000	461,725	0	2,002	0	0	2.150	2.654	JJ	4,709	10,213	05/06/2021	01/15/2031
741503-AZ-9	PRICELINE GROUP Corp Note Call MW			2	1.G FE	758,357	98.7580	676,492	685,000	703,256	0	(15,478)	0	0	3.600	1.285	JD	2,055	24,660	05/14/2021	06/01/2026
74251V-AR-3	PRINCIPAL FINANCIAL GRP Corp Note Call MW			2	1.G FE	333,667	95.3180	319,315	335,000	334,358	0	133	0	0	3.700	3.748	MN	1,584	12,395	05/07/2019	05/15/2029
743315-AZ-6	PROGRESSIVE CORP Corp Note Call MW			2	1.F FE	246,405	87.9320	217,192	247,000	246,555	0	55	0	0	3.000	3.028	MS	2,182	7,410	03/02/2022	03/15/2032
74340X-BN-0	PROLOGIS LP Corp Note Call MW			2	1.G FE	207,106	94.7750	189,550	200,000	202,694	0	(1,243)	0	0	2.125	1.477	AO	897	4,250	05/14/2021	04/15/2027
74340X-BQ-3	PROLOGIS LP Corp Note Call MW			1	1.G FE	319,924	52.5140	170,671	325,000	320,475	0	129	0	0	2.125	2.196	AO	1,458	6,906	08/06/2020	10/15/2050

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74350L-AC-8	PROLOGIS TARGETED US Corp Note Call MW 144A			1	1.G FE	565,185	98.3430	552,688	562,000	565,137	0	(48)	0	0	5.250	5.176	JJ	11,146	0	10/21/2024	01/15/2035
74456Q-BY-1	PUBLIC SERVICE ELECTRIC Corp Note Call MW			2	1.F FE	373,534	93.9680	352,380	375,000	374,303	0	146	0	0	3.200	3.246	MN	1,533	12,000	05/06/2019	05/15/2029
74460W-AD-9	PUBLIC STORAGE Corp Note Call MW			2	1.F FE	894,356	91.2240	816,455	895,000	894,685	0	91	0	0	1.850	1.861	MN	2,760	16,558	04/14/2021	05/01/2028
747525-BQ-5	QUALCOMM INC Corp Note Call MW			1	1.F FE	179,590	96.2300	173,214	180,000	179,684	0	36	0	0	4.250	4.278	MN	871	7,650	05/05/2022	05/20/2032
75513E-AD-3	RTX CORP Corp Note Call MW			2	2.A FE	884,127	87.0050	739,543	850,000	869,607	0	(3,536)	0	0	2.250	1.787	JJ	9,563	19,125	11/16/2020	07/01/2030
756109-AR-5	REALTY INCOME CORP Corp Note Call MW			2	1.G FE	252,294	99.1450	242,905	245,000	246,391	0	(858)	0	0	4.125	3.744	AO	2,134	10,106	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP Corp Note Call MW			2	1.G FE	172,674	96.7300	169,278	175,000	174,476	0	245	0	0	3.000	3.153	JJ	2,421	5,250	10/04/2016	01/15/2027
756109-AW-4	REALTY INCOME CORP Corp Note Call MW			2	1.G FE	332,680	93.3320	303,329	325,000	328,627	0	(796)	0	0	3.250	2.966	JD	469	10,563	07/24/2019	06/15/2029
756109-BJ-2	REALTY INCOME CORP Corp Note Call MW			2	1.G FE	207,933	91.5550	192,266	210,000	208,880	0	308	0	0	2.200	2.362	JD	205	4,620	11/09/2021	06/15/2028
756109-BQ-6	REALTY INCOME CORP Corp Note Call MW			1	1.G FE	149,427	99.9900	149,985	150,000	149,793	0	191	0	0	5.050	5.189	JJ	3,535	7,575	01/09/2023	01/13/2026
75884R-AV-5	REGENCY CENTERS LP Corp Note Call MW			2	2.A FE	259,530	97.6150	244,038	250,000	252,594	0	(1,363)	0	0	3.600	3.011	FA	3,750	9,000	07/23/2019	02/01/2027
760759-AT-7	REPUBLIC SERVICES INC Corp Note Call MW			2	2.A FE	183,494	97.4350	170,511	175,000	178,287	0	(983)	0	0	3.950	3.312	MN	883	6,913	04/10/2019	05/15/2028
760759-AZ-3	REPUBLIC SERVICES INC Corp Note MW Call			1	2.A FE	534,679	80.3810	430,038	535,000	534,786	0	28	0	0	1.750	1.756	FA	3,537	9,363	11/09/2020	02/15/2032
773903-AL-3	ROCKWELL AUTOMAT Corp Note Call MW			2	1.G FE	419,080	82.0580	344,644	420,000	419,372	0	89	0	0	1.750	1.774	FA	2,777	7,350	08/03/2021	08/15/2031
78349A-AA-1	RWJ BARNABAS Corp Note Call MW			2	1.E FE	2,279,596	97.4800	2,295,654	2,355,000	2,325,680	0	18,634	0	0	2.954	3.816	JJ	34,783	69,567	06/17/2022	07/01/2026
78355H-KT-5	RYDER SYSTEM INC Corp Note Call MW			2	2.A FE	534,203	95.9940	513,568	535,000	534,644	0	158	0	0	2.850	2.882	MS	5,083	15,248	02/22/2022	03/01/2027
78355H-KU-2	RYDER SYSTEM INC Corp Note Call MW			2	2.A FE	794,754	98.8900	786,176	795,000	794,891	0	41	0	0	4.300	4.306	JD	1,519	34,185	05/10/2022	06/15/2027
78433L-AD-8	SCE REC FUND Corp Note Non Call				1.A FE	75,304	94.5620	71,211	75,307	75,307	0	0	0	0	1.977	1.977	MN	190	1,489	02/08/2022	11/15/2028
78433L-AG-1	SCE REC FUND Corp Note Non Call Sink			4	1.A FE	166,043	96.3770	160,042	166,058	166,055	0	2	0	0	4.697	4.696	JD	347	7,800	04/19/2023	06/15/2040
797440-BK-9	SAN DIEGO G & E Corp Note Non Call				1.F FE	637,866	104.1660	624,996	600,000	637,655	0	(211)	0	0	6.000	5.369	JD	3,000	18,000	11/13/2024	06/01/2039
808513-BR-5	CHARLES SCHWAB CORP Corp Note Call MW			2	1.F FE	803,132	95.5350	769,057	805,000	804,479	0	377	0	0	1.150	1.198	MN	1,234	9,258	05/11/2021	05/13/2026
808513-BT-1	CHARLES SCHWAB CORP Corp Note Call MW			2	1.F FE	539,282	81.6220	440,759	540,000	539,496	0	67	0	0	1.950	1.964	JD	878	10,530	08/24/2021	12/01/2031
808513-BY-0	CHARLES SCHWAB CORP Corp Note Call MW			2	1.F FE	279,698	95.5050	267,414	280,000	279,864	0	60	0	0	2.450	2.473	MS	2,249	6,860	03/01/2022	03/03/2027
816851-BN-8	SEMPRA Corp Note Call MW			2	2.B FE	189,664	99.6020	189,244	190,000	189,971	0	114	0	0	3.300	3.362	AO	1,568	6,270	03/21/2022	04/01/2025
81762P-AE-2	SERVICENOW INC Corp Note Call MW			1	1.G FE	318,803	83.1370	266,038	320,000	319,305	0	117	0	0	1.400	1.440	MS	1,493	4,480	08/06/2020	09/01/2030
824348-BR-6	SHERWIN-WILLIAMS Corp Note MW			2	2.B FE	334,963	99.8040	334,343	335,000	334,992	0	13	0	0	4.250	4.254	FA	5,655	14,238	08/08/2022	08/08/2025
828807-DT-1	SIMON PROP GP LP Corp Note Call MW			2	1.G FE	757,796	85.1440	647,094	760,000	758,393	0	203	0	0	2.650	2.683	FA	8,392	20,140	01/04/2022	02/01/2032
83444M-AR-2	SOLVENTUM CORP Corp Note Call MW			1	2.C FE	200,682	100.3400	200,680	200,000	200,682	0	0	0	0	5.600	5.538	MS	3,049	0	12/31/2024	03/23/2034
842587-CV-7	SOUTHERN CO Corp Note Call MW			2	2.A FE	433,160	98.0040	416,517	425,000	426,664	0	(1,279)	0	0	3.250	2.931	JJ	6,906	13,813	07/25/2019	07/01/2026
857477-AW-3	STATE STREET CORP Corp Note Non Call				1.F FE	1,324,220	97.6040	1,317,654	1,350,000	1,344,584	0	3,787	0	0	2.650	2.949	MN	4,174	35,775	04/05/2019	05/19/2026
857477-BU-6	STATE STREET CORP Corp Note Call			2	1.F FE	990,000	95.2900	943,371	990,000	990,000	0	0	0	0	4.421	4.421	MN	5,836	43,768	05/10/2022	05/13/2033
857477-CR-2	STATE STREET CORP Corp Note Call			2	1.D FE	380,000	97.1150	369,037	380,000	380,000	0	0	0	0	4.675	4.675	AO	3,405	0	10/17/2024	10/22/2032
86765B-AT-6	ENERGY TRANSFER Corp Note Call MW			2	2.B FE	114,650	98.7600	113,574	115,000	114,937	0	39	0	0	3.900	3.937	JJ	2,068	4,485	07/07/2016	07/15/2026
86765B-AU-3	ENERGY TRANSFER Corp Note Call MW			2	2.B FE	541,440	97.8350	489,175	500,000	517,665	0	(6,774)	0	0	4.000	2.532	AO	5,000	20,000	05/12/2021	10/01/2027
87264A-BB-0	T-MOBILE USA INC Corp Note Call MW			2	2.B FE	1,144,885	99.5620	1,045,401	1,050,000	1,055,090	0	(25,293)	0	0	3.500	1.069	AO	7,758	36,750	05/25/2021	04/15/2025
87264A-BF-1	T-MOBILE USA INC Corp Note Call MW			2	2.B FE	602,992	94.1480	517,814	550,000	582,357	0	(5,941)	0	0	3.875	2.621	AO	4,499	21,313	05/26/2021	04/15/2030
87612E-BH-8	TARGET CORP Corp Note Call MW			2	1.F FE	181,813	94.9590	170,926	180,000	180,823	0	(187)	0	0	3.375	3.254	AO	1,283	6,075	04/02/2019	04/15/2029
882508-BJ-2	TEXAS INSTRUMENTS INC Corp Note Call MW			2	1.E FE	697,129	85.6240	577,962	675,000	687,564	0	(2,369)	0	0	1.750	1.370	MN	1,870	11,813	11/16/2020	05/04/2030
892356-AA-4	TRACTOR SUPPLY CO Corp Note Call			2	2.B FE	138,424	83.7180	117,205	140,000	139,046	0	154	0	0	1.750	1.874	MN	408	2,450	10/27/2020	11/01/2030
893574-AK-9	TRANSCONT GAS PL Corp Note Call MW			2	2.A FE	195,955	97.1890	191,462	197,000	196,602	0	114	0	0	4.000	4.068	MS	2,320	7,880	09/21/2018	03/15/2028
89788M-AA-0	TRUIST FINANCIAL CORP Corp Note Call			2	2.A FE	363,609	98.0130	347,946	355,000	355,959	0	(1,867)	0	0	1.200	0.670	FA	1,728	4,260	11/06/2020	08/05/2025
89788M-AD-4	TRUIST FINANCIAL CORP Corp Note Call			1	2.A FE	640,000	95.9310	613,958	640,000	640,000	0	0	0	0	1.267	1.267	MS	2,680	8,109	02/25/2021	03/02/2027
89788M-AS-1	TRUIST FINANCIAL CORP Corp Note Call MW			1	1.G FE	629,373	100.8120	599,831	595,000	628,567	0	(806)	0	0	5.711	4.931	JJ	14,819	0	09/17/2024	01/24/2035
898813-AU-4	TUCSON ELECTRIC POWER CO Corp Note Call MW			2	1.G FE	300,889	87.9560	265,627	302,000	301,157	0	100	0	0	3.250	3.293	MN	1,254	9,815	02/15/2022	05/15/2032
90265E-AT-7	UDR INC Corp Note Call MW			1	2.A FE	109,883	79.6370	87,601	110,000	109,923	0	9	0	0	2.100	2.110	FA	963	2,310	07/14/2020	08/01/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-FB-9	UNION PACIFIC CORP Corp Note Call MW			2	1.G FE	349,833	96.0310	312,101	325,000	336,195	0	(2,675)	0	0	3.700	2.766	MS	4,008	12,025	07/26/2019	03/01/2029
907818-FX-1	UNION PACIFIC CORP Corp Note Call MW			2	1.G FE	356,543	86.7570	310,590	358,000	356,921	0	135	0	0	2.800	2.847	FA	3,815	10,024	02/09/2022	02/14/2032
91159H-HR-4	US BANCORP Corp Note Call			2	1.G FE	1,001,680	96.7960	967,960	1,000,000	1,000,410	0	(238)	0	0	3.150	3.124	AO	5,600	31,500	04/05/2019	04/27/2027
91159H-HZ-6	US BANCORP Corp Note Call			2	1.G FE	361,652	98.8710	346,049	350,000	350,738	0	(2,664)	0	0	1.450	0.684	MN	691	5,075	11/06/2020	05/12/2025
91159H-JG-6	US BANCORP Corp Note Call MW			2	1.G FE	339,549	95.8230	335,381	350,000	341,303	0	784	0	0	4.967	5.332	JJ	7,678	17,385	09/19/2022	07/22/2033
91159H-JR-2	US BANCORP Corp Note Call MW			1	1.F FE	626,544	100.8850	605,310	600,000	626,140	0	(404)	0	0	5.678	5.072	JJ	14,952	0	10/18/2024	01/23/2035
92277G-BA-4	VENTAS REALTY LP Corp Note Call MW			1	2.A FE	288,480	95.6030	286,809	300,000	288,512	0	32	0	0	5.000	5.502	JJ	4,667	0	12/18/2024	01/15/2035
92343V-DD-3	VERIZON COMM INC Corp Note Call MW			2	2.A FE	309,210	97.0750	300,933	310,000	309,858	0	85	0	0	2.625	2.654	FA	3,074	8,138	07/27/2016	08/15/2026
92343V-DY-7	VERIZON COMM INC Corp Note MW			2	2.A FE	885,188	98.9000	741,750	750,000	798,221	0	(21,510)	0	0	4.125	1.162	MS	9,023	30,938	11/16/2020	03/16/2027
92343V-ES-9	VERIZON COMM INC Corp Note Call MW			2	2.A FE	283,173	96.4950	265,361	275,000	278,618	0	(859)	0	0	3.875	3.508	FA	4,233	10,656	03/26/2019	02/08/2029
92343V-EU-4	VERIZON COMM INC Corp Note Call MW			2	2.A FE	270,574	96.0220	240,055	250,000	260,412	0	(2,044)	0	0	4.016	3.053	JD	781	10,040	09/10/2019	12/03/2029
92343V-FF-6	VERIZON COMM INC Corp Note Call MW			2	2.A FE	119,940	96.6850	116,022	120,000	119,980	0	9	0	0	3.000	3.008	MS	990	3,600	03/17/2020	03/22/2027
92343V-FL-3	VERIZON COMM INC Corp Note Call MW			2	2.A FE	174,806	82.9760	145,208	175,000	174,886	0	19	0	0	1.500	1.512	MS	751	2,625	09/16/2020	09/18/2030
92343V-FR-0	VERIZON COMM INC Corp Note Call MW			1	2.A FE	500,400	82.4440	412,220	500,000	500,242	0	(42)	0	0	1.750	1.741	JJ	3,913	8,750	12/04/2020	01/20/2031
92343V-GH-1	VERIZON COMM INC Corp Note Call MW			1	2.A FE	517,792	91.9860	473,728	515,000	516,301	0	(423)	0	0	2.100	2.012	MS	2,974	10,815	05/12/2021	03/22/2028
92343V-GJ-7	VERIZON COMM INC Corp Note Call MW			1	2.A FE	454,374	86.1580	387,711	450,000	452,845	0	(435)	0	0	2.550	2.436	MS	3,188	11,475	05/06/2021	03/21/2031
92343V-GL-2	VERIZON COMM INC Corp Note Call MW			2	2.A FE	304,262	69.2000	211,060	305,000	304,358	0	30	0	0	2.850	2.866	MS	2,849	8,693	09/01/2021	09/03/2041
927804-FX-7	VIRGINIA ELEC & POWER CO Corp Note Call MW			2	2.A FE	229,788	97.4860	224,218	230,000	229,947	0	23	0	0	3.500	3.511	MS	2,370	8,050	03/13/2017	03/15/2027
927804-FZ-2	VIRGINIA ELEC & POWER CO Corp Note Call MW			2	2.A FE	1,360,097	96.9800	1,265,589	1,305,000	1,325,775	0	(6,568)	0	0	3.800	3.234	AO	12,398	49,590	05/09/2019	04/01/2028
927804-GB-4	VIRGINIA ELEC & POWER CO Corp Note Call MW			2	1.F FE	174,939	92.1970	161,345	175,000	174,970	0	6	0	0	2.875	2.879	JJ	2,320	5,031	07/08/2019	07/15/2029
927804-GH-1	VIRGINIA ELEC & POWER CO Corp Note Call MW			2	1.F FE	323,986	97.9510	318,341	325,000	324,490	0	202	0	0	3.750	3.820	MN	1,557	12,188	05/16/2022	05/15/2027
92826C-AD-4	VISA INC Corp Note Call MW			2	1.D FE	528,990	98.9070	494,535	500,000	503,517	0	(4,961)	0	0	3.150	2.127	JD	744	15,750	08/14/2019	12/14/2025
92826C-AH-5	VISA INC Corp Note Call MW			2	1.D FE	540,575	95.7340	478,670	500,000	516,779	0	(6,695)	0	0	2.750	1.354	MS	4,049	13,750	05/14/2021	09/15/2027
929089-AB-6	VOYA FINANCIAL Corp Note MW			2	2.A FE	264,229	98.3970	260,752	265,000	264,870	0	86	0	0	3.650	3.685	JD	430	9,673	06/06/2016	06/15/2026
92936U-AH-2	WP CAREY INC Corp Note Call MW REIT			1	2.A FE	547,907	79.0060	438,483	555,000	549,957	0	548	0	0	2.250	2.372	AO	3,122	12,488	02/16/2021	04/01/2033
931142-EE-9	WALMART INC Corp Note Call MW			2	1.C FE	1,229,069	97.7530	1,045,957	1,070,000	1,144,783	0	(22,437)	0	0	3.700	1.477	JD	550	39,590	05/14/2021	06/26/2028
931142-EM-1	WALMART INC Corp Note Call MW			2	1.C FE	359,936	98.0710	313,827	320,000	329,980	0	(7,316)	0	0	3.050	0.729	JJ	4,690	9,760	11/06/2020	07/08/2026
931142-ET-6	WALMART INC Corp Note Call MW			2	1.C FE	807,125	83.5090	676,423	810,000	808,010	0	276	0	0	1.800	1.839	MS	4,010	14,580	09/08/2021	09/22/2031
94973V-BB-2	WELLPOINT INC Corp Note Non Call				2.A FE	264,321	86.7970	260,391	300,000	264,366	0	45	0	0	4.650	5.714	JJ	6,433	0	12/18/2024	01/15/2043
94974B-FY-1	WELLS FARGO CO Corp Note Non Call				2.B FE	281,944	98.9800	272,195	275,000	276,134	0	(763)	0	0	4.100	3.799	JD	877	11,275	03/09/2016	06/03/2026
94974B-GL-8	WELLS FARGO CO Corp Note Non Call				2.B FE	548,580	98.6910	493,455	500,000	512,916	0	(4,770)	0	0	4.300	3.239	JJ	9,496	21,500	08/04/2016	07/22/2027
95000U-2F-9	WELLS FARGO CO Corp Note Call MW			2	1.E FE	276,491	97.7200	249,186	255,000	261,335	0	(4,267)	0	0	3.196	1.468	JD	317	8,150	05/14/2021	06/17/2027
95000U-2N-2	WELLS FARGO CO Corp Note Call MW			1	2.A FE	754,522	99.1090	718,540	725,000	727,478	0	(7,524)	0	0	2.188	1.137	AO	2,688	15,863	05/06/2021	04/30/2026
95000U-2U-6	WELLS FARGO CO Corp Note Call MW			2	2.A FE	433,122	87.6910	407,763	465,000	439,811	0	2,550	0	0	3.350	4.139	MS	5,149	15,578	04/13/2022	03/02/2033
95000U-3K-7	WELLS FARGO CO Corp Note Call MW			1	1.E FE	1,461,939	99.6240	1,411,672	1,417,000	1,461,211	0	(728)	0	0	5.499	5.063	JJ	34,199	0	10/21/2024	01/23/2035
958102-AQ-8	WESTERN DIGITAL Corp Note Call MW			2	2.C FE	54,899	89.0980	49,004	55,000	54,939	0	14	0	0	2.850	2.879	FA	653	1,568	12/07/2021	02/01/2029
969457-BY-5	WILLIAMS COMPANIES INC Corp Note Call MW			1	2.B FE	699,980	86.1580	603,106	700,000	700,024	0	(11)	0	0	2.600	2.598	MS	5,359	18,200	12/17/2021	03/15/2031
06367W-B8-5	BANK OF MONTREAL Corp Note Non Call		A		1.F FE	189,230	99.0810	178,346	180,000	180,663	0	(1,995)	0	0	1.850	0.734	MN	555	3,330	08/21/2020	05/01/2025
06368F-AC-3	BANK OF MONTREAL Corp Note MW		A	2	1.F FE	808,631	94.6140	766,373	810,000	809,524	0	275	0	0	1.250	1.285	MS	2,981	10,125	09/09/2021	09/15/2026
06368F-AJ-8	BANK OF MONTREAL Corp Note MW		A	2	1.F FE	783,359	96.0000	753,600	785,000	784,257	0	327	0	0	2.650	2.695	MS	6,530	20,803	03/03/2022	03/08/2027
064159-QE-9	BANK OF NOVA SCOTIA Corp Note Non Call		A		1.F FE	354,953	97.0940	339,829	350,000	351,206	0	(735)	0	0	2.700	2.477	FA	3,885	9,450	08/13/2019	08/03/2026
13645R-BF-0	CANADIAN PACIFIC Corp Note Call MW		A	2	2.B FE	229,920	85.2920	196,172	230,000	229,942	0	8	0	0	2.450	2.454	JD	454	5,635	11/17/2021	12/02/2031
29250N-BL-8	ENBRIDGE INC Corp Note MW		A	2	2.B FE	499,670	99.7100	498,550	500,000	499,986	0	113	0	0	2.500	2.523	FA	4,757	12,500	02/15/2022	02/14/2025
29250N-BR-5	ENBRIDGE INC Corp Note Call MW		A	1	2.A FE	390,678	101.0880	379,080	375,000	390,339	0	(339)	0	0	5.700	5.067	MS	6,709	0	10/21/2024	03/08/2033
31429K-AD-5	FED CAISSES DESJARDINS Corp Noe Call 144A		A		1.E FE	863,936	99.7130	862,517	865,000	864,976	0	221	0	0	2.050	2.076	FA	6,945	17,733	02/03/2020	02/10/2025

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
775109-CG-4	ROGERS COMMUNICATIONS IN Corp Note Call MW		A	1	2.C FE	564,963	96.6240	545,926	565,000	564,986	0	6	0	0	3.200	3.201	MS	5,324	18,080	07/25/2023	03/15/2027
78016E-ZT-7	ROYAL BANK OF CANADA Corp Note MW		A	2	1.E FE	954,675	95.0480	907,708	955,000	954,898	0	65	0	0	1.150	1.157	JJ	5,095	10,983	07/07/2021	07/14/2026
78016F-ZQ-0	ROYAL BANK OF CANADA Corp Note MW		A	2	1.E FE	403,257	92.0210	371,765	404,000	403,437	0	65	0	0	3.875	3.897	MN	2,479	15,655	04/07/2022	05/04/2032
89114Q-CH-9	TORONTO-DOMINION BANK Corp Note MW		A	2	1.F FE	178,841	98.4940	172,365	175,000	175,362	0	(809)	0	0	1.150	0.684	JD	106	2,013	08/21/2020	06/12/2025
89114T-ZJ-4	TORONTO-DOMINION BANK Corp Note MW		A	2	1.F FE	806,720	82.9270	671,709	810,000	807,733	0	314	0	0	2.000	2.045	MS	4,995	16,200	09/07/2021	09/10/2031
89115A-2C-5	TORONTO-DOMINION BANK Corp Note MW		A	2	1.F FE	1,105,000	98.3710	1,087,000	1,105,000	1,105,000	0	0	0	0	4.108	4.108	JD	2,900	45,393	06/01/2022	06/08/2027
01609W-AT-9	ALIBABA GROUP Corp Note Call MW		D	2	1.E FE	270,636	96.5100	265,403	275,000	273,379	0	516	0	0	3.400	3.614	JD	649	9,350	03/28/2019	12/06/2027
05583J-AJ-1	BPCE SA Corp Note Call 144A		D	2	2.A FE	385,000	81.8070	314,957	385,000	385,000	0	0	0	0	2.277	2.277	JJ	3,921	8,766	01/12/2021	01/20/2032
06675F-AY-3	BANQUE FED CRED MUTUEL Corp Note Non Call 144A		D		1.E FE	890,000	94.5480	841,477	890,000	890,000	0	0	0	0	1.604	1.604	AO	3,450	14,276	09/28/2021	10/04/2026
09659W-2Q-6	BNP PARIBAS Corp Note Call 144A		D	2	1.G FE	2,000,000	95.2700	1,905,400	2,000,000	2,000,000	0	0	0	0	1.675	1.415	JD	93	33,500	06/23/2021	06/30/2027
09659W-2R-4	BNP PARIBAS Corp Note Call 144A		D	2	1.G FE	475,000	89.5950	425,576	475,000	475,000	0	0	0	0	2.159	2.159	MS	3,020	10,255	09/08/2021	09/15/2029
11272B-AA-1	BROOKFIELD FIN I UK PLC Corp Note Call MW		D	2	1.G FE	680,000	82.6780	562,210	680,000	680,000	0	0	0	0	2.340	2.340	JJ	6,674	15,912	07/21/2021	01/30/2032
192714-AE-3	COLBUN SA Corp Note Call MW 144A		D	2	2.B FE	529,078	84.1380	445,931	530,000	529,369	0	79	0	0	3.150	3.169	JJ	7,513	16,695	10/14/2021	01/19/2032
22550L-2G-5	CREDIT SUISSE NEW YORK Corp Note Non Call		D		1.E FE	583,672	94.6590	553,755	585,000	584,565	0	267	0	0	1.250	1.297	FA	2,925	7,313	08/02/2021	08/07/2026
23636A-BB-6	DANSKE BANK A/S Corp Note Call MW 144A		D	2	1.E FE	735,000	94.6140	695,413	735,000	735,000	0	0	0	0	1.549	1.549	MS	3,510	11,385	09/07/2021	09/10/2027
29278G-AV-0	ENEL FINANCE INTL NV Corp Note MW 144A		D	2	2.A FE	1,097,372	99.7270	1,098,992	1,102,000	1,101,260	0	1,577	0	0	4.500	4.401	JD	2,204	48,213	06/08/2022	06/15/2025
404280-CC-1	HSBC HOLDINGS PLC Corp Note Call		D	2	1.G FE	370,000	94.4480	349,458	370,000	370,000	0	0	0	0	3.973	3.973	MN	1,593	14,700	05/15/2019	05/22/2030
404280-CY-3	HSBC HOLDINGS PLC Corp Note Call MW		D	2	1.G FE	445,000	84.3930	375,549	445,000	445,000	0	0	0	0	2.871	2.871	MN	1,384	12,776	11/15/2021	11/22/2032
456873-AD-0	TRANE TECH FIN LTD Corp Note Call MW		D	2	2.A FE	264,495	95.9650	239,913	250,000	256,655	0	(1,554)	0	0	3.800	3.083	MS	2,639	9,500	07/29/2019	03/21/2029
539439-AR-0	LLOYDS BANKING GROUP PLC Corp Note Non Call		D		1.G FE	455,428	97.7350	390,940	400,000	427,111	0	(8,052)	0	0	4.375	2.184	MS	4,813	17,500	05/14/2021	03/22/2028
539439-AV-1	LLOYDS BANKING GROUP PLC Corp Note Call		D	2	1.G FE	200,000	99.7580	199,516	200,000	200,000	0	0	0	0	2.438	2.438	FA	1,977	4,876	01/29/2020	02/05/2026
55608J-AR-9	MACQUARIE GROUP LTD Corp Note Call 144A		D	2	1.F FE	260,000	96.4020	250,645	260,000	260,000	0	0	0	0	1.340	1.340	JJ	1,636	3,484	01/05/2021	01/12/2027
606822-AJ-3	MITSUBISHI UFJ FIN GRP Corp Note Non Call		D		1.G FE	229,196	96.9410	208,423	215,000	219,646	0	(2,691)	0	0	2.757	1.462	MS	1,778	5,928	05/14/2021	09/13/2026
606822-CB-8	MITSUBISHI UFJ FIN GRP Corp Note Call		D	2	1.G FE	495,000	84.4460	418,008	495,000	495,000	0	0	0	0	2.494	2.494	AO	2,675	12,345	10/05/2021	10/13/2032
606822-DA-9	MITSUBISHI UFJ FIN GRP Corp Note Call		D	2	1.G FE	875,000	100.1630	876,426	875,000	875,000	0	0	0	0	5.541	5.541	AO	9,966	48,484	04/11/2023	04/17/2026
62954H-AY-4	NXP BV/NXP FDG/NXP USA Corp Note Call MW		D	2	2.A FE	29,938	91.8770	27,563	30,000	29,957	0	7	0	0	3.400	3.430	MN	170	1,020	05/16/2022	05/01/2030
62954W-AC-9	NTT FINANCE CORP Corp Note Call MW 144A		D	1	1.F FE	495,000	95.8060	474,240	495,000	495,000	0	0	0	0	1.162	1.162	AO	1,406	5,752	02/24/2021	04/03/2026
65535H-AZ-2	NOMURA HOLDINGS INC Corp Note Non Call		D		2.A FE	800,000	94.8420	758,736	800,000	800,000	0	0	0	0	2.329	2.329	JJ	8,229	18,632	01/04/2022	01/22/2027
65535H-BE-8	NOMURA HOLDINGS INC Corp Note Non Call		D		2.A FE	800,000	100.0670	800,536	800,000	800,000	0	0	0	0	5.099	5.099	JJ	20,169	40,792	06/28/2022	07/03/2025
65559C-AB-7	NORDEA BANK ABP Corp Note Non Call 144A		D		1.D FE	571,941	97.5430	560,872	575,000	574,590	0	619	0	0	0.750	0.859	FA	1,473	4,313	08/24/2020	08/28/2025
71675C-AB-4	PETRONAS CAPITAL LTD Corp Note Call		D	2	1.G FE	619,895	83.6380	518,556	620,000	619,919	0	10	0	0	2.480	2.482	JJ	6,535	15,376	04/22/2021	01/28/2032
74730D-AC-7	QATAR ENERGY Corp Note Call MW 144A		D	1	1.C FE	568,888	84.3250	484,869	575,000	570,848	0	581	0	0	2.250	2.370	JJ	6,073	12,938	06/30/2021	07/12/2031
780097-BP-5	NATWEST GROUP PLC Corp Note Call		D	2	1.G FE	367,206	95.6720	334,852	350,000	357,098	0	(2,865)	0	0	3.073	2.197	MN	1,165	10,756	05/12/2021	05/22/2028
78397P-AD-3	SA GLOBAL SUKUK LTD Corp Note Call		D	2	1.E FE	290,000	86.7120	251,465	290,000	290,000	0	0	0	0	2.694	2.694	JD	304	7,813	06/09/2021	06/17/2031
78448T-AF-9	SMBC AVIATION CAPITAL FI Corp Note Call MW 144A		D	2	2.A FE	229,986	91.0310	209,371	230,000	229,993	0	2	0	0	2.300	2.301	JD	235	5,290	06/08/2021	06/15/2028
82620K-AZ-6	SIEMENS FINANCIERINGSMAT Note Call MW 144A		D	1	1.D FE	329,663	96.2720	317,698	330,000	329,918	0	68	0	0	1.200	1.221	MS	1,210	3,960	03/02/2021	03/11/2026
86562M-AN-0	SUMITOMO MITSUI FINL GRP Corp Note Non Call		D		1.G FE	1,314,568	97.6320	1,274,098	1,305,000	1,307,767	0	(1,298)	0	0	3.446	3.337	JJ	21,236	44,970	04/18/2019	01/11/2027
86562M-CG-3	SUMITOMO MITSUI FINL GRP Corp Note Non Call		D		1.G FE	580,000	89.7250	520,405	580,000	580,000	0	0	0	0	1.902	1.902	MS	3,187	11,032	09/13/2021	09/17/2028
86964W-AL-6	SUZANO AUSTRIA GMBH Corp Note Call MW		D	2	2.C FE	153,033	88.9690	137,902	155,000	153,915	0	276	0	0	2.500	2.700	MS	1,141	3,875	09/08/2021	09/15/2028
874060-BL-9	TAKEDA PHARMACEUTICAL Corp Note Call MW		D	1	2.A FE	970,800	98.3460	921,502	937,000	970,655	0	(145)	0	0	5.650	5.347	JJ	25,882	0	10/21/2024	07/05/2044
88032W-AT-3	TENCENT HOLDINGS LTD Corp Note Call MW 144A		D	2	1.E FE	274,967	96.9660	266,657	275,000	274,994	0	5	0	0	1.810	1.812	JJ	2,143	4,978	05/27/2020	01/26/2026
89153V-AS-8	TOTALENERGIES CAP INTL Corp Note Call MW		D	2	1.D FE	426,373	99.9450	424,766	425,000	425,000	0	(222)	0	0	2.434	2.368	JJ	4,914	10,345	07/24/2019	01/10/2025
89153V-AT-6	TOTALENERGIES CAP INTL Corp Note Call MW		D	2	1.D FE	391,367	91.0300	318,605	350,000	372,323	0	(4,484)	0	0	2.829	1.442	JJ	4,703	9,902	08/21/2020	01/10/2030
898324-AC-2	TRUST F/1401 Corp Note Call MW 144A		D	2	2.C FE	499,126	99.7770	453,985	455,000	463,444	0	(9,897)	0	0	5.250	2.971	JJ	10,019	23,888	03/25/2021	01/30/2026
902133-AY-3	TYCO ELECTRONICS GROUP S Corp Note Call MW		D	2	1.G FE	883,814	84.9280	763,503	899,000	887,819	0	1,413	0	0	2.500	2.694	FA	9,177	22,475	02/02/2022	02/04/2032

SCHEDULE D - PART 1

Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
902613-AA-6	UBS GROUP AG Corp Note Call 144A		D	2	1.G FE	485,000	91.4150	443,363	485,000	485,000	0	0	0	0	3.126	3.126	FA	5,812	15,161	08/06/2019	08/13/2030
902613-AC-2	UBS GROUP AG Corp Note Call 144A		D	1	1.G FE	248,348	96.2020	240,505	250,000	249,382	0	291	0	0	1.364	1.485	JJ	1,430	3,410	05/14/2021	01/30/2027
902613-AH-1	UBS GROUP AG Corp Note Call 144A		D	2	1.G FE	2,450,000	94.6540	2,319,023	2,450,000	2,450,000	0	0	0	0	1.494	1.494	FA	14,336	36,603	08/03/2021	08/10/2027
980236-AQ-6	WOODSIDE FINANCE LTD Corp Note Call M/ 144A		D	2	2.A FE	655,331	97.0000	586,850	605,000	632,120	0	(6,438)	0	0	4.500	3.268	MS	8,848	27,225	05/06/2021	03/04/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						218,143,328	XXX	202,686,949	214,745,445	215,852,622	0	(568,256)	0	0	XXX	XXX	XXX	1,827,389	5,647,375	XXX	XXX
126416-AA-4	Credit Suisse Mortgage Trust CSMC 2022-NQM! A1 RMBS 144A			4	1.A FM	317,061	89.1200	282,568	317,064	316,992	0	17	0	0	2.265	2.256	MON	598	7,181	01/24/2022	11/25/2066
31573C-AA-3	Ellington Financial Mtge Trust EFMT 2022-1 A1 RMBS 144A			4	1.A FM	868,035	86.2940	749,075	868,050	867,866	0	63	0	0	2.206	2.201	MON	1,596	19,149	01/14/2022	01/25/2067
31574X-AA-6	ELLINGTON FINANCIAL MTGE TR EFMT 20201-1 A1 RMBS 144A			4	1.A FM	52,812	85.2390	45,017	52,813	52,808	0	11	0	0	0.797	0.790	MON	35	421	02/18/2021	02/25/2066
55283F-AA-6	MFRA Trust MFRA 2021-NQM1 A1 RMBS 144A			4	1.A FM	20,420	92.5290	18,895	20,420	20,420	0	0	0	0	1.153	1.155	MON	4	235	04/09/2021	04/25/2065
74938F-AE-8	Woodward Capital Management RCKT 2022-1 A5 RMBS 144A			4	1.A FM	545,370	86.8550	475,614	547,595	545,548	0	(90)	0	0	2.500	2.548	MON	1,141	13,690	01/10/2022	01/25/2052
85573E-AA-5	Starvest Emerging Markets CBO STAR 2020-INV1 A1 RMBS 144A			4	1.A FE	35,378	94.6920	33,501	35,378	35,369	0	1	0	0	1.027	1.007	MON	30	363	12/11/2020	11/25/2055
85573G-AA-0	STARWOOD RESIDENTIAL MORTGAGE STAR 2021-1 A1 RMBS 144A			4	1.A FE	151,521	92.7250	140,501	151,524	151,474	0	14	0	0	1.219	1.198	MON	154	1,847	03/23/2021	05/25/2065
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,990,597	XXX	1,745,171	1,992,844	1,990,477	0	16	0	0	XXX	XXX	XXX	3,558	42,886	XXX	XXX
05591U-AA-5	BSREP Commercial Mortgage BSREP 2021-DC A CMBS 144A			4	1.A FM	611,270	93.1930	569,661	611,270	611,270	0	0	0	0	5.462	5.495	MON	1,577	38,976	05/15/2024	08/15/2038
05608W-AA-2	BX Trust BX 2021-SOAR A CMBS 144A			4	1.A FM	298,091	99.9060	297,811	298,091	298,091	0	0	0	0	5.182	5.194	MON	729	18,159	06/11/2021	06/15/2038
05609X-AA-9	BX Trust BX 2022-CLS A CMBS 144A			4	1.A FM	652,364	100.5460	657,571	654,000	652,517	0	74	0	0	5.760	5.843	MON	3,139	37,670	10/06/2022	10/13/2027
06540M-BH-7	Bank BANK 2022-BNK41 A4 CMBS			4	1.A FM	861,077	91.3400	780,957	855,000	859,353	0	(673)	0	0	3.790	3.714	MON	2,700	32,946	04/25/2022	03/15/2032
08163B-BE-0	BENCHMARK Mortga BMARK 2020-B22 A4 CMBS			4	1.A FM	444,393	84.0920	370,005	440,000	442,453	0	(502)	0	0	1.685	1.565	MON	618	7,414	12/18/2020	01/15/2054
12514M-BC-8	CD Commercial Mo CD 2016-CD1 A4 CMBS			4	1.A FM	828,796	94.5730	732,941	775,000	790,659	0	(9,212)	0	0	2.724	1.380	MON	1,759	21,111	02/26/2021	08/10/2049
12531Y-AN-8	CFCRE Commercial CFCRE 2016-C4 A4 CMBS			4	1.A FM	1,851,473	98.2120	1,669,604	1,700,000	1,734,602	0	(34,172)	0	0	3.283	1.283	MON	4,651	55,811	06/07/2021	05/10/2058
12593A-BA-2	COMM MORTGAGE TR COMM 2015-CR23 A4 CMBS			4	1.A FM	496,405	99.6580	483,341	485,000	484,810	0	(1,786)	0	0	3.497	3.179	MON	1,413	16,960	12/09/2016	05/10/2048
12593J-BF-2	COMM MORTGAGE TR COMM 2015-CR24 A5 CMBS			4	1.A FM	227,936	99.2710	223,360	225,000	225,026	0	(487)	0	0	3.696	3.504	MON	693	8,316	03/05/2018	08/10/2048
12593Q-BE-9	COMM Mortgage Tr COMM 2015-CR26 A4 CMBS			4	1.A FM	578,271	98.8800	598,224	605,000	598,499	0	9,354	0	0	3.630	5.326	MON	1,830	21,962	10/03/2022	10/10/2048
12598E-AA-0	COMM Mortgage Tr COMM 2020-SBX A CMBS 144A			4	1.A FM	823,989	88.7660	710,128	800,000	804,692	0	(4,925)	0	0	1.670	1.050	MON	1,113	13,360	12/17/2020	01/10/2038
126281-AZ-7	CSAIL COMMERCIAL CSAIL 2015-C1 A4 CMBS			4	1.A FM	210,216	99.7270	198,339	198,882	198,700	0	(1,198)	0	0	3.505	2.829	MON	581	6,971	04/10/2015	04/15/2050
12636L-AY-6	CSAIL COMMERCIAL MORTGAGE TR CSAIL 2016-C5 A5 CMBS			1	1.A FM	1,513,020	98.8890	1,483,335	1,500,000	1,499,601	0	(2,329)	0	0	3.757	3.621	MON	4,696	56,351	08/28/2018	11/15/2025
200474-BC-7	COMM MORTGAGE TR COMM 2015-LC19 A4 CMBS			4	1.A FM	306,246	99.8420	317,417	317,919	317,919	0	5,374	0	0	3.183	4.943	MON	843	10,119	09/19/2022	02/10/2048
30298D-AF-6	FHLMC FRESB 2019-SB64 A10F CMBS			4	1.B FE	121,586	92.9660	109,277	117,545	119,324	0	143	0	0	2.710	1.948	MON	265	3,185	02/11/2020	05/25/2029
36252T-AS-4	GS MORTGAGE SECU GSMS 2016-GS2 AAB CMBS			4	1.A FM	216,847	99.1140	220,711	222,684	221,957	0	373	0	0	2.922	3.469	MON	542	6,507	05/04/2018	05/10/2049
36264K-AU-4	GS Mortgage Secu GSMS 2020-GSA2 A4 CMBS			4	1.A FM	201,994	83.8570	167,714	200,000	201,084	0	(236)	0	0	1.721	1.600	MON	287	3,442	12/17/2020	12/10/2053
36264K-AV-2	GS Mortgage Secu GSMS 2020-GSA2 A5 CMBS			4	1.A FM	242,040	82.5380	193,964	235,000	239,182	0	(742)	0	0	2.012	1.673	MON	394	4,728	12/17/2020	12/10/2053
46590K-AD-6	JP MORGAN CHASE JPMCC 2015-JP1 A4 CMBS			4	1.A FM	162,563	99.0210	156,112	157,655	157,761	0	(851)	0	0	3.650	3.197	MON	480	5,754	12/09/2016	01/15/2049
46643G-AE-0	JPMBB COMMERCIAL JPMBB 2014-C24 A5 CMBS			4	1.A FM	82,055	99.7210	77,412	77,628	77,555	0	(392)	0	0	3.639	2.954	MON	235	2,824	05/04/2015	11/15/2047
46645J-AD-4	JPMBB COMMERCIAL JPMBB 2015-C33 A4 CMBS			4	1.A FM	354,703	99.0070	346,525	350,000	350,095	0	(748)	0	0	3.770	3.571	MON	1,100	13,194	03/09/2018	12/15/2048
46645L-AY-3	JPMBB COMMERCIAL JPMBB 2016-C1 A5 CMBS			4	1.A FM	127,715	98.5600	123,200	125,000	125,188	0	(363)	0	0	3.576	3.303	MON	373	4,470	12/09/2016	03/15/2049
54910T-AJ-1	LSTAR Commercial LNSTR 2017-5 A5 CMBS 144A			4	1.A FM	1,466,965	96.1880	1,298,538	1,350,000	1,384,601	0	(24,623)	0	0	3.549	1.744	MON	3,993	47,912	06/03/2021	03/10/2050

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
682413-AA-7	ONE PARK MORTGAGE TRUST ONP 21021-PARK A CMBS 144A			4	1.A FM	800,000	98.8030	790,424	800,000	800,000	0	0	0	0	5.212	5.168	MON	1,969	48,978	02/10/2021	03/15/2036
90187L-AA-7	PRKAV 2017-245P PRKAV 2017-245P A CMBS 144A			4	1.A FM	755,491	95.5060	649,441	680,000	709,933	0	(12,147)	0	0	3.508	1.643	MON	1,988	23,854	02/24/2021	06/05/2037
92858T-AA-4	VLS COMMERICIAL MRTG TRUST VLS 2020-LAB A CMBS 144A			4	1.A FE	514,988	80.3130	401,565	500,000	508,945	0	(1,500)	0	0	2.130	1.801	MON	888	10,650	10/21/2020	10/10/2042
94989J-AZ-9	WELLS FARGO COMM WFCM 2015-C28 A4 CMBS			4	1.A FM	1,498,535	99.4360	1,491,540	1,500,000	1,497,962	0	(100)	0	0	3.540	3.559	MON	4,425	53,100	08/28/2018	05/15/2048
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						16,249,029	XXX	15,119,117	15,780,674	15,911,779	0	(81,668)	0	0	XXX	XXX	XXX	43,281	574,724	XXX	XXX
02008M-AC-3	Ally Auto Receiv ALLYA 2022-2 A3 ABS			4	1.A FE	1,085,018	100.0990	1,086,105	1,085,031	1,084,960	0	(22)	0	0	4.760	4.805	MON	2,295	51,647	10/04/2022	05/17/2027
04623T-AA-3	ASSURANT CLO ASRNT 2018-1A A CLO 144A			4	1.A FE	242,136	100.1690	242,437	242,027	249,116	0	(1,873)	0	0	5.919	4.267	JAJO	2,865	16,376	06/07/2021	04/20/2031
05593A-AC-3	BMW Vehicle Lease Trust BMWLT 2023-1 A3 ABS			4	1.A FE	58,309	100.0740	58,354	58,311	58,305	0	(3)	0	0	5.160	5.211	MON	50	3,009	02/07/2023	11/25/2025
28166L-AA-2	EDVES 2021-A A EDVES 2021-A A ABS 144A			4	1.A FE	47,835	91.2290	43,688	47,888	47,854	0	(2)	0	0	1.800	1.827	MON	14	862	03/01/2021	11/25/2045
29374F-AC-7	Enterprise Fleet EFF 2022-3 A3 ABS 144A			4	1.A FE	297,281	99.3860	298,158	300,000	298,851	0	687	0	0	4.290	4.589	MON	393	12,870	09/01/2022	07/20/2029
29375J-AC-8	Enterprise Fleet EFF 2022-1 A3 ABS 144A			4	1.A FE	165,991	98.8800	164,141	166,000	165,992	0	1	0	0	3.270	3.293	MON	166	5,428	03/23/2022	01/20/2028
29375R-AC-0	Enterprise Fleet Financing LLC EFF 2024-2 A3 ABS 144A			4	1.A FE	559,401	101.7960	564,968	555,000	559,112	0	(289)	0	0	5.610	5.279	MON	951	5,189	11/06/2024	04/20/2028
345287-AD-8	Ford Credit Auto Lease Trust FORDL 2023-A A3 ABS			4	1.A FE	81,409	100.0300	81,434	81,410	81,396	0	(10)	0	0	4.940	4.986	MON	179	4,022	01/18/2023	03/15/2026
34535A-AD-2	Ford Credit Auto Owner Trust FORDO 2022-C A3 ABS			4	1.A FE	533,098	99.9540	532,883	533,128	533,085	0	(11)	0	0	4.480	4.522	MON	1,062	23,884	09/20/2022	12/15/2026
362585-AD-3	GM Financial Securitized Term GMCAR 2022-2 A4 ABS			4	1.A FE	42,994	98.5250	42,366	43,000	42,997	0	1	0	0	3.250	3.275	MON	58	1,398	04/05/2022	04/17/2028
36265Q-AD-8	GM Financial Securitized Term GMCAR 2022-4 A3 ABS			4	1.A FE	1,340,795	100.1380	1,342,866	1,341,015	1,340,908	0	48	0	0	4.820	4.873	MON	2,693	64,637	10/04/2022	08/16/2027
38237V-AA-4	GoodLeap Sustainable Home Impr GOOD 2023-1GS A ABS 144A			4	1.F FE	45,804	95.4310	43,724	45,818	45,804	0	0	0	0	5.520	5.587	MON	77	2,529	01/25/2023	02/22/2055
39154T-BW-7	GREAT AMERICA LEASING RECEIVAB GALC 2022-1 A3 ABS 144A			4	1.A FE	455,507	100.2530	456,738	455,585	455,536	0	12	0	0	5.080	5.138	MON	1,029	23,144	10/04/2022	09/15/2026
43815J-AC-7	Honda Auto Receivables Owner T HAROT 2023-1 A3 ABS			4	1.A FE	534,946	100.3540	536,940	535,046	534,994	0	31	0	0	5.040	5.098	MON	749	26,966	02/16/2023	04/21/2027
50117K-AC-4	Kubota Credit Owner Trust KCOT 2023-1A A3 ABS 144A			4	1.A FE	1,000,843	100.5660	1,006,666	1,001,000	1,000,897	0	30	0	0	5.020	5.077	MON	2,233	50,250	03/28/2023	06/15/2027
56847G-AA-1	Mariner Finance Issuance Trust MFIT 2024-BA A ABS 144A			4	1.A FE	346,879	98.5720	342,045	347,000	346,881	0	2	0	0	4.910	4.966	MON	521	2,982	10/09/2024	11/20/2038
58768P-AC-8	MERCEDES-BENZ AU MBART 2022-1 A3 ABS			4	1.A FE	782,828	100.4730	786,687	782,983	782,890	0	20	0	0	5.210	5.273	MON	1,813	40,793	11/15/2022	08/16/2027
60694Q-AC-8	MMAF Equipment F MMAF 2022-B A3 ABS 144A			4	1.A FE	626,858	100.2930	628,729	626,892	626,849	0	(6)	0	0	5.610	5.675	MON	2,149	35,169	11/01/2022	07/10/2028
61946Q-AA-9	Mosaic Solar Loa MSAIC 2022-1A A ABS 144A			4	1.D FE	496,619	86.2360	444,703	515,681	500,473	0	271	0	0	2.640	3.188	MON	416	13,614	03/10/2022	01/20/2053
61946U-AA-0	Mosaic Solar Loa MSAIC 2022-2A A ABS 144A			4	1.D FE	161,744	94.4890	154,395	163,400	162,028	0	41	0	0	4.380	4.585	MON	219	7,157	08/05/2022	01/21/2053
63942C-AA-0	Navient Student NAVSL 2021-DA A ABS 144A			4	1.A FE	205,763	99.9060	205,570	205,763	205,763	0	0	0	0	5.760	5.828	MON	527	13,434	05/14/2021	04/15/2060
63942E-AA-6	Navient Student NAVSL 2021-EA A ABS 144A			4	1.A FE	211,589	88.1580	186,573	211,635	211,604	0	(2)	0	0	0.970	0.976	MON	91	2,053	07/19/2021	12/16/2069
63942M-AA-8	Navient Student NAVSL 2022-A A ABS 144A			4	1.A FE	627,573	89.7960	563,546	627,585	627,573	0	0	0	0	2.230	2.240	MON	622	13,995	02/01/2022	07/15/2070
64034Q-AA-6	Nelnet Student L NSLT 2021-BA AFL ABS 144A			4	1.A FE	203,209	99.7570	202,715	203,209	203,209	0	0	0	0	5.265	5.323	MON	357	12,581	06/25/2021	04/20/2062
64034Q-AB-4	Nelnet Student L NSLT 2021-BA AFX ABS 144A			4	1.A FE	162,536	92.6730	150,656	162,567	162,548	0	0	0	0	1.420	1.428	MON	71	2,308	06/25/2021	04/20/2062
64035D-AA-4	Nelnet Student Loan Trust NSLT 2021-A A1 ABS 144A			4	1.A FE	151,085	99.7530	150,859	151,232	156,011	0	(1,107)	0	0	5.285	3.772	MON	266	9,394	05/13/2021	04/20/2062
64035D-AD-8	Nelnet Student Loan Trust NSLT 2021-A APT2 ABS 144A			4	1.A FE	184,864	92.7420	171,648	185,081	184,958	0	(5)	0	0	1.360	1.391	MON	77	2,517	05/13/2021	04/20/2062
65480J-AC-4	Nissan Auto Receivables Owner NAROT 2022-B A3 ABS			4	1.A FE	793,963	99.9930	794,072	794,127	794,042	0	26	0	0	4.460	4.508	MON	1,574	35,418	09/20/2022	05/17/2027
68269B-AA-6	OneMain Financia OMFIT 2019-2A A ABS 144A			4	1.A FE	722,914	95.7910	670,537	700,000	711,094	0	(4,414)	0	0	3.140	2.512	MON	1,038	21,980	01/31/2022	10/14/2036
69335P-EK-7	PFS Financing Corp. PFSFC 2022-C A 144A ABS			4	1.A FE	1,399,641	99.7420	1,396,388	1,400,000	1,399,950	0	123	0	0	3.890	3.931	MON	2,420	54,460	05/19/2022	05/15/2027
69335P-EP-6	PFS Financing Corp. PFSFC 2022-D A ABS 144A			4	1.A FE	1,242,200	99.8260	1,242,834	1,245,000	1,244,363	0	979	0	0	4.270	4.393	MON	2,363	53,162	09/20/2022	08/16/2027
75458J-AA-5	RAYBURN CTRY 2022-1 A-1 Sink 144A			4	1.A FE	126,019	91.2720	115,020	126,019	126,019	0	0	0	0	2.307	2.299	JD	242	2,907	02/04/2022	12/01/2030

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Showing All Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78450F-AA-5	SMB Private Educ SMB 2022-A APT ABS 144A			4	1.A FE	850,394	92.1250	788,249	855,630	851,735	0	1	0	0	2.850	2.985	MON	1,084	24,385	03/08/2022	11/16/2054
83207V-AA-6	SMB Private Education Loan Tru SMB 2024-F A1A ABS 144A			4	1.A FE	437,215	99.0410	433,030	437,223	437,216	0	0	0	0	5.060	5.113	MON	983	2,397	10/29/2024	03/16/2054
89231W-AA-1	Toyota Auto Loan Extended Note TALNT 2023-1A A ABS 144A			4	1.A FE	711,184	100.9650	706,755	700,000	710,784	0	(399)	0	0	4.930	4.608	MON	575	8,627	10/18/2024	06/25/2036
89238F-AE-3	Toyota Auto Rece TAOT 2022-B A4 ABS			4	1.A FE	34,992	98.4420	34,455	35,000	34,996	0	1	0	0	3.110	3.135	MON	48	1,089	04/07/2022	08/16/2027
89239T-AE-2	Toyota Auto Receivables Owner TAOT 2024-D A4 ABS			4	1.A FE	158,957	99.2540	157,814	159,000	158,959	0	1	0	0	4.430	4.477	MON	313	1,135	10/10/2024	04/15/2030
90291U-AC-6	USAA Auto Owner USAOT 2022-A A3 ABS 144A			4	1.A FE	404,403	100.0560	404,648	404,422	404,376	0	(21)	0	0	4.860	4.908	MON	874	19,655	10/04/2022	11/16/2026
07133R-AA-3	Battalion CLO LTD BATLN 2018-12A A1 CLO 144A		D	4	1.A FE	174,557	100.0930	174,501	174,339	174,409	0	(26)	0	0	5.817	5.823	FMAN	1,239	11,752	09/15/2021	05/17/2031
08180X-AN-2	Benefit Street Partners CLO Lt BSP 2015-8A A1AR CLO 144A		D	4	1.A FE	222,199	100.0550	222,210	222,088	231,297	0	(2,858)	0	0	5.979	3.263	JAJO	2,656	15,163	06/06/2018	01/20/2031
12549B-AY-4	CIFC Funding Ltd CIFC 2013-2AA1L2 CLO 144A		D	4	1.A FE	138,677	100.1410	138,873	138,677	138,677	0	0	0	0	5.894	5.927	JAJO	1,703	9,286	04/13/2021	10/18/2030
12552M-AC-2	CIFC Funding Ltd CIFC 2013-3RA A1 CLO 144A		D	4	1.A FE	324,708	100.0060	324,532	324,513	334,991	0	(2,997)	0	0	5.876	3.953	JAJO	3,655	21,684	02/11/2021	04/24/2031
12553S-AC-8	CIFC Funding Ltd CIFC 2021-6A A CLO 144A		D	4	1.A FE	250,000	100.1640	250,409	250,000	250,000	0	0	0	0	6.058	6.102	JAJO	3,281	17,075	09/22/2021	10/15/2034
14311A-AS-1	Carlyle Global Market Strategi CGMS 2014-5A A1RR CLO 144A		D	4	1.A FE	423,869	100.0380	424,963	424,804	443,312	0	(4,978)	0	0	6.058	3.585	JAJO	5,575	29,013	09/18/2019	07/15/2031
14315L-AA-2	Carlyle Global Market Strategi CGMS 2014-3RA A1A CLO 144A		D	4	1.A FE	421,409	100.1180	421,908	421,409	421,409	0	0	0	0	5.929	5.971	JAJO	4,511	28,508	05/23/2018	07/27/2031
15032A-AN-7	Cedar Funding Ltd CEDF 2016-5A A1R CLO 144A		D	4	1.A FE	186,331	100.1260	187,408	187,173	186,914	0	72	0	0	6.009	6.140	JAJO	2,374	12,735	09/03/2019	07/17/2031
25255L-AS-1	Diameter Capital CLO DCLO 2021-2A A1R CLO 144A		D	4	1.A FE	350,000	100.9540	353,340	350,000	350,000	0	0	0	0	6.025	6.070	JAJO	4,042	0	10/11/2024	10/15/2037
40256G-AA-9	Gulf Stream Meridian 1 Ltd GSM 2021-6A A1 CLO 144A		D	4	1.A FE	1,000,000	100.0000	1,000,000	1,000,000	1,000,000	0	0	0	0	6.108	6.153	JAJO	13,233	68,804	09/27/2021	01/15/2037
64132T-AJ-2	Neuberger Berman CLO Ltd NEUB 2019-33A AR CLO 144A		D	4	1.A FE	250,000	100.2220	250,555	250,000	250,000	0	0	0	0	5.989	6.032	JAJO	3,202	16,958	09/10/2021	10/16/2033
67109B-DC-5	OHA Loan Funding Ltd OHALF 2015-1A AR3 CLO 144A		D	4	1.A FE	500,000	100.2710	501,355	500,000	500,000	0	0	0	0	6.029	6.073	JAJO	6,029	34,448	10/26/2021	01/19/2037
68785A-AD-7	OSCAR US Funding Trust OSCAR 2021-1A A4 ABS 144A		D	4	1.A FE	610,230	98.4860	601,150	610,389	610,362	0	21	0	0	1.000	1.009	MON	356	6,104	02/18/2021	04/10/2028
74983A-AA-1	RR Ltd RRAM 2021-19A A1 CLO 144A		D	4	1.A FE	550,000	100.1670	550,920	550,000	550,000	0	0	0	0	6.058	6.102	JAJO	7,219	37,564	09/24/2021	10/15/2035
77341N-AL-9	Rockford Tower CLO Ltd ROCKT 2021-3A A1R CLO 144A		D	4	1.A FE	350,000	100.5000	351,750	350,000	350,000	0	0	0	0	5.795	5.836	JAJO	1,071	0	11/22/2024	01/15/2038
83012Q-AA-2	Sixth Street CLO LTD. SIXST 2021-20A A1 CLO 144A		D	4	1.A FE	400,000	100.0190	400,077	400,000	400,000	0	0	0	0	6.039	6.059	JAJO	4,831	27,555	09/08/2021	10/20/2034
96466C-AW-8	Whitebox CLO I Ltd WBOX 2020-2A A1R2 CLO 144A		D	4	1.A FE	499,980	100.2990	501,475	500,000	500,000	0	0	0	0	5.901	5.944	JAJO	2,950	0	11/08/2024	10/24/2037
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						24,186,756	XXX	23,888,822	24,183,100	24,235,499	0	(16,655)	0	0	XXX	XXX	XXX	101,384	1,010,072	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						260,569,710	XXX	243,440,059	256,702,063	257,990,377	0	(666,563)	0	0	XXX	XXX	XXX	1,975,612	7,275,057	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						363,174,635	XXX	329,790,838	342,884,908	351,115,993	0	(2,814,014)	0	0	XXX	XXX	XXX	3,406,795	10,460,366	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						132,885,212	XXX	117,866,756	132,388,983	132,598,122	0	(38,549)	0	0	XXX	XXX	XXX	390,771	2,940,618	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						18,112,936	XXX	16,890,942	17,609,811	17,751,293	0	(84,635)	0	0	XXX	XXX	XXX	48,807	641,046	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						24,186,756	XXX	23,888,822	24,183,100	24,235,499	0	(16,655)	0	0	XXX	XXX	XXX	101,384	1,010,072	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						538,359,539	XXX	488,437,358	517,066,802	525,700,907	0	(2,953,853)	0	0	XXX	XXX	XXX	3,947,757	15,052,102	XXX	XXX

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Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 206,847,770	1B ..$ 29,632,460	1C ..$ 38,417,195	1D ..$ 39,816,382	1E ..$ 36,830,032	1F ..$ 36,213,119	1G ..$ 53,561,216
1B	2A ...$ 37,011,977	2B ..$ 36,928,900	2C ..$ 10,441,856				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912828-X8-8	US Treasury Note 2.375% 05/15/27		05/17/2024	Bank of New York		3,031,500	3,225,000	1,041
0109999999. Subtotal - Bonds - U.S. Governments						3,031,500	3,225,000	1,041
64966S-HW-9	NEW YORK NY GO Call 4.839% 10/01/35		10/10/2024	Merrill Lynch		2,140,000	2,140,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						2,140,000	2,140,000	0
091096-PG-6	BIRMINGHAM AL WTRWKS BRD WTR R Rev Bond Call 2.513% 01/01/36		10/18/2024	Merrill Lynch		3,772,406	4,650,000	35,706
3132DN-WH-2	FHLMC Pool SD1548 MBS 3.500% 08/01/52		02/03/2023	Mizuho Investor Sec Co		(169,841)	(177,054)	(86)
3132DP-FF-0	FHLMC Pool SD1966 MBS 4.000% 11/01/52		12/18/2024	Barclays Group Inc.		651,470	700,005	1,400
3132DS-UR-1	FHLMC Pool SD5092 MBS 5.000% 08/01/53		09/17/2024	JP Morgan Chase		5,188,045	5,136,678	12,128
3132DU-AH-0	FHLMC Pool SD6308 MBS 5.500% 09/01/54		09/17/2024	Stonex Financial Corp		2,483,621	2,434,177	6,322
3132DU-BP-1	FHLMC Pool SD6346 MBS 2.500% 04/01/52		09/17/2024	Stonex Financial Corp		2,569,405	2,896,379	3,419
3132DU-EE-3	FHLMC Pool SD6433 MBS 5.500% 04/01/54		10/23/2024	CitiGroup		1,222,220	1,220,694	4,289
3132DU-JP-3	FHLMC Pool SD6570 MBS 5.500% 10/01/54		12/05/2024	JP Morgan Chase		1,728,596	1,708,574	1,305
3132DU-TC-1	FHLMC Pool SD6847 MBS 5.500% 10/01/54		12/04/2024	Various		1,701,166	1,696,767	2,533
3132DW-ER-0	FHLMC Pool SD8244 MBS 4.000% 09/01/52		09/20/2024	CitiGroup		116,204	120,147	294
3132DW-ES-8	FHLMC Pool SD8245 MBS 4.500% 09/01/52		09/20/2024	CitiGroup		3,785,722	3,826,377	10,523
3132DW-F5-7	FHLMC Pool SD8288 MBS 5.000% 01/01/53		12/18/2024	Toronto Dominion Sec		486,491	502,529	1,256
3132DW-FP-3	FHLMC Pool SD8274 MBS 4.000% 12/01/52		09/20/2024	CitiGroup		815,186	842,841	2,060
3132DW-FR-9	FHLMC Pool SD8276 MBS 5.000% 12/01/52		12/18/2024	Toronto Dominion Sec		233,325	240,735	602
3132DW-GX-5	FHLMC Pool SD8314 MBS 4.500% 04/01/53		10/17/2024	Morgan Stanley		881,376	912,899	1,940
3132DW-K7-7	FHLMC Pool SD8418 MBS 4.500% 04/01/54		12/18/2024	Merrill Lynch		659,932	700,019	1,575
3133BG-QW-1	FHLMC Pool QE6769 MBS 4.500% 08/01/52		12/18/2024	Barclays Group Inc.		669,822	699,982	1,575
3137BB-M7-2	FHLMC FHR 4355 ZL RMBS 4.000% 06/15/44		10/09/2024	BNP Paribar Securities Corp		1,465,429	1,571,242	2,444
3137BB-M7-2	FHLMC FHR 4355 ZL RMBS 4.000% 06/15/44		12/01/2024	Interest Capitalization		10,492	10,492	0
3137FE-7K-0	FHLMC FHR 4758 Z RMBS 4.000% 02/15/48		10/09/2024	Cantor Fitzgerald		1,044,016	1,114,500	1,734
3140M6-QM-8	FNMA Pool BU4959 MBS 5.500% 09/01/54		09/17/2024	Morgan Stanley		4,969,309	4,865,164	12,636
3140QM-T5-3	FNMA Pool CB2371 MBS 2.500% 12/01/51		10/18/2024	Barclays Group Inc.		3,583,776	4,174,766	5,798
3140QN-DL-3	FNMA Pool CB2806 MBS 2.500% 02/01/52		11/06/2024	JP Morgan Chase		1,828,224	2,197,302	916
3140QQ-N2-7	FNMA Pool CB4908 MBS 5.500% 10/01/52		09/18/2024	Toronto Dominion Sec		4,904,118	4,778,677	13,141
3140XQ-5M-5	FNMA Pool FS8951 MBS 3.000% 06/01/52		09/17/2024	SANTANDER INVESTMENT		4,838,768	5,237,293	7,420
31418E-D8-0	FNMA Pool MA4626 MBS 4.000% 06/01/52		09/20/2024	CitiGroup		657,171	679,466	1,661
31418E-HJ-2	FNMA Pool MA4732 MBS 4.000% 09/01/52		09/20/2024	CitiGroup		2,126,849	2,199,004	5,375
31418E-U7-3	FNMA Pool MA5105 MBS 4.500% 08/01/53		10/17/2024	Morgan Stanley		362,277	375,416	798
70917T-SL-6	PENNSYLVANIA ST HGR EDUCTNL FA Rev Bond Non Call 5.282% 11/01/34		10/31/2024	JP Morgan Chase		115,000	115,000	0
79768H-JV-1	SAN FRANCISCO CITY & CNTY CA P Rev Bond Call 5.036% 10/01/36		10/04/2024	Morgan Stanley		1,483,925	1,455,000	1,221
0909999999. Subtotal - Bonds - U.S. Special Revenues						54,184,500	56,885,071	139,985
00206R-DR-0	AT&T INC Corp Note Call MW 5.250% 03/01/37		10/21/2024	Various		567,745	562,000	3,414
00206R-HK-1	AT&T INC Corp Note Call MW 4.850% 03/01/39		11/13/2024	CitiGroup		472,140	500,000	4,917
031162-DS-6	AMGEN INC Corp Note Call MW 5.600% 03/02/43		10/21/2024	Various		770,460	750,000	4,744
053484-AE-1	AVALONBAY COMMUNITIES Corp Note Call MW 5.300% 12/07/33		10/21/2024	Various		385,286	375,000	6,938
05591U-AA-5	BSREP Commercial Mortgage BSREP 2021-DC A CMBS 144A 5.462% 08/15/38		05/15/2024	Interest Capitalization		0	0	0
06051G-LH-0	BANK OF AMER CRP Corp Note Call MW 5.288% 04/25/34		09/17/2024	Merrill Lynch		1,239,287	1,187,000	24,933
06051G-MA-4	BANK OF AMER CRP Corp Note Call MW 5.468% 01/23/35		10/21/2024	Various		580,436	562,000	6,800
11135F-BV-2	BROADCOM INC Corp Note Call MW 144A 4.926% 05/15/37		10/21/2024	Merrill Lynch		441,480	450,000	9,093
172967-PL-9	CITIGROUP INC Corp Note Call MW 5.449% 06/11/35		09/17/2024	CitiGroup		624,905	595,000	8,736
174610-BG-9	CITIZENS FINANCIAL GROUP Corp Note Call MW 6.645% 04/25/35		09/17/2024	Merrill Lynch		744,741	675,000	17,817
19828T-AB-2	COLUMBIA PIPELINES OPCO Corp Note Call MW 144A 6.036% 11/15/33		10/18/2024	Jefferies and Company		485,847	460,000	12,032
20030N-CY-5	COMCAST CORP Corp Note Call MW 3.250% 11/01/39		10/21/2024	Various		599,065	750,000	10,946
20030N-DH-1	COMCAST CORP Corp Note Call MW 3.750% 04/01/40		12/18/2024	Goldman Sachs		325,096	400,000	3,250
20826F-BP-0	CONOCOPHILLIPS COMPANY Corp Note Call MW 4.400% 07/15/27		12/24/2024	Tax Free Exchange		708,409	675,000	13,118
222793-AB-7	COUSINS PROPERTIES LP Corp Note Call MW 5.375% 02/15/32		12/17/2024	JP Morgan Chase		496,775	500,000	75
24422E-XU-8	JOHN DEERE CAPITAL CORP Corp Note Non-Call 5.050% 06/12/34		09/17/2024	SG Americas Securities LLC		500,104	475,000	6,463
29273V-BA-7	ENERGY TRANSFER LP Corp Note Call MW 5.600% 09/01/34		10/18/2024	Jane Street Execution Services		483,000	470,000	3,656
29375R-AC-0	Enterprise Fleet Financing LLC EFF 2024-2 A3 ABS 144A 5.610% 04/20/28		11/06/2024	Wachovia Bank		559,401	555,000	1,470
29379V-AY-9	ENTERPRISE PRODUCTS OPER Corp Note Call MW 4.450% 02/15/43		10/21/2024	Various		840,312	937,000	6,679
29379V-CG-6	ENTERPRISE PRODUCTS OPER Corp Note Call MW 4.950% 02/15/35		10/18/2024	Jane Street Execution Services		361,120	360,000	3,614

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
38141G-B3-7	GOLDMAN SACHS GP Corp Note Call MW 5.330% 07/23/35		10/18/2024	Goldman Sachs Asset Managment		366,689	360,000	4,690
404119-BY-4	HCA INC Corp Note Call MW 5.125% 06/15/39		11/13/2024	Merrill Lynch		472,890	500,000	10,606
46647P-EK-8	JPMORGAN CHASE Corp Note Call MW 5.294% 07/22/35		09/17/2024	Merrill Lynch		877,042	835,000	6,876
46647P-ER-3	JPMORGAN CHASE Corp Note Call MW 4.946% 10/22/35		10/15/2024	JP Morgan Chase		120,000	120,000	0
494553-AE-0	KINDER MORGAN INC Corp Note Call MW 5.400% 02/01/34		10/18/2024	Deutsche Bank		375,432	370,000	4,440
50076Q-AN-6	KRAFT HEINZ FOOD Corp Note Non Call 6.500% 02/09/40		12/18/2024	Merrill Lynch		429,684	400,000	9,389
50076Q-AR-7	KRAFT HEINZ FOOD Corp Note Non Call 6.875% 01/26/39		11/13/2024	Pershing		1,356,456	1,200,000	24,750
55336V-BX-7	MPLX LP Corp Note Call MW 5.500% 06/01/34		10/18/2024	Deutsche Bank		377,208	370,000	8,536
56847G-AA-1	Mariner Finance Issuance Trust MFIT 2024-BA A ABS 144A 4.910% 11/20/38		10/09/2024	Goldman Sachs		346,879	347,000	0
571748-BW-1	MARSH & MCLENNAN COS INC Corp Note Call MW 5.150% 03/15/34		09/17/2024	Pershing		631,432	595,000	255
571748-CC-4	MARSH & MCLENNAN COS INC Corp Note Call MW 5.000% 03/15/35		10/30/2024	CitiGroup		593,989	595,000	0
61747Y-FT-7	MORGAN STANLEY Corp Note Call MW 5.320% 07/19/35		12/17/2024	Various		1,113,239	1,100,000	20,093
66988A-AG-9	NOVANT HEALTH INC Corp Note Call MW 2.637% 11/01/36		10/08/2024	JP Morgan Chase		246,115	310,000	3,588
68389X-AW-5	ORACLE CORP Corp Note Call MW 4.500% 07/08/44		12/18/2024	Merrill Lynch		341,524	400,000	8,050
68389X-BP-9	ORACLE CORP Corp Note Call MW 3.800% 11/15/37		10/21/2024	Various		325,249	375,000	5,845
693475-BZ-7	PNC FINANCIAL SERVICES Corp Note Call 5.401% 07/23/35		10/18/2024	Market Axess		492,590	480,000	6,337
693475-CA-1	PNC FINANCIAL SERVICES Corp Note Call 4.812% 10/21/32		10/16/2024	CitiGroup		380,000	380,000	0
718547-AY-8	PHILLIPS 66 CO Corp Note Call MW 4.950% 03/15/35		10/18/2024	Deutsche Bank		372,601	380,000	2,090
74350L-AC-8	PROLOGIS TARGETED US Corp Note Call MW 144A 5.250% 01/15/35		10/21/2024	Various		565,185	562,000	4,726
797440-BK-9	SAN DIEGO G & E Corp Note Non Call 6.000% 06/01/39		11/13/2024	Deutsche Bank		637,866	600,000	16,300
83207V-AA-6	SMB Private Education Loan Tru SMB 2024-F A1A ABS 144A 5.060% 03/16/54		10/29/2024	Goldman Sachs		437,215	437,223	0
83444M-AR-2	SOLVENTUM CORP Corp Note Call MW 5.600% 03/23/34		12/31/2024	Tax Free Exchange		200,682	200,000	3,049
857477-CR-2	STATE STREET CORP Corp Note Call 4.675% 10/22/32		10/17/2024	Morgan Stanley		380,000	380,000	0
89231W-AA-1	Toyota Auto Loan Extended Note TALNT 2023-1A A ABS 144A 4.930% 06/25/36		10/18/2024	Harris Nesbitt Corp		711,184	700,000	2,492
89239T-AE-2	Toyota Auto Receivables Owner TAOT 2024-D A4 ABS 4.430% 04/15/30		10/10/2024	Mizuho Investor Sec Co		158,957	159,000	0
89788M-AS-1	TRUIST FINANCIAL CORP Corp Note Call MW 5.711% 01/24/35		09/17/2024	JP Morgan Chase		629,373	595,000	5,097
91159H-JR-2	US BANCORP Corp Note Call MW 5.678% 01/23/35		10/18/2024	SumRidge Partners		626,544	600,000	8,328
92277G-BA-4	VENTAS REALTY LP Corp Note Call MW 5.000% 01/15/35		12/18/2024	Merrill Lynch		288,480	300,000	4,167
94973V-BB-2	WELLPOINT INC Corp Note Non Call 4.650% 01/15/43		12/18/2024	Goldman Sachs		264,321	300,000	5,968
95000U-3K-7	WELLS FARGO CO Corp Note Call MW 5.499% 01/23/35		10/21/2024	Various		1,461,939	1,417,000	17,854
29250N-BR-5	ENBRIDGE INC Corp Note Call MW 5.700% 03/08/33	A	10/21/2024	Various		390,678	375,000	2,058
25255L-AS-1	Diameter Capital CLO DCLO 2021-2A A1R CLO 144A 6.025% 10/15/37	D	10/11/2024	JP Morgan Chase		350,000	350,000	0
77341N-AL-9	Rockford Tower CLO Ltd ROCKT 2021-3A A1R CLO 144A 5.795% 01/15/38	D	11/22/2024	Jefferies and Company		350,000	350,000	0
874060-BL-9	TAKEDA PHARMACEUTICAL Corp Note Call MW 5.650% 07/05/44	D	10/21/2024	Various		970,800	937,000	14,362
96466C-AW-8	Whitebox CLO I Ltd WBOX 2020-2A A1R2 CLO 144A 5.901% 10/24/37	D	11/08/2024	Mizuho Investor Sec Co		500,000	500,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						29,327,852	29,117,223	348,641
2509999997. Total - Bonds - Part 3						88,683,852	91,367,294	489,667
2509999998. Total - Bonds - Part 5						7,916,092	8,046,955	14,871
2509999999. Total - Bonds						96,599,944	99,414,249	504,538
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						96,599,944	XXX	504,538

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3620A5-A8-2	GNMA Pool 719231 MBS 4.500% 07/15/40		12/01/2024	Paydown		2,066	2,066	2,195	2,174	0	(108)	0	(108)	0	2,066	0	0	0	62	07/15/2040
3620A9-PQ-8	GNMA Pool 723231 MBS 4.000% 10/15/39		12/01/2024	Paydown		5,117	5,117	5,480	5,373	0	(256)	0	(256)	0	5,117	0	0	0	96	10/15/2039
3620AP-KC-8	GNMA Pool 735691 MBS 4.500% 04/15/40		12/01/2024	Paydown		2,988	2,988	3,187	3,120	0	(132)	0	(132)	0	2,988	0	0	0	60	04/15/2040
3620AR-YR-6	GNMA Pool 737920 MBS 4.500% 01/15/41		12/01/2024	Paydown		1,685	1,685	1,797	1,760	0	(74)	0	(74)	0	1,685	0	0	0	44	01/15/2041
38380K-GF-6	GNMA 2017-172 PA RMBS 3.000% 02/20/47		12/01/2024	Paydown		47,498	47,498	46,206	46,776	0	721	0	721	0	47,498	0	0	0	732	02/20/2047
912828-WJ-5	US Treasury Note 2.500% 05/15/24		05/15/2024	Maturity		3,000,000	3,000,000	3,198,281	3,024,687	0	(24,687)	0	(24,687)	0	3,000,000	0	0	0	37,500	05/15/2024
0109999999. Subtotal - Bonds - U.S. Governments						3,059,354	3,059,354	3,257,146	3,083,890	0	(24,536)	0	(24,536)	0	3,059,354	0	0	0	38,494	XXX
419792-H4-1	HAWAII ST GO Bond Call 5.000% 08/01/27		08/01/2024	Call 100.0000		70,000	70,000	75,099	73,288	0	(507)	0	(507)	0	72,780	0	(2,780)	(2,780)	3,500	08/01/2027
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						70,000	70,000	75,099	73,288	0	(507)	0	(507)	0	72,780	0	(2,780)	(2,780)	3,500	XXX
167593-KT-8	CHICAGO IL O'HARE INTERNATIONA Rev Bond Cont Call 5.000% 01/01/25		12/02/2024	Call 100.0000		530,000	530,000	579,635	530,000	0	0	0	0	0	530,000	0	0	0	37,615	01/01/2025
3128MJ-2S-8	FHLMC Pool G08784 MBS 3.500% 10/01/47		12/01/2024	Paydown		6,547	6,547	6,728	6,712	0	(165)	0	(165)	0	6,547	0	0	0	124	10/01/2047
3128MJ-3N-8	FHLMC Pool G08804 MBS 3.500% 03/01/48		12/01/2024	Paydown		13,499	13,499	13,295	13,312	0	186	0	186	0	13,499	0	0	0	262	03/01/2048
3128MJ-VZ-0	FHLMC Pool G08631 MBS 3.000% 03/01/45		12/01/2024	Paydown		8,651	8,651	8,839	8,804	0	(153)	0	(153)	0	8,651	0	0	0	145	03/01/2045
3128MJ-YD-6	FHLMC Pool G08707 MBS 4.000% 05/01/46		12/01/2024	Paydown		16,799	16,799	17,555	17,484	0	(685)	0	(685)	0	16,799	0	0	0	376	05/01/2046
3128MJ-Z3-7	FHLMC Pool G08761 MBS 3.500% 05/01/47		12/01/2024	Paydown		6,532	6,532	6,711	6,694	0	(162)	0	(162)	0	6,532	0	0	0	127	05/01/2047
3128MJ-ZM-5	FHLMC Pool G08747 MBS 3.000% 01/01/47		12/01/2024	Paydown		10,894	10,894	10,874	10,875	0	20	0	20	0	10,894	0	0	0	180	01/01/2047
3128MJ-ZW-3	FHLMC Pool G08756 MBS 3.000% 04/01/47		12/01/2024	Paydown		19,526	19,526	19,776	19,753	0	(226)	0	(226)	0	19,526	0	0	0	326	04/01/2047
3128PR-LN-7	FHLMC Pool J12133 MBS 4.000% 05/01/25		03/01/2024	Paydown		795	795	833	808	0	(13)	0	(13)	0	795	0	0	0	4	05/01/2025
31292L-YA-7	FHLMC Pool C04305 MBS 3.000% 11/01/42		12/01/2024	Paydown		2,305	2,305	2,404	2,378	0	(73)	0	(73)	0	2,305	0	0	0	34	11/01/2042
3131XY-G8-6	FHLMC Pool ZM4723 MBS 3.500% 11/01/47		12/01/2024	Paydown		68,555	68,555	72,754	72,528	0	(3,973)	0	(3,973)	0	68,555	0	0	0	1,644	11/01/2047
3131XY-WF-2	FHLMC Pool ZM5146 MBS 4.000% 12/01/47		12/01/2024	Paydown		5,729	5,729	6,169	6,134	0	(405)	0	(405)	0	5,729	0	0	0	119	12/01/2047
3132A5-FC-4	FHLMC Pool ZS4663 MBS 3.500% 05/01/46		12/01/2024	Paydown		67,830	67,830	72,377	72,075	0	(4,245)	0	(4,245)	0	67,830	0	0	0	1,304	05/01/2046
3132AD-TZ-1	FHLMC Pool ZT1468 MBS 3.000% 11/01/46		12/01/2024	Paydown		25,352	25,352	26,342	26,261	0	(909)	0	(909)	0	25,352	0	0	0	427	11/01/2046
3132DM-4E-2	FHLMC Pool SD0821 MBS 3.500% 01/01/52		12/01/2024	Paydown		262,402	262,402	280,319	279,771	0	(17,369)	0	(17,369)	0	262,402	0	0	0	5,833	01/01/2052
3132DM-A8-8	FHLMC Pool SD0031 MBS 3.000% 08/01/46		12/01/2024	Paydown		3,923	3,923	4,080	4,065	0	(143)	0	(143)	0	3,923	0	0	0	71	08/01/2046
3132DM-XN-0	FHLMC Pool SD0685 MBS 3.500% 09/01/51		12/01/2024	Paydown		205,443	205,443	200,403	200,531	0	4,912	0	4,912	0	205,443	0	0	0	3,824	09/01/2051
3132DN-WH-2	FHLMC Pool SD1548 MBS 3.500% 08/01/52		04/01/2024	Paydown		(93,271)	(93,271)	(88,640)	(93,271)	0	0	0	0	0	(93,271)	0	0	0	(1,232)	08/01/2052
3132DQ-CC-8	FHLMC Pool SD2767 MBS 5.000% 05/01/53		12/01/2024	Paydown		40,369	40,369	40,874	40,867	0	(498)	0	(498)	0	40,369	0	0	0	1,102	05/01/2053
3132DQ-PP-5	FHLMC Pool SD3130 MBS 5.500% 06/01/53		09/13/2024	Morgan Stanley		3,921,136	3,848,526	3,862,807	3,862,617	0	(174)	0	(174)	0	3,862,443	0	58,694	58,694	167,571	06/01/2053
3132DQ-PP-5	FHLMC Pool SD3130 MBS 5.500% 06/01/53		09/01/2024	Paydown		268,817	268,817	269,815	269,801	0	(984)	0	(984)	0	268,817	0	0	0	6,419	06/01/2053
3132DQ-RZ-1	FHLMC Pool SD3204 MBS 5.500% 07/01/53		09/13/2024	Stonex Financial Corp		3,912,108	3,829,827	3,846,582	3,846,369	0	(172)	0	(172)	0	3,846,197	0	65,912	65,912	166,757	07/01/2053
3132DQ-RZ-1	FHLMC Pool SD3204 MBS 5.500% 07/01/53		09/01/2024	Paydown		190,752	190,752	191,587	191,576	0	(824)	0	(824)	0	190,752	0	0	0	4,560	07/01/2053
3132DQ-TK-2	FHLMC Pool SD3254 MBS 5.000% 06/01/53		09/13/2024	CitiGroup		4,198,246	4,164,249	4,101,785	4,102,259	0	258	0	258	0	4,102,517	0	95,729	95,729	164,835	06/01/2053
3132DQ-TK-2	FHLMC Pool SD3254 MBS 5.000% 06/01/53		09/01/2024	Paydown		170,895	170,895	168,331	168,351	0	2,544	0	2,544	0	170,895	0	0	0	3,443	06/01/2053
3132DV-7D-1	FHLMC Pool SD8092 MBS 3.000% 09/01/50		12/01/2024	Paydown		60,566	60,566	63,585	63,435	0	(2,869)	0	(2,869)	0	60,566	0	0	0	983	09/01/2050
3132DV-LK-9	FHLMC Pool SD7530 MBS 2.500% 11/01/50		12/01/2024	Paydown		24,219	24,219	25,581	25,494	0	(1,276)	0	(1,276)	0	24,219	0	0	0	331	11/01/2050
3132HQ-DB-5	FHLMC Pool Q13698 MBS 3.000% 12/01/42		12/01/2024	Paydown		2,148	2,148	2,250	2,216	0	(67)	0	(67)	0	2,148	0	0	0	35	12/01/2042
3132HQ-M4-1	FHLMC Pool Q13979 MBS 3.000% 12/01/42		12/01/2024	Paydown		1,681	1,681	1,760	1,755	0	(74)	0	(74)	0	1,681	0	0	0	28	12/01/2042
3132JA-PW-9	FHLMC Pool Q19036 MBS 3.500% 06/01/43		12/01/2024	Paydown		5,256	5,256	5,448	5,398	0	(143)	0	(143)	0	5,256	0	0	0	80	06/01/2043
3132QL-AJ-2	FHLMC Pool Q30008 MBS 3.500% 12/01/44		12/01/2024	Paydown		30,410	30,410	31,698	31,402	0	(992)	0	(992)	0	30,410	0	0	0	534	12/01/2044
3132QM-QF-1	FHLMC Pool Q31353 MBS 3.500% 02/01/45		12/01/2024	Paydown		100,739	100,739	105,603	105,035	0	(4,295)	0	(4,295)	0	100,739	0	0	0	2,070	02/01/2045
3132QQ-TV-4	FHLMC Pool Q34163 MBS 3.500% 06/01/45		12/01/2024	Paydown		18,155	18,155	18,803	18,687	0	(532)	0	(532)	0	18,155	0	0	0	365	06/01/2045
3132QR-TW-0	FHLMC Pool Q35064 MBS 3.500% 08/01/45		12/01/2024	Paydown		2,204	2,204	2,297	2,274	0	(71)	0	(71)	0	2,204	0	0	0	42	08/01/2045
3132WH-5N-1	FHLMC Pool Q44452 MBS 3.000% 11/01/46		12/01/2024	Paydown		10,773	10,773	10,721	10,725	0	47	0	47	0	10,773	0	0	0	181	11/01/2046
3132XC-R3-1	FHLMC Pool G67706 MBS 3.500% 12/01/47		12/01/2024	Paydown		46,129	46,129	45,956	45,967	0	162	0	162	0	46,129	0	0	0	874	12/01/2047
3132XU-FH-3	FHLMC Pool Q51967 MBS 3.500% 11/01/47		12/01/2024	Paydown		19,604	19,604	19,313	19,338	0	266	0	266	0	19,604	0	0	0	433	11/01/2047
3132Y1-YV-4	FHLMC Pool Q57923 MBS 4.000% 08/01/48		12/01/2024	Paydown		3,530	3,530	3,629	3,620	0	(90)	0	(90)	0	3,530	0	0	0	76	08/01/2048
31334X-KT-5	FHLMC Pool QA1206 MBS 3.000% 07/01/49		12/01/2024	Paydown		1,578	1,578	1,628	1,621	0	(43)	0	(43)	0	1,578	0	0	0	27	07/01/2049

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31334Y-VF-1	FHLMC Pool QA2414 MBS 3.000% 09/01/49		12/01/2024	Paydown		3,251	3,251	3,371	3,366	0	(115)	0	(115)	0	3,251	0	0	0	40	09/01/2049
31334Y-VH-7	FHLMC Pool QA2416 MBS 3.000% 09/01/49		12/01/2024	Paydown		2,470	2,470	2,556	2,554	0	(85)	0	(85)	0	2,470	0	0	0	54	09/01/2049
3133A9-UL-7	FHLMC Pool QB3287 MBS 2.500% 08/01/50		12/01/2024	Paydown		35,588	35,588	37,295	37,179	0	(1,591)	0	(1,591)	0	35,588	0	0	0	458	08/01/2050
3133AB-UT-5	FHLMC Pool Qb5094 MBS 2.500% 11/01/50		12/01/2024	Paydown		20,841	20,841	22,092	21,972	0	(1,131)	0	(1,131)	0	20,841	0	0	0	323	11/01/2050
3133AM-SV-9	FHLMC Pool QC3232 MBS 3.000% 06/01/51		12/01/2024	Paydown		61,365	61,365	66,456	66,234	0	(4,869)	0	(4,869)	0	61,365	0	0	0	1,048	06/01/2051
3133BM-TV-7	FHLMC Pool QF0564 MBS 5.500% 09/01/52		09/17/2024	Wachovia Bank		192,557	187,968	189,466	189,438	0	(56)	0	(56)	0	189,382	0	3,175	3,175	8,242	09/01/2052
3133BM-TV-7	FHLMC Pool QF0564 MBS 5.500% 09/01/52		09/01/2024	Paydown		7,577	7,577	7,637	7,636	0	(59)	0	(59)	0	7,577	0	0	0	220	09/01/2052
3133KH-CP-9	FHLMC Pool RA1878 MBS 3.500% 12/01/49		12/01/2024	Paydown		12,922	12,922	13,453	13,413	0	(491)	0	(491)	0	12,922	0	0	0	270	12/01/2049
3133KK-AE-9	FHLMC Pool Ra3605 MBS 2.500% 10/01/50		12/01/2024	Paydown		71,642	71,642	75,462	75,200	0	(3,558)	0	(3,558)	0	71,642	0	0	0	982	10/01/2050
3133KK-AH-2	FHLMC Pool RA3608 MBS 2.500% 09/01/50		12/01/2024	Paydown		48,974	48,974	51,668	51,514	0	(2,540)	0	(2,540)	0	48,974	0	0	0	683	09/01/2050
3133KK-D6-3	FHLMC Pool RA3725 MBS 2.000% 10/01/50		12/01/2024	Paydown		48,396	48,396	50,086	49,942	0	(1,546)	0	(1,546)	0	48,396	0	0	0	504	10/01/2050
3133KK-ND-7	FHLMC Pool RA3988 MBS 2.500% 11/01/50		12/01/2024	Paydown		14,617	14,617	15,428	15,372	0	(755)	0	(755)	0	14,617	0	0	0	195	11/01/2050
3133KM-SE-6	FHLMC Pool RA5917 MBS 3.000% 09/01/51		12/01/2024	Paydown		369,343	369,343	394,630	393,586	0	(24,243)	0	(24,243)	0	369,343	0	0	0	6,531	09/01/2051
3133KN-F7-3	FHLMC Pool RA6490 MBS 3.000% 12/01/51		12/01/2024	Paydown		124,799	124,799	130,298	129,965	0	(5,166)	0	(5,166)	0	124,799	0	0	0	2,069	12/01/2051
3133KN-KX-0	FHLMC Pool RA6610 MBS 3.000% 01/01/52		12/01/2024	Paydown		75,942	75,942	77,906	77,839	0	(1,897)	0	(1,897)	0	75,942	0	0	0	1,339	01/01/2052
3133KP-X9-4	FHLMC Pool RA7904 MBS 4.500% 10/01/52		09/17/2024	CitiGroup		943,806	950,451	934,858	935,087	0	(72)	0	(72)	0	935,015	0	8,790	8,790	34,097	10/01/2052
3133KP-X9-4	FHLMC Pool RA7904 MBS 4.500% 10/01/52		09/01/2024	Paydown		91,054	91,054	89,560	89,582	0	1,472	0	1,472	0	91,054	0	0	0	1,844	10/01/2052
3133KR-NH-3	FHLMC Pool RA9392 MBS 5.000% 07/01/53		09/13/2024	CitiGroup		4,175,010	4,150,206	4,093,302	4,093,672	0	509	0	509	0	4,094,180	0	80,829	80,829	164,279	07/01/2053
3133KR-NH-3	FHLMC Pool RA9392 MBS 5.000% 07/01/53		09/01/2024	Paydown		126,277	126,277	124,546	124,557	0	1,720	0	1,720	0	126,277	0	0	0	2,471	07/01/2053
3135GA-CR-0	FNMA Note Call 1.900% 01/25/36		09/27/2024	Wachovia Bank		2,397,510	3,060,000	2,233,502	2,283,692	0	36,581	0	36,581	0	2,320,273	0	77,237	77,237	68,638	01/25/2036
3136AN-GF-8	FNMA FNR 2015-22 HT RMBS 3.000% 04/25/45		12/01/2024	Paydown		11,755	11,755	12,238	11,955	0	(200)	0	(200)	0	11,755	0	0	0	190	04/25/2045
3136AS-4R-4	FNMA FNA 2016-M7 A2 CMBS 2.499% 09/25/26		12/01/2024	Paydown		5,783	5,783	5,939	5,820	0	(37)	0	(37)	0	5,783	0	0	0	74	09/25/2026
3136B1-FP-4	FNMA FNMA 2018-14 PA RMBS 3.500% 04/25/47		12/01/2024	Paydown		29,704	29,704	30,122	29,862	0	(158)	0	(158)	0	29,704	0	0	0	509	04/25/2047
3137BG-QJ-1	FHLMC FHR 4456 RMBS 3.500% 05/15/44		12/01/2024	Paydown		12,049	12,049	12,877	12,285	0	(236)	0	(236)	0	12,049	0	0	0	226	05/15/2044
3137BH-YG-6	FHLMC FHR 4477 RMBS 3.500% 07/15/44		12/01/2024	Paydown		33,021	33,021	35,023	33,696	0	(675)	0	(675)	0	33,021	0	0	0	632	07/15/2044
3137BP-VM-8	FHLMC FHMS K152 A1 CMBS 2.830% 05/25/30		12/01/2024	Paydown		24,276	24,276	24,760	24,406	0	(131)	0	(131)	0	24,276	0	0	0	375	05/25/2030
3137F4-J7-8	FHLMC FHR 4775 HB RMBS 3.500% 05/15/45		09/24/2024	Toronto Dominion Sec		30,365	30,579	30,560	30,538	0	0	0	0	0	30,538	0	(174)	(174)	874	05/15/2045
3137F4-J7-8	FHLMC FHR 4775 HB RMBS 3.500% 05/15/45		09/01/2024	Paydown		18,598	18,598	18,587	18,574	0	24	0	24	0	18,598	0	0	0	304	05/15/2045
3137FA-MT-2	FHLMC FHR 4709 EA RMBS 3.000% 01/15/46		12/01/2024	Paydown		29,617	29,617	29,473	29,537	0	79	0	79	0	29,617	0	0	0	500	01/15/2046
3137FE-S5-0	FHLMC FHR 4767 LA RMBS 3.500% 08/15/46		12/01/2024	Paydown		51,504	51,504	51,279	51,374	0	130	0	130	0	51,504	0	0	0	1,037	08/15/2046
3137FE-SL-5	FHLMC 4767 PA RMBS 3.500% 02/15/47		12/01/2024	Paydown		22,218	22,218	22,562	22,350	0	(132)	0	(132)	0	22,218	0	0	0	433	02/15/2047
3138A2-BQ-1	FNMA Pool AH0946 MBS 4.000% 12/01/40		12/01/2024	Paydown		572	572	601	596	0	(24)	0	(24)	0	572	0	0	0	13	12/01/2040
3138A7-F6-0	FNMA Pool AH5588 MBS 5.000% 02/01/41		12/01/2024	Paydown		18,900	18,900	20,707	20,561	0	(1,661)	0	(1,661)	0	18,900	0	0	0	787	02/01/2041
3138AS-3B-6	FNMA Pool AJ1693 MBS 4.500% 09/01/41		12/01/2024	Paydown		10,301	10,301	11,119	10,874	0	(573)	0	(573)	0	10,301	0	0	0	215	09/01/2041
3138AW-EN-9	FNMA Pool AJ4640 MBS 4.000% 10/01/41		12/01/2024	Paydown		606	606	640	630	0	(24)	0	(24)	0	606	0	0	0	11	10/01/2041
3138EH-3V-2	FNMA Pool AL1711 MBS 4.500% 08/01/41		12/01/2024	Paydown		28,455	28,455	30,549	30,129	0	(1,674)	0	(1,674)	0	28,455	0	0	0	686	08/01/2041
3138EH-FB-3	FNMA Pool AL1061 MBS 4.000% 02/01/41		12/01/2024	Paydown		3,237	3,237	3,408	3,361	0	(125)	0	(125)	0	3,237	0	0	0	68	02/01/2041
3138EJ-LA-4	FNMA Pool AL2120 MBS 4.000% 02/01/41		12/01/2024	Paydown		2,815	2,815	2,967	2,933	0	(118)	0	(118)	0	2,815	0	0	0	61	02/01/2041
3138EM-Y3-9	FNMA Pool AL5229 MBS 5.000% 01/01/44		12/01/2024	Paydown		2,979	2,979	3,307	3,225	0	(246)	0	(246)	0	2,979	0	0	0	79	01/01/2044
3138EN-Y8-6	FNMA Pool AL6134 MBS 3.000% 09/01/43		12/01/2024	Paydown		18,071	18,071	18,252	18,212	0	(141)	0	(141)	0	18,071	0	0	0	298	09/01/2043
3138ER-FX-3	FNMA Pool AL9181 MBS 3.000% 10/01/46		12/01/2024	Paydown		26,567	26,567	27,526	27,422	0	(855)	0	(855)	0	26,567	0	0	0	454	10/01/2046
3138LR-Q5-4	FNMA Pool A01375 MBS 3.500% 08/01/42		12/01/2024	Paydown		4,329	4,329	4,581	4,491	0	(162)	0	(162)	0	4,329	0	0	0	76	08/01/2042
3138LT-WL-8	FNMA Pool A03350 MBS 4.000% 05/01/42		12/01/2024	Paydown		19,507	19,507	21,250	20,944	0	(1,438)	0	(1,438)	0	19,507	0	0	0	412	05/01/2042
3138LX-N7-0	FNMA Pool A06713 MBS 4.000% 06/01/42		12/01/2024	Paydown		21,505	21,505	22,836	22,595	0	(1,090)	0	(1,090)	0	21,505	0	0	0	456	06/01/2042
3138LY-HB-6	FNMA Pool A07425 MBS 3.500% 08/01/42		12/01/2024	Paydown		1,650	1,650	1,745	1,713	0	(63)	0	(63)	0	1,650	0	0	0	32	08/01/2042
3138M1-JG-4	FNMA Pool A09262 MBS 3.500% 07/01/42		12/01/2024	Paydown		1,335	1,335	1,408	1,383	0	(48)	0	(48)	0	1,335	0	0	0	26	07/01/2042
3138MH-3J-0	FNMA Pool AQ2600 MBS 3.500% 12/01/42		12/01/2024	Paydown		915	915	983	961	0	(46)	0	(46)	0	915	0	0	0	17	12/01/2042

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138ML-FS-8	FNMA Pool AQ4676 MBS 3.500% 11/01/42		12/01/2024	Paydown		766	766	821	818	0	(52)	0	(52)	0	766	0	0	0	14	11/01/2042
3138MN-R2-8	FNMA Pool AQ6804 MBS 3.500% 11/01/42		12/01/2024	Paydown		1,008	1,008	1,082	1,056	0	(49)	0	(49)	0	1,008	0	0	0	19	11/01/2042
3138MS-A4-1	FNMA Pool AQ9926 MBS 3.000% 12/01/42		12/01/2024	Paydown		1,525	1,525	1,604	1,577	0	(52)	0	(52)	0	1,525	0	0	0	25	12/01/2042
3138NH-XS-3	FNMA Pool AR0688 MBS 3.000% 12/01/42		12/01/2024	Paydown		462	462	485	478	0	(16)	0	(16)	0	462	0	0	0	8	12/01/2042
3138W9-SE-1	FNMA Pool AS0516 MBS 3.000% 09/01/43		12/01/2024	Paydown		8,179	8,179	8,216	8,208	0	(29)	0	(29)	0	8,179	0	0	0	129	09/01/2043
3138WA-PE-1	FNMA Pool AS1320 MBS 4.000% 12/01/43		12/01/2024	Paydown		39,431	39,431	41,464	41,170	0	(1,739)	0	(1,739)	0	39,431	0	0	0	745	12/01/2043
3138WB-EL-5	FNMA Pool AS1938 MBS 5.000% 03/01/44		12/01/2024	Paydown		4,421	4,421	4,937	4,821	0	(400)	0	(400)	0	4,421	0	0	0	133	03/01/2044
3138WB-UC-7	FNMA Pool AS2378 MBS 3.500% 05/01/44		12/01/2024	Paydown		5,245	5,245	5,370	5,333	0	(88)	0	(88)	0	5,245	0	0	0	107	05/01/2044
3138WD-6L-0	FNMA Pool AS4474 MBS 3.000% 02/01/45		12/01/2024	Paydown		13,114	13,114	13,245	13,223	0	(108)	0	(108)	0	13,114	0	0	0	220	02/01/2045
3138WD-N6-4	FNMA Pool AS4012 MBS 3.500% 12/01/44		12/01/2024	Paydown		12,413	12,413	12,957	12,810	0	(398)	0	(398)	0	12,413	0	0	0	216	12/01/2044
3138WF-LC-8	FNMA Pool AS5722 MBS 3.500% 09/01/45		12/01/2024	Paydown		29,122	29,122	31,065	30,924	0	(1,802)	0	(1,802)	0	29,122	0	0	0	562	09/01/2045
3138WJ-JD-1	FNMA Pool AS8359 MBS 3.000% 11/01/46		12/01/2024	Paydown		30,614	30,614	32,310	32,168	0	(1,554)	0	(1,554)	0	30,614	0	0	0	541	11/01/2046
3138WK-3E-3	FNMA Pool AS9796 MBS 3.500% 06/01/47		12/01/2024	Paydown		24,034	24,034	23,933	23,937	0	97	0	97	0	24,034	0	0	0	419	06/01/2047
3138WV-FU-0	FNMA Pool AT7378 MBS 4.500% 10/01/43		12/01/2024	Paydown		3,501	3,501	3,772	3,701	0	(200)	0	(200)	0	3,501	0	0	0	86	10/01/2043
3138XH-7G-0	FNMA Pool AV6294 MBS 4.000% 12/01/43		12/01/2024	Paydown		8,699	8,699	9,137	9,031	0	(332)	0	(332)	0	8,699	0	0	0	190	12/01/2043
3138Y3-2C-4	FNMA Pool AX2570 MBS 4.000% 11/01/44		12/01/2024	Paydown		112,593	112,593	116,613	116,282	0	(3,689)	0	(3,689)	0	112,593	0	0	0	2,865	11/01/2044
3138YE-HD-2	FNMA Pool AY1127 MBS 3.500% 04/01/45		12/01/2024	Paydown		69,524	69,524	72,370	71,708	0	(2,184)	0	(2,184)	0	69,524	0	0	0	845	04/01/2045
3138YN-MS-3	FNMA Pool AY8468 MBS 4.000% 08/01/45		12/01/2024	Paydown		4,689	4,689	5,003	4,926	0	(237)	0	(237)	0	4,689	0	0	0	104	08/01/2045
3138YN-RB-5	FNMA Pool AY8581 MBS 3.500% 08/01/45		12/01/2024	Paydown		19,166	19,166	19,982	19,777	0	(611)	0	(611)	0	19,166	0	0	0	186	08/01/2045
3138YX-TH-8	FNMA Pool AZ5951 MBS 4.000% 10/01/45		12/01/2024	Paydown		2,510	2,510	2,677	2,637	0	(127)	0	(127)	0	2,510	0	0	0	55	10/01/2045
3140E0-6Q-3	FNMA Pool AZ8078 MBS 3.500% 08/01/45		12/01/2024	Paydown		961	961	999	989	0	(29)	0	(29)	0	961	0	0	0	18	08/01/2045
3140EB-G2-1	FNMA Pool BA6516 MBS 3.500% 12/01/45		12/01/2024	Paydown		20,283	20,283	21,243	21,017	0	(734)	0	(734)	0	20,283	0	0	0	432	12/01/2045
3140EW-NT-8	FNMA Pool BC2201 MBS 3.500% 04/01/46		12/01/2024	Paydown		56,017	56,017	59,846	59,662	0	(3,645)	0	(3,645)	0	56,017	0	0	0	842	04/01/2046
3140F8-LY-1	FNMA Pool BD1242 MBS 3.500% 06/01/46		12/01/2024	Paydown		41,267	41,267	44,149	44,007	0	(2,739)	0	(2,739)	0	41,267	0	0	0	894	06/01/2046
3140FB-KY-5	FNMA Pool BD3910 MBS 3.000% 08/01/46		12/01/2024	Paydown		14,198	14,198	14,840	14,698	0	(500)	0	(500)	0	14,198	0	0	0	224	08/01/2046
3140H1-WJ-5	FNMA Pool BJ0648 MBS 3.500% 03/01/48		12/01/2024	Paydown		9,561	9,561	9,575	9,572	0	(11)	0	(11)	0	9,561	0	0	0	188	03/01/2048
3140J8-VQ-3	FNMA Pool BM4222 MBS 3.000% 01/01/44		12/01/2024	Paydown		30,168	30,168	31,056	30,946	0	(779)	0	(779)	0	30,168	0	0	0	500	01/01/2044
3140J9-SN-2	FNMA Pool BM5024 MBS 3.000% 11/01/48		12/01/2024	Paydown		6,900	6,900	7,062	7,049	0	(149)	0	(149)	0	6,900	0	0	0	113	11/01/2048
3140JA-PG-7	FNMA Pool BM5822 MBS 3.000% 11/01/48		12/01/2024	Paydown		20,441	20,441	20,642	20,621	0	(180)	0	(180)	0	20,441	0	0	0	336	11/01/2048
3140KE-HY-7	FNMA Pool BP6546 MBS 3.000% 08/01/50		12/01/2024	Paydown		62,663	62,663	65,904	65,771	0	(3,108)	0	(3,108)	0	62,663	0	0	0	1,084	08/01/2050
3140KL-DM-1	FNMA Pool BQ1007 MBS 3.000% 07/01/51		12/01/2024	Paydown		70,562	70,562	76,361	75,939	0	(5,376)	0	(5,376)	0	70,562	0	0	0	1,422	07/01/2051
3140KR-Q7-7	FNMA Pool BQ5877 MBS 2.500% 11/01/50		12/01/2024	Paydown		35,745	35,745	37,890	37,685	0	(1,940)	0	(1,940)	0	35,745	0	0	0	482	11/01/2050
3140KT-DP-7	FNMA Pool BQ7309 MBS 2.500% 11/01/50		12/01/2024	Paydown		18,396	18,396	19,442	19,344	0	(948)	0	(948)	0	18,396	0	0	0	206	11/01/2050
3140LQ-AJ-9	FNMA Pool BT1808 MBS 2.500% 06/01/51		12/01/2024	Paydown		86,531	86,531	89,844	89,623	0	(3,092)	0	(3,092)	0	86,531	0	0	0	1,245	06/01/2051
3140MQ-AK-5	FNMA Pool BV9909 MBS 4.500% 06/01/52		09/17/2024	Pierpont Securities LLC		732,518	731,632	725,116	725,253	0	(89)	0	(89)	0	725,163	0	7,355	7,355	26,247	06/01/2052
3140MQ-AK-5	FNMA Pool BV9909 MBS 4.500% 06/01/52		09/01/2024	Paydown		89,711	89,711	88,912	88,929	0	782	0	782	0	89,711	0	0	0	1,774	06/01/2052
3140Q8-KG-9	FNMA Pool CA1194 MBS 4.000% 02/01/48		12/01/2024	Paydown		42,476	42,476	43,890	43,702	0	(1,226)	0	(1,226)	0	42,476	0	0	0	966	02/01/2048
3140QA-AJ-9	FNMA Pool CA2708 MBS 4.000% 05/01/48		12/01/2024	Paydown		7,542	7,542	7,715	7,700	0	(158)	0	(158)	0	7,542	0	0	0	167	05/01/2048
3140QC-4B-9	FNMA Pool FM2963 MBS 3.000% 02/01/50		12/01/2024	Paydown		30,811	30,811	32,525	32,424	0	(1,613)	0	(1,613)	0	30,811	0	0	0	565	02/01/2050
3140QE-D9-0	FNMA Pool CA6427 MBS 3.000% 07/01/50		12/01/2024	Paydown		104,520	104,520	110,024	109,751	0	(5,231)	0	(5,231)	0	104,520	0	0	0	1,809	07/01/2050
3140QE-DS-8	FNMA Pool CA6412 MBS 2.500% 07/01/50		12/01/2024	Paydown		63,537	63,537	66,962	66,773	0	(3,236)	0	(3,236)	0	63,537	0	0	0	823	07/01/2050
3140QE-LU-4	FNMA Pool CA6638 MBS 2.500% 08/01/50		12/01/2024	Paydown		56,026	56,026	59,081	58,915	0	(2,889)	0	(2,889)	0	56,026	0	0	0	910	08/01/2050
3140QE-XQ-0	FNMA Pool CA6986 MBS 2.000% 09/01/50		12/01/2024	Paydown		50,373	50,373	52,282	52,135	0	(1,762)	0	(1,762)	0	50,373	0	0	0	534	09/01/2050
3140QE-YX-4	FNMA Pool CA7025 MBS 2.500% 09/01/50		09/13/2024	SANTANDER INVESTMENT		3,263,027	3,670,833	3,171,830	3,176,183	0	1,867	0	1,867	0	3,178,049	0	84,977	84,977	72,652	09/01/2050
3140QE-YX-4	FNMA Pool CA7025 MBS 2.500% 09/01/50		09/01/2024	Paydown		296,148	296,148	255,890	256,241	0	39,906	0	39,906	0	296,148	0	0	0	3,229	09/01/2050
3140QF-5F-2	FNMA Pool CA8045 MBS 2.500% 12/01/50		12/01/2024	Paydown		50,427	50,427	53,335	53,169	0	(2,742)	0	(2,742)	0	50,427	0	0	0	700	12/01/2050
3140QF-A2-5	FNMA Pool CA7224 MBS 2.000% 10/01/50		12/01/2024	Paydown		48,364	48,364	50,193	50,061	0	(1,697)	0	(1,697)	0	48,364	0	0	0	559	10/01/2050
3140QF-A3-3	FNMA Pool CA7225 MBS 2.000% 10/01/50		12/01/2024	Paydown		48,410	48,410	50,270	50,173	0	(1,763)	0	(1,763)	0	48,410	0	0	0	555	10/01/2050

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140QF-S2-6	FNMA Pool CA7725 MBS 2.500% 11/01/50		12/01/2024	Paydown		50,851	50,851	53,720	53,513	0	(2,662)	0	(2,662)	0	50,851	0	0	0	639	11/01/2050
3140QF-S4-2	FNMA Pool CA7738 MBS 2.500% 11/01/50		12/01/2024	Paydown		58,543	58,543	61,818	61,614	0	(3,071)	0	(3,071)	0	58,543	0	0	0	879	11/01/2050
3140QG-A9-8	FNMA Pool CA8131 MBS 2.500% 12/01/50		12/01/2024	Paydown		61,787	61,787	65,302	65,100	0	(3,313)	0	(3,313)	0	61,787	0	0	0	856	12/01/2050
3140QG-AU-1	FNMA Pool CA8118 MBS 2.000% 12/01/50		12/01/2024	Paydown		61,352	61,352	63,767	63,587	0	(2,235)	0	(2,235)	0	61,352	0	0	0	702	12/01/2050
3140QG-ED-5	FNMA Pool CA8231 MBS 2.500% 12/01/50		12/01/2024	Paydown		86,251	86,251	91,864	91,433	0	(5,182)	0	(5,182)	0	86,251	0	0	0	1,206	12/01/2050
3140QG-PL-5	FNMA Pool CA8526 MBS 2.500% 01/01/51		12/01/2024	Paydown		44,913	44,913	47,145	47,069	0	(2,156)	0	(2,156)	0	44,913	0	0	0	621	01/01/2051
3140QG-RW-9	FNMA Pool CA8600 MBS 2.500% 01/01/51		12/01/2024	Paydown		90,252	90,252	93,411	93,260	0	(3,008)	0	(3,008)	0	90,252	0	0	0	1,307	01/01/2051
3140QK-5J-3	FNMA Pool CB0281 MBS 3.000% 06/01/51		12/01/2024	Paydown		68,761	68,761	73,337	73,119	0	(4,359)	0	(4,359)	0	68,761	0	0	0	1,217	06/01/2051
3140QK-F4-5	FNMA Pool CB0186 MBS 3.000% 04/01/51		12/01/2024	Paydown		44,250	44,250	46,974	46,847	0	(2,597)	0	(2,597)	0	44,250	0	0	0	836	04/01/2051
3140QK-GB-8	FNMA Pool CB0193 MBS 3.000% 04/01/51		12/01/2024	Paydown		61,772	61,772	65,604	65,434	0	(3,662)	0	(3,662)	0	61,772	0	0	0	1,017	04/01/2051
3140QK-NP-9	FNMA Pool CB0397 MBS 3.000% 05/01/51		12/01/2024	Paydown		88,454	88,454	93,775	93,507	0	(5,053)	0	(5,053)	0	88,454	0	0	0	1,571	05/01/2051
3140QK-ZA-9	FNMA Pool CB0736 MBS 3.000% 06/01/51		12/01/2024	Paydown		49,199	49,199	52,336	52,169	0	(2,970)	0	(2,970)	0	49,199	0	0	0	677	06/01/2051
3140QL-D2-9	FNMA Pool CB1020 MBS 2.000% 07/01/51		12/01/2024	Paydown		52,379	52,379	53,206	53,163	0	(784)	0	(784)	0	52,379	0	0	0	612	07/01/2051
3140QL-MX-1	FNMA Pool CB1273 MBS 2.000% 08/01/51		12/01/2024	Paydown		36,253	36,253	31,772	31,899	0	4,354	0	4,354	0	36,253	0	0	0	412	08/01/2051
3140QM-VQ-4	FNMA Pool CB2422 MBS 3.000% 12/01/51		12/01/2024	Paydown		58,978	58,978	61,346	61,252	0	(2,274)	0	(2,274)	0	58,978	0	0	0	1,059	12/01/2051
3140QN-GW-6	FNMA Pool CB2912 MBS 3.500% 02/01/52		09/17/2024	CitiGroup		2,023,690	2,148,130	1,993,398	1,995,752	0	1,125	0	1,125	0	1,996,877	0	26,813	26,813	59,939	02/01/2052
3140QN-GW-6	FNMA Pool CB2912 MBS 3.500% 02/01/52		09/01/2024	Paydown		139,289	139,289	129,255	129,408	0	9,880	0	9,880	0	139,289	0	0	0	2,095	02/01/2052
3140QN-YJ-5	FNMA Pool CB3412 MBS 3.500% 04/01/52		12/01/2024	Paydown		23,541	23,541	22,393	22,415	0	1,125	0	1,125	0	23,541	0	0	0	491	04/01/2052
3140QP-JA-6	FNMA Pool CB3856 MBS 4.000% 06/01/52		12/01/2024	Paydown		265,626	265,626	266,124	266,094	0	(468)	0	(468)	0	265,626	0	0	0	6,199	06/01/2052
3140QP-JJ-7	FNMA Pool CB3864 MBS 4.500% 06/01/52		09/17/2024	Goldman Sachs		1,320,364	1,323,052	1,357,575	1,356,500	0	(351)	0	(351)	0	1,356,150	0	(35,786)	(35,786)	47,465	06/01/2052
3140QP-JJ-7	FNMA Pool CB3864 MBS 4.500% 06/01/52		12/01/2024	Paydown		422,837	422,837	429,996	429,758	0	(6,920)	0	(6,920)	0	422,837	0	0	0	11,491	06/01/2052
3140X4-D8-6	FNMA Pool FM1026 MBS 3.500% 02/01/48		12/01/2024	Paydown		17,516	17,516	18,080	18,027	0	(511)	0	(511)	0	17,516	0	0	0	332	02/01/2048
3140X4-DF-0	FNMA Pool FM1001 MBS 3.500% 11/01/48		12/01/2024	Paydown		7,556	7,556	7,777	7,758	0	(201)	0	(201)	0	7,556	0	0	0	147	11/01/2048
3140X4-PB-6	FNMA Pool FM1317 MBS 4.000% 10/01/48		12/01/2024	Paydown		14,973	14,973	15,836	15,753	0	(780)	0	(780)	0	14,973	0	0	0	320	10/01/2048
3140X4-TQ-9	FNMA Pool FM1458 MBS 4.500% 04/01/49		12/01/2024	Paydown		17,911	17,911	18,871	18,794	0	(883)	0	(883)	0	17,911	0	0	0	433	04/01/2049
3140X4-VZ-6	FNMA Pool FM1531 MBS 3.500% 03/01/48		12/01/2024	Paydown		23,826	23,826	24,948	24,844	0	(1,018)	0	(1,018)	0	23,826	0	0	0	451	03/01/2048
3140X5-WX-7	FNMA Pool FM2461 MBS 3.500% 03/01/50		12/01/2024	Paydown		10,947	10,947	11,441	11,410	0	(463)	0	(463)	0	10,947	0	0	0	195	03/01/2050
3140X6-JH-5	FNMA Pool FM2963 MBS 3.000% 02/01/50		12/01/2024	Paydown		32,987	32,987	34,961	34,831	0	(1,844)	0	(1,844)	0	32,987	0	0	0	538	02/01/2050
3140X8-3G-0	FNMA Pool FM5298 MBS 3.500% 10/01/50		12/01/2024	Paydown		60,651	60,651	64,214	64,066	0	(3,416)	0	(3,416)	0	60,651	0	0	0	1,361	10/01/2050
3140X8-EE-3	FNMA Pool FM4632 MBS 2.000% 10/01/50		12/01/2024	Paydown		103,901	103,901	108,492	108,241	0	(4,340)	0	(4,340)	0	103,901	0	0	0	1,210	10/01/2050
3140X8-N5-2	FNMA Pool FM4911 MBS 2.500% 11/01/50		12/01/2024	Paydown		8,274	8,274	8,729	8,707	0	(433)	0	(433)	0	8,274	0	0	0	115	11/01/2050
3140XC-6B-9	FNMA Pool FM8965 MBS 2.500% 10/01/51		12/01/2024	Paydown		212,918	212,918	221,934	221,387	0	(8,469)	0	(8,469)	0	212,918	0	0	0	2,920	10/01/2051
3140XC-N6-1	FNMA Pool FM8512 MBS 2.500% 08/01/51		12/01/2024	Paydown		221,237	221,237	234,096	233,465	0	(12,228)	0	(12,228)	0	221,237	0	0	0	2,952	08/01/2051
3140XC-WV-6	FNMA Pool FM8759 MBS 2.500% 09/01/51		09/13/2024	SANTANDER INVESTMENT		3,054,429	3,456,214	2,979,905	2,984,784	0	2,204	0	2,204	0	2,986,988	0	67,441	67,441	68,404	09/01/2051
3140XC-WV-6	FNMA Pool FM8759 MBS 2.500% 09/01/51		09/01/2024	Paydown		221,817	221,817	191,248	191,561	0	30,256	0	30,256	0	221,817	0	0	0	2,199	09/01/2051
3140XC-ZA-9	FNMA Pool FM8836 MBS 3.000% 11/01/50		12/01/2024	Paydown		38,442	38,442	40,316	40,202	0	(1,760)	0	(1,760)	0	38,442	0	0	0	550	11/01/2050
3140XD-AQ-9	FNMA Pool FM9014 MBS 2.000% 09/01/51		12/01/2024	Paydown		170,887	170,887	149,820	150,227	0	20,660	0	20,660	0	170,887	0	0	0	2,010	09/01/2051
3140XE-AT-1	FNMA Pool FM9917 MBS 3.000% 12/01/51		12/01/2024	Paydown		239,524	239,524	251,856	251,485	0	(11,961)	0	(11,961)	0	239,524	0	0	0	3,547	12/01/2051
3140XF-V3-2	FNMA Pool FS0633 MBS 3.000% 02/01/52		12/01/2024	Paydown		68,571	68,571	69,942	69,889	0	(1,318)	0	(1,318)	0	68,571	0	0	0	1,097	02/01/2052
3140XH-LA-3	FNMA Pool FS2120 MBS 4.000% 06/01/52		09/17/2024	Harris Nesbitt Corp		1,097,379	1,128,274	1,084,730	1,085,323	0	28	0	28	0	1,085,351	0	12,028	12,028	35,979	06/01/2052
3140XH-LA-3	FNMA Pool FS2120 MBS 4.000% 06/01/52		09/01/2024	Paydown		63,455	63,455	61,006	61,040	0	2,416	0	2,416	0	63,455	0	0	0	1,457	06/01/2052
3140XJ-AE-3	FNMA Pool FS2704 MBS 3.500% 08/01/52		12/01/2024	Paydown		42,856	42,856	40,539	40,579	0	2,277	0	2,277	0	42,856	0	0	0	801	08/01/2052
3140XJ-BJ-1	FNMA Pool FS2740 MBS 3.500% 06/01/49		09/17/2024	BNP Paribar Securities Corp		2,871,293	3,015,347	2,818,878	2,822,201	0	1,938	0	1,938	0	2,824,139	0	47,155	47,155	84,137	06/01/2049
3140XJ-BJ-1	FNMA Pool FS2740 MBS 3.500% 06/01/49		09/01/2024	Paydown		203,141	203,141	189,905	190,129	0	13,012	0	13,012	0	203,141	0	0	0	3,049	06/01/2049
3140XJ-D9-1	FNMA Pool FS2827 MBS 4.000% 09/01/52		12/01/2024	Paydown		52,517	52,517	51,196	51,222	0	1,295	0	1,295	0	52,517	0	0	0	975	09/01/2052
3140XJ-GT-4	FNMA Pool FS2909 MBS 5.500% 09/01/52		09/17/2024	Wachovia Bank		487,242	475,630	478,751	478,717	0	(173)	0	(173)	0	478,544	0	8,698	8,698	20,855	09/01/2052
3140XJ-GT-4	FNMA Pool FS2909 MBS 5.500% 09/01/52		09/01/2024	Paydown		13,441	13,441	13,529	13,529	0	(87)	0	(87)	0	13,441	0	0	0	452	09/01/2052
3140XJ-GU-1	FNMA Pool FS2910 MBS 5.500% 09/01/52		09/17/2024	Wachovia Bank		579,364	565,557	570,594	570,541	0	(137)	0	(137)	0	570,404	0	8,960	8,960	24,798	09/01/2052

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140XJ-GU-1	FNMA Pool FS2910 MBS 5.500% 09/01/52		09/01/2024	Paydown		28,913	28,913	29,170	29,168	0	(255)	0	(255)	0	28,913	0	0	0	620	09/01/2052
3140XJ-KH-5	FNMA Pool FS2995 MBS 5.500% 10/01/52		09/13/2024	SANTANDER INVESTMENT		2,325,045	2,276,318	2,300,148	2,299,220	0	(134)	0	(134)	0	2,299,086	0	25,959	25,959	99,115	10/01/2052
3140XJ-KH-5	FNMA Pool FS2995 MBS 5.500% 10/01/52		09/01/2024	Paydown		72,465	72,465	73,223	73,194	0	(729)	0	(729)	0	72,465	0	0	0	2,063	10/01/2052
3140XK-UW-8	FNMA Pool FS4196 MBS 4.500% 10/01/50		12/01/2024	Paydown		39,635	39,635	39,375	39,377	0	258	0	258	0	39,635	0	0	0	942	10/01/2050
3140XL-JH-2	FNMA Pool FS4763 MBS 2.500% 06/01/51		12/01/2024	Paydown		147,086	147,086	127,620	127,821	0	19,265	0	19,265	0	147,086	0	0	0	1,872	06/01/2051
31416V-Y6-5	FNMA Pool AB0732 MBS 4.000% 06/01/39		12/01/2024	Paydown		3,392	3,392	3,605	3,545	0	(153)	0	(153)	0	3,392	0	0	0	74	06/01/2039
31417A-4Z-9	FNMA Pool AB4439 MBS 3.500% 02/01/42		12/01/2024	Paydown		2,169	2,169	2,296	2,253	0	(84)	0	(84)	0	2,169	0	0	0	41	02/01/2042
31417A-QE-2	FNMA Pool AB4052 MBS 4.000% 12/01/41		12/01/2024	Paydown		9,341	9,341	9,958	9,829	0	(489)	0	(489)	0	9,341	0	0	0	166	12/01/2041
31417G-AS-5	FNMA Pool AB9016 MBS 3.000% 04/01/43		12/01/2024	Paydown		32,860	32,860	33,920	33,711	0	(851)	0	(851)	0	32,860	0	0	0	511	04/01/2043
31418C-4G-6	FNMA Pool MA3522 MBS 4.500% 11/01/48		12/01/2024	Paydown		4,703	4,703	4,884	4,874	0	(171)	0	(171)	0	4,703	0	0	0	117	11/01/2048
31418C-S4-7	FNMA Pool MA3238 MBS 3.500% 01/01/48		12/01/2024	Paydown		29,577	29,577	31,377	31,269	0	(1,693)	0	(1,693)	0	29,577	0	0	0	562	01/01/2048
31418C-ZJ-6	FNMA Pool MA3444 MBS 4.500% 08/01/48		12/01/2024	Paydown		4,939	4,939	5,128	5,114	0	(176)	0	(176)	0	4,939	0	0	0	124	08/01/2048
31418D-2N-1	FNMA Pool MA4380 MBS 3.000% 07/01/51		12/01/2024	Paydown		63,642	63,642	66,906	66,763	0	(3,121)	0	(3,121)	0	63,642	0	0	0	1,029	07/01/2051
31418D-CB-6	FNMA Pool MA3665 MBS 4.500% 05/01/49		12/01/2024	Paydown		7,876	7,876	8,238	8,219	0	(343)	0	(343)	0	7,876	0	0	0	172	05/01/2049
31418D-FT-4	FNMA Pool MA3777 MBS 4.500% 09/01/49		12/01/2024	Paydown		11,753	11,753	12,414	12,392	0	(639)	0	(639)	0	11,753	0	0	0	324	09/01/2049
31418D-JQ-6	FNMA Pool MA3870 MBS 2.500% 11/01/49		12/01/2024	Paydown		31,384	31,384	26,921	26,965	0	4,419	0	4,419	0	31,384	0	0	0	450	11/01/2049
31418D-RT-1	FNMA Pool MA4097 MBS 3.000% 08/01/50		12/01/2024	Paydown		59,072	59,072	61,596	61,489	0	(2,417)	0	(2,417)	0	59,072	0	0	0	933	08/01/2050
31418D-YB-2	FNMA Pool MA4305 MBS 2.000% 04/01/51		12/01/2024	Paydown		62,769	62,769	62,710	62,709	0	60	0	60	0	62,769	0	0	0	698	04/01/2051
31418V-CB-6	FNMA Pool AD7265 MBS 4.000% 07/01/25		12/01/2024	Paydown		5,931	5,931	6,211	5,957	0	(26)	0	(26)	0	5,931	0	0	0	122	07/01/2025
35563P-JK-6	FHLMC 2019-1 M55D RMBS 4.000% 07/25/58		12/01/2024	Paydown		24,229	24,229	24,816	24,521	0	(293)	0	(293)	0	24,229	0	0	0	501	07/25/2058
54627R-AL-4	LOUISIANA ST LOCAL GOVT ENVRNM Rev Bond Sink 3.615% 02/01/29		08/01/2024	Paydown		479,397	479,397	479,397	479,397	0	0	0	0	0	479,397	0	0	0	12,884	02/01/2029
64990G-Y4-8	NEW YORK ST DORM AUTH REVENUES Rev Bond Non Call 2.512% 07/01/33		12/10/2024	JP Morgan Chase		674,311	795,000	641,684	651,634	0	11,470	0	11,470	0	663,104	0	11,207	11,207	28,846	07/01/2033
678908-3Z-5	OKLAHOMA ST DEV FIN AUTH Rev Bond Non Call 4.285% 02/01/34		08/01/2024	Call 100.0000		95,837	95,837	95,837	95,837	0	0	0	0	0	95,837	0	0	0	3,091	02/01/2034
735000-TQ-4	PORT OF OAKLAND CA Rev Bond MW 1.949% 05/01/28		05/01/2024	Call 100.0000		4,083	4,083	4,083	4,083	0	0	0	0	0	4,083	0	0	0	40	05/01/2028
95632C-DD-8	WEST TRAVIS CNTY Rev Bond Non Call 5.000% 08/15/24		08/15/2024	Maturity		1,000,000	1,000,000	1,173,860	1,017,386	0	(17,386)	0	(17,386)	0	1,000,000	0	0	0	50,000	08/15/2024
0909999999. Subtotal - Bonds - U.S. Special Revenues						49,460,806	51,069,199	49,034,388	48,877,197	0	(71,402)	0	(71,402)	0	48,805,806	0	654,999	654,999	1,609,878	XXX
00287Y-BX-6	ABBVIE INC Corp Note Call MW 3.200% 11/21/29		03/25/2024	Various		1,129,968	1,225,000	1,157,878	1,162,985	0	2,020	0	2,020	0	1,165,005	0	(35,037)	(35,037)	13,649	11/21/2029
00287Y-BZ-1	ABBVIE INC Corp Note Call MW 2.600% 11/21/24		11/21/2024	Maturity		325,000	325,000	324,765	324,946	0	54	0	54	0	325,000	0	0	0	8,450	11/21/2024
02008M-AC-3	Ally Auto Receiv ALLYA 2022-2 A3 ABS 4.760% 05/17/27		12/15/2024	Paydown		683,969	683,969	683,961	683,938	0	31	0	31	0	683,969	0	0	0	24,264	05/17/2027
025816-BK-4	AMERICAN EXPRESS CO Corp Note Call 3.625% 12/05/24		11/04/2024	Call 100.0000		350,000	350,000	348,345	349,820	0	163	0	163	0	349,983	0	17	17	11,595	12/05/2024
025816-CW-7	AMERICAN EXPRESS CO Corp Note Call 4.050% 05/03/29		09/20/2024	Various		698,334	695,000	693,700	693,977	0	127	0	127	0	694,103	0	4,231	4,231	25,020	05/03/2029
025816-DF-3	AMERICAN EXPRESS CO Corp Note Call 5.043% 05/01/34		09/17/2024	Goldman Sachs Asset Managment		758,336	735,000	723,299	723,762	0	597	0	597	0	724,359	0	33,977	33,977	32,639	05/01/2034
031162-DR-8	AMGEN INC Corp Note Call MW 5.250% 03/02/33		09/23/2024	Wachovia Bank		413,478	395,000	393,756	393,837	0	73	0	73	0	393,910	0	19,568	19,568	22,005	03/02/2033
037833-CU-2	APPLE INC Corp Note Call MW 2.850% 05/11/24		05/11/2024	Maturity		1,250,000	1,250,000	1,223,675	1,248,199	0	1,801	0	1,801	0	1,250,000	0	0	0	17,813	05/11/2024
04623T-AA-3	ASSURANT CLO ASRNT 2018-1A A CLO 144A 5.919% 04/20/31		10/21/2024	Paydown		466,641	466,641	466,851	483,922	0	(17,281)	0	(17,281)	0	466,641	0	0	0	18,589	04/20/2031
053332-BC-5	AUTOZONE INC Corp Note Call MW 4.500% 02/01/28		09/20/2024	Barclays Group Inc.		1,543,877	1,530,000	1,528,501	1,528,761	0	205	0	205	0	1,528,965	0	14,912	14,912	78,795	02/01/2028
05593A-AC-3	BMW Vehicle Lease Trust BMWLT 2023-1 A3 ABS 5.160% 11/25/25		12/25/2024	Paydown		168,689	168,689	168,685	168,682	0	7	0	7	0	168,689	0	0	0	6,541	11/25/2025

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
056054-AA-7	BX Trust BX 2019-XL A CMBS 144A 5.432% 10/15/36		02/15/2024	Paydown		223,433	223,433	223,782	223,511	0	(79)	0	(79)	0	223,433	0	0	0	2,456	10/15/2036
05608W-AA-2	BX Trust BX 2021-SOAR A CMBS 144A 5.182% 06/15/38		05/15/2024	Paydown		17,567	17,567	17,567	17,567	0	0	0	0	0	17,567	0	0	0	217	06/15/2038
12592L-BH-4	COMM Mortgage Tr COMM 2014-CR20 A3 CMBS 3.326% 11/10/47		08/01/2024	Paydown		326,632	326,632	345,349	329,183	0	(2,552)	0	(2,552)	0	326,632	0	0	0	5,956	11/10/2047
12592M-BK-5	COMM MORTGAGE TR COMM 2014-LC17 A5 CMBS 3.917% 10/10/47		09/01/2024	Paydown		325,000	325,000	342,164	326,422	0	(1,422)	0	(1,422)	0	325,000	0	0	0	9,078	10/10/2047
12592R-BF-5	COMM MORTGAGE TR COMM 2014-CR21 A3 CMBS 3.528% 12/10/47		10/01/2024	Paydown		700,419	700,419	745,837	704,212	0	(3,793)	0	(3,793)	0	700,419	0	0	0	16,752	12/10/2047
12598A-AC-4	CNH 2021-A A3 CNH 2021-A A3 ABS 0.400% 12/15/25		11/15/2024	Paydown		305,143	305,143	305,071	305,132	0	11	0	11	0	305,143	0	0	0	614	12/15/2025
12625X-AA-5	COMM 2013-300P A COMM 2013-300P A1 CMBS 144A 4.353% 08/10/30		11/22/2024	JP Morgan Chase		680,655	705,000	643,313	669,731	0	12,645	0	12,645	0	682,376	0	(1,721)	(1,721)	30,177	08/10/2030
126281-AZ-7	CSAIL COMMERCIAL CSAIL 2015-C1 A4 CMBS 3.505% 04/15/50		12/01/2024	Paydown		701,118	701,118	741,077	704,704	0	(3,586)	0	(3,586)	0	701,118	0	0	0	21,796	04/15/2050
126416-AA-4	Credit Suisse Mortgage Trust CSMC 2022-NQM1 A1 RMBS 144A 2.265% 11/25/66		12/01/2024	Paydown		26,819	26,819	26,819	26,811	0	8	0	8	0	26,819	0	0	0	354	11/25/2066
126650-DU-1	CVS HEALTH CORP Corp Note Call MW 5.250% 02/21/33		09/23/2024	DAIWA CAPITAL MARKETS		644,622	630,000	628,885	628,960	0	66	0	66	0	629,026	0	15,596	15,596	36,107	02/21/2033
14040H-CS-2	CAPITAL ONE FINANCIAL CO Corp Note Call 4.927% 05/10/28		09/20/2024	Pershing		692,980	685,000	685,000	685,000	0	0	0	0	0	685,000	0	7,980	7,980	29,344	05/10/2028
172967-NS-6	CITIGROUP INC Corp Note Call MW 4.658% 05/24/28		09/20/2024	Wachovia Bank		252,453	250,000	250,000	250,000	0	0	0	0	0	250,000	0	2,453	2,453	9,672	05/24/2028
172967-NX-5	CITIGROUP INC Corp Note Call MW 5.610% 09/29/26		03/22/2024	Merrill Lynch		586,609	585,000	585,000	585,000	0	0	0	0	0	585,000	0	1,609	1,609	16,136	09/29/2026
200474-BC-7	COMM MORTGAGE TR COMM 2015-LC19 A4 CMBS 3.183% 02/10/48		12/01/2024	Paydown		432,081	432,081	416,215	424,777	0	7,304	0	7,304	0	432,081	0	0	0	13,075	02/10/2048
236057-AA-3	Danby Park CLO, Ltd DANBY 2022-1A A1A CLO 144A 6.717% 10/21/35		03/26/2024	Deutsche Bank		1,005,210	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	5,210	5,210	32,588	10/21/2035
26442E-AJ-9	DUKE ENERGY OHIO INC Corp Note Call MW 5.250% 04/01/33		03/22/2024	Deutsche Bank		248,748	246,000	245,862	245,875	0	2	0	2	0	245,877	0	2,871	2,871	6,278	04/01/2033
26875P-AU-5	EOG RESOURCES IN Corp Note Call MW 4.375% 04/15/30		09/20/2024	Merrill Lynch		131,594	130,000	129,948	129,965	0	4	0	4	0	129,968	0	1,625	1,625	5,340	04/15/2030
277432-AX-8	EASTMAN CHEMICAL CO Corp Note Call MW 5.750% 03/08/33		03/22/2024	Pershing		248,516	245,000	244,963	244,966	0	1	0	1	0	244,966	0	3,550	3,550	7,748	03/08/2033
28165A-AA-7	EDvestinU Privat EDVES 2022-A A ABS 5.250% 11/25/40		03/26/2024	Goldman Sachs		309,206	314,214	306,439	308,304	0	(394)	0	(394)	0	307,909	0	1,297	1,297	4,262	11/25/2040
28165A-AA-7	EDvestinU Privat EDVES 2022-A A ABS 5.250% 11/25/40		03/25/2024	Paydown		13,769	13,769	13,428	13,510	0	259	0	259	0	13,769	0	0	0	118	11/25/2040
28166L-AA-2	EDVES 2021-A A EDVES 2021-A A ABS 144A 1.800% 11/25/45		12/25/2024	Paydown		11,147	11,147	11,134	11,139	0	8	0	8	0	11,147	0	0	0	109	11/25/2045
29374F-AB-9	Enterprise Fleet EFF 2022-3 A2 ABS 144A 4.380% 07/20/29		09/24/2024	Deutsche Bank		259,785	260,426	257,364	258,990	0	294	0	294	0	259,284	0	502	502	8,713	07/20/2029
29374F-AB-9	Enterprise Fleet EFF 2022-3 A2 ABS 144A 4.380% 07/20/29		09/20/2024	Paydown		160,938	160,938	159,046	160,050	0	888	0	888	0	160,938	0	0	0	2,938	07/20/2029
294429-AV-7	EQUIFAX INC Corp Note Call MW 5.100% 12/15/27		09/20/2024	Merrill Lynch		869,584	850,000	849,210	849,548	0	77	0	77	0	849,625	0	19,959	19,959	33,476	12/15/2027
29736R-AN-0	ESTEE LAUDER CO INC Corp Note Call MW 2.000% 12/01/24		12/01/2024	Maturity		150,000	150,000	149,132	149,835	0	165	0	165	0	150,000	0	0	0	3,000	12/01/2024
30161N-BK-6	EXELON CORP Corp Note Call MW 5.300% 03/15/33		09/23/2024	JP Morgan Chase		327,135	313,000	312,671	312,708	0	18	0	18	0	312,727	0	14,409	14,409	17,004	03/15/2033
30298D-AF-6	FHLMC FRESB 2019-SB64 A10F CMBS 2.710% 05/25/29		12/01/2024	Paydown		10,675	10,675	11,042	10,824	0	(149)	0	(149)	0	10,675	0	0	0	138	05/25/2029
31573C-AA-3	Ellington Financial Mtge Trust EFMT 2022-1 A1 RMBS 144A 2.206% 01/25/67		12/01/2024	Paydown		86,596	86,596	86,595	86,572	0	25	0	25	0	86,596	0	0	0	971	01/25/2067

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31574X-AA-6	ELLINGTON FINANCIAL MTGE TR EFMT 20201-1 A1 RMBS 144A 0.797% 02/25/66		12/01/2024	Paydown		4,872	4,872	4,872	4,871	0	2	0	2	0	4,872	0	0	0	21	02/25/2066
345287-AD-8	Ford Credit Auto Lease Trust FORDL 2023-A A3 ABS 4.940% 03/15/26		12/15/2024	Paydown		272,590	272,590	272,586	272,576	0	14	0	14	0	272,590	0	0	0	10,123	03/15/2026
34535A-AD-2	Ford Credit Auto Owner Trust FORDO 2022-C A3 ABS 4.480% 12/15/26		12/15/2024	Paydown		532,872	532,872	532,841	532,839	0	33	0	33	0	532,872	0	0	0	16,149	12/15/2026
361448-BC-6	GATX CORP Corp Note Call MW 4.550% 11/07/28		09/27/2024	Various		561,985	558,000	558,000	558,000	0	0	0	0	0	558,000	0	3,985	3,985	22,638	11/07/2028
36252T-AS-4	GS MORTGAGE SECU GSMS 2016-GS2 AAB CMBS 2.922% 05/10/49		12/01/2024	Paydown		233,880	233,880	227,750	232,725	0	1,155	0	1,155	0	233,880	0	0	0	3,798	05/10/2049
36265Q-AD-8	GM Financial Securitized Term GMCAR 2022-4 A3 ABS 4.820% 08/16/27		12/16/2024	Paydown		448,985	448,985	448,911	448,935	0	50	0	50	0	448,985	0	0	0	18,769	08/16/2027
37940X-AP-7	GLOBAL PAYMENTS INC Corp Note Call MW 4.950% 08/15/27		09/20/2024	Merrill Lynch		259,672	255,000	254,804	254,850	0	28	0	28	0	254,878	0	4,793	4,793	13,955	08/15/2027
38141G-VX-9	GOLDMAN SACHS GP Corp Note Call 6.629% 10/28/27		03/22/2024	Mizuho Investor Sec Co		635,368	615,000	643,554	614,979	0	(3)	0	(3)	0	614,975	0	20,392	20,392	18,645	10/28/2027
38141G-WQ-3	GOLDMAN SACHS GP Corp Note Call MW 3.272% 09/29/25		09/29/2024	Call 100.0000		390,000	390,000	390,000	390,000	0	0	0	0	0	390,000	0	0	0	12,761	09/29/2025
38237V-AA-4	GoodLeap Sustainable Home Impr GOOD 2023-1GS A ABS 144A 5.520% 02/22/55		12/20/2024	Paydown		3,961	3,961	3,960	3,960	0	1	0	1	0	3,961	0	0	0	108	02/22/2055
39154T-BW-7	GREAT AMERICA LEASING RECEIVAB GALC 2022-1 A3 ABS 144A 5.080% 09/15/26		12/15/2024	Paydown		69,415	69,415	69,403	69,405	0	9	0	9	0	69,415	0	0	0	3,378	09/15/2026
43815J-AC-7	Honda Auto Receivables Owner T HAROT 2023-1 A3 ABS 5.040% 04/21/27		12/21/2024	Paydown		27,954	27,954	27,949	27,950	0	4	0	4	0	27,954	0	0	0	1,409	04/21/2027
459200-KT-7	IBM CORP Corp Note Call MW 4.150% 07/27/27		09/20/2024	Deutsche Bank		2,360,199	2,350,000	2,346,945	2,347,755	0	432	0	432	0	2,348,187	0	12,012	12,012	112,696	07/27/2027
46590K-AD-6	JP MORGAN CHASE JPMCC 2015-JP1 A4 CMBS 3.650% 01/15/49		03/01/2024	Paydown		4,521	4,521	4,662	4,548	0	(27)	0	(27)	0	4,521	0	0	0	41	01/15/2049
46643A-BD-4	JPMBB COMMERCIAL JPMBB 2014-C23 A4 CMBS 3.670% 09/15/47		06/01/2024	Paydown		88,973	88,973	92,192	89,148	0	(175)	0	(175)	0	88,973	0	0	0	1,385	09/15/2047
46643G-AE-0	JPMBB COMMERCIAL JPMBB 2014-C24 A5 CMBS 3.639% 11/15/47		12/01/2024	Paydown		822,372	822,372	869,273	825,752	0	(3,380)	0	(3,380)	0	822,372	0	0	0	23,941	11/15/2047
46647P-AH-9	JPMORGAN CHASE Corp Note Call MW 3.220% 03/01/25		03/01/2024	Call 100.0000		400,000	400,000	402,056	400,055	0	(55)	0	(55)	0	400,000	0	0	0	6,440	03/01/2025
47788U-AC-6	JDOT 2021-A A4 JDOT 2021-A A3 ABS 0.360% 09/15/25		10/15/2024	Paydown		339,023	339,023	338,957	339,013	0	9	0	9	0	339,023	0	0	0	493	09/15/2025
48248Q-AL-4	KLA CORP Corp Note Call MW 4.650% 07/15/32		09/20/2024	JP Morgan Chase		752,618	735,000	734,566	734,643	0	25	0	25	0	734,668	0	17,950	17,950	40,633	07/15/2032
55283F-AA-6	MFRA Trust MFRA 2021-NQM1 A1 RMBS 144A 1.153% 04/25/65		12/25/2024	Paydown		3,925	3,925	3,925	3,925	0	0	0	0	0	3,925	0	0	0	25	04/25/2065
565849-AP-1	MARATHON OIL COR Corp Note Call 4.400% 07/15/27		12/24/2024	Tax Free Exchange		708,409	675,000	757,465	722,054	0	(13,645)	0	(13,645)	0	708,409	0	0	0	42,818	07/15/2027
581557-BE-4	MCKESSON CORP Corp Note Call MW 3.796% 03/15/24		03/15/2024	Maturity		180,000	180,000	182,702	180,000	0	0	0	0	0	180,000	0	0	0	3,416	03/15/2024
58768P-AC-8	MERCEDES-BENZ AU MBART 2022-1 A3 ABS 5.210% 08/16/27		12/15/2024	Paydown		340,017	340,017	339,950	339,968	0	49	0	49	0	340,017	0	0	0	14,353	08/16/2027
60694Q-AC-8	MMAF Equipment F MMAF 2022-B A3 ABS 144A 5.610% 07/10/28		12/09/2024	Paydown		738,108	738,108	738,068	738,064	0	44	0	44	0	738,108	0	0	0	29,555	07/10/2028
617446-8R-3	MORGAN STANLEY Corp Note Call MW 6.045% 10/21/25		10/21/2024	Call 100.0000		1,050,000	1,050,000	1,053,528	1,050,731	0	(731)	0	(731)	0	1,050,000	0	0	0	9,072	10/21/2025
61946K-AA-2	Mosaic Solar Loa MSAIC 2022-3A A ABS 144A 6.100% 06/20/53		03/26/2024	Pershing		92,794	90,995	90,991	90,991	0	0	0	0	0	90,991	0	1,803	1,803	1,511	06/20/2053
61946K-AA-2	Mosaic Solar Loa MSAIC 2022-3A A ABS 144A 6.100% 06/20/53		03/20/2024	Paydown		2,956	2,956	2,956	2,956	0	0	0	0	0	2,956	0	0	0	32	06/20/2053
61946Q-AA-9	Mosaic Solar Loa MSAIC 2022-1A A ABS 144A 2.640% 01/20/53		12/20/2024	Paydown		62,985	62,985	60,657	61,095	0	1,891	0	1,891	0	62,985	0	0	0	900	01/20/2053

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Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
61946U-AA-0	Mosaic Solar Loa MSAIC 2022-2A A ABS 144A 4.380% 01/21/53		12/20/2024	Paydown		16,923	16,923	16,752	16,777	0	146	0	146	0	16,923	0	0	0	407	01/21/2053
63942C-AA-0	Navient Student NAVSL 2021-DA A ABS 144A 5.760% 04/15/60		12/16/2024	Paydown		45,579	45,579	45,579	45,579	0	0	0	0	0	45,579	0	0	0	1,271	04/15/2060
63942E-AA-6	Navient Student NAVSL 2021-EA A ABS 144A 0.970% 12/16/69		12/15/2024	Paydown		41,177	41,177	41,168	41,171	0	6	0	6	0	41,177	0	0	0	214	12/16/2069
63942M-AA-8	Navient Student NAVSL 2022-A A ABS 144A 2.230% 07/15/70		12/15/2024	Paydown		102,349	102,349	102,347	102,347	0	2	0	2	0	102,349	0	0	0	1,225	07/15/2070
64034Q-AA-6	Nelnet Student L NSLT 2021-BA AFL ABS 144A 5.265% 04/20/62		12/20/2024	Paydown		59,633	59,633	59,633	59,633	0	0	0	0	0	59,633	0	0	0	1,982	04/20/2062
64034Q-AB-4	Nelnet Student L NSLT 2021-BA AFX ABS 144A 1.420% 04/20/62		12/20/2024	Paydown		47,706	47,706	47,697	47,701	0	5	0	5	0	47,706	0	0	0	356	04/20/2062
64035D-AA-4	Nelnet Student Loan Trust NSLT 2021-A A1 ABS 144A 5.285% 04/20/62		12/20/2024	Paydown		50,210	50,210	50,161	52,164	0	(1,954)	0	(1,954)	0	50,210	0	0	0	1,676	04/20/2062
64035D-AD-8	Nelnet Student Loan Trust NSLT 2021-A APT2 ABS 144A 1.360% 04/20/62		12/20/2024	Paydown		54,896	54,896	54,832	54,861	0	35	0	35	0	54,896	0	0	0	393	04/20/2062
65480J-AC-4	Nissan Auto Receivables Owner NAROT 2022-B A3 ABS 4.460% 05/17/27		12/15/2024	Paydown		264,873	264,873	264,818	264,836	0	37	0	37	0	264,873	0	0	0	10,047	05/17/2027
670346-AY-1	NUCOR CORP Corp Note Call MW 4.300% 05/23/27		09/20/2024	Morgan Stanley		906,939	900,000	898,560	898,990	0	204	0	204	0	899,194	0	7,745	7,745	32,250	05/23/2027
68389X-BS-3	ORACLE CORP Corp Note Call MW 2.950% 11/15/24		11/15/2024	Maturity		485,000	485,000	484,234	484,896	0	104	0	104	0	485,000	0	0	0	14,308	11/15/2024
68785B-AD-5	OSCAR 2021-2A A4 Note 144A 1.270% 09/11/28		12/10/2024	Call 100.0000		402,571	402,571	402,426	402,474	0	16	0	16	0	402,490	0	81	81	4,280	09/11/2028
693342-AF-4	PG&E WILDFIRE RECOVERY Corp Note Sink 4.022% 06/01/31		12/01/2024	Paydown		152,529	152,529	152,525	152,549	0	(20)	0	(20)	0	152,529	0	0	0	4,617	06/01/2031
709599-BB-9	PENSKE TRUCK LEASING/PTL Corp Note Call MW 144A 3.900% 02/01/24		02/01/2024	Maturity		650,000	650,000	648,674	649,978	0	22	0	22	0	650,000	0	0	0	12,675	02/01/2024
71710T-AE-8	PG&E RECOV FND Corp Note 5.256% 01/15/38		09/25/2024	Robert Baird & Co		1,902,240	1,800,000	1,895,256	1,891,570	0	(3,456)	0	(3,456)	0	1,888,114	0	14,126	14,126	113,267	01/15/2038
74251V-AT-9	PRINCIPAL FINANCIAL GRP Corp Note Call MW 5.375% 03/15/33		03/22/2024	US Bank		95,640	95,000	94,896	94,904	0	2	0	2	0	94,906	0	734	734	2,709	03/15/2033
743820-AC-6	PROV ST JOSEPH HLTH OBL Corp Note Call MW 5.403% 10/01/33		06/24/2024	RBC Capital Markets		1,000,180	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	180	180	39,622	10/01/2033
74938F-AE-8	Woodward Capital Management RCKT 2022-1 A5 RMBS 144A 2.500% 01/25/52		12/01/2024	Paydown		49,167	49,167	48,967	48,991	0	176	0	176	0	49,167	0	0	0	729	01/25/2052
74949L-AE-2	RELX CAPITAL INC Corp Note Call MW 4.750% 05/20/32		09/27/2024	Merrill Lynch		162,158	160,000	158,594	158,778	0	90	0	90	0	158,868	0	3,291	3,291	6,544	05/20/2032
75458J-AA-5	RAYBURN CTRY 2022-1 A-1 Sink 144A 2.307% 12/01/30		12/01/2024	Paydown		19,371	19,371	19,371	19,371	0	0	0	0	0	19,371	0	0	0	336	12/01/2030
75524K-NQ-3	CITIZENS BANK NA/RI Corp Note Call 4.119% 05/23/25		05/23/2024	Call 100.0000		1,565,000	1,565,000	1,565,000	1,565,000	0	0	0	0	0	1,565,000	0	0	0	32,231	05/23/2025
75524K-PG-3	CITIZENS BANK NA/RI Corp Note Call 4.575% 08/09/28		09/17/2024	Barclays Group Inc.		999,640	1,000,000	972,280	977,664	0	3,135	0	3,135	0	980,798	0	18,842	18,842	50,706	08/09/2028
776743-AH-9	ROPER TECHNOLOGIES INC Corp Note Call MW 2.350% 09/15/24		09/15/2024	Maturity		205,000	205,000	204,621	204,945	0	55	0	55	0	205,000	0	0	0	4,818	09/15/2024
78355H-KN-8	RYDER SYSTEM INC Corp Note Call MW 2.500% 09/01/24		09/01/2024	Maturity		75,000	75,000	74,939	74,992	0	8	0	8	0	75,000	0	0	0	1,875	09/01/2024
78433L-AD-8	SCE REC FUND Corp Note Non Call 1.977% 11/15/28		11/15/2024	Call 100.0000		19,602	19,602	19,601	19,602	0	0	0	0	0	19,602	0	0	0	291	11/15/2028
78433L-AG-1	SCE REC FUND Corp Note Non Call Sink 4.697% 06/15/40		12/15/2024	Paydown		7,419	7,419	7,418	7,418	0	0	0	0	0	7,419	0	0	0	262	06/15/2040
78450F-AA-5	SMB Private Educ SMB 2022-A APT ABS 144A 2.850% 11/16/54		12/15/2024	Paydown		165,796	165,796	164,782	165,041	0	755	0	755	0	165,796	0	0	0	2,489	11/16/2054
82655K-AB-7	SIGECO SECURITIZATION I Corp Note Non Call 5.172% 05/15/41		09/26/2024	CitiGroup		165,570	160,000	159,984	160,001	0	48	0	48	0	160,049	0	5,521	5,521	10,298	05/15/2041
842400-HQ-9	SOUTHERN CAL EDISON Corp Note Call MW 4.700% 06/01/27		09/20/2024	Barclays Group Inc.		1,146,001	1,130,000	1,127,582	1,128,305	0	339	0	339	0	1,128,644	0	17,357	17,357	43,078	06/01/2027

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85573E-AA-5	Starvest Emerging Markets CBO STAR 2020-INV1 A1 RMBS 144A 1.027% 11/25/55		12/01/2024	Paydown		15,912	15,912	15,912	15,907	0	5	0	5	0	15,912	0	0	0	82	11/25/2055
85573G-AA-0	STARWOOD RESIDENTIAL MORTGAGE STAR 2021-1 A1 RMBS 144A 1.219% 05/25/65		12/01/2024	Paydown		41,206	41,206	41,205	41,189	0	17	0	17	0	41,206	0	0	0	290	05/25/2065
86944B-AK-9	SUTTER HEALTH Corp Note Call MW 5.164% 08/15/33		03/25/2024	Sun Trust		319,533	318,000	318,000	318,000	0	0	0	0	0	318,000	0	1,533	1,533	10,127	08/15/2033
87264A-CY-9	T-MOBILE USA INC Corp Note Call MW 5.050% 07/15/33		09/20/2024	Merrill Lynch		502,622	490,000	489,152	489,193	0	49	0	49	0	489,242	0	13,381	13,381	29,419	07/15/2033
87612E-BP-0	TARGET CORP Corp Note Call MW 4.500% 09/15/32		09/17/2024	Goldman Sachs Asset Managment		434,439	425,000	424,252	424,333	0	45	0	45	0	424,378	0	10,061	10,061	19,284	09/15/2032
88579Y-BB-6	3M CO Corp Note Call MW 3.250% 02/14/24		02/14/2024	Maturity		295,000	295,000	294,280	294,983	0	17	0	17	0	295,000	0	0	0	4,794	02/14/2024
89788N-AA-8	TRUIST FINANCIAL Corp Note Call 4.916% 07/28/33		09/17/2024	Goldman Sachs		1,474,785	1,500,000	1,404,975	1,413,477	0	4,979	0	4,979	0	1,418,455	0	56,330	56,330	83,982	07/28/2033
90291U-AC-6	USAA Auto Owner USAOT 2022-A A3 ABS 144A 4.860% 11/16/26		12/15/2024	Paydown		995,578	995,578	995,531	995,516	0	62	0	62	0	995,578	0	0	0	27,604	11/16/2026
911312-BT-2	UNITED PARCEL SERVICE Corp Note Call 2.200% 09/01/24		09/01/2024	Maturity		170,000	170,000	169,854	169,980	0	20	0	20	0	170,000	0	0	0	3,740	09/01/2024
91159H-JG-6	US BANCORP Corp Note Call MW 4.967% 07/22/33		09/17/2024	Goldman Sachs Asset Managment		349,503	350,000	339,549	340,519	0	557	0	557	0	341,076	0	8,427	8,427	20,089	07/22/2033
92939F-AU-3	WF-RBS COMMERCIA WFRBS 2014-C21 A5 CMBS 3.678% 08/15/47		07/01/2024	Paydown		500,000	500,000	520,645	500,970	0	(970)	0	(970)	0	500,000	0	0	0	9,777	08/15/2047
94989A-AU-9	WELLS FARGO COMM WFCM 2014-LC18 A5 CMBS 3.405% 12/15/47		12/01/2024	Paydown		225,000	225,000	224,420	224,640	0	360	0	360	0	225,000	0	0	0	7,439	12/15/2047
95000U-3A-9	WELLS FARGO CO Corp Note Call MW 4.808% 07/25/28		09/20/2024	Wachovia Bank		1,084,145	1,070,000	1,070,000	1,070,000	0	0	0	0	0	1,070,000	0	14,145	14,145	59,734	07/25/2028
96221T-AE-7	WF-RBS COMMERCIA WFRBS 2014-LC14 A5 CMBS 4.045% 03/15/47		01/01/2024	Paydown		52,312	52,312	57,774	52,286	0	26	0	26	0	52,312	0	0	0	176	03/15/2047
06368L-AP-1	BANK OF MONTREAL Corp Note MW 4.250% 09/14/24	A	09/14/2024	Maturity		730,000	730,000	729,540	729,835	0	165	0	165	0	730,000	0	0	0	31,025	09/14/2024
00176D-AQ-2	American Money Management Corp AMMC 2013-13A A1R2 CLO 144A 5.946% 07/24/29	D	01/24/2024	Paydown		61,113	61,113	61,113	61,113	0	0	0	0	0	61,113	0	0	0	1,048	07/24/2029
03328T-BA-2	Anchorage Capital CLO LTD ANCHC 2015-7A AR2 CLO 144A 5.969% 01/28/31	D	06/06/2024	Paydown		308,245	308,245	308,630	317,969	0	(9,724)	0	(9,724)	0	308,245	0	0	0	12,010	01/28/2031
03330A-AA-0	Anchorage Capital CLO LTD ANCHC 2014-3RA A CLO 144A 5.929% 01/28/31	D	06/20/2024	Paydown		656,578	656,578	657,235	692,926	0	(36,347)	0	(36,347)	0	656,578	0	0	0	25,672	01/28/2031
03331J-AA-0	Anchorage Capital CLO LTD ANCHC 2018-10A A1A CLO 144A 6.118% 10/15/31	D	07/15/2024	Paydown		340,000	340,000	338,368	339,340	0	660	0	660	0	340,000	0	0	0	16,000	10/15/2031
06763H-AA-4	Babson CLO Ltd BABSN 2022-4A A CLO 144A 6.607% 10/20/34	C	03/26/2024	RBC Capital Markets		1,004,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	4,500	4,500	32,735	10/20/2034
07133R-AA-3	Battalion CLO LTD BATLN 2018-12A A1 CLO 144A 5.817% 05/17/31	D	11/18/2024	Paydown		65,990	65,990	66,072	66,026	0	(36)	0	(36)	0	65,990	0	0	0	3,072	05/17/2031
08180X-AN-2	Benefit Street Partners CLO Lt BSP 2015-8A A1AR CLO 144A 5.979% 01/20/31	D	10/21/2024	Paydown		204,606	204,606	204,708	215,723	0	(11,117)	0	(11,117)	0	204,606	0	0	0	9,062	01/20/2031
12549B-AY-4	CIFC Funding Ltd CIFC 2013-2AA1L2 CLO 144A 5.894% 10/18/30	D	10/18/2024	Paydown		52,640	52,640	52,640	52,640	0	0	0	0	0	52,640	0	0	0	2,121	10/18/2030
12552M-AC-2	CIFC Funding Ltd CIFC 2013-3RA A1 CLO 144A 5.876% 04/24/31	D	10/24/2024	Paydown		169,591	169,591	169,693	176,633	0	(7,042)	0	(7,042)	0	169,591	0	0	0	7,117	04/24/2031
141312-AA-6	Carbone CLO LTD CRBN 2017-1A A1 CLO 144A 6.019% 01/20/31	D	03/26/2024	Morgan Stanley		202,524	202,354	202,511	202,499	0	(7)	0	(7)	0	202,492	0	32	32	6,095	01/20/2031
141312-AA-6	Carbone CLO LTD CRBN 2017-1A A1 CLO 144A 6.019% 01/20/31	D	01/22/2024	Paydown		14,937	14,937	14,949	14,948	0	(11)	0	(11)	0	14,937	0	0	0	266	01/20/2031
14310K-AS-0	Carlyle Gbl Mrkt Strat CGMS 2013-4A A1RR CLO 144A 5.918% 01/15/31	D	11/26/2024	Paydown		372,660	372,660	373,126	372,795	0	(134)	0	(134)	0	372,660	0	0	0	19,986	01/15/2031
14311A-AS-1	Carlyle Global Market Strategi CGMS 2014-5A A1RR CLO 144A 6.058% 07/15/31	D	10/15/2024	Paydown		280,833	280,833	280,215	296,359	0	(15,526)	0	(15,526)	0	280,833	0	0	0	12,788	07/15/2031
14315L-AA-2	Carlyle Global Market Strategi CGMS 2014-3RA A1A CLO 144A 5.929% 07/27/31	D	10/28/2024	Paydown		513,923	513,923	513,923	513,923	0	0	0	0	0	513,923	0	0	0	23,255	07/27/2031

SCHEDULE D - PART 4

Showing All Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
15032A-AN-7	Cedar Funding Ltd CEDF 2016-5A A1R CLO 144A 6.009% 07/17/31	D	10/17/2024	Paydown		67,827	67,827	67,522	67,707	0	120	0	120	0	67,827	0	0	0	2,906	07/17/2031
23341C-AC-7	DNB BANK ASA Corp Note Call 144A 5.896% 10/09/26	D	03/22/2024	Goldman Sachs		1,076,730	1,070,000	1,070,000	1,070,000	0	0	0	0	0	1,070,000	0	6,730	6,730	29,265	10/09/2026
25255L-AA-0	Diameter Capital CLO DCLO 2021-2A A1 CLO 144A 6.138% 10/15/36	D	10/24/2024	Paydown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	24,726	10/15/2036
26245M-AC-5	Dryden Senior Loan Fund DRSLF 2018-55A A1 CLO 144A 5.938% 04/15/31	D	03/22/2024	Wachovia Bank		445,228	444,784	444,784	444,784	0	0	0	0	0	444,784	0	445	445	13,292	04/15/2031
26245M-AC-5	Dryden Senior Loan Fund DRSLF 2018-55A A1 CLO 144A 5.938% 04/15/31	D	01/16/2024	Paydown		14,276	14,276	14,276	14,276	0	0	0	0	0	14,276	0	0	0	244	04/15/2031
26253E-AP-3	Dryden Senior Loan Fund DRSLF 2022-113A A1R CLO 144A 6.262% 10/20/35	D	03/26/2024	Wells Fargo		1,002,380	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	2,380	2,380	30,942	10/20/2035
38137H-BU-1	GoldenTree Loan Opportunities GLD 2015-11A AR2 CLO 144A 5.964% 01/18/31	D	05/16/2024	Paydown		228,613	228,613	229,528	228,778	0	(165)	0	(165)	0	228,613	0	0	0	7,077	01/18/2031
38138D-AN-6	GoldenTree Loan Management US GLM 2019-5A AR CLO 144A 5.949% 10/20/32	D	03/22/2024	Deutsche Bank		445,134	445,000	445,000	445,000	0	0	0	0	0	445,000	0	134	134	13,101	10/20/2032
62954H-BB-3	NXP BV/NXP FDG/NXP USA Corp Note Call MW 5.000% 01/15/33	D	09/17/2024	JP Morgan Chase		1,911,150	1,875,000	1,869,394	1,870,286	0	301	0	301	0	1,870,587	0	40,563	40,563	110,156	01/15/2033
62954W-AK-1	NTT FINANCE CORP Corp Note Call MW 144A 4.372% 07/27/27	D	09/20/2024	Deutsche Bank		326,011	325,000	325,000	325,000	0	0	0	0	0	325,000	0	1,011	1,011	16,419	07/27/2027
64133C-AA-7	Neuberger Berman CLO Ltd NEUB 2019-35A A1 CLO 144A 6.219% 01/19/33	D	03/01/2024	Paydown		250,000	250,000	249,875	249,933	0	67	0	67	0	250,000	0	0	0	6,487	01/19/2033
68785A-AD-7	OSCAR US Funding Trust OSCAR 2021-1A A4 ABS 144A 1.000% 04/10/28	D	12/10/2024	Paydown		679,611	679,611	679,434	679,557	0	54	0	54	0	679,611	0	0	0	4,340	04/10/2028
716973-AD-4	PFIZER INVESTMENT ENTER Corp Note Call MW 4.650% 05/19/30	D	09/17/2024	Goldman Sachs Asset Managment		1,051,028	1,020,000	1,018,195	1,018,332	0	163	0	163	0	1,018,495	0	32,530	32,530	39,393	05/19/2030
74923E-AA-6	Rad CLO Ltd KAYNE 2019-5A AR CLO 144A 6.016% 07/24/32	D	03/26/2024	Goldman Sachs		500,355	500,000	500,000	500,000	0	0	0	0	0	500,000	0	355	355	14,619	07/24/2032
77341N-AA-3	Rockford Tower CLO Ltd ROCKT 2021-3A A1 CLO 144A 6.059% 10/20/34	D	12/13/2024	Paydown		350,000	350,000	350,000	350,000	0	0	0	0	0	350,000	0	0	0	27,304	10/20/2034
83012Q-AJ-3	Sixth Street CLO LTD. SIXST 2021-20A A2 CLO 144A 6.329% 10/20/34	D	03/26/2024	Harris Nesbitt Corp		250,050	250,000	250,000	250,000	0	0	0	0	0	250,000	0	50	50	7,874	10/20/2034
96466C-AL-2	Whitebox CLO I Ltd WBOX 2020-2A A1R CLO 144A 6.116% 10/24/34	D	11/26/2024	Paydown		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	37,434	10/24/2034
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						60,669,917	60,342,070	60,383,829	60,325,826	0	(90,330)	0	(90,330)	0	60,235,489	0	434,427	434,427	2,242,166	XXX
2509999997. Total - Bonds - Part 4						113,260,077	114,540,623	112,750,462	112,360,201	0	(186,775)	0	(186,775)	0	112,173,429	0	1,086,646	1,086,646	3,894,038	XXX
2509999998. Total - Bonds - Part 5						8,015,308	8,046,955	7,916,092	0	0	36,892	0	36,892	0	7,952,984	0	62,324	62,324	54,592	XXX
2509999999. Total - Bonds						121,275,385	122,587,578	120,666,554	112,360,201	0	(149,883)	0	(149,883)	0	120,126,413	0	1,148,970	1,148,970	3,948,630	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						121,275,385	XXX	120,666,554	112,360,201	0	(149,883)	0	(149,883)	0	120,126,413	0	1,148,970	1,148,970	3,948,630	XXX

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132D6-HQ-6	FHLMC Pool SB8339 MBS 5.000% 11/01/39		10/21/2024	JP Morgan Chase	12/10/2024	Wachovia Bank	1,147,183	1,147,138	1,151,306	1,147,120	0	(18)	0	(18)	0	0	4,186	4,186	11,153	3,346
3132D6-HQ-6	FHLMC Pool SB8339 MBS 5.000% 11/01/39		10/21/2024	JP Morgan Chase	12/01/2024	Paydown	52,817	52,815	52,817	52,817	0	2	0	2	0	0	0	0	366	154
3132DN-WH-2	FHLMC Pool SD1548 MBS 3.500% 08/01/52		02/03/2023	Mizuho Investor Sec Co	12/01/2024	Paydown	177,054	167,980	177,054	177,054	0	9,074	0	9,074	0	0	0	0	1,392	86
3132DS-UR-1	FHLMC Pool SD5092 MBS 5.000% 08/01/53		09/17/2024	JP Morgan Chase	12/01/2024	Paydown	61,024	61,634	61,024	61,024	0	(610)	0	(610)	0	0	0	0	480	144
3132DU-AH-0	FHLMC Pool SD6308 MBS 5.500% 09/01/54		09/17/2024	Stonex Financial Corp	12/01/2024	Paydown	35,823	36,551	35,823	35,823	0	(728)	0	(728)	0	0	0	0	371	93
3132DU-BP-1	FHLMC Pool SD6346 MBS 2.500% 04/01/52		09/17/2024	Stonex Financial Corp	12/01/2024	Paydown	68,621	60,874	68,621	68,621	0	7,747	0	7,747	0	0	0	0	283	81
3132DU-EE-3	FHLMC Pool SD6433 MBS 5.500% 04/01/54		10/23/2024	CitiGroup	12/01/2024	Paydown	21,509	21,536	21,509	21,509	0	(27)	0	(27)	0	0	0	0	133	76
3132DU-TC-1	FHLMC Pool SD6847 MBS 5.500% 10/01/54		11/14/2024	SANTANDER INVESTMENT	12/01/2024	Paydown	1,686	1,683	1,686	1,686	0	3	0	3	0	0	0	0	8	4
3132DW-ER-0	FHLMC Pool SD8244 MBS 4.000% 09/01/52		09/20/2024	CitiGroup	12/01/2024	Paydown	2,117	2,048	2,117	2,117	0	69	0	69	0	0	0	0	14	5
3132DW-ES-8	FHLMC Pool SD8245 MBS 4.500% 09/01/52		09/20/2024	CitiGroup	12/01/2024	Paydown	73,628	72,846	73,628	73,628	0	782	0	782	0	0	0	0	554	202
3132DW-FP-3	FHLMC Pool SD8274 MBS 4.000% 12/01/52		09/20/2024	CitiGroup	12/01/2024	Paydown	16,307	15,772	16,307	16,307	0	535	0	535	0	0	0	0	109	40
3132DW-GX-5	FHLMC Pool SD8314 MBS 4.500% 04/01/53		10/17/2024	Morgan Stanley	12/01/2024	Paydown	8,048	7,770	8,048	8,048	0	278	0	278	0	0	0	0	51	17
3132DW-HE-6	FHLMC Pool SD8329 MBS 5.000% 06/01/53		10/29/2024	Wachovia Bank	12/10/2024	Nomura Securities	2,561,829	2,492,580	2,519,599	2,492,598	0	19	0	19	0	0	27,001	27,001	14,232	4,626
3132DW-HE-6	FHLMC Pool SD8329 MBS 5.000% 06/01/53		10/29/2024	Wachovia Bank	12/01/2024	Paydown	14,259	13,873	14,259	14,259	0	385	0	385	0	0	0	0	59	26
3137FE-7K-0	FHLMC FHR 4758 Z RMBS 4.000% 02/15/48		10/09/2024	Cantor Fitzgerald	12/01/2024	Paydown	7,020	6,576	7,020	7,020	0	444	0	444	0	0	0	0	31	11
3140M6-QM-8	FNMA Pool BU4959 MBS 5.500% 09/01/54		09/17/2024	Morgan Stanley	12/01/2024	Paydown	95,026	97,060	95,026	95,026	0	(2,034)	0	(2,034)	0	0	0	0	1,187	247
3140QM-T5-3	FNMA Pool CB2371 MBS 2.500% 12/01/51		10/18/2024	Barclays Group Inc.	12/01/2024	Paydown	56,761	48,726	56,761	56,761	0	8,035	0	8,035	0	0	0	0	174	79
3140QN-DL-3	FNMA Pool CB2806 MBS 2.500% 02/01/52		11/06/2024	JP Morgan Chase	12/01/2024	Paydown	16,644	13,849	16,644	16,644	0	2,796	0	2,796	0	0	0	0	35	7
3140QQ-N2-7	FNMA Pool CB4908 MBS 5.500% 10/01/52		09/18/2024	Toronto Dominion Sec	12/01/2024	Paydown	127,489	130,835	127,489	127,489	0	(3,347)	0	(3,347)	0	0	0	0	1,020	351
3140XQ-5M-5	FNMA Pool FS8951 MBS 3.000% 06/01/52		09/17/2024	SANTANDER INVESTMENT	12/01/2024	Paydown	147,707	136,467	147,707	147,707	0	11,240	0	11,240	0	0	0	0	748	209
31418E-2D-1	FNMA Pool MA5271 MBS 5.500% 02/01/54		11/06/2024	DAIWA CAPITAL MARKETS	12/10/2024	CitiGroup	2,425,735	2,402,614	2,427,251	2,402,642	0	28	0	28	0	0	24,609	24,609	14,824	2,224
31418E-2D-1	FNMA Pool MA5271 MBS 5.500% 02/01/54		11/06/2024	DAIWA CAPITAL MARKETS	12/01/2024	Paydown	16,240	16,086	16,240	16,240	0	155	0	155	0	0	0	0	74	15
31418E-D8-0	FNMA Pool MA4626 MBS 4.000% 06/01/52		09/20/2024	CitiGroup	12/01/2024	Paydown	13,256	12,821	13,256	13,256	0	435	0	435	0	0	0	0	87	32
31418E-HJ-2	FNMA Pool MA4732 MBS 4.000% 09/01/52		09/20/2024	CitiGroup	12/01/2024	Paydown	45,734	44,233	45,734	45,734	0	1,501	0	1,501	0	0	0	0	294	112
31418E-U7-3	FNMA Pool MA5105 MBS 4.500% 08/01/53		10/17/2024	Morgan Stanley	12/01/2024	Paydown	3,661	3,532	3,661	3,661	0	128	0	128	0	0	0	0	20	8
0909999999. Subtotal - Bonds - U.S. Special Revenues							7,197,178	7,067,899	7,160,587	7,104,791	0	36,892	0	36,892	0	0	55,796	55,796	47,699	12,195

SCHEDULE D - PART 5

Showing All Long-Term Bonds and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
036752-BD-4	ELEVANCE HEALTH INC Corp Note Call MW 5.200% 02/15/35		10/22/2024	Wachovia Bank	12/10/2024	US Bank	640,000	637,734	644,262	637,734	0	0	0	0	0	0	6,528	6,528	3,790	0
83207V-AA-6	SMB Private Education Loan Tru SMB 2024-F A1A ABS 144A 5.060% 03/16/54		10/29/2024	Goldman Sachs	12/15/2024	Paydown	9,777	9,777	9,777	9,777	0	0	0	0	0	0	0	0	54	0
83444M-AG-6	SOLVENTUM CORP Corp Note Call MW 144A 5.600% 03/23/34		12/18/2024	Merrill Lynch	12/31/2024	Tax Free Exchange	200,000	200,682	200,682	200,682	0	0	0	0	0	0	0	0	3,049	2,676
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							849,777	848,193	854,721	848,193	0	0	0	0	0	0	6,528	6,528	6,893	2,676
2509999998. Total - Bonds							8,046,955	7,916,092	8,015,308	7,952,984	0	36,892	0	36,892	0	0	62,324	62,324	54,592	14,871
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								7,916,092	8,015,308	7,952,984	0	36,892	0	36,892	0	0	62,324	62,324	54,592	14,871

Schedule D-Part 6-Section 1-Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

Schedule DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

Schedule DB - Part A - Section 2 - Options, Caps, Floors, Collars, Swaps and Forwards Terminated

N O N E

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

Schedule DB - Part B - Section 2 - Futures Contracts Terminated

N O N E

Schedule DB - Part D - Section 1 - Counterparty Exposure for Derivative Instruments Open

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged By

N O N E

Schedule DB - Part D-Section 2 - Collateral for Derivative Instruments Open - Pledged To

N O N E

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC Bank, National Association ..... Pittsburgh, PA		4.250	27,746	0	102,775	XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories	XXX	XXX	27,746	0	102,775	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories	XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit	XXX	XXX	27,746	0	102,775	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash	XXX	XXX	27,746	0	102,775	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR

1. January	102,640	4. April	112,030	7. July	101,861	10. October	215,135
2. February	638,285	5. May	417,927	8. August	101,926	11. November	102,646
3. March	33,647,726	6. June	105,500	9. September	85,305	12. December	102,775

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US Treasury Bill		12/11/2024	4.321	01/07/2025	8,206,071	0	20,684
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						8,206,071	0	20,684
0109999999. Total - U.S. Government Bonds						8,206,071	0	20,684
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						8,206,071	0	20,684
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						8,206,071	0	20,684
09248U-71-8	BlackRock Liquidity Funds T-Fund Port		12/31/2024	0.000		40,963,547	0	194,980
31846V-54-2	First American Treasury Obligations Fund Z		12/03/2024	0.000		46,545,933	0	232,232
38141W-32-3	Goldman Sachs Treasury Obligations Fund		12/13/2024	0.000		65,324,208	0	323,204
38142B-50-0	Goldman Sachs Financial Square Tr In Fd		12/03/2024	0.000		6,301,683	0	40,724
38142B-88-0	Goldman Sachs Financial Square Federal Fund		12/10/2024	0.000		4,479,482	0	64,300
61747C-58-2	Morgan Stanley Institutional Liquidity Fund Treasury Port		12/03/2024	0.000		36,430,919	0	220,268
665279-87-3	Northern Inst Ins-Treasury Port		12/31/2024	0.000		4,179,389	0	25,372
825252-40-6	Invesco AIM STIT TREASURY MMF		12/06/2024	0.000		34,381,580	0	407,552
94975H-29-6	Allspring (fmr Wells Fargo) Treasury Plus MMKT Fund - Inst		12/10/2024	0.000		21,584,985	0	73,063
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						260,191,726	0	1,581,695
	UHC Liquidity Pool Pro Rata Share Portion		12/31/2024	0.000		429,958	0	22,300
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						429,958	0	22,300
8609999999 - Total Cash Equivalents						268,827,755	0	1,624,679

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

Line Number						
1A	1A ...$ 8,206,071	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL			0	0	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ			0	0	0	0
4. Arkansas AR			0	0	0	0
5. California CA			0	0	0	0
6. Colorado CO			0	0	0	0
7. Connecticut CT			0	0	0	0
8. Delaware DE			0	0	0	0
9. District of Columbia DC			0	0	0	0
10. Florida FL			0	0	0	0
11. Georgia GA			0	0	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL			0	0	0	0
15. Indiana IN			0	0	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY			0	0	0	0
19. Louisiana LA			0	0	0	0
20. Maine ME			0	0	0	0
21. Maryland MD			0	0	0	0
22. Massachusetts MA			0	0	0	0
23. Michigan MI			0	0	0	0
24. Minnesota MN			0	0	0	0
25. Mississippi MS			0	0	0	0
26. Missouri MO			0	0	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE			0	0	0	0
29. Nevada NV			0	0	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM			0	0	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	Oh ins rev code 1751.271	3,496,135	3,510,676	0	0
37. Oklahoma OK			0	0	0	0
38. Oregon OR			0	0	0	0
39. Pennsylvania PA			0	0	0	0
40. Rhode Island RI			0	0	0	0
41. South Carolina SC			0	0	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN			0	0	0	0
44. Texas TX			0	0	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA			0	0	0	0
48. Washington WA			0	0	0	0
49. West Virginia WV			0	0	0	0
50. Wisconsin WI			0	0	0	0
51. Wyoming WY			0	0	0	0
52. American Samoa AS			0	0	0	0
53. Guam GU			0	0	0	0
54. Puerto Rico PR			0	0	0	0
55. U.S. Virgin Islands VI			0	0	0	0
56. Northern Mariana Islands MP			0	0	0	0
57. Canada CAN			0	0	0	0
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Subtotal	XXX	XXX	3,496,135	3,510,676	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0