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HEALTH ANNUAL STATEMENT

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

Molina Healthcare of Ohio, Inc.

NAIC Group Code 1531 (Current) 1531 (Prior) NAIC Company Code 12334 Employer's ID Number 20-0750134

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 Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 11/19/2003 Commenced Business 10/24/2005

Statutory Home Office 3000 Corporate Exchange Drive (Street and Number), Columbus, OH, US 43231 (City or Town, State, Country and Zip Code)

Main Administrative Office 3000 Corporate Exchange Drive (Street and Number)
Columbus, OH, US 43231 (City or Town, State, Country and Zip Code), 888-562-5442 (Area Code) (Telephone Number)

Mail Address 3000 Corporate Exchange Drive (Street and Number or P.O. Box), Columbus, OH, US 43231 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3000 Corporate Exchange Drive (Street and Number)
Columbus, OH, US 43231 (City or Town, State, Country and Zip Code), 888-562-5442 (Area Code) (Telephone Number)

Internet Website Address www.molinahealthcare.com

Statutory Statement Contact Aarati M Mehta (Name), 614-540-3488 (Area Code) (Telephone Number)
aarati.mehta@molinahealthcare.com (E-mail Address), (FAX Number)

OFFICERS

President Ami Lee Cole
Secretary Jeffrey Don Barlow
Chief Financial Officer Cassie Lynn Lighton

OTHER

DIRECTORS OR TRUSTEES

Mark William Bloom M.D.
John Patrick Sivori
Ami Lee Cole

State of Ohio
County of Franklin SS

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 therefrom 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.

Ami Lee Cole	Cassie Lynn Lighton	Jeffrey Don Barlow
President	Chief Financial Officer	Secretary

Subscribed and sworn to before me this 27th day of January, 2025

Linda A. Gulley

LINDA A GULLEY - NOTARY PUBLIC
MY COMMISSION EXPIRES 06/12/2028
STATE OF OHIO

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.....

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aarati.mehta@molinahealthcare.com (E-mail Address), (FAX Number)

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State of Ohio
County of Franklin SS

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Ami Lee Cole President	Cassie Lynn Lighton Chief Financial Officer	Jeffrey Don Barlow Secretary

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.....

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

State of California
County of Sacramento

Subscribed and sworn to (or affirmed) before me on this 7 day of February, 2025, by Jeffrey Don Barlow,
proved to me on the basis of satisfactory evidence to be the person(s) who appeared before me.

NRO1 VICTOR PRESINAL
COMM. #2465559
Notary Public - California
Sacramento County
My Comm. Expires Oct. 30, 2027 NRO1

(Seal)

Signature

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	452,856	0.083	452,856		452,856	0.083
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	2,802,316	0.512	2,802,316		2,802,316	0.512
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	4,945,657	0.903	4,945,657		4,945,657	0.903
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	75,099,993	13.712	75,099,993		75,099,993	13.712
1.06 Industrial and miscellaneous	357,154,455	65.209	357,154,455		357,154,455	65.209
1.07 Hybrid securities	97,574	0.018	97,574		97,574	0.018
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	440,552,851	80.436	440,552,851		440,552,851	80.436
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	51,768,521	9.452	51,768,521		51,768,521	9.452
6.02 Cash equivalents (Schedule E, Part 2)	55,384,419	10.112	55,384,419		55,384,419	10.112
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	107,152,940	19.564	107,152,940		107,152,940	19.564
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	547,705,791	100.000	547,705,791		547,705,791	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

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		435,550,198
2.	Cost of bonds and stocks acquired, Part 3, Column 7		84,423,828
3.	Accrual of discount		1,663,731
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(59,576)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	89,934	30,358
5.	Total gain (loss) on disposals, Part 4, Column 19		(92,978)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		80,099,516
7.	Deduct amortization of premium		942,013
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		19,244
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		440,552,852
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		440,552,852

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	452,856	455,853	450,104	455,000
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	452,856	455,853	450,104	455,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	2,802,316	2,618,317	2,805,164	2,800,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	4,945,657	4,780,289	4,944,538	5,025,000
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	75,099,993	70,241,251	75,797,147	74,781,204
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	347,163,191	342,693,307	346,619,886	350,800,222
	9. Canada				
	10. Other Countries	10,088,839	9,982,689	10,070,616	10,116,875
	11. Totals	357,252,030	352,675,996	356,690,502	360,917,097
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	440,552,852	430,771,706	440,687,455	443,978,301
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	440,552,852	430,771,706	440,687,455	

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	452,856					XXX	452,856	0.1	450,499	0.1	452,856	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	452,856					XXX	452,856	0.1	450,499	0.1	452,856	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	299,968	2,502,348				XXX	2,802,316	0.6	3,203,108	0.7	2,802,316	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	299,968	2,502,348				XXX	2,802,316	0.6	3,203,108	0.7	2,802,316	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	1,497,573	1,250,000	907,599	1,290,485		XXX	4,945,657	1.1	4,931,314	1.1	4,945,657	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	1,497,573	1,250,000	907,599	1,290,485		XXX	4,945,657	1.1	4,931,314	1.1	4,945,657	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	13,092,661	30,898,678	15,497,178	12,775,407	2,836,069	XXX	75,099,993	17.0	68,694,706	15.8	75,099,993	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	13,092,661	30,898,678	15,497,178	12,775,407	2,836,069	XXX	75,099,993	17.0	68,694,706	15.8	75,099,993	

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	75,081,102	155,625,363	38,242,539	13,863,957	169,066	XXX	282,982,027	64.2	287,492,018	66.0	160,234,488	122,747,539
6.2 NAIC 2	9,389,124	37,825,845	9,679,070	2,393,955		XXX	59,287,994	13.5	56,755,630	13.0	56,217,645	3,070,349
6.3 NAIC 3	1,348,893	12,676,983	701,494			XXX	14,727,370	3.3	13,836,954	3.2	3,952,614	10,774,756
6.4 NAIC 4		157,064				XXX	157,064	0.0	155,344	0.0	83,028	74,036
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	85,819,119	206,285,255	48,623,103	16,257,912	169,066	XXX	357,154,455	81.1	358,239,946	82.2	220,487,775	136,666,680
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3		97,574				XXX	97,574	0.0	30,625	0.0	97,574	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		97,574				XXX	97,574	0.0	30,625	0.0	97,574	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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) 90,424,160	190,276,389	54,647,316	27,929,849	3,005,135		366,282,849	83.1	XXX	XXX	243,535,310	122,747,539
12.2 NAIC 2	(d) 9,389,124	37,825,845	9,679,070	2,393,955			59,287,994	13.5	XXX	XXX	56,217,645	3,070,349
12.3 NAIC 3	(d) 1,348,893	12,774,557	701,494				14,824,944	3.4	XXX	XXX	4,050,188	10,774,756
12.4 NAIC 4	(d)	157,064					157,064	0.0	XXX	XXX	83,028	74,036
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	101,162,177	241,033,855	65,027,880	30,323,804	3,005,135		(b) 440,552,851	100.0	XXX	XXX	303,886,171	136,666,680
12.8 Line 12.7 as a % of Col. 7	23.0	54.7	14.8	6.9	0.7		100.0	XXX	XXX	XXX	69.0	31.0
13. Total Bonds Prior Year												
13.1 NAIC 1	57,002,116	244,537,944	43,111,493	18,453,853	1,666,239		XXX	XXX	364,771,645	83.7	249,089,985	115,681,660
13.2 NAIC 2	14,293,062	41,071,514	1,391,054				XXX	XXX	56,755,630	13.0	52,198,995	4,556,635
13.3 NAIC 3	1,778,920	11,713,542	375,117				XXX	XXX	13,867,579	3.2	4,897,333	8,970,246
13.4 NAIC 4	104,944	50,400					XXX	XXX	155,344	0.0		155,344
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	73,179,042	297,373,400	44,877,664	18,453,853	1,666,239		XXX	XXX	(b) 435,550,198	100.0	306,186,313	129,363,885
13.8 Line 13.7 as a % of Col. 9	16.8	68.3	10.3	4.2	0.4		XXX	XXX	100.0	XXX	70.3	29.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	70,174,412	112,341,582	37,745,746	20,437,501	2,836,069		243,535,310	55.3	249,089,985	57.2	243,535,310	XXX
14.2 NAIC 2	9,308,917	34,835,702	9,679,071	2,393,955			56,217,645	12.8	52,198,995	12.0	56,217,645	XXX
14.3 NAIC 3	971,171	2,702,616	376,402				4,050,189	0.9	4,897,333	1.1	4,050,189	XXX
14.4 NAIC 4		83,028					83,028	0.0			83,028	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	80,454,500	149,962,928	47,801,219	22,831,456	2,836,069		303,886,172	69.0	306,186,313	70.3	303,886,172	XXX
14.8 Line 14.7 as a % of Col. 7	26.5	49.3	15.7	7.5	0.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	18.3	34.0	10.9	5.2	0.6		69.0	XXX	XXX	XXX	69.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	20,249,748	77,934,807	16,901,570	7,492,348	169,066		122,747,539	27.9	115,681,660	26.6	XXX	122,747,539
15.2 NAIC 2	80,207	2,990,143	(1)				3,070,349	0.7	4,556,635	1.0	XXX	3,070,349
15.3 NAIC 3	377,722	10,071,941	325,092				10,774,755	2.4	8,970,246	2.1	XXX	10,774,755
15.4 NAIC 4		74,036					74,036	0.0	155,344	0.0	XXX	74,036
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	20,707,677	91,070,927	17,226,661	7,492,348	169,066		136,666,679	31.0	129,363,885	29.7	XXX	136,666,679
15.8 Line 15.7 as a % of Col. 7	15.2	66.6	12.6	5.5	0.1		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.7	20.7	3.9	1.7	0.0		31.0	XXX	XXX	XXX	XXX	31.0

(a) Includes $ 136,666,680 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ ..... current year of bonds with Z designations and $ ..... 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 $ ..... current year, $ ..... prior year of bonds with 5GI designations and $ ..... current year, $ ..... 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 $ ..... ; NAIC 2 $ ..... ; NAIC 3 $ ..... ; NAIC 4 $ ..... ; NAIC 5 $ ..... ; NAIC 6 $ .....

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	452,856					XXX	452,856	0.1	450,499	0.1	452,856	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	452,856					XXX	452,856	0.1	450,499	0.1	452,856	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	299,968	2,502,348				XXX	2,802,316	0.6	3,203,108	0.7	2,802,316	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	299,968	2,502,348				XXX	2,802,316	0.6	3,203,108	0.7	2,802,316	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	1,497,573	1,250,000	907,599	1,290,485		XXX	4,945,657	1.1	4,931,314	1.1	4,945,657	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	1,497,573	1,250,000	907,599	1,290,485		XXX	4,945,657	1.1	4,931,314	1.1	4,945,657	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	7,402,604	13,566,592	2,356,268	3,395,380		XXX	26,720,844	6.1	24,899,088	5.7	26,720,845	(1)
5.02 Residential Mortgage-Backed Securities	5,690,056	17,332,086	13,140,910	9,380,027	2,836,069	XXX	48,379,148	11.0	43,795,617	10.1	48,379,148	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	13,092,660	30,898,678	15,497,178	12,775,407	2,836,069	XXX	75,099,992	17.0	68,694,705	15.8	75,099,993	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	57,563,522	135,987,492	31,721,534	8,765,565		XXX	234,038,113	53.1	237,669,865	54.6	189,333,506	44,704,607
6.02 Residential Mortgage-Backed Securities	6,667,204	14,903,912	9,459,193	7,453,909	169,066	XXX	38,653,284	8.8	38,765,506	8.9		38,653,284
6.03 Commercial Mortgage-Backed Securities	4,241,890	22,539,951				XXX	26,781,841	6.1	19,494,333	4.5	13,537,176	13,244,665
6.04 Other Loan-Backed and Structured Securities	17,346,503	32,853,900	7,442,377	38,438		XXX	57,681,218	13.1	62,310,242	14.3	17,617,095	40,064,123
6.05 Totals	85,819,119	206,285,255	48,623,104	16,257,912	169,066	XXX	357,154,456	81.1	358,239,946	82.2	220,487,777	136,666,679
7. Hybrid Securities												
7.01 Issuer Obligations		97,574				XXX	97,574	0.0	30,625	0.0	97,574	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		97,574				XXX	97,574	0.0	30,625	0.0	97,574	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	67,216,523	153,404,006	34,985,401	13,451,430		XXX	269,057,360	61.1	XXX	XXX	224,352,754	44,704,606
12.02 Residential Mortgage-Backed Securities	12,357,260	32,235,998	22,600,103	16,833,936	3,005,135	XXX	87,032,432	19.8	XXX	XXX	48,379,148	38,653,284
12.03 Commercial Mortgage-Backed Securities	4,241,890	22,539,951				XXX	26,781,841	6.1	XXX	XXX	13,537,176	13,244,665
12.04 Other Loan-Backed and Structured Securities	17,346,503	32,853,900	7,442,377	38,438		XXX	57,681,218	13.1	XXX	XXX	17,617,095	40,064,123
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	101,162,176	241,033,855	65,027,881	30,323,804	3,005,135		440,552,851	100.0	XXX	XXX	303,886,173	136,666,678
12.10 Line 12.09 as a % of Col. 7	23.0	54.7	14.8	6.9	0.7		100.0	XXX	XXX	XXX	69.0	31.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	45,859,869	205,940,304	18,237,740	1,146,586		XXX	XXX	XXX	271,184,499	62.3	226,431,231	44,753,268
13.02 Residential Mortgage-Backed Securities	10,651,037	30,190,896	22,785,009	17,267,942	1,666,239	XXX	XXX	XXX	82,561,123	19.0	43,795,617	38,765,506
13.03 Commercial Mortgage-Backed Securities	4,363,061	15,131,272				XXX	XXX	XXX	19,494,333	4.5	11,564,741	7,929,592
13.04 Other Loan-Backed and Structured Securities	12,305,074	46,110,928	3,854,915	39,325		XXX	XXX	XXX	62,310,242	14.3	24,394,724	37,915,518
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	73,179,041	297,373,400	44,877,664	18,453,853	1,666,239		XXX	XXX	435,550,197	100.0	306,186,313	129,363,884
13.10 Line 13.09 as a % of Col. 9	16.8	68.3	10.3	4.2	0.4		XXX	XXX	100.0	XXX	70.3	29.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	60,509,095	115,731,920	34,660,309	13,451,429		XXX	224,352,753	50.9	226,431,231	52.0	224,352,753	XXX
14.02 Residential Mortgage-Backed Securities	5,690,056	17,332,086	13,140,910	9,380,027	2,836,069	XXX	48,379,148	11.0	43,795,617	10.1	48,379,148	XXX
14.03 Commercial Mortgage-Backed Securities	1,000,985	12,536,191				XXX	13,537,176	3.1	11,564,741	2.7	13,537,176	XXX
14.04 Other Loan-Backed and Structured Securities	13,254,364	4,362,730				XXX	17,617,094	4.0	24,394,724	5.6	17,617,094	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	80,454,500	149,962,927	47,801,219	22,831,456	2,836,069		303,886,171	69.0	306,186,313	70.3	303,886,171	XXX
14.10 Line 14.09 as a % of Col. 7	26.5	49.3	15.7	7.5	0.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	18.3	34.0	10.9	5.2	0.6		69.0	XXX	XXX	XXX	69.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	6,707,428	37,672,086	325,092	1		XXX	44,704,607	10.1	44,753,268	10.3	XXX	44,704,607
15.02 Residential Mortgage-Backed Securities	6,667,204	14,903,912	9,459,193	7,453,909	169,066	XXX	38,653,284	8.8	38,765,506	8.9	XXX	38,653,284
15.03 Commercial Mortgage-Backed Securities	3,240,905	10,003,760				XXX	13,244,665	3.0	7,929,592	1.8	XXX	13,244,665
15.04 Other Loan-Backed and Structured Securities	4,092,139	28,491,170	7,442,377	38,438		XXX	40,064,124	9.1	37,915,518	8.7	XXX	40,064,124
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	20,707,676	91,070,928	17,226,662	7,492,348	169,066		136,666,680	31.0	129,363,884	29.7	XXX	136,666,680
15.10 Line 15.09 as a % of Col. 7	15.2	66.6	12.6	5.5	0.1		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.7	20.7	3.9	1.7	0.0		31.0	XXX	XXX	XXX	XXX	31.0

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					
2. Cost of short-term investments acquired					
3. Accrual of discount					
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals					
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(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	30,369,370		30,369,370	
2. Cost of cash equivalents acquired	1,854,885,246		1,854,885,246	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	1,829,870,197		1,829,870,197	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	55,384,419		55,384,419	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	55,384,419		55,384,419	

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

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 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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
91282C-FW-6	UNITED STATES TREASURY NOTE	SD			1.A	450,104	100.1880	455,853	455,000	452,856		2,357			4.500	5.061	MN	2,658	20,475	10/31/2023	11/15/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						450,104	XXX	455,853	455,000	452,856		2,357			XXX	XXX	XXX	2,658	20,475	XXX	XXX
0109999999. Total - U.S. Government Bonds						450,104	XXX	455,853	455,000	452,856		2,357			XXX	XXX	XXX	2,658	20,475	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-B2-1	HAWAII ST			1	1.C FE	1,500,000	92.5820	1,388,730	1,500,000	1,500,000					1.535	1.535	AO	5,756	23,025	09/30/2021	10/01/2027
68609T-N8-7	OREGON ST			1	1.B FE	250,000	95.2810	238,203	250,000	250,000					1.024	1.024	MN	427	2,560	03/17/2021	05/01/2026
70914P-W6-5	PENNSYLVANIA ST			1	1.C FE	755,506	92.6730	695,048	750,000	752,348		(888)			1.450	1.326	FA	4,531	10,875	05/18/2021	08/01/2027
97705M-ZH-1	WISCONSIN ST			1	1.A FE	79,909	98.7720	79,018	80,000	79,991		25			0.650	0.682	MN	87	520	09/22/2021	05/01/2025
97705M-ZR-9	WISCONSIN ST			1	1.B FE	219,749	98.7810	217,318	220,000	219,977		70			0.650	0.682	MN	238	1,430	09/22/2021	05/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						2,805,164	XXX	2,618,317	2,800,000	2,802,316		(793)			XXX	XXX	XXX	11,039	38,410	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						2,805,164	XXX	2,618,317	2,800,000	2,802,316		(793)			XXX	XXX	XXX	11,039	38,410	XXX	XXX
010878-BA-3	ALAMEDA CNTY CA			2	1.A FE	657,810	85.4990	641,243	750,000	663,416		5,362			3.820	5.154	FA	11,938	28,650	12/13/2023	08/01/2038
161398-KE-1	CHARTIERS VLY PA SCH DIST				1.E FE	250,000	90.1430	225,358	250,000	250,000					1.821	1.821	AO	961	4,553	04/29/2021	10/15/2028
228130-GX-2	CROWLEY TX INDEP SCH DIST				1.A FE	275,398	99.7120	249,280	250,000	252,775		(4,682)			4.000	2.075	FA	4,167	10,000	12/04/2019	08/01/2025
49474F-Z5-2	KING CNTY WA			1	1.A FE	785,554	102.1960	792,016	775,000	784,668		(858)			5.312	5.136	JD	3,431	39,110	12/12/2023	12/01/2036
494791-SQ-0	KING CNTY WA PUBLIC HOSP DIST				1.E FE	250,000	92.5430	231,358	250,000	250,000					1.680	1.680	JD	350	4,200	10/14/2021	12/01/2027
494791-SR-8	KING CNTY WA PUBLIC HOSP DIST				1.E FE	250,000	90.0730	225,183	250,000	250,000					1.880	1.880	JD	392	4,700	10/14/2021	12/01/2028
64966S-GN-0	NEW YORK NY			1	1.C FE	750,000	95.1320	713,490	750,000	750,000					4.610	4.610	MS	10,661		08/22/2024	09/01/2037
736679-LB-5	PORTLAND OR	@			1.A FE	715,725	98.1110	735,833	750,000	746,510		8,305			0.000	1.122	N/A			03/24/2021	06/01/2025
774285-7M-6	ROCKWALL TX INDEP SCH DIST				1.A FE	273,578	100.0000	250,000	250,000	250,587		(4,767)			4.000	2.059	FA	3,778	10,000	12/05/2019	02/15/2025
829596-XJ-9	SIOUX FALLS SD SCH DIST #49-5				1.B FE	500,000	94.7000	473,500	500,000	500,000					1.065	1.065	FA	2,219	5,325	05/21/2021	08/01/2026
84055Q-GS-3	S TX CMNTY CLG DIST	@			1.C FE	236,473	97.2110	243,028	250,000	247,701		3,650			0.000	1.490	N/A			10/15/2021	08/15/2025
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,944,538	XXX	4,780,289	5,025,000	4,945,657		7,010			XXX	XXX	XXX	37,897	106,538	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						4,944,538	XXX	4,780,289	5,025,000	4,945,657		7,010			XXX	XXX	XXX	37,897	106,538	XXX	XXX
010268-CN-8	ALABAMA FEDERAL AID HIGHWAY FI			1	1.C FE	500,023	94.7500	473,750	500,000	500,008		(4)			1.268	1.267	MS	2,113	6,340	10/13/2021	09/01/2026
040484-YP-6	ARIZONA BRD OF RGTS UNIV ARIZO			1	1.D FE	250,000	95.2450	238,113	250,000	250,000					1.080	1.080	JD	225	2,700	04/23/2021	06/01/2026
072031-AR-8	BAY AREA CA WTR SPLY & CONSV A			1	1.D FE	715,080	92.0090	690,068	750,000	716,553		1,473			3.994	4.709	AO	7,489	14,978	08/09/2024	10/01/2034
13032U-VC-9	CALIFORNIA ST HLTH FACS FING A			1	1.D FE	250,000	99.0650	247,663	250,000	250,000					2.211	2.211	JD	461	5,528	11/20/2019	06/01/2025
20281P-KL-5	CMWLTH FING AUTH PA			1	1.D FE	726,233	92.8810	696,608	750,000	727,301		1,069			4.014	4.520	JD	2,509	15,053	08/14/2024	06/01/2033
21221M-GC-8	CONTRA COSTA CA TRANSPRTN AUTH			1	1.B FE	250,000	96.3850	240,963	250,000	250,000					1.050	1.050	MS	875	2,625	06/03/2021	03/01/2026
235036-4P-2	DALLAS-FORT WORTH TX INTERNATI			1	1.E FE	260,695	92.7980	231,995	250,000	255,685		(1,419)			2.434	1.817	MN	1,014	6,085	05/18/2021	11/01/2028
264416-AN-8	DUKE UNIV NC			1	1.B FE	837,162	106.4500	814,343	765,000	835,460		(1,702)			5.850	4.814	AO	11,188	22,376	08/08/2024	04/01/2037
303891-E3-5	FAIRFAX CNTY VA WTR AUTH WTR R			1	1.A FE	250,000	99.4370	248,593	250,000	250,000					2.106	2.106	AO	1,316	5,265	11/20/2019	04/01/2025
38122N-A7-7	GOLDEN ST TOBACCO SECURITIZATI			1	1.D FE	550,000	98.5970	542,284	550,000	550,000					1.400	1.400	JD	642	7,700	09/30/2021	06/01/2025
438701-XD-1	HONOLULU CITY & CNTY HI WSTWTR			1	1.C FE	1,288,613	99.9360	1,249,200	1,250,000	1,256,681		(13,036)			4.411	3.324	JJ	27,569	55,138	06/23/2022	07/01/2035
46247S-BC-7	IOWA ST FIN AUTH REVENUE				1.A FE	250,000	94.8120	237,030	250,000	250,000					1.014	1.014	FA	1,056	2,535	05/05/2021	08/01/2026
491552-S7-1	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	470,000	92.2380	433,519	470,000	470,000					1.418	1.418	JJ	3,332	6,665	09/22/2021	07/01/2027
491552-S8-9	KENTUCKY ST TURNPIKE AUTH ECON				1.D FE	510,000	90.0320	459,163	510,000	510,000					1.668	1.668	JJ	4,253	8,507	09/22/2021	07/01/2028
59334P-JA-6	MIAMI-DADE CNTY FL TRANSIT SAL				1.C FE	228,600	98.0140	245,035	250,000	246,290		7,207			0.900	3.926	JJ	1,125	2,250	06/16/2022	07/01/2025
59447T-CU-5	MICHIGAN ST FIN AUTH REVENUE			1	1.C FE	2,451,105	98.3030	2,211,818	2,250,000	2,284,809		(51,778)			3.396	1.060	MS	25,470	76,410	09/29/2021	09/01/2026
59447T-CV-3	MICHIGAN ST FIN AUTH REVENUE			1	1.C FE	818,370	97.4640	730,980	750,000	761,884		(17,665)			3.546	1.152	MS	8,865	26,595	10/01/2021	09/01/2027
594698-SG-8	MICHIGAN ST STRATEGIC FUND LTD			1	1.C FE	616,823	78.5000	588,750	750,000	620,370		3,547			2.578	4.652	MS	6,445	9,668	08/14/2024	09/01/2035
631663-RJ-2	NASSAU CNTY NY INTERIM FIN AUT			1	1.A FE	750,353	88.4760	663,570	750,000	750,197		(49)			1.278	1.271	MN	1,225	9,585	09/22/2021	11/15/2028

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
646140-DR-1	NEW JERSEY ST TURNPIKE AUTH TU				1.E FE	1,478,408	91.5650	1,373,475	1,500,000	1,489,948		3,238			1.483	1.713	JJ	11,123	22,245	05/19/2021	01/01/2028
64971W-FM-7	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	264,088	99.3030	248,258	250,000	250,000		(1,830)			3.340	2.070	FA	3,479	8,350	11/22/2019	08/01/2025
64971W-TD-2	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	533,980	96.7710	483,855	500,000	500,782		(9,344)			3.250	1.360	FA	6,771	16,250	05/17/2021	02/01/2028
64971X-SZ-2	NEW YORK CITY NY TRANSITIONAL			1	1.A FE	255,069	88.0850	224,617	255,000	255,041		(9)			1.650	1.646	MN	701	4,208	09/21/2021	05/01/2029
64972C-3K-7	NEW YORK CITY NY HSG DEV CORPM				1.C FE	247,360	99.5280	248,820	250,000	249,679		941			3.617	4.010	MN	1,507	9,043	06/16/2022	05/01/2025
64972H-6N-7	NEW YORK CITY NY TRANSITIONAL			1	1.C FE	1,000,250	99.5300	995,300	1,000,000	1,000,045		(82)			3.550	3.541	JJ	16,369	35,500	07/22/2022	07/15/2025
64985T-DD-0	NEW YORK ST URBAN DEV CORP SAL			1	1.B FE	1,000,000	94.1110	941,110	1,000,000	1,000,000					1.550	1.550	MS	4,564	15,500	10/15/2021	03/15/2027
650009-R9-6	NEW YORK ST THRUWAY AUTH			1	1.E FE	727,875	100.0000	750,000	750,000	750,000		9,041			2.256	3.493	JJ	8,460	16,920	06/23/2022	01/01/2025
650009-S2-0	NEW YORK ST THRUWAY AUTH			1	1.E FE	262,218	98.0740	245,185	250,000	252,953		(2,917)			2.406	1.214	JJ	3,008	6,015	10/07/2021	01/01/2026
650035-4W-5	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	4,926,146	98.5090	4,432,897	4,500,000	4,609,141		(89,435)			3.170	1.138	MS	42,003	142,650	05/24/2021	03/15/2026
68607V-2Q-7	OREGON ST DEPT OF ADMIN SVCS L			1	1.C FE	750,000	96.0400	720,300	750,000	750,000					1.119	1.119	AO	2,098	8,393	04/14/2021	04/01/2026
71883R-RR-6	PHOENIX AZ CIVIC IMPT CORP WTR			1	1.C FE	250,000	92.6990	231,748	250,000	250,000					1.382	1.382	JJ	1,728	3,455	05/19/2021	07/01/2027
72178J-AE-3	PIMA CNTY AZ PLEDGED REVENUE O				1.B FE	250,000	95.6970	239,243	250,000	250,000					1.130	1.130	MN	471	2,825	04/22/2021	05/01/2026
759911-4T-4	REGL TRANSPRTN AUTH IL				1.C FE	332,171	97.9090	303,518	310,000	316,930		(4,810)			3.000	1.401	JD	775	9,300	09/29/2021	06/01/2026
76913D-FX-0	RIVERSIDE CNTY CA INFRASTRUCTU				1.D FE	250,000	94.7460	236,865	250,000	250,000					1.474	1.474	MN	614	3,685	09/29/2021	11/01/2026
880558-NV-9	TENNESSEE ST SCH BOND AUTH			1	1.B FE	245,445	93.3870	233,468	250,000	248,444		836			0.727	1.071	MN	303	1,818	05/11/2021	11/01/2026
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION			1	1.A FE	695,179	100.1450	696,187	695,179	695,179					5.102	5.102	AO	8,867	38,424	03/10/2023	04/01/2035
882669-BX-1	TEXAS ST PUBLIC FIN AUTH LEASE				1.B FE	240,128	88.6430	221,608	250,000	244,681		1,239			1.430	1.975	FA	1,490	3,575	03/19/2021	02/01/2029
914302-MS-0	UNIV OF HOUSTON TX UNIV REVENU			2	1.C FE	1,000,000	97.6330	976,330	1,000,000	1,000,000					4.862	4.862	FA	14,991		08/14/2024	02/15/2037
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A			1	1.C FE	641,470	101.0870	616,631	610,000	622,784		(14,570)			5.700	3.547	MN	5,795	34,770	07/22/2022	05/01/2026
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						27,322,844	XXX	25,662,860	26,665,179	26,720,845		(180,059)			XXX	XXX	XXX	242,289	668,929	XXX	XXX
3132CW-HM-9	UMBS - POOL SB0236			4	1.A FE	941,967	94.3210	848,560	899,655	932,128		(11,746)			2.500	1.112	MON	1,874	22,491	03/09/2020	05/01/2033
3132D5-4L-3	UMBS - POOL SB8027			4	1.A FE	142,409	93.8700	130,339	138,851	142,409		(592)			3.000	2.013	MON	347	4,166	12/13/2019	01/01/2035
3132DQ-YU-4	UMBS - POOL SD3423				1.A FE	1,158,834	97.3750	1,155,317	1,186,456	1,159,681		2,044			5.000	5.251	MON	4,944	59,323	08/02/2023	07/01/2053
3132DT-DS-6	UMBS - POOL SD5513				1.A FE	7,385,727	94.9800	7,157,017	7,535,254	7,386,108		7,804			4.500	4.752	MON	28,257	113,029	08/12/2024	02/01/2053
3133KQ-FT-8	UMBS - POOL RA8278				1.A FE	849,045	96.7810	833,174	860,882	849,428		1,179			5.000	5.151	MON	3,587	43,044	02/27/2023	12/01/2052
3133KY-R2-7	FHLMC POOL RB5005			4	1.A FE	449,410	88.9080	394,688	443,931	449,410		(629)			3.000	2.461	MON	1,110	13,318	06/12/2019	07/01/2039
3133KY-VY-2	UMBS - FR RB5131			4	1.A FE	2,352,956	83.8050	1,920,003	2,291,027	2,341,688		(8,379)			2.000	1.586	MON	3,818	45,821	09/22/2021	10/01/2041
3133KY-WA-3	UMBS - POOL RB5141			4	1.A FE	803,504	81.9860	650,225	793,094	801,566		(1,390)			2.000	1.792	MON	1,322	15,862	12/17/2021	01/01/2042
3136AG-FU-1	FANNIE MAE 13-92 DA			4	1.A FE	553,145	96.4980	508,283	526,727	543,285		(7,420)			4.000	2.428	MON	1,756	21,069	07/01/2019	05/25/2042
3136B4-XK-9	FANNIE MAE 19-32 PA			4	1.A FE	1,261,137	94.0400	1,140,703	1,212,997	1,261,137		(6,569)			3.500	2.536	MON	3,538	42,455	06/24/2019	10/25/2048
3140Q7-SW-8	UMBS - POOL CA0532			4	1.A FE	417,312	89.8490	364,401	405,573	417,312		(1,318)			3.500	2.420	MON	1,183	14,195	06/13/2019	10/01/2047
3140QK-ZZ-4	UMBS - POOL CB0759			4	1.A FE	641,296	89.0100	550,662	618,653	637,157		(4,208)			2.000	1.273	MON	1,031	12,373	08/06/2021	06/01/2036
3140QR-XA-6	UMBS - POOL CB6072				1.A FE	1,681,446	99.8420	1,688,552	1,691,223	1,681,446		1,138			5.500	5.530	MON	7,751	93,017	09/05/2023	04/01/2053
3140QU-6X-9	UMBS - POOL CB8985				1.A FE	995,749	100.2070	978,167	976,150	995,736		(275)			5.500	5.175	MON	4,474	8,948	10/10/2024	08/01/2054
3140X4-M4-5	UMBS - POOL FM1278			4	1.A FE	367,212	93.9760	335,958	357,493	367,212		(2,100)			3.000	2.032	MON	894	10,725	09/17/2019	07/01/2034
3140XB-TR-1	UMBS - POOL FM7759			4	1.A FE	2,113,034	88.3400	1,803,524	2,041,578	2,099,692		(11,759)			2.000	1.399	MON	3,403	40,832	06/25/2021	07/01/2036
3140XJ-HG-1	UMBS - POOL FS2930			4	1.A FE	1,307,530	96.0470	1,298,243	1,351,670	1,310,026		9,143			4.000	4.726	MON	4,506	54,067	09/30/2022	09/01/2037
3140XL-A4-0	UMBS - POOL FS4526				1.A FE	3,551,479	99.7820	3,494,585	3,502,229	3,551,479		(3,310)			5.500	5.263	MON	16,052	192,623	06/06/2023	05/01/2053
3140XM-TD-8	UMBS - POOL FS5947				1.A FE	4,460,564	99.9170	4,434,011	4,437,682	4,460,564		(2,324)			5.500	5.381	MON	20,339	244,073	12/12/2023	07/01/2053
3140XR-SU-0	UMBS - POOL FS9530				1.A FE	985,699	99.3280	982,609	989,254	985,713		15			5.500	5.499	MON	4,534		12/20/2024	10/01/2054
31418D-FM-9	UMBS - POOL MA3771			4	1.A FE	509,070	88.9080	442,037	497,184	509,070		(1,396)			3.000	2.051	MON	1,243	14,916	08/08/2019	09/01/2039
31418D-GG-1	UMBS - POOL MA3798			4	1.A FE	232,776	93.8710	213,603	227,549	232,776		(848)			3.000	2.003	MON	569	6,826	09/26/2019	10/01/2034
31418D-LL-4	UMBS - POOL MA3930			4	1.A FE	663,157	91.0800	593,071	651,152	663,157		(1,802)			2.500	1.768	MON	1,357	16,279	03/12/2020	02/01/2035
31418D-MD-1	UMBS - POOL MA3955			4	1.A FE	618,166	91.7840	556,506	606,324	618,166		(1,824)			2.500	1.719	MON	1,263	15,158	03/13/2020	03/01/2035

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
31418D-YH-9	UMBS - POOL MA4311			4	1.A FE	8,782,755	83.0620	7,143,347	8,600,003	8,739,475		(25,025)			2.000	1.647	MON	14,333	172,000	03/17/2021	04/01/2041
31418D-Z9-6	UMBS - POOL MA4367			4	1.A FE	1,051,303	92.2010	947,869	1,028,052	1,041,109		(5,370)			1.500	0.861	MON	1,285	15,421	05/21/2021	06/01/2031
31418E-GC-8	UMBS - POOL MA4694			4	1.A FE	4,197,621	94.5250	4,012,937	4,245,382	4,202,218		9,008			3.500	3.695	MON	12,382	148,588	06/29/2022	08/01/2037
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						48,474,303	XXX	44,578,391	48,116,025	48,379,148		(67,953)			XXX	XXX	XXX	147,152	1,440,619	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						75,797,147	XXX	70,241,251	74,781,204	75,099,993		(248,012)			XXX	XXX	XXX	389,441	2,109,548	XXX	XXX
00109L-AA-1	ADT SEC CORP			1	3.B FE	70,397	91.6250	73,300	80,000	72,142		1,426			4.125	6.646	FA	1,375	3,300	11/30/2023	08/01/2029
00206R-MM-1	AT&T INC			1	2.B FE	388,675	80.7120	403,560	500,000	400,796		8,473			2.550	5.381	JD	1,063	12,750	07/19/2023	12/01/2033
00253P-AA-6	AAR ESCROW ISSUER LLC			1	3.B FE	35,250	101.2500	35,438	35,000	35,204		(46)			6.750	6.545	MS	696	1,273	02/21/2024	03/15/2029
00253X-AA-9	AMERICAN AIRLINES/AADVAN		D	1	3.A FE	147,548	99.7500	154,613	155,000	152,237		3,788			5.500	6.937	JAJO	1,681	8,549	06/21/2022	04/20/2026
00253X-AB-7	AMERICAN AIRLINES/AADVAN		D	1	3.A FE	43,932	99.0000	44,550	45,000	44,110		178			5.750	6.503	JAJO	510	1,287	05/03/2024	04/20/2029
00687Y-AB-1	ADIENT GLOBAL HOLDINGS		D	1	3.B FE	66,373	101.0030	65,652	65,000	65,652	(373)	(348)			7.000	6.249	AO	961	4,550	03/27/2024	04/15/2028
00790R-AA-2	ADVANCED DRAINAGE SYSTEM			1	3.C FE	28,350	98.1430	29,443	30,000	28,997		325			5.000	6.346	MS	379	1,500	12/12/2022	09/30/2027
013092-AC-5	ALBERTSONS COS/SAFEWAY			1	3.B FE	47,739	97.5000	48,750	50,000	48,724		572			4.625	5.973	JJ	1,066	2,313	03/28/2023	01/15/2027
013092-AF-8	ALBERTSONS COS/SAFEWAY			1	3.B FE	213,669	97.3750	228,831	235,000	226,700	1,098	5,683			3.250	6.172	MS	2,249	6,825	10/23/2024	03/15/2026
01309Q-AA-6	ALBERTSONS COS/SAFEWAY			1	3.B FE	10,000	101.1250	10,113	10,000	10,000					6.500	6.500	FA	246	650	02/06/2023	02/15/2028
02005N-BF-6	ALLY FINANCIAL INC			2	3.A FE	234,979	100.5100	236,197	235,000	234,770	1,407	(4)			5.750	5.743	MN	1,539	13,513	06/21/2022	11/20/2025
02361D-AS-9	AMEREN ILLINOIS CO			1	1.F FE	1,191,850	97.1050	1,213,808	1,250,000	1,210,840		10,458			3.800	4.818	MN	6,069	47,500	02/23/2023	05/15/2028
023771-T3-2	AMERICAN AIRLINES INC			1	3.B FE	39,200	102.2500	40,900	40,000	39,412		161			7.250	7.790	FA	1,096	2,900	09/05/2023	02/15/2028
024747-AF-4	ABC SUPPLY CO INC			1	3.B FE	35,751	95.8280	38,331	40,000	36,878		895			4.000	6.891	JJ	738	1,600	09/21/2023	01/15/2028
025816-DE-6	AMERICAN EXPRESS CO			2	1.F FE	1,000,000	99.9660	999,664	1,000,000	1,000,000					4.990	4.990	MN	8,317	49,900	04/26/2023	05/01/2026
02665W-EC-1	AMERICAN HONDA FINANCE			1	1.G FE	999,420	100.2010	1,002,012	1,000,000	999,792		193			4.750	4.771	JJ	22,299	47,500	01/10/2023	01/12/2026
03027X-BR-0	AMERICAN TOWER CORP			1	2.B FE	248,703	94.4460	236,114	250,000	249,543		262			1.450	1.559	MS	1,067	3,625	09/23/2021	09/15/2026
03027X-BV-1	AMERICAN TOWER CORP			1	2.B FE	898,740	97.4790	974,787	1,000,000	945,729		22,275			3.650	6.327	MS	10,747	36,500	10/21/2022	03/15/2027
031162-CJ-7	AMGEN INC			1	2.A FE	1,877,160	96.7350	1,934,690	2,000,000	1,938,461		35,517			2.600	4.578	FA	19,067	52,000	03/28/2023	08/19/2026
03674X-AQ-9	ANTERO RESOURCES CORP			1	2.C FE	30,869	102.3750	30,713	30,000	30,613		(257)			7.625	6.560	FA	953	2,288	01/10/2024	02/01/2029
03690A-AD-8	ANTERO MIDSTREAM PART/FI			1	3.C FE	138,446	99.3750	139,125	140,000	138,576	64	379			5.750	6.071	MS	2,683	8,050	06/27/2023	03/01/2027
03690A-AH-9	ANTERO RESOURCES MIDSTRE			1	3.C FE	48,143	96.8750	48,438	50,000	48,349		206			5.375	6.235	JD	119	2,688	05/08/2024	06/15/2029
03959K-AA-8	ARCHROCK PARTNERS LP/FIN			1	3.C FE	24,120	99.8750	23,970	24,000	23,970	(72)	(78)			6.875	6.154	AO	413	825	07/03/2024	04/01/2027
04364V-AU-7	ASCENT RESOURCES/ARU FIN			1	3.C FE	113,175	97.3880	111,997	115,000	111,997	(1,310)	132			5.875	6.258	MS	2,252	2,497	10/02/2024	06/30/2029
04433L-AA-0	ASHLAND INC			1	3.A FE	104,451	85.2760	102,331	120,000	102,331	(2,465)	344			3.375	5.685	MS	1,350	675	11/26/2024	09/01/2031
053015-AG-8	AUTOMATIC DATA PROCESSNG			1	1.D FE	996,980	91.2340	912,336	1,000,000	998,500		428			1.700	1.746	MN	2,172	17,000	05/11/2021	05/15/2028
053015-AH-6	AUTOMATIC DATA PROCESSNG			1	1.D FE	747,308	95.0570	712,928	750,000	747,375		67			4.450	4.495	MS	10,383		09/04/2024	09/09/2034
053484-AF-8	AVALONBAY COMMUNITIES			1	1.G FE	4,168,560	100.3530	4,014,136	4,000,000	4,163,928		(4,632)			5.350	4.793	JD	17,833	117,106	08/21/2024	06/01/2034
05352T-AA-7	AVANTOR FUNDING INC			1	3.B FE	101,973	95.0000	104,500	110,000	103,831	(59)	1,405			4.625	6.290	JJ	2,346	5,088	11/20/2023	07/15/2028
05352T-AB-5	AVANTOR FUNDING INC			1	3.B FE	97,241	91.2500	95,813	105,000	95,813	(1,818)	390			3.875	5.550	MN	678	1,647	12/02/2024	11/01/2029
05368V-AB-2	AVIENT CORP			1	3.C FE	86,835	98.7500	84,925	86,000	84,925	(1,884)	(27)			6.250	6.016	MN	1,523		12/16/2024	11/01/2031
05565E-CR-4	BMW US CAPITAL LLC			1	1.F FE	1,248,013	97.9940	1,224,920	1,250,000	1,248,149		137			4.650	4.686	FA	22,281		08/07/2024	08/13/2029
058498-AT-3	BALL CORP			1	3.A FE	156,139	99.6250	154,419	155,000	154,419	581	(387)			5.250	4.985	JJ	4,069	8,138	06/21/2022	07/01/2025
058498-AW-6	BALL CORP			1	3.A FE	44,313	85.3750	42,688	50,000	42,688	(1,912)	287			2.875	5.110	FA	543		08/23/2024	08/15/2030
06051G-HV-4	BANK OF AMERICA CORP			1	1.G FE	884,570	92.0960	920,962	1,000,000	912,892		16,445			3.194	5.373	JJ	14,018	31,940	03/28/2023	07/23/2030
06051G-JK-6	BANK OF AMERICA CORP			1	1.G FE	3,711,158	97.0950	3,641,063	3,750,000	3,742,883		8,636			1.197	1.432	AO	8,354	44,888	06/28/2021	10/24/2026
06051G-JS-9	BANK OF AMERICA CORP			1	1.G FE	504,535	95.4010	477,003	500,000	501,450		(912)			1.734	1.545	JJ	3,829	8,670	07/15/2021	07/22/2027
06051G-KM-0	BANK OF AMERICA CORP			1	1.G FE	250,000	99.5820	248,956	250,000	250,000					3.384	3.384	AO	2,092	8,460	03/17/2022	04/02/2026
06406R-BA-4	BANK OF NY MELLON CORP			2	1.F FE	1,248,938	95.0560	1,188,200	1,250,000	1,249,547		212			2.050	2.068	JJ	11,033	25,625	01/19/2022	01/26/2027

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
06406R-BP-1	BANK OF NY MELLON CORP			2	1.D FE	1,981,480	96.1090	1,922,178	2,000,000	1,984,230		1,562			4.706	4.825	FA	39,217	94,120	04/18/2023	02/01/2034
06406R-BQ-9	BANK OF NY MELLON CORP			2	1.D FE	750,000	100.2230	751,673	750,000	750,000					4.947	4.947	AO	6,699	37,103	04/19/2023	04/26/2027
073685-AF-6	BEACON ROOFING SUPPLY IN			1	3.B FE	139,273	98.0000	142,100	145,000	141,409	7	1,134			4.500	5.738	MN	834	5,063	11/01/2024	11/15/2026
08576P-AA-9	BERRY GLOBAL INC			1	3.B FE	104,519	98.6250	108,488	110,000	107,917	253	1,596			4.500	6.152	FA	1,870	4,500	02/13/2024	02/15/2026
097793-AE-3	BONANZA CREEK ENERGY INC			1	3.C FE	37,884	98.1250	39,250	40,000	38,737		643			5.000	6.909	AO	422	2,000	08/28/2023	10/15/2026
118230-AT-8	BUCKEYE PARTNERS LP			1	3.C FE	119,757	99.3750	124,219	125,000	124,219	942	2,026			4.125	5.820	MS	1,719	5,156	06/21/2022	03/01/2025
12008R-AN-7	BUILDERS FIRSTSOURCE INC			1	3.C FE	33,129	94.6250	33,119	35,000	33,119	(156)	146			5.000	6.127	MS	583	875	06/27/2024	03/01/2030
12008R-AP-2	BUILDERS FIRSTSOURCE INC			1	3.C FE	32,664	88.0000	30,800	35,000	30,800	(1,940)	76			4.250	5.357	FA	620		09/18/2024	02/01/2032
1248EP-BR-3	CCO HLDGS LLC/CAP CORP			1	3.C FE	236,016	99.5000	238,800	240,000	238,296	315	1,033			5.500	5.986	MN	2,200	13,200	06/27/2022	05/01/2026
1248EP-BT-9	CCO HLDGS LLC/CAP CORP			1	3.C FE	181,791	98.2500	186,675	190,000	185,279	719	1,638			5.125	6.162	MN	1,623	9,738	06/21/2022	05/01/2027
1248EP-CS-0	CCO HLDGS LLC/CAP CORP			1	3.C FE	40,100	99.0000	39,600	40,000	39,600	120	(20)			6.375	6.314	MS	850	2,550	08/12/2022	09/01/2029
126458-AE-8	CTR PARTNERSHIP/CARETRST			1	3.A FE	50,889	94.2500	51,838	55,000	51,424	(73)	609			3.875	5.915	JD	6	1,744	10/23/2024	06/30/2028
126650-DS-6	CVS HEALTH CORP			1	2.B FE	747,450	99.8730	749,044	750,000	748,988		845			5.000	5.124	FA	13,646	37,500	02/13/2023	02/20/2026
131347-CK-0	CALPINE CORP			1	3.A FE	38,098	99.9800	39,992	40,000	39,260		483			5.250	6.640	JD	175	2,100	06/21/2022	06/01/2026
131347-CM-6	CALPINE CORP			1	3.A FE	41,531	95.7500	43,088	45,000	42,497		702			4.500	6.497	FA	765	2,025	08/31/2023	02/15/2028
134429-BG-3	CAMPBELL SOUP CO			1	2.B FE	1,198,000	97.6350	1,220,435	1,250,000	1,215,515		9,674			4.150	5.094	MS	15,274	51,875	02/23/2023	03/15/2028
134429-BQ-1	CAMPBELL SOUP CO			1	2.B FE	896,634	94.1980	847,779	900,000	896,690		56			4.750	4.796	MS	10,569		09/30/2024	03/23/2035
14040H-CE-3	CAPITAL ONE FINANCIAL CO			2	2.A FE	386,215	97.2140	340,250	350,000	365,410		(6,582)			3.650	1.672	MN	1,774	12,775	10/07/2021	05/11/2027
143658-BN-1	CARNIVAL CORP		D	1	3.B FE	50,298	99.7500	49,875	50,000	49,875	(403)	(20)			5.750	5.442	MS	958		11/01/2024	03/01/2027
143658-BQ-4	CARNIVAL CORP		D	1	2.C FE	187,395	94.7800	203,776	215,000	196,140		4,505			4.000	6.797	FA	3,583	8,600	09/21/2023	08/01/2028
143658-BR-2	CARNIVAL CORP		D	1	3.B FE	100,500	99.6250	99,625	100,000	99,625	(815)	(60)			6.000	5.744	MN	1,000	3,000	09/11/2024	05/01/2029
14913R-2V-8	CATERPILLAR FINL SERVICE			1	1.F FE	998,730	99.5770	995,774	1,000,000	999,838		432			3.400	3.445	MN	4,533	34,000	05/10/2022	05/13/2025
15138A-AA-8	CENTENNIAL RESOURCE PROD			1	3.B FE	49,495	99.0000	49,500	50,000	49,500	(206)	211			5.375	5.967	JJ	1,239	1,344	04/03/2024	01/15/2026
156504-AM-4	CENTURY COMMUNITIES			1	3.B FE	60,938	89.2500	58,013	65,000	58,013	(3,143)	221			3.875	5.335	FA	952		09/12/2024	08/15/2029
159864-AE-7	CHARLES RIVER LABORATORI			1	3.B FE	73,120	94.8750	75,900	80,000	74,913		1,329			4.250	6.396	MN	567	3,400	11/30/2023	05/01/2028
159864-AG-2	CHARLES RIVER LABORATORI			1	3.B FE	79,920	91.6250	77,881	85,000	77,881	(2,353)	315			3.750	5.254	MS	939	844	09/27/2024	03/15/2029
172967-NL-1	CITIGROUP INC			1	1.G FE	1,000,000	99.5830	995,832	1,000,000	1,000,000					3.290	3.290	MS	9,504	32,900	03/10/2022	03/17/2026
17327C-AM-5	CITIGROUP INC			1	1.G FE	1,723,680	96.0210	1,680,366	1,750,000	1,743,308		6,132			1.122	1.482	JJ	8,345	19,635	09/28/2021	01/28/2027
17888H-AA-1	CIVITAS RESOURCES INC			1	3.C FE	82,114	103.7500	83,000	80,000	81,472		(517)			8.375	7.553	JJ	3,350	6,737	11/07/2023	07/01/2028
18064P-AC-3	CLARIV SCI HLD CORP			1	3.C FE	60,125	92.8750	60,369	65,000	60,369	(663)	906			3.875	5.829	JD	7	2,519	02/01/2024	07/01/2028
184496-AN-7	CLEAN HARBORS INC			1	3.A FE	157,039	97.9660	161,644	165,000	160,462	(125)	1,561			4.875	6.024	JJ	3,709	8,044	10/14/2022	07/15/2027
18539U-AC-9	CLEARWAY ENERGY OP LLC			1	3.B FE	111,189	95.5000	114,600	120,000	113,896	(438)	1,467			4.750	6.311	MS	1,678	5,700	10/25/2022	03/15/2028
185899-AH-4	CLEVELAND-CLIFFS INC			1	3.C FE	42,525	99.0000	44,550	45,000	43,572		522			5.875	7.332	JD	220	2,644	11/30/2022	06/01/2027
185899-AK-7	CLEVELAND-CLIFFS INC			1	3.C FE	51,822	92.8460	51,065	55,000	51,065	(1,122)	365			4.625	6.032	MS	848	1,272	06/05/2024	03/01/2029
191216-DY-3	COCA-COLA CO/THE			1	1.E FE	749,760	96.9270	726,951	750,000	749,767		7			4.650	4.654	FA	13,272		08/07/2024	08/14/2034
19240C-AC-7	COGENT COMMUNICATIONS GR			1	3.B FE	96,311	96.2500	101,063	105,000	100,995	(75)	2,257			3.500	5.915	MN	613	3,675	06/21/2022	05/01/2026
194162-AM-5	COLGATE-PALMOLIVE CO			1	1.E FE	749,310	99.1470	743,600	750,000	749,853		230			3.100	3.132	FA	8,783	23,250	08/01/2022	08/15/2025
194162-AQ-6	COLGATE-PALMOLIVE CO			1	1.E FE	998,840	100.3270	1,003,265	1,000,000	999,530		383			4.800	4.842	MS	16,000	48,000	02/27/2023	03/02/2026
19416M-AB-5	PERMIAN RESOURC OPTG LLC			1	3.B FE	59,408	97.8750	58,725	60,000	58,725	(738)	55			5.875	6.105	JJ	1,763	1,175	08/08/2024	07/01/2029
198643-AD-0	COLUMBIA UNIVERSITY			1	1.A FE	750,000	93.5470	701,602	750,000	750,000					4.355	4.355	AO	7,440		10/02/2024	10/01/2035
20030N-BL-4	COMCAST CORP			1	1.G FE	1,006,470	99.7660	997,657	1,000,000	1,000,000		(2,267)			3.375	3.113	FA	12,750	33,750	04/11/2022	02/15/2025
20030N-BS-9	COMCAST CORP			1	1.G FE	724,755	98.4850	738,637	750,000	738,930		9,055			3.150	4.464	MS	7,875	23,625	05/31/2023	03/01/2026
20030N-CS-8	COMCAST CORP			1	1.G FE	3,258,840	99.4860	2,984,592	3,000,000	3,029,073		(45,822)			3.950	2.373	AO	25,017	118,500	09/19/2019	10/15/2025
201723-AQ-6	COMMERCIAL METALS CO			1	3.A FE	70,003	91.5000	68,625	75,000	68,625	(1,489)	111			4.125	5.628	JJ	1,427		11/26/2024	01/15/2030
222070-AE-4	COTY INC			1	2.C FE	28,875	99.7500	29,925	30,000	29,523		345			5.000	6.306	AO	317	1,500	01/26/2023	04/15/2026

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
222070-AG-9	COTY/HFC PRESTIGE/INT US			1	2.C FE	139,104	95.2820	138,159	145,000	139,847		735			4.750	5.746	JJ	3,176	2,850	09/18/2024	01/15/2029
224044-CG-0	COX COMMUNICATIONS INC			1	2.B FE	2,379,750	97.6230	2,440,570	2,500,000	2,437,346		34,431			3.350	4.901	MS	24,660	83,750	04/18/2023	09/15/2026
22819K-AB-6	CROWN AMER/CAP CORP V			1	3.B FE	171,483	97.5380	175,568	180,000	175,311	49	1,972			4.250	5.501	MS	1,934	7,650	06/21/2022	09/30/2026
23345M-AA-5	DT MIDSTREAM INC			1	3.A FE	112,952	93.2500	111,900	120,000	111,653	(1,895)	595			4.125	5.499	JD	220	3,197	08/22/2024	06/15/2029
237266-AH-4	DARLING INGREDIENTS INC			1	3.A FE	147,588	98.2500	147,375	150,000	147,375	(303)	493			5.250	5.589	AO	1,663	7,875	08/15/2022	04/15/2027
24422E-WB-1	JOHN DEERE CAPITAL CORP				1.E FE	249,893	99.5350	248,838	250,000	249,993		36			2.125	2.140	MS	1,682	5,313	03/02/2022	03/07/2025
24422E-WF-2	JOHN DEERE CAPITAL CORP				1.E FE	999,770	99.4790	994,789	1,000,000	999,966		78			3.400	3.408	JD	2,361	34,000	06/01/2022	06/06/2025
24422E-WT-2	JOHN DEERE CAPITAL CORP				1.E FE	1,249,863	100.7240	1,259,051	1,250,000	1,249,944		45			5.050	5.054	MS	20,691	63,125	02/27/2023	03/03/2026
25179M-BG-7	DEVON ENERGY CORPORATION			1	2.B FE	2,998,980	94.9960	2,849,865	3,000,000	2,999,067		87			5.200	5.204	MS	53,300		08/19/2024	09/15/2034
25461L-AA-0	DIRECTV HOLDINGS/FING			1	3.B FE	149,663	97.2500	160,463	165,000	155,825	260	3,015			5.875	8.275	FA	3,662	9,694	12/09/2022	08/15/2027
25746U-DJ-5	DOMINION ENERGY INC			1	2.B FE	1,518,000	95.8990	1,438,481	1,500,000	1,504,766		(3,900)			1.450	1.184	AO	4,592	21,750	07/19/2021	04/15/2026
26138E-AS-8	KEURIG DR PEPPER INC			1	2.B FE	1,457,565	98.9390	1,484,084	1,500,000	1,488,538		12,643			3.400	4.303	MN	6,517	51,000	06/17/2022	11/15/2025
26442C-AS-3	DUKE ENERGY CAROLINAS			1	1.F FE	1,361,900	97.0220	1,212,780	1,250,000	1,285,684		(21,062)			2.950	1.215	JD	3,073	36,875	04/23/2021	12/01/2026
26884A-BF-9	ERP OPERATING LP			1	1.G FE	944,450	96.8360	968,356	1,000,000	975,384		12,654			2.850	4.261	MN	4,750	28,500	06/22/2022	11/01/2026
26884A-BP-7	ERP OPERATING LP			1	1.G FE	996,590	94.7640	947,643	1,000,000	996,676		86			4.650	4.693	MS	14,208		09/09/2024	09/15/2034
26885B-AP-5	EQM MIDSTREAM PARTNERS L			1	3.A FE	10,000	100.2640	10,026	10,000	10,000					6.375	6.375	AO	159	381	02/21/2024	04/01/2029
29157T-AC-0	EMORY UNIVERSITY			1	1.C FE	1,531,485	97.0180	1,455,276	1,500,000	1,504,310		(7,329)			1.566	1.071	MS	7,830	23,490	03/24/2021	09/01/2025
29275Y-AC-6	ENERSYS			1	3.C FE	47,866	95.2500	47,625	50,000	47,622	(624)	380			4.375	5.676	JD	97	1,641	08/22/2024	12/15/2027
29336T-AA-8	ENLINK MIDSTREAM LLC			1	2.C FE	62,400	100.0010	65,000	65,000	63,195		346			5.375	6.102	JD	291	3,494	08/16/2022	06/01/2029
29336U-AE-7	ENLINK MIDSTREAM PARTNER			1	2.C FE	69,761	99.5880	74,691	75,000	74,118		2,021			4.150	7.072	JD	259	3,113	09/29/2022	06/01/2025
29362U-AC-8	ENTEGRIS INC			1	3.B FE	116,567	95.2500	119,063	125,000	118,324	(76)	1,469			4.375	6.172	AO	1,155	4,047	05/03/2024	04/15/2028
29362U-AD-6	ENTEGRIS INC			1	3.B FE	26,933	90.5680	27,170	30,000	27,170	(77)	314			3.625	6.066	MN	181	544	06/05/2024	05/01/2029
303250-AE-4	FAIR ISAAC CORP			1	3.B FE	84,285	99.5000	84,575	85,000	84,524	116	181			5.250	5.488	MN	570	4,463	06/21/2022	05/15/2026
33767D-AB-1	FIRSTCASH INC			1	3.B FE	62,734	94.7500	61,588	65,000	61,588	(1,280)	134			4.625	5.627	MS	1,002		10/15/2024	09/01/2028
345397-B8-5	FORD MOTOR CREDIT CO LLC			1	2.C FE	269,025	99.6660	298,999	300,000	298,635		12,313			2.300	6.640	FA	2,703	6,900	06/21/2022	02/10/2025
345397-C4-3	FORD MOTOR CREDIT CO LLC			1	2.C FE	205,250	101.8670	203,733	200,000	202,002		(1,705)			6.950	5.999	MS	4,440	13,900	01/18/2023	03/06/2026
359694-AB-2	HB FULLER CO			1	3.C FE	79,221	96.2110	81,779	85,000	81,762	(220)	1,216			4.000	5.679	FA	1,284	3,400	06/21/2022	02/15/2027
369550-BN-7	GENERAL DYNAMICS CORP			1	1.F FE	249,608	95.4540	238,634	250,000	249,888		78			1.150	1.182	JD	240	2,875	05/03/2021	06/01/2026
38016L-AC-9	GO DADDY OPCO/FINCO			1	3.C FE	81,900	91.2500	82,125	90,000	82,125	(574)	799			3.500	5.716	MS	1,050	1,575	06/24/2024	03/01/2029
38141G-YA-6	GOLDMAN SACHS GROUP INC			1	1.F FE	2,886,230	95.9900	2,879,712	3,000,000	2,954,077		36,648			1.431	2.693	MS	13,356	42,930	03/24/2023	03/09/2027
38141G-YM-0	GOLDMAN SACHS GROUP INC			1	1.F FE	2,438,485	94.6030	2,601,569	2,750,000	2,586,788		83,496			1.948	5.419	AO	10,416	53,570	03/07/2023	10/21/2027
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1	1.F FE	500,000	95.2450	476,224	500,000	500,000					2.640	2.640	FA	4,657	13,200	01/19/2022	02/24/2028
38869A-AC-1	GRAPHIC PACKAGING INTERN			1	3.B FE	92,250	90.7500	90,750	100,000	90,750	(2,063)	563			3.500	5.452	MS	1,167	1,750	08/16/2024	03/01/2029
40428H-VL-3	HSBC USA INC				1.F FE	998,300	100.1800	1,001,798	1,000,000	999,813		864			5.625	5.716	MS	16,250	56,250	03/09/2023	03/17/2025
417558-AA-1	HARVEST MIDSTREAM I LP			1	3.C FE	48,988	100.6250	50,313	50,000	49,196		188			7.500	8.015	MS	1,250	3,750	11/22/2023	09/01/2028
42704L-AE-4	HERC HOLDINGS INC			1	3.C FE	100,662	101.1250	101,125	100,000	100,394	(213)	(55)			6.625	6.425	JD	294	3,460	08/13/2024	06/15/2029
428102-AC-1	HESS MIDSTREAM OPERATION			1	3.A FE	153,148	99.6720	154,492	155,000	153,951	263	677			5.625	5.814	FA	3,294	8,719	06/21/2022	02/15/2026
428102-AE-7	HESS MIDSTREAM OPERATION			1	3.A FE	32,857	91.8750	32,156	35,000	32,156	(832)	131			4.250	5.554	FA	562	425	08/27/2024	02/15/2030
428102-AG-2	HESS MIDSTREAM OPERATION			1	3.A FE	35,192	100.9900	35,346	35,000	35,148	(20)	(24)			6.500	6.341	JD	190	1,232	06/05/2024	06/01/2029
42824C-BK-4	HP ENTERPRISE CO			1	2.B FE	2,760,420	96.3230	2,889,690	3,000,000	2,894,516		80,198			1.750	4.682	AO	13,125	52,500	04/18/2023	04/01/2026
428291-AM-0	HEXCEL CORP			1	3.A FE	14,983	99.6800	14,952	15,000	14,952	38	5			4.700	4.737	FA	266	743	06/03/2022	08/15/2025
431318-AS-3	HILCORP ENERGY I/HILCORP			1	3.B FE	67,865	96.7500	67,725	70,000	67,725	(820)	322			6.250	6.876	MN	729	4,375	01/11/2023	11/01/2028
431571-AF-5	HILLENBRAND INC			1	3.A FE	125,820	99.7500	124,688	125,000	124,688	(1,078)	(54)			6.250	6.031	FA	2,951	2,357	11/14/2024	02/15/2029
432833-AG-6	HILTON DOMESTIC OPERATIN			1	3.B FE	84,844	99.8750	84,894	85,000	84,894	93	116			5.375	5.369	MN	761	4,569	06/21/2022	05/01/2025
432833-AJ-0	HILTON DOMESTIC OPERATIN			1	3.B FE	21,375	91.8750	22,969	25,000	22,421		500			3.750	6.523	MN	156	938	10/27/2022	05/01/2029

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
432833-AP-6	HILTON DOMESTIC OPERATIN			1	3.B FE	40,000	99.8250	39,930	40,000	39,930	(70)				5.875	5.875	AO	588	1,208	03/22/2024	04/01/2029
436440-AM-3	HOLOGIC INC			1	3.B FE	29,629	96.9580	29,087	30,000	29,087	233	63			4.625	4.877	FA	578	1,388	06/03/2022	02/01/2028
437076-CM-2	HOME DEPOT INC			1	1.F FE	249,563	99.3800	248,449	250,000	249,957		146			2.700	2.760	AO	1,425	6,750	03/24/2022	04/15/2025
438127-AA-0	HONDA MOTOR CO LTD		D	1	1.G FE	500,000	99.5250	497,627	500,000	500,000					2.271	2.271	MS	3,501	11,355	03/03/2022	03/10/2025
449934-AD-0	QUINTILES IMS INC			1	3.B FE	200,030	98.6250	197,250	200,000	197,250	15	(15)			5.000	4.990	AO	2,111	10,000	06/03/2022	10/15/2026
451102-BT-3	ICAHN ENTERPRISES/FIN			1	3.C FE	67,053	98.8750	68,224	69,000	68,026	1,877	513			6.250	7.099	MN	551	4,461	11/08/2022	05/15/2026
451102-BZ-9	ICAHN ENTERPRISES/FIN			1	3.C FE	38,800	94.3750	37,750	40,000	37,750	1,406	244			5.250	5.983	MN	268	2,100	08/12/2022	05/15/2027
45258L-AA-5	IMOLA MERGER CORP			1	3.B FE	107,806	94.7500	108,963	115,000	108,511		705			4.750	6.245	MN	698	2,731	06/26/2024	05/15/2029
460599-AF-0	INTERNATIONAL GAME TECH		D	1	3.A FE	194,000	98.1250	196,250	200,000	196,250	(151)	2,401			4.125	5.593	AO	1,742	8,250	02/01/2024	04/15/2026
46284V-AC-5	IRON MOUNTAIN INC			1	3.C FE	153,837	97.5000	160,875	165,000	157,996	(9)	2,066			4.875	6.427	MS	2,368	8,044	10/17/2022	09/15/2027
46284V-AF-8	IRON MOUNTAIN INC			1	3.C FE	57,315	94.7500	56,850	60,000	56,492	(1,167)	328			4.875	5.826	MS	861	1,219	10/02/2024	09/15/2029
46284V-AG-6	IRON MOUNTAIN INC			1	3.C FE	66,017	96.5000	67,550	70,000	66,816		656			5.000	6.456	JJ	1,614	2,625	05/21/2024	07/15/2028
46284V-AP-6	IRON MOUNTAIN INC			1	3.C FE	15,301	102.0000	15,300	15,000	15,237		(64)			7.000	6.336	FA	397	525	03/08/2024	02/15/2029
46625H-RS-1	JPMORGAN CHASE & CO			1	1.F FE	4,175,720	98.0970	3,923,884	4,000,000	4,035,086		(28,256)			3.200	2.459	JD	5,689	128,000	10/02/2019	06/15/2026
46647P-DR-4	JPMORGAN CHASE & CO			1	1.E FE	991,120	99.9800	999,799	1,000,000	991,917		761			5.350	5.471	JD	4,458	53,500	12/12/2023	06/01/2034
46647P-ER-3	JPMORGAN CHASE & CO			1	1.E FE	750,000	96.3710	722,784	750,000	750,000					4.946	4.946	AO	7,110		10/15/2024	10/22/2035
48250N-AC-9	KFC HLD/PIZZA HUT/TACO			1	3.B FE	90,982	98.0000	93,100	95,000	92,535	(130)	839			4.750	5.806	JD	376	4,513	03/28/2023	06/01/2027
487836-BW-7	KELLOGG CO			1	2.B FE	972,420	98.3830	983,825	1,000,000	980,442		5,210			4.300	4.937	MN	5,494	43,000	06/08/2023	05/15/2028
49177J-AD-4	KENVUE INC			1	1.F FE	5,830,880	100.9340	5,803,698	5,750,000	5,783,249		(27,634)			5.350	4.823	MS	84,597	307,625	03/29/2023	03/22/2026
49327M-3F-9	KEY BANK NA			1	2.A FE	1,487,940	102.4460	1,536,690	1,500,000	1,492,278		2,394			5.850	6.048	MN	11,213	87,750	03/14/2023	11/15/2027
49327M-3G-7	KEY BANK NA			1	2.A FE	4,083,515	99.6620	4,235,635	4,250,000	4,184,105		57,880			4.700	6.222	JJ	86,003	199,750	03/21/2023	01/26/2026
494368-CB-7	KIMBERLY-CLARK CORP			1	1.F FE	1,844,260	92.3830	1,847,662	2,000,000	1,878,974		20,140			3.100	4.407	MS	16,361	62,000	03/29/2023	03/26/2030
49447B-AB-9	KIMCO REALTY OP LLC			1	2.A FE	1,497,225	95.1230	1,426,841	1,500,000	1,497,265		40			4.850	4.873	MS	21,219		09/12/2024	03/01/2035
494553-AE-0	KINDER MORGAN INC			1	2.B FE	1,543,800	98.6200	1,479,294	1,500,000	1,542,799		(1,001)			5.400	4.997	FA	33,750		09/19/2024	02/01/2034
49461M-AB-6	KINETIK HOLDINGS LP			1	3.A FE	131,988	101.8750	132,438	130,000	131,608		(380)			6.625	6.161	JD	383	8,828	06/10/2024	12/15/2028
501797-AN-4	L BRANDS INC			1	3.B FE	109,538	98.1250	112,844	115,000	111,117		1,104			5.250	6.476	FA	2,516	6,038	07/18/2023	02/01/2028
513272-AC-8	LAMB WESTON HLD			1	3.C FE	34,027	97.6270	34,170	35,000	34,170	(43)	185			4.875	5.617	MN	218	1,706	02/13/2024	05/15/2028
517834-AE-7	LAS VEGAS SANDS CORP			1	2.C FE	109,670	97.3400	116,808	120,000	115,420	250	2,593			3.500	5.981	FA	1,552	4,200	10/18/2022	08/18/2026
53229K-AA-7	LIGHTNING POWER LLC			1	3.C FE	67,925	102.6250	66,706	65,000	66,706	(1,075)	(143)			7.250	6.171	FA	1,767		09/18/2024	08/15/2032
536797-AE-3	LITHIA MOTORS INC			1	3.B FE	33,520	96.1250	33,644	35,000	33,644	(108)	232			4.625	5.959	JD	72	1,619	05/21/2024	12/15/2027
536797-AG-8	LITHIA MOTORS INC			1	3.B FE	50,146	91.0000	50,050	55,000	50,050	(495)	399			3.875	5.989	JD	178	1,066	08/13/2024	06/01/2029
548661-EP-8	LOWES COS INC			1	2.A FE	2,767,953	100.1600	2,754,395	2,750,000	2,757,763		(6,294)			4.800	4.550	AO	33,000	132,000	05/03/2023	04/01/2026
552953-CD-1	MGM RESORTS INTL			1	4.A FE	82,238	98.5000	83,725	85,000	83,028		791			4.625	6.111	MS	1,310	1,966	04/11/2024	09/01/2026
552953-CH-2	MGM RESORTS INTL			1	3.C FE	34,366	95.7500	33,513	35,000	33,513	(889)	36			4.750	5.254	AO	351	831	10/02/2024	10/15/2028
55617L-AP-7	MACYS RETAIL HLDGS LLC			1	3.A FE	6,839	97.5000	6,825	7,000	6,825	(33)	19			5.875	6.428	AO	103	206	05/03/2024	04/01/2029
55903V-AZ-6	WARNERMEDIA HOLDINGS INC			1	2.C FE	1,936,440	99.6430	1,992,852	2,000,000	1,994,953		24,023			3.638	4.896	MS	21,424	72,760	06/22/2022	03/15/2025
57629W-6F-2	MASSMUTUAL GLOBAL FUNDIN				1.B FE	1,998,620	99.8190	1,996,382	2,000,000	1,999,388		457			4.500	4.525	AO	20,250	90,000	04/04/2023	04/10/2026
57636Q-AN-4	MASTERCARD INC			1	1.D FE	1,995,180	99.5390	1,990,784	2,000,000	1,999,833		960			2.000	2.049	MS	13,111	40,000	11/25/2019	03/03/2025
57636Q-BC-7	MASTERCARD INC			1	1.E FE	1,746,080	95.6380	1,673,658	1,750,000	1,746,099		19			4.550	4.578	JJ	25,657		09/03/2024	01/15/2035
57638P-AA-2	MASTERBRAND INC			1	3.B FE	52,125	100.5000	50,250	50,000	50,250	(1,774)	(101)			7.000	5.968	JJ	1,789		09/18/2024	07/15/2032
57665R-AG-1	MATCH GROUP HLD II LLC			1	3.C FE	29,319	96.5000	28,950	30,000	28,950	(343)	118			5.000	5.481	JD	67	1,500	06/03/2022	12/15/2027
57665R-AN-6	MATCH GROUP INC			1	3.C FE	37,150	94.7500	37,900	40,000	37,900	(1)	534			4.625	6.358	JD	154	1,850	07/28/2023	06/01/2028
577081-BE-1	MATTEL INC			1	2.C FE	150,564	97.9450	156,712	160,000	156,675		2,509			3.375	5.102	AO	1,350	5,400	06/21/2022	04/01/2026
58506D-AA-6	MEDLINE BORROWER/MEDL CO			1	3.C FE	165,413	101.0000	166,650	165,000	165,375		(37)			6.250	6.172	AO	2,578	5,271	06/10/2024	04/01/2029
58769J-AF-4	MERCEDES-BENZ FIN NA			1	1.F FE	4,506,745	100.0760	4,503,416	4,500,000	4,503,033		(2,326)			4.800	4.743	MS	54,600	216,000	04/25/2023	03/30/2026

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
58933Y-BC-8	MERCK & CO INC			1	1.E FE	901,710	93.5420	935,423	1,000,000	949,128		19,492			1.700	3.905	JD	992	17,000	06/28/2022	06/10/2027
59217G-ER-6	MET LIFE GLOB FUNDING I				1.D FE	249,715	94.6520	236,629	250,000	249,881		57			1.875	1.899	JJ	2,214	4,688	01/03/2022	01/11/2027
59217G-FB-0	MET LIFE GLOB FUNDING I				1.D FE	749,430	99.4220	745,668	750,000	749,700		111			4.400	4.417	JD	92	49,500	06/27/2022	06/30/2027
609207-BE-4	MONDELEZ INTERNATIONAL			1	2.B FE	2,245,028	95.4050	2,146,610	2,250,000	2,245,162		135			4.750	4.778	FA	36,516		08/22/2024	08/28/2034
615394-AM-5	MOOG INC			1	3.C FE	116,179	95.2500	119,063	125,000	118,678	97	1,518			4.250	5.944	JD	236	5,313	06/05/2024	12/15/2027
617446-8V-4	MORGAN STANLEY			1	1.E FE	1,968,820	96.4950	1,929,890	2,000,000	1,992,861		7,483			0.985	1.368	JD	1,149	19,700	09/23/2021	12/10/2026
61747Y-EZ-4	MORGAN STANLEY			1	1.E FE	988,980	100.3290	1,003,291	1,000,000	995,768		3,726			5.050	5.461	JJ	21,463	50,500	02/24/2023	01/28/2027
61747Y-FE-0	MORGAN STANLEY			1	1.E FE	1,175,250	98.0480	1,225,596	1,250,000	1,182,893		6,054			5.250	6.083	AO	12,760	65,625	09/25/2023	04/21/2034
61747Y-FL-4	MORGAN STANLEY			1	1.E FE	1,297,788	99.5360	1,244,196	1,250,000	1,296,394		(1,394)			5.466	4.952	JJ	30,936		08/21/2024	01/18/2035
626738-AD-0	MURPHY OIL USA INC			1	3.B FE	35,443	99.2350	34,732	35,000	34,732	195	(158)			5.625	5.148	MN	328	1,969	06/03/2022	05/01/2027
629377-CE-0	NRG ENERGY INC			1	3.B FE	88,023	99.3750	89,438	90,000	88,452	237	367			5.750	6.263	JJ	2,386	5,175	01/23/2023	01/15/2028
629377-CQ-3	NRG ENERGY INC			1	3.B FE	86,084	90.6250	86,094	95,000	85,846	(1,293)	1,055			3.375	5.648	FA	1,211	1,181	08/21/2024	02/15/2029
629377-CR-1	NRG ENERGY INC			1	3.B FE	62,494	87.1250	60,988	70,000	60,988	(1,741)	234			3.625	5.656	FA	959		11/01/2024	02/15/2031
63938C-AH-1	NAVIENT CORP			1	3.C FE	15,090	100.1250	15,019	15,000	15,016		(31)			6.750	6.527	JD	17	1,013	06/03/2022	06/25/2025
63938C-AJ-7	NAVIENT CORP			1	3.C FE	30,508	101.0000	30,300	30,000	30,300	45	(195)			6.750	6.008	JD	90	2,025	12/14/2023	06/15/2026
63938C-AK-4	NAVIENT CORP			1	3.C FE	39,600	97.7500	43,988	45,000	42,016		1,187			5.000	8.358	MS	663	2,250	11/15/2022	03/15/2027
641062-BK-9	NESTLE HOLDINGS INC			1	1.D FE	5,599,275	100.7690	5,542,273	5,500,000	5,541,913		(33,353)			5.250	4.586	MS	86,625	288,750	03/29/2023	03/13/2026
64952W-FB-4	NEW YORK LIFE GLOBAL FDG				1.A FE	4,994,800	100.1280	5,006,390	5,000,000	4,997,726		1,724			4.700	4.738	AO	58,097	235,000	03/29/2023	04/02/2026
651229-AW-6	NEWELL BRANDS INC			1	3.C FE	129,907	99.6250	135,490	136,000	133,795	311	1,622			4.700	6.037	AO	1,598	8,063	06/21/2022	04/01/2026
653402-AL-6	NEXTERA ENERGY OPERATING			1	3.A FE	206,318	95.6250	210,375	220,000	210,375	(1,604)	3,135			3.875	5.506	AO	1,800	8,525	06/21/2022	10/15/2026
654106-AJ-2	NIKE INC			1	1.E FE	542,260	96.2930	481,465	500,000	516,202		(7,680)			2.750	1.163	MS	3,590	13,750	07/20/2021	03/27/2027
65473P-AN-5	NISOURCE INC			1	2.B FE	748,718	100.9180	756,881	750,000	749,138		237			5.250	5.289	MS	9,953	39,375	03/21/2023	03/30/2028
65558R-AA-7	NORDEA BANK ABP		D		1.D FE	1,999,840	99.5090	1,990,182	2,000,000	1,999,975		56			3.600	3.603	JD	5,000	72,000	05/31/2022	06/06/2025
668771-AK-4	NORTONLIFELOCK INC			1	3.C FE	69,738	101.1250	70,788	70,000	69,845		50			6.750	6.840	MS	1,194	4,725	10/28/2022	09/30/2027
670001-AG-1	NOVELIS CORP			1	3.C FE	175,126	94.7500	184,763	195,000	184,003	(67)	5,327			3.250	6.481	MN	810	6,338	09/28/2023	11/15/2026
67059T-AG-0	NUSTAR LOGISTICS LP			1	3.A FE	122,104	99.7500	124,688	125,000	124,080	238	894			5.750	6.531	AO	1,797	7,188	06/21/2022	10/01/2025
67059T-AH-8	NUSTAR LOGISTICS LP			1	3.A FE	52,125	100.2500	50,125	50,000	50,125	(1,907)	(93)			6.375	5.474	AO	797	1,594	09/18/2024	10/01/2030
680665-AJ-5	OLIN CORP			1	3.A FE	120,550	97.8710	122,339	125,000	121,915	16	840			5.125	5.946	MS	1,886	6,406	12/19/2022	09/15/2027
680665-AK-2	OLIN CORP			1	3.A FE	43,135	93.7500	42,188	45,000	42,188	(1,074)	126			5.000	5.890	FA	938	500	09/03/2024	02/01/2030
682680-CC-5	ONEOK INC			1	2.B FE	1,248,675	96.9650	1,212,056	1,250,000	1,248,756		81			4.400	4.423	AO	14,819		09/10/2024	10/15/2029
682691-AC-4	ONEMAIN FINANCE CORP			1	3.B FE	121,203	92.1250	119,763	130,000	119,763	(1,671)	231			3.875	5.879	MS	1,483		12/03/2024	09/15/2028
68902V-AH-0	OTIS WORLDWIDE CORP			1	2.B FE	1,290,748	99.2610	1,240,760	1,250,000	1,252,044		(11,445)			2.056	1.126	AO	6,139	25,700	07/28/2021	04/05/2025
69331C-AH-1	PG&E CORP			1	3.B FE	44,975	97.6250	48,813	50,000	46,631		814			5.000	7.191	JJ	1,250	2,500	09/29/2023	07/01/2028
693475-AX-3	PNC FINANCIAL SERVICES			2	1.G FE	803,313	96.6510	724,885	750,000	765,680		(11,097)			2.600	1.086	JJ	8,558	19,500	07/22/2021	07/23/2026
693475-BB-0	PNC FINANCIAL SERVICES			2	1.G FE	998,110	94.5730	945,730	1,000,000	999,377		380			1.150	1.189	FA	4,408	11,500	08/10/2021	08/13/2026
693475-BK-0	PNC FINANCIAL SERVICES			2	1.G FE	998,570	101.2140	1,012,140	1,000,000	999,117		272			5.354	5.387	JD	4,313	53,540	03/29/2023	12/02/2028
693475-BL-8	PNC FINANCIAL SERVICES			2	1.G FE	1,217,075	99.5880	1,244,851	1,250,000	1,237,097		11,385			4.758	5.768	JJ	25,607	59,475	03/15/2023	01/26/2027
69352P-AT-0	PPL CAPITAL FUNDING INC			1	2.A FE	746,145	98.8990	741,740	750,000	746,285		140			5.250	5.316	MS	15,531		08/06/2024	09/01/2034
69353R-EK-0	PNC BANK NA			2	1.F FE	2,132,600	99.7000	1,993,998	2,000,000	2,002,479		(40,418)			2.950	0.914	FA	20,978	59,000	09/28/2021	02/23/2025
70339P-AA-7	PATTERN ENERGY OP LP/PAT			1	3.C FE	93,947	93.3750	93,375	100,000	93,211	(1,793)	968			4.500	6.047	FA	1,700	2,475	09/27/2024	08/15/2028
74153W-CP-2	PRICOA GLOBAL FUNDING 1				1.D FE	1,999,620	94.6310	1,892,610	2,000,000	1,999,871		76			1.200	1.204	MS	8,000	24,000	09/22/2021	09/01/2026
74166M-AC-0	PRIME SECSRVC BRW/FINANC			1	3.B FE	105,117	99.6250	109,588	110,000	107,987		1,443			5.750	7.260	MS	1,862	6,325	08/08/2023	04/15/2026
74340X-CN-9	PROLOGIS LP			1	1.G FE	4,250,510	97.1580	4,129,194	4,250,000	4,250,510					5.000	4.998	JJ	93,854		08/07/2024	01/31/2035
744560-BU-9	PUBLIC SERVICE ELECTRIC			1	1.F FE	967,260	96.7290	967,291	1,000,000	977,825		6,048			3.700	4.423	MN	6,167	37,000	03/22/2023	05/01/2028
744560-CF-1	PUBLIC SERVICE ELECTRIC			1	1.F FE	3,978,280	95.7960	3,831,820	4,000,000	3,994,605		4,420			0.950	1.063	MS	11,189	38,000	09/20/2021	03/15/2026

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
74456Q-CN-4	PUBLIC SERVICE ELECTRIC			1	1.F FE	1,248,375	100.6090	1,257,606	1,250,000	1,248,544		129			5.200	5.217	FA	27,083	63,917	08/03/2023	08/01/2033
749571-AF-2	RHP HOTEL PPTY/RHP FINAN			1	3.C FE	67,309	96.7500	67,725	70,000	67,725	(111)	527			4.750	5.971	AO	702	3,325	03/27/2024	10/15/2027
74965L-AA-9	RLJ LODGING TRUST LP			1	3.C FE	111,854	97.2500	111,838	115,000	111,838	(309)	293			3.750	5.496	JJ	2,156		11/07/2024	07/01/2026
75281A-AS-8	RANGE RESOURCES CORP			1	3.B FE	94,515	99.6660	99,666	100,000	99,161		2,157			4.875	7.209	MN	623	4,875	09/29/2022	05/15/2025
75281A-BJ-7	RANGE RESOURCES CORP			1	3.C FE	46,913	102.9590	46,332	45,000	46,264		(649)			8.250	6.509	JJ	1,712	3,713	01/10/2024	01/15/2029
75513E-CQ-2	RAYTHEON TECH CORP			1	2.A FE	749,790	100.3120	752,340	750,000	749,916		69			5.000	5.010	FA	12,917	37,500	02/23/2023	02/27/2026
756109-AZ-7	REALTY INCOME CORP			1	1.G FE	246,088	95.3510	238,377	250,000	248,970		844			0.750	1.095	MS	552	1,875	07/14/2021	03/15/2026
756109-BE-3	REALTY INCOME CORP			1	1.G FE	2,321,288	99.9080	2,247,932	2,250,000	2,263,782		(20,212)			4.625	3.654	MN	17,344	104,063	06/22/2022	11/01/2025
756109-BS-2	REALTY INCOME CORP			1	1.G FE	1,715,403	99.4130	1,739,719	1,750,000	1,724,967		5,578			4.700	5.104	JD	3,656	82,250	04/17/2023	12/15/2028
771196-BT-8	ROCHE HOLDINGS INC			1	1.C FE	250,000	99.6020	249,004	250,000	250,000					2.132	2.132	MS	1,643	5,330	03/03/2022	03/10/2025
77313L-AA-1	ROCKETMTGE CO-ISSUER INC			1	3.A FE	143,940	94.8880	151,820	160,000	151,617	(131)	3,868			2.875	5.660	AO	971	4,600	01/12/2023	10/15/2026
780153-AG-7	ROYAL CARIBBEAN CRUISES		D		3.A FE	163,652	104.6250	162,169	155,000	161,896		(1,756)			7.500	5.750	AO	2,454	11,625	03/27/2024	10/15/2027
780153-BH-4	ROYAL CARIBBEAN CRUISES		D	1	3.A FE	106,291	98.0000	107,800	110,000	107,413		1,123			4.250	5.911	JJ	2,338	2,338	06/25/2024	07/01/2026
78410G-AD-6	SBA COMMUNICATIONS CORP			1	3.B FE	78,825	95.7500	81,388	85,000	81,388	(59)	1,527			3.875	6.004	FA	1,244	3,294	03/29/2023	02/15/2027
78410G-AG-9	SBA COMMUNICATIONS CORP			1	3.B FE	102,841	90.3750	103,931	115,000	103,931	(711)	1,771			3.125	5.624	FA	1,497	2,031	08/13/2024	02/01/2029
78442P-GD-2	SLM CORP			1	3.A FE	78,958	98.7500	83,938	85,000	83,165		2,088			4.200	6.935	AO	615	3,570	12/12/2022	10/29/2025
78442P-GE-0	SLM CORP			1	3.A FE	39,763	95.1250	42,806	45,000	42,313		1,335			3.125	6.636	MN	230	1,406	01/11/2023	11/02/2026
78454L-AW-0	SM ENERGY CO			1	3.C FE	49,226	99.0000	49,500	50,000	49,415		142			6.500	6.878	JJ	1,499	3,250	09/05/2023	07/15/2028
78454L-AX-8	SM ENERGY CO			1	3.C FE	44,901	98.7500	44,438	45,000	44,438	(469)	6			6.750	6.802	FA	1,316		11/18/2024	08/01/2029
81211K-AX-8	SEALED AIR CORP			1	3.C FE	55,861	99.9590	54,977	55,000	54,977	273	(295)			5.500	4.931	MS	891	3,025	06/21/2022	09/15/2025
812127-AA-6	SEALED AIR CORP			1	3.B FE	100,313	99.7500	99,750	100,000	99,750	(391)	(83)			6.125	6.028	FA	2,552	6,125	03/23/2023	02/01/2028
81725W-AK-9	SENSATA TECHNOLOGIES BV		D	1	3.B FE	44,489	91.7650	45,882	50,000	45,882	(50)	805			4.000	6.189	AO	422	2,000	02/27/2023	04/15/2029
827048-AW-9	SILGAN HOLDINGS INC			1	3.B FE	56,684	95.2500	57,150	60,000	57,150	(266)	732			4.125	5.670	AO	619	2,475	01/10/2024	02/01/2028
82967N-BA-5	SIRIUS XM RADIO INC			1	3.C FE	126,378	97.0000	126,100	130,000	125,500	(262)	697			5.000	5.808	FA	2,708	4,750	10/08/2024	08/01/2027
82967N-BL-1	SIRIUS XM RADIO INC			1	3.C FE	112,662	95.7500	119,688	125,000	119,204	49	2,918			3.125	5.801	MS	1,302	3,906	06/21/2022	09/01/2026
845011-AH-8	SOUTHWEST GAS CORP			1	2.A FE	748,898	101.2670	759,502	750,000	749,255		206			5.450	5.484	MS	11,127	40,875	03/21/2023	03/23/2028
845467-AL-3	SOUTHWESTERN ENERGY CO			1	3.A FE	101,057	99.9860	99,986	100,000	99,986	769	(366)			6.450	5.951	JJ	2,831	5,700	06/21/2022	01/23/2025
845467-AR-0	SOUTHWESTERN ENERGY CO			1	2.C FE	29,250	98.5050	29,551	30,000	29,497	178	106			5.375	5.843	FA	672	1,613	07/28/2022	02/01/2029
85172F-AN-9	SPRINGLEAF FINANCE CORP			1	3.B FE	30,459	101.7500	30,525	30,000	30,257		(196)			7.125	6.375	MS	629	2,138	12/14/2023	03/15/2026
852234-AP-8	BLOCK INC			1	3.A FE	123,002	88.0000	123,200	140,000	122,796	(1,148)	942			3.500	5.654	JD	408	2,450	08/23/2024	06/01/2031
853496-AC-1	STANDARD INDUSTRIES INC			1	3.B FE	104,981	97.6250	107,388	110,000	107,353	(9)	1,130			5.000	6.225	FA	2,078	5,500	01/26/2023	02/15/2027
855244-BE-8	STARBUCKS CORP			1	2.A FE	2,755,813	100.2050	2,755,627	2,750,000	2,752,410		(2,049)			4.750	4.669	FA	49,347	130,625	03/28/2023	02/15/2026
85571B-AU-9	STARWOOD PROPERTY TRUST			1	3.C FE	116,912	96.5000	120,625	125,000	120,625	96	1,918			3.625	5.730	JJ	2,089	3,625	10/15/2024	07/15/2026
85571B-BB-0	STARWOOD PROPERTY TRUST			1	3.C FE	25,869	102.5000	25,625	25,000	25,625	(237)	(7)			7.250	6.201	AO	453		12/17/2024	04/01/2029
857477-AT-0	STATE STREET CORP				1.F FE	4,192,795	99.2780	4,219,294	4,250,000	4,238,041		18,391			3.550	4.007	FA	55,740	150,875	06/17/2022	08/18/2025
863667-BE-0	STRYKER CORP			1	2.A FE	748,433	96.8800	726,602	750,000	748,519		87			4.250	4.297	MS	9,740		09/04/2024	09/11/2029
863667-BF-7	STRYKER CORP			1	2.A FE	746,025	95.2400	714,297	750,000	746,122		97			4.625	4.692	MS	10,599		09/04/2024	09/11/2034
86614R-AM-9	SUMMIT MATERIALS LLC/FIN			1	3.C FE	29,644	100.0000	30,000	30,000	29,783	22	79			6.500	6.700	MS	574	1,950	06/21/2022	03/15/2027
86765L-AQ-0	SUNOCO LP/FINANCE CORP			1	3.A FE	73,934	99.6250	74,719	75,000	74,067	80	128			6.000	6.234	AO	950	4,500	06/21/2022	04/15/2027
86765L-AT-4	SUNOCO LP/FINANCE CORP			1	3.A FE	140,388	93.7500	140,625	150,000	140,470	(824)	906			4.500	6.029	MN	863	3,375	08/21/2024	05/15/2029
86959L-AJ-2	SVENSKA HANDELSBANKEN AB		D		1.C FE	1,997,800	99.6480	1,992,968	2,000,000	1,999,661		748			3.650	3.689	JD	4,258	73,000	06/01/2022	06/10/2025
86959L-AL-7	SVENSKA HANDELSBANKEN AB		D		1.C FE	2,246,670	98.6140	2,218,806	2,250,000	2,248,292		653			3.950	3.983	JD	5,184	88,875	06/01/2022	06/10/2027
871503-AU-2	SYMANTEC CORP			1	3.C FE	89,123	99.6250	89,663	90,000	89,663	243	320			5.000	5.375	AO	950	4,500	06/21/2022	04/15/2025
87470L-AG-6	TALLGRASS NRG PRTNR/FIN			1	4.A FE	73,691	99.0700	74,303	75,000	74,035		344			6.000	6.647	MS	1,500	3,750	03/28/2024	03/01/2027
87612E-BS-4	TARGET CORP			1	1.F FE	745,688	94.9550	712,162	750,000	745,803		116			4.500	4.572	MS	10,781		09/03/2024	09/15/2034

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
87724R-AA-0	TAYLOR MORRISON COMM			1	3.A FE	34,213	100.0000	35,000	35,000	34,537		169			5.875	6.466	JD	91	2,056	01/09/2023	06/15/2027
87724R-AB-8	TAYLOR MORRISON COMM			1	3.A FE	39,600	99.2500	39,700	40,000	39,675		75			5.750	6.047	JJ	1,061	1,150	04/02/2024	01/15/2028
87724R-AJ-1	TAYLOR MORRISON COMM			1	3.A FE	24,504	95.6940	23,923	25,000	23,923	(598)	17			5.125	5.528	FA	534		10/15/2024	08/01/2030
87901J-AJ-4	TEGNA INC			1	3.A FE	69,147	94.7500	71,063	75,000	70,158	(235)	1,029			4.625	6.782	MS	1,021	2,544	12/11/2024	03/15/2028
879369-AF-3	TELEFLEX INC			1	3.B FE	29,746	96.6250	28,988	30,000	28,988	(353)	45			4.625	4.803	MN	177	1,388	06/03/2022	11/15/2027
88033G-DB-3	TENET HEALTHCARE CORP			1	3.C FE	119,649	98.0000	122,500	125,000	121,340	(167)	1,035			5.125	6.212	MN	1,068	6,406	03/28/2024	11/01/2027
88033G-DH-0	TENET HEALTHCARE CORP			1	3.C FE	118,438	95.6250	119,531	125,000	119,531	(666)	1,220			4.625	5.870	JD	257	5,781	07/13/2023	06/15/2028
880779-BA-0	TEREX CORP			1	3.C FE	33,742	95.2270	33,329	35,000	33,329	(450)	38			5.000	5.917	MN	224	875	11/06/2024	05/15/2029
88104L-AE-3	TERRAFORM POWER OPERATIN			1	3.C FE	108,559	96.0000	110,400	115,000	109,871	(1,095)	1,054			5.000	6.233	JJ	2,412	4,500	08/22/2024	01/31/2028
89055F-AB-9	TOPBUILD CORP			1	3.B FE	31,834	91.5290	32,035	35,000	32,035	(87)	288			3.625	5.860	MS	374	634	07/08/2024	03/15/2029
89236T-KN-4	TOYOTA MOTOR CREDIT CORP				1.E FE	1,499,355	100.0040	1,500,062	1,500,000	1,499,992		333			4.800	4.823	JJ	34,200	72,000	01/09/2023	01/10/2025
89236T-KT-1	TOYOTA MOTOR CREDIT CORP				1.E FE	993,550	99.8710	998,706	1,000,000	996,894		2,131			4.450	4.685	MN	5,315	44,500	05/31/2023	05/18/2026
89236T-MK-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,247,463	98.8440	1,235,544	1,250,000	1,247,642		179			4.550	4.596	FA	22,434		08/06/2024	08/09/2029
893647-BU-0	TRANSDIGM INC			1	3.C FE	258,662	100.1250	255,319	255,000	255,319	(3,063)	(280)			6.375	5.908	MS	5,419	5,376	11/06/2024	03/01/2029
89788M-AD-4	TRUIST FINANCIAL CORP			2	2.A FE	4,326,560	95.8270	4,551,802	4,750,000	4,570,572		144,303			1.267	4.543	MS	19,894	60,183	04/17/2023	03/02/2027
89788M-AH-5	TRUIST FINANCIAL CORP			1	2.A FE	1,000,000	99.6520	996,521	1,000,000	1,000,000					4.260	4.260	JJ	18,105	42,600	07/25/2022	07/28/2026
90138F-AC-6	TWILIO INC			1	3.C FE	54,619	91.6250	54,975	60,000	54,822	(277)	480			3.625	5.843	MS	640	1,088	08/27/2024	03/15/2029
90353T-AG-5	UBER TECHNOLOGIES INC			1	2.B FE	80,400	100.8540	80,683	80,000	80,206		(194)			6.250	5.885	JJ	2,306	2,500	03/27/2024	01/15/2028
904764-AY-3	UNILEVER CAPITAL CORP			1	1.E FE	681,915	96.5360	724,022	750,000	712,831		14,558			2.900	5.173	MN	3,383	21,750	10/20/2022	05/05/2027
904764-BV-8	UNILEVER CAPITAL CORP			1	1.E FE	1,980,440	96.0920	1,921,844	2,000,000	1,981,039		599			4.625	4.749	FA	35,715		08/07/2024	08/12/2034
90932L-AG-2	UNITED AIRLINES INC			1	3.A FE	162,839	98.2500	171,938	175,000	170,480	49	3,197			4.375	6.450	AO	1,616	7,656	06/21/2022	04/15/2026
911365-BF-0	UNITED RENTALS NORTH AM			1	3.A FE	178,525	99.2500	178,650	180,000	178,430	(171)	239			5.500	5.672	FA	3,740	9,900	03/16/2023	05/15/2027
911365-BG-8	UNITED RENTALS NORTH AM			1	3.A FE	29,775	97.2500	29,175	30,000	29,175	(2)	39			4.875	5.033	JJ	674	1,463	07/28/2022	01/15/2028
911365-BN-3	UNITED RENTALS NORTH AM			1	3.B FE	51,500	90.8750	49,981	55,000	49,981	(1,701)	183			4.000	5.270	JJ	1,014		08/23/2024	07/15/2030
91159H-HN-3	US BANCORP			2	1.G FE	4,220,040	96.7300	3,869,200	4,000,000	4,069,940		(46,725)			2.375	1.176	JJ	41,958	95,000	09/27/2021	07/22/2026
91159H-JK-7	US BANCORP			1	1.F FE	2,184,153	98.9200	2,225,705	2,250,000	2,202,388		13,870			4.653	5.407	FA	43,622	104,693	12/13/2023	02/01/2029
91324P-EN-8	UNITEDHEALTH GROUP INC			1	1.F FE	749,933	100.5310	753,980	750,000	749,977		28			5.150	5.154	AO	8,154	38,625	10/25/2022	10/15/2025
91324P-EU-2	UNITEDHEALTH GROUP INC			1	1.F FE	4,242,010	97.7910	4,156,105	4,250,000	4,244,065		1,319			4.250	4.288	JJ	83,288	180,625	03/23/2023	01/15/2029
92328M-AA-1	VENTURE GLOBAL CALCASIEU			1	3.B FE	87,290	91.5000	86,925	95,000	86,523	(1,520)	734			3.875	5.691	FA	1,391	1,356	12/02/2024	08/15/2029
92328M-AB-9	VENTURE GLOBAL CALCASIEU			1	3.B FE	35,872	89.6250	35,850	40,000	35,850	(32)	10			4.125	6.033	FA	623		12/23/2024	08/15/2031
92332Y-AA-9	VENTURE GLOBAL LNG INC			1	3.B FE	80,934	103.7500	83,000	80,000	80,744		(201)			8.125	7.685	JD	542	6,500	03/27/2024	06/01/2028
92332Y-AC-5	VENTURE GLOBAL LNG INC			1	3.B FE	48,038	110.3750	49,669	45,000	47,628		(409)			9.500	7.716	FA	1,781	3,289	03/15/2024	02/01/2029
92332Y-AE-1	VENTURE GLOBAL LNG INC			1	3.B FE	86,640	101.3750	86,169	85,000	86,013	(558)	(69)			7.000	6.471	JJ	2,595		10/30/2024	01/15/2030
927804-GM-0	VIRGINIA ELEC & POWER CO			1	1.F FE	1,498,365	100.2530	1,503,801	1,500,000	1,498,557		132			5.300	5.314	FA	30,033	80,604	08/08/2023	08/15/2033
92826C-AD-4	VISA INC			1	1.D FE	5,375,125	98.8060	5,434,319	5,500,000	5,460,977		39,444			3.150	3.916	JD	8,181	173,250	04/25/2023	12/14/2025
92840V-AA-0	VISTRA OPERATIONS CO LLC			1	3.B FE	124,599	99.5000	129,350	130,000	127,681		1,277			5.500	6.650	MS	2,383	7,150	06/21/2022	09/01/2026
92840V-AB-8	VISTRA OPERATIONS CO LLC			1	3.B FE	84,685	99.3750	84,469	85,000	84,469	467	64			5.625	5.714	FA	1,806	4,781	06/03/2022	02/15/2027
92840V-AF-9	VISTRA OPERATIONS CO LLC			1	3.B FE	86,850	97.7500	87,975	90,000	87,975	68	607			5.000	5.816	JJ	1,888	4,500	07/26/2022	07/31/2027
92840V-AH-5	VISTRA OPERATIONS CO LLC			1	3.B FE	75,062	94.0000	75,200	80,000	75,001	(626)	565			4.375	5.817	MN	583	2,297	08/23/2024	05/01/2029
928668-BR-2	VOLKSWAGEN GROUP AMERICA			1	1.G FE	1,999,100	99.6170	1,992,338	2,000,000	1,999,864		309			3.950	3.966	JD	5,486	79,000	05/31/2022	06/06/2025
928668-CM-2	VOLKSWAGEN GROUP AMERICA			1	1.G FE	997,870	97.5310	975,305	1,000,000	998,014		144			4.950	4.999	FA	18,700		08/08/2024	08/15/2029
92939U-AK-2	WEC ENERGY GROUP INC			1	2.A FE	1,504,245	100.0460	1,500,689	1,500,000	1,501,621		(1,594)			4.750	4.635	JJ	34,042	71,250	04/04/2023	01/09/2026
931142-EE-9	WALMART INC			1	1.C FE	2,868,783	97.9190	2,447,968	2,500,000	2,683,255		(54,991)			3.700	1.377	JD	1,285	92,500	07/22/2021	06/26/2028
931142-ER-0	WALMART INC			1	1.C FE	1,502,940	94.6090	1,419,128	1,500,000	1,500,994		(601)			1.050	1.009	MS	4,550	15,750	09/20/2021	09/17/2026
94419N-AA-5	WAYFAIR LLC			1	3.B FE	103,527	99.8750	100,874	101,000	100,874	(2,566)	(87)			7.250	6.526	AO	1,688		12/02/2024	10/31/2029

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
95000U-2A-0	WELLS FARGO & COMPANY			2	2.A FE	2,386,305	96.4580	2,170,294	2,250,000	2,312,981		(25,304)			3.584	2.373	MN	8,736	80,640	01/11/2022	05/22/2028
95000U-2K-8	WELLS FARGO & COMPANY			1	1.E FE	2,125,440	99.7260	2,243,826	2,250,000	2,242,500		66,259			2.164	5.243	FA	18,935	48,690	03/24/2023	02/11/2026
95000U-2X-0	WELLS FARGO & COMPANY			1	2.A FE	1,500,000	99.5760	1,493,637	1,500,000	1,500,000					3.908	3.908	AO	10,747	58,620	04/18/2022	04/25/2026
95081Q-AQ-7	WESCO DISTRIBUTION INC			1	3.B FE	115,000	101.3750	116,581	115,000	115,000					6.375	6.375	MS	2,159	3,829	02/26/2024	03/15/2029
958254-AE-4	WESTERN MIDSTREAM OPERAT			1	2.C FE	193,441	99.4940	198,988	200,000	199,010		2,293			3.950	5.160	JD	658	7,900	06/21/2022	06/01/2025
96926J-AC-1	WILLIAM CARTER			1	3.B FE	34,017	99.1520	34,703	35,000	34,412	43	203			5.625	6.295	MS	580	1,969	06/21/2022	03/15/2027
969457-CH-1	WILLIAMS COMPANIES INC			1	2.B FE	749,303	100.7060	755,296	750,000	749,715		230			5.400	5.434	MS	13,388	40,500	02/27/2023	03/02/2026
976656-CS-5	WISCONSIN ELECTRIC POWER			1	1.F FE	749,858	95.3280	714,961	750,000	749,872		14			4.600	4.602	AO	10,350		09/09/2024	10/01/2034
976826-BL-0	WISCONSIN POWER & LIGHT			1	2.A FE	540,605	95.5510	477,756	500,000	516,810		(6,424)			3.050	1.692	AO	3,219	15,250	03/12/2021	10/15/2027
976843-BP-6	WISCONSIN PUBLIC SERVICE			1	1.F FE	1,849,593	100.5240	1,859,701	1,850,000	1,849,877		137			5.350	5.358	MN	14,021	98,975	11/07/2022	11/10/2025
98310W-AS-7	TRAVEL + LEISURE CO			1	3.C FE	177,427	100.5000	180,900	180,000	178,965		(141)	593		6.625	6.928	JJ	5,002	9,772	06/28/2024	07/31/2026
98311A-AB-1	WYNDHAM HOTELS & RESORTS			1	3.B FE	89,599	95.0000	90,250	95,000	89,705		(638)	694		4.375	5.892	FA	1,570	1,969	12/12/2024	08/15/2028
983133-AA-7	WYNN RESORTS FINANCE LLC			1	3.C FE	53,592	95.5000	52,525	55,000	52,525		(1,108)	41		5.125	5.729	AO	705		11/01/2024	10/01/2029
98389B-BA-7	XCEL ENERGY INC			1	2.A FE	998,670	99.5710	995,714	1,000,000	998,839			109		5.450	5.467	FA	20,589	56,317	07/31/2023	08/15/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						233,590,342	XXX	230,782,186	235,388,000	234,038,112	(58,594)	594,140			XXX	XXX	XXX	2,476,886	7,285,976	XXX	XXX
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1			2	1.A FE	2,104,113	97.3260	2,165,235	2,224,723	2,111,963		18,389			4.650	5.731	MON	8,621	103,450	03/08/2023	10/25/2067
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1			2	1.A FE	850,679	95.9490	856,687	892,861	857,917		9,045			4.800	6.139	MON	3,571	42,857	08/16/2023	09/25/2067
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1			2	1.A FE	1,462,847	98.8140	1,445,519	1,462,865	1,462,847					5.138	4.965	MON	6,264	18,791	09/17/2024	09/25/2069
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 22-NQM2 A			2,4	1.A FE	757,376	98.3030	744,535	757,387	757,376		3			4.272	4.202	MON	2,696	32,356	05/25/2022	11/25/2061
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A			2	1.A	1,542,603	99.4480	1,534,091	1,542,604	1,542,603					5.757	5.659	MON	7,401	88,808	01/20/2023	01/25/2063
12570D-AA-4	CIM TRUST 23-I1 A1			2	1.A	582,565	100.0160	582,642	582,550	582,540		2			6.031	5.926	MON	2,928	35,135	04/04/2023	04/25/2058
12659Y-AA-2	COLT FUNDING LLC 22-3 A1			2,4	1.A FE	688,720	94.0890	707,117	751,544	698,532		10,454			3.901	5.705	MON	2,443	29,318	11/16/2022	02/25/2067
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A			2	1.A	775,239	90.4330	774,826	856,800	781,607		11,225			3.500	5.261	MON	2,499	29,988	05/02/2023	06/25/2062
19685W-AA-9	COLT FUNDING LLC 21-2 A1			2	1.A FE	654,060	81.0700	652,864	805,306	680,506		27,520			0.924	4.969	MON	620	7,441	01/11/2023	08/25/2066
19688M-AA-8	COLT FUNDING LLC 22-8 A1			2,4	1.A FE	1,538,078	98.1990	1,502,630	1,530,188	1,536,147		(1,447)			6.467	6.230	MON	8,246	98,957	03/21/2023	08/25/2067
19688N-AB-4	COLT FUNDING LLC 23-1 A2			2	1.C FE	504,962	100.1160	505,557	504,969	504,969					6.503	6.408	MON	2,737	32,838	04/18/2023	04/25/2068
22758C-AB-7	CROSS 23-H1 A2			2	1.A	1,897,057	100.3320	1,903,380	1,897,090	1,897,090					6.918	6.833	MON	10,937	131,241	07/31/2023	03/25/2068
24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1			2,4	1.A FE	1,166,063	86.1800	1,234,083	1,431,988	1,198,325		60,230			1.194	6.564	MON	1,425	17,098	10/04/2023	08/25/2066
24381Y-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE 22-3 A2			2	1.B	670,188	99.8200	684,432	685,669	671,650		3,841			5.300	5.833	MON	3,028	36,029	02/16/2023	07/25/2067
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T 22-3 A1			2,4	1.A	1,600,893	97.3070	1,575,062	1,618,657	1,602,377		2,173			5.000	5.140	MON	6,744	80,913	07/22/2022	08/25/2067
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1			2	1.A	389,679	86.9530	369,306	424,718	389,743		1,003			3.500	4.939	MON	1,239	3,716	09/03/2024	09/25/2048
46653P-BM-8	JP MORGAN MORTGAGE TRUST 21-6 A15			2	1.A	910,683	78.3910	872,593	1,113,134	927,196		20,349			2.500	5.194	MON	2,319	27,828	01/18/2023	10/25/2051
59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2			2	1.A	789,114	98.4370	793,173	805,766	790,061		3,016			6.050	6.402	MON	4,062	48,749	02/24/2023	10/25/2067
670855-AA-3	ONSLOW BAY FINANCIAL LLC 23-NQM1 A1			2	1.A	1,091,686	101.1640	1,102,996	1,090,302	1,091,194		(385)			6.120	5.977	MON	5,561	66,727	03/21/2023	11/25/2062
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1			2,4	1.A	2,210,510	89.0900	2,309,703	2,592,562	2,250,682		57,157			2.305	5.792	MON	4,980	59,759	04/12/2023	11/25/2061
67115D-AA-0	ONSLOW BAY FINANCIAL LLC 21-NQM4 A1			2	1.A	703,626	81.2200	704,725	867,669	717,523		21,651			1.957	5.694	MON	1,415	16,980	03/31/2023	10/25/2061
74938Q-AA-2	WOODWARD CAPITAL MANAGEMENT 24-INV1 A1			2	1.A	708,542	100.7970	700,506	694,968	708,491		(663)			6.500	5.524	MON	3,764	11,293	09/09/2024	06/25/2054
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2			2	1.A	894,124	97.0940	878,016	904,297	894,135		1,034			5.500	5.734	MON	4,145	20,723	08/07/2024	07/25/2054
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1			2	1.A	817,899	97.5760	806,391	826,422	817,899		1,199			6.000	6.122	MON	4,132	49,585	08/08/2023	09/25/2053
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1			2	1.A	859,470	94.8130	823,637	868,700	859,942		957			5.000	5.112	MON	3,620	43,435	01/18/2023	01/25/2053
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2			2	1.A FE	901,143	97.7190	877,979	898,476	901,143		(291)			5.500	5.247	MON	4,118	12,354	09/05/2024	10/25/2054
87267T-AB-7	TOORAK MORTGAGE CORP 21-INV2 A2			2	1.C	427,938	85.9650	428,853	498,872	430,432		11,427			2.119	5.003	MON	881	10,571	01/19/2023	11/25/2056
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2			2,4	1.A	750,149	98.5420	772,276	783,701	773,520		13,765			3.500	5.404	MON	2,286	27,430	12/02/2022	10/25/2056
89173U-AD-9	TOWD POINT MORTGAGE TRUST 17-4 M2			2	1.A	626,484	86.2800	647,097	750,000	643,960		11,592			3.250	5.632	MON	2,031	24,375	06/20/2023	06/25/2057

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
89180N-AB-0	TOWD POINT MORTGAGE TRUST 22-3 A2			2	1.A	1,592,158	88.4680	1,548,183	1,750,000	1,605,624		8,553			4.279	5.186	MON	6,240	82,949	05/12/2023	08/01/2062
89180Y-AF-7	TOWD POINT MORTGAGE TRUST 22-4 A2			2	1.E	1,830,234	88.7450	1,774,900	2,000,000	1,844,047		8,343			4.314	5.144	MON	7,190	96,452	05/12/2023	09/25/2062
89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A			2	1.A	695,036	97.4350	676,646	694,461	694,461		(758)			6.875	6.638	MON	3,979	47,744	02/24/2023	02/25/2063
924921-AA-7	VERUS SECURITIZATION TRUST 22-5 A1			2,4	1.A FE	603,428	92.5600	570,753	616,630	605,868		1,801			3.800	4.154	MON	1,953	23,432	05/27/2022	04/25/2067
924925-AA-8	VERUS SECURITIZATION TRUST 24-7 A1			2	1.A	732,851	98.9290	725,006	732,856	732,851					5.095	4.922	MON	3,112	9,335	09/11/2024	09/25/2069
92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1			2	1.A	343,167	83.9160	351,051	418,337	352,446		13,115			0.938	4.803	MON	327	3,924	01/11/2023	07/25/2066
92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1			2	1.A	545,140	99.9150	544,679	545,143	545,140		1			5.850	5.738	MON	2,658	31,891	01/11/2023	12/25/2067
92539F-AB-9	VERUS SECURITIZATION TRUST 23-INV1 A2			2	1.B	1,092,574	99.4280	1,086,328	1,092,578	1,092,574		1			6.556	6.405	MON	5,969	71,629	02/13/2023	02/25/2068
92539G-AB-7	VERUS SECURITIZATION TRUST 23-3 A2			2	1.A	503,299	100.8760	507,713	503,306	503,299		(5)			6.438	6.292	MON	2,700	32,403	04/14/2023	03/25/2068
92539L-AB-6	VERUS SECURITIZATION TRUST 21-3 A2			2	1.A	561,725	82.8150	552,157	666,736	576,051		21,064			1.283	5.197	MON	713	8,554	05/11/2023	06/25/2066
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2			2	1.A	494,570	100.4340	496,722	494,575	494,575					6.116	6.014	MON	2,521	30,248	05/15/2023	05/25/2068
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3			2,4	1.A	509,079	86.7810	508,850	586,359	523,978		13,726			2.500	5.521	MON	1,222	14,659	12/06/2022	12/25/2050
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						38,379,751	XXX	38,298,899	40,765,769	38,653,284		349,087			XXX	XXX	XXX	153,297	1,661,965	XXX	XXX
04021E-AA-4	ARES COMMERCIAL MORTGAGE TRUST 24-IND2 A				1.A FE	2,493,750	100.1830	2,504,571	2,500,000	2,493,838		89			5.840	5.983	MON	6,895	26,057	09/30/2024	10/15/2034
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A			2,4	1.A FE	763,662	100.1460	764,779	763,662	763,662					6.098	6.303	MON	2,070	52,648	01/28/2022	02/15/2037
06644E-AG-3	23-5YR1 A3			2	1.A	4,119,919	103.2860	4,131,424	4,000,000	4,078,020		(25,141)			6.260	5.492	MON	20,867	250,400	03/30/2023	03/15/2056
09660W-AU-5	BMO MORTGAGE TRUST 24-5C7 A3			2	1.A	2,059,988	101.6790	2,033,572	2,000,000	2,058,051		(1,936)			5.566	4.835	MON	9,276	18,552	10/17/2024	11/15/2057
17290Y-AR-9	CITIGROUP COMMERCIAL MORTGAGE 16-C1 A4			2,4	1.A	3,786,376	97.0830	3,480,442	3,585,000	3,624,663		(32,271)			3.209	2.272	MON	9,587	115,043	09/23/2019	05/10/2049
17291N-AA-9	CITIGROUP COMMERCIAL MORTGAGE 23-SMRT A				1.A	1,030,000	101.6440	1,016,443	1,000,000	1,020,892		(5,777)			6.015	5.302	MON	5,012	59,171	05/10/2023	06/10/2028
23312V-AF-3	DEUTSCHE BANK COMMERCIAL MORTG 16-C3 A5			2,4	1.A	2,862,686	96.8380	2,663,054	2,750,000	2,775,457		(17,497)			2.890	2.224	MON	6,623	79,475	10/09/2019	08/10/2049
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A			2,4	1.A FE	199,418	99.9690	199,356	199,418	199,418					5.512	5.696	MON	397	12,826	09/17/2021	09/17/2036
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A			2,4	1.A FE	283,105	100.0100	283,133	283,105	283,105					5.562	5.636	MON	700	18,336	05/06/2021	06/16/2036
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A			2,4	1.A FE	1,074,855	99.6570	1,071,163	1,074,855	1,074,855					5.570	5.656	MON	2,675	70,328	09/10/2021	10/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A			2,4	1.A FE	919,866	99.8750	918,717	919,866	919,866					5.716	5.945	MON	2,203	61,222	01/07/2022	02/19/2037
55287E-AA-5	MF1 MULTIFAMILY HOUSING MORTGA 24-FL16 A			2	1.A FE	1,995,000	100.2500	2,004,996	2,000,000	1,995,161		161			5.916	6.062	MON	4,602	16,948	10/18/2024	11/18/2039
61690V-AY-4	MORGAN STANLEY BAML TRUST 15-C26 A4			2,4	1.A	1,047,148	99.1220	991,223	1,000,000	1,000,985		(10,708)			3.252	2.262	MON	2,710	32,520	11/22/2019	10/15/2048
810064-AA-3	23-SFS A				1.A	2,000,000	101.1150	2,022,290	2,000,000	2,000,000					5.910	5.875	MON	9,850	118,195	02/24/2023	03/15/2040
87231E-AA-5	TAUBMAN CENTERS COMMERCIAL MOR 24-DPM A				1.A FE	2,493,750	99.9240	2,498,103	2,500,000	2,493,868		118			5.743	5.880	MON	5,583		12/06/2024	12/15/2039
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						27,129,523	XXX	26,583,266	26,575,906	26,781,841		(92,962)			XXX	XXX	XXX	89,050	931,721	XXX	XXX
02008D-AC-3	ALLY AUTO RECEIVABLES TRUST 22-3 A3			2,4	1.A FE	450,087	100.1830	450,937	450,114	450,108		(451)			5.070	5.073	MON	1,014	22,821	12/06/2022	04/15/2027
102104-AA-4	CLOUD CAPITAL 24-1A A2			2	1.F FE	2,000,000	100.0450	2,000,891	2,000,000	2,000,000					5.781	5.781	MON	10,920		11/22/2024	11/22/2049
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1			2	1.A FE	1,216,721	95.2890	1,179,203	1,237,500	1,217,269		734			4.400	4.741	MON	2,420	11,041	09/27/2024	10/15/2054
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2			2	1.E FE	1,443,218	93.4050	1,396,701	1,495,313	1,444,893		1,828			4.550	5.241	MON	3,024	13,796	09/27/2024	10/15/2054
14041N-FZ-9	CAPITAL ONE MULTI-ASSET EXECUT 22-A1 A1			2,4	1.A FE	999,925	99.6290	996,289	1,000,000	999,995		25			2.800	2.803	MON	1,244	28,000	03/23/2022	03/15/2027
14317H-AC-5	CARMAX AUTO OWNER TRUST 22-2 A3			2,4	1.A FE	620,692	99.4530	617,391	620,786	620,770		(706)			3.490	3.496	MON	963	21,665	04/21/2022	02/16/2027
14686J-AC-4	CARVANA AUTO RECEIVABLES TRUST 22-P2 A3			2,4	1.A FE	376,173	99.7930	375,437	376,216	376,210		(372)			4.130	4.135	MON	906	15,538	05/19/2022	04/12/2027
14687J-AF-6	CARVANA AUTO RECEIVABLES TRUST 21-P3 A4			2,4	1.A FE	749,862	96.6060	724,541	750,000	749,972		33			1.030	1.035	MON	451	7,725	09/21/2021	06/10/2027
26249B-AQ-4	DRYDEN SENIOR LOAN FUND 13-30A AR			2,4	1.A FE	793,443	100.1800	797,955	796,523	798,786		(133)			5.605	5.226	FMAN	5,829	51,530	11/26/2019	11/15/2028
26251L-AC-8	DRYDEN SENIOR LOAN FUND 18-64A A			2,4	1.A FE	2,380,087	100.1290	2,404,194	2,401,097	2,402,348		(123)			5.864	5.878	JAJO	29,333	160,051	06/26/2019	04/18/2031
30332Y-AB-7	FIP MASTER FUNDING LLC 23-2A A2				1.F FE	2,318,770	97.1400	2,428,489	2,500,000	2,355,147		31,338			6.600	8.398	MON	7,333	165,000	10/12/2023	10/15/2053
30332Y-AE-1	FIP MASTER FUNDING LLC 24-1A A3				1.F FE	749,950	98.3270	737,449	750,000	749,951		1			5.670	5.672	MON	1,890	6,851	10/01/2024	10/15/2054
33767P-AA-6	FIRSTKEY HOMES TRUST 22-SFR2 A			4	1.A FE	1,915,122	97.7610	1,940,974	1,985,418	1,945,825		12,922			4.250	5.007	MON	7,032	84,380	06/15/2022	07/17/2039
33768E-AA-0	FIRSTKEY HOMES TRUST 22-SFR3 A			4	1.A FE	699,892	98.7620	737,170	746,411	724,508		12,299			4.250	6.118	MON	2,644	31,722	11/16/2022	07/17/2026

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
33768J-AA-9	FIRSTKEY HOMES 2021-SFR3 TRUS 21-SFR3 A			4	1.A FE	1,472,847	95.2910	1,403,533	1,472,886	1,472,847					2.135	2.115	MON	2,621	31,446	11/19/2021	12/17/2038
33768N-AA-0	FIRSTKEY HOMES TRUST 22-SFR1 A			4	1.A FE	247,522	97.8860	242,300	247,533	247,522					4.145	4.105	MON	855	10,260	04/05/2022	05/17/2039
344928-AD-8	FORD CREDIT AUTO OWNER TRUST 23-A A3			2	1.A FE	1,499,844	100.0980	1,501,463	1,500,000	1,499,947		60			4.650	4.654	MON	3,100	69,750	03/28/2023	02/15/2028
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST 22-B A3			2,4	1.A FE	550,193	99.7120	548,636	550,222	550,218		(817)			3.740	3.742	MON	915	20,578	06/22/2022	09/15/2026
362583-AD-8	GM FINANCIAL SECURITIZED TERM 23-2 A3			2	1.A FE	1,499,959	99.9920	1,499,875	1,500,000	1,499,987		15			4.470	4.471	MON	2,794	67,050	04/04/2023	02/16/2028
36263H-AA-6	GM FINANCIAL REVOLVING RECEIVA 21-1 A			2,4	1.A FE	1,499,702	94.3150	1,414,719	1,500,000	1,499,859		49			1.170	1.173	MON	975	17,550	09/14/2021	06/12/2034
36321J-AC-8	GALAXY CLO LTD 18-28A A1			2,4	1.A FE	452,644	100.1260	456,103	455,527	456,621		145			6.018	5.800	JAJO	5,939	31,688	11/26/2019	07/15/2031
38013J-AD-5	GM FINANCIAL SECURITIZED TERM 23-1 A3			2	1.A FE	735,142	100.0790	735,836	735,254	735,221		12			4.660	4.666	MON	1,428	34,263	01/09/2023	02/16/2028
380146-AD-2	GM FINANCIAL SECURITIZED TERM 22-1 A4			2,4	1.A FE	499,872	97.0980	485,491	500,000	499,971		32			1.450	1.457	MON	302	7,550	01/11/2022	04/17/2028
432917-AA-0	HILTON GRAND VACATIONS TRUST 23-1A A			2	1.A FE	440,727	100.8990	444,792	440,828	440,727		(684)			5.720	5.728	MON	420	25,215	08/01/2023	01/25/2038
43815B-AD-2	HONDA AUTO RECEIVABLES OWNER T 22-1 A4			2,4	1.A FE	1,749,595	98.2070	1,718,626	1,750,000	1,749,926		113			2.040	2.047	MON	1,587	35,700	02/15/2022	12/15/2028
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A		D		1.F FE	2,221,829	96.8960	2,152,915	2,221,875	2,221,829		(57)			5.375	5.375	MON	5,308	29,193	09/06/2024	09/15/2049
55389Q-AB-3	MVW OWNER TRUST 24-2A B			2	1.F FE	719,634	96.9770	697,912	719,664	719,641		(64)			4.580	4.581	MON	1,007	7,416	09/24/2024	03/20/2042
55400U-AA-1	MVW OWNER TRUST 22-1A A			2,4	1.A FE	592,183	97.5730	577,958	592,335	592,183		(481)			4.150	4.159	MON	751	24,582	05/12/2022	11/21/2039
60162P-AE-2	MILOS CLO LTD 17-1A AR			2,4	1.A FE	1,670,027	100.1140	1,671,933	1,670,027	1,670,027					5.949	6.005	JAJO	19,870	113,511	02/05/2020	10/20/2030
675947-AA-3	OCT61 2023-2A A			2	1.A FE	3,800,000	100.3530	3,813,403	3,800,000	3,800,000					6.467	6.553	JAJO	49,152	278,366	03/16/2023	04/20/2036
74331U-AA-6	PROGRESS RESIDENTIAL TRUST 22-SFR3 A			2,4	1.A FE	232,125	95.9530	232,595	242,405	237,149		2,031			3.200	4.127	MON	646	7,757	04/05/2022	04/17/2039
74333E-AA-0	PROGRESS RESIDENTIAL TRUST 21-SFR4 A			4	1.A FE	874,723	96.0070	922,135	960,492	928,694		22,501			1.558	3.980	MON	1,247	14,964	05/12/2022	05/17/2038
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A			4	1.A FE	2,479,773	89.4230	2,217,537	2,479,817	2,479,776					2.013	2.000	MON	4,160	49,919	10/14/2021	11/17/2040
74334D-AA-1	PROGRESS RESIDENTIAL TRUST 22-SFR6 A			2,4	1.A FE	1,245,649	98.4160	1,225,970	1,245,696	1,245,649					4.451	4.407	MON	4,620	55,446	07/25/2022	07/20/2039
82653B-AB-9	SIERRA RECEIVABLES FUNDING CO 24-3A B			2	1.F FE	678,077	98.9750	671,150	678,098	678,077		(179)			4.980	4.981	MON	1,032	5,816	10/08/2024	08/20/2041
83100A-AA-0	SLAM LLC 24-1A A				1.F FE	1,968,264	97.8900	1,926,794	1,968,315	1,968,286		(42)			5.335	5.335	MON	4,667	23,335	09/17/2024	09/15/2049
89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3			2,4	1.A FE	404,456	99.3990	402,034	404,465	404,464		(424)			2.930	2.931	MON	527	11,851	04/07/2022	09/15/2026
895975-AA-8	TRICON RESIDENTIAL 24-SFR4 A			2	1.A FE	2,399,782	96.0980	2,402,438	2,500,000	2,402,057		2,275			4.300	5.166	MON	8,958	5,674	10/30/2024	11/17/2029
89614Y-AA-4	TRICON RESIDENTIAL 21-SFR1 A			2,4	1.A FE	996,266	95.7260	953,712	996,291	996,266					1.943	1.924	MON	1,613	19,358	11/04/2021	07/17/2038
89616T-AA-3	TRICON RESIDENTIAL 22-SFR2 A			2,4	1.A FE	1,992,477	98.9910	1,972,409	1,992,511	1,992,477					4.849	4.808	MON	8,051	96,617	06/27/2022	07/17/2040
92348K-AZ-6	VERIZON MASTER TRUST 22-6 A			2,4	1.A FE	1,249,935	99.5830	1,244,789	1,250,000	1,249,981		18			3.670	3.672	MON	1,402	45,875	08/02/2022	01/22/2029
92868K-AD-5	VOLKSWAGEN AUTO LOAN ENHANCED 21-1 A4			2,4	1.A FE	749,913	98.3370	737,526	750,000	749,989		24			1.260	1.263	MON	289	9,450	12/07/2021	10/20/2028
92912V-AY-1	VOYA CLO LTD 14-2A A1RR			2,4	1.A FE	375,354	100.1070	378,510	378,104	375,708		1,733			5.929	7.339	JAJO	4,733	25,418	03/27/2023	04/17/2030
98163K-AD-4	WORLD OMNI AUTO RECEIVABLES TR 21-D A4			2,4	1.A FE	249,915	97.2820	243,204	250,000	249,985		21			1.100	1.109	MON	122	2,750	10/26/2021	11/15/2027
98164G-AD-2	WORLD OMNI AUTO RECEIVABLES TR 22-A A4			2,4	1.A FE	249,987	96.9850	242,462	250,000	249,996		3			1.900	1.901	MON	211	4,750	02/08/2022	03/15/2028
98164J-AD-6	WORLD OMNI AUTO RECEIVABLES TR 23-A A3			2	1.A FE	1,730,407	100.1700	1,733,641	1,730,701	1,730,611		65			4.830	4.837	MON	3,715	83,593	02/07/2023	05/15/2028
98164Q-AD-0	WORLD OMNI AUTO RECEIVABLES TR 23-B A3			2	1.A FE	3,249,275	100.1120	3,253,647	3,250,000	3,249,745		285			4.660	4.669	MON	6,731	151,450	04/11/2023	05/15/2028
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						57,492,040	XXX	56,913,669	58,092,424	57,681,218		84,029			XXX	XXX	XXX	224,751	2,038,261	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						356,591,656	XXX	352,578,020	360,822,099	357,154,455	(58,594)	934,294			XXX	XXX	XXX	2,943,984	11,917,923	XXX	XXX
281020-AX-5	EDISON INTERNATIONAL			2	3.A FE	98,845	103.1330	97,976	95,000	97,574	(982)	(240)			8.125	6.872	JD	343	5,078	11/18/2024	06/15/2053
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						98,845	XXX	97,976	95,000	97,574	(982)	(240)			XXX	XXX	XXX	343	5,078	XXX	XXX
1309999999. Total - Hybrid Securities						98,845	XXX	97,976	95,000	97,574	(982)	(240)			XXX	XXX	XXX	343	5,078	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						269,211,837	XXX	264,397,481	270,428,179	269,057,360	(59,576)	422,415			XXX	XXX	XXX	2,771,112	8,125,406	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						86,854,054	XXX	82,877,290	88,881,794	87,032,432		281,134			XXX	XXX	XXX	300,449	3,102,584	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						27,129,523	XXX	26,583,266	26,575,906	26,781,841		(92,962)			XXX	XXX	XXX	89,050	931,721	XXX	XXX

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
2449999999. Total - Other Loan-Backed and Structured Securities						57,492,040	XXX	56,913,669	58,092,424	57,681,218		84,029			XXX	XXX	XXX	224,751	2,038,261	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						440,687,454	XXX	430,771,706	443,978,303	440,552,851	(59,576)	694,616			XXX	XXX	XXX	3,385,362	14,197,972	XXX	XXX

1.

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

1A — 1A ...$ 166,743,723 1B ..$ 12,171,315 1C ..$ 24,231,442 1D ..$ 26,206,109 1E ..$ 30,888,739 1F ..$ 65,929,887 1G ..$ 40,111,634

1B — 2A ...$ 31,128,612 2B ..$ 24,629,756 2C ..$ 3,529,628

1C — 3A ...$ 4,233,787 3B ..$ 5,600,161 3C ..$ 4,990,995

1D — 4A ...$ 157,063 4B ..$ ..... 4C ..$ .....

1E — 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F — 6 .....$ .....

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
64966S-GN-0	NEW YORK NY		08/22/2024	J.P. MORGAN SECURITIES LLC		750,000	750,000	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						750,000	750,000	
072031-AR-8	BAY AREA CA WTR SPLY & CONSV A		08/09/2024	INSPEREX LLC		715,080	750,000	10,900
20281P-KL-5	CMWLTH FING AUTH PA		08/14/2024	RAYMOND JAMES & ASSOCIATES INC.		726,233	750,000	6,188
264416-AN-8	DUKE UNIV NC		08/08/2024	FHN FINANCIAL SECURITIES CORP.		837,162	765,000	15,912
3132DT-DS-6	UMBS - POOL SD5513		08/12/2024	J.P. MORGAN SECURITIES LLC		7,759,245	7,916,336	11,875
3140QU-6X-9	UMBS - POOL CB8985		10/10/2024	GOLDMAN SACHS & CO. LLC		1,009,129	989,266	1,511
3140XR-SU-0	UMBS - POOL FS9530		12/20/2024	MIZUHO SECURITIES USA LLC		985,699	989,254	3,325
594698-SG-8	MICHIGAN ST STRATEGIC FUND LTD		08/14/2024	MARKETAXESS		616,823	750,000	8,808
914302-MS-0	UNIV OF HOUSTON TX UNIV REVENU		08/14/2024	J.P. MORGAN SECURITIES LLC		1,000,000	1,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,649,371	13,909,856	58,519
00253P-AA-6	AAR ESCROW ISSUER LLC		02/21/2024	DIRECT		35,250	35,000	
00253X-AB-7	AMERICAN AIRLINES/AADVAN	D	05/03/2024	DIRECT		43,932	45,000	122
00687Y-AB-1	ADIENT GLOBAL HOLDINGS	D	03/27/2024	DIRECT		66,373	65,000	1,503
013092-AF-8	ALBERTSONS COS/SAFEWAY		10/23/2024	DIRECT		24,195	25,000	88
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1		09/17/2024	J.P. MORGAN SECURITIES LLC		1,499,982	1,500,000	5,138
03674X-AQ-9	ANTERO RESOURCES CORP		01/10/2024	DIRECT		30,869	30,000	1,023
03690A-AH-9	ANTERO RESOURCES MIDSTRE		05/08/2024	DIRECT		48,143	50,000	1,082
03959K-AA-8	ARCHROCK PARTNERS LP/FIN		07/03/2024	DIRECT		65,325	65,000	1,167
04021E-AA-4	ARES COMMERCIAL MORTGAGE TRUST 24-IND2 A		09/30/2024	J.P. MORGAN SECURITIES LLC		2,493,750	2,500,000	
04364V-AU-7	ASCENT RESOURCES/ARU FIN		10/02/2024	DIRECT		113,175	115,000	2,237
04433L-AA-0	ASHLAND INC		11/26/2024	DIRECT		104,451	120,000	1,279
053015-AH-6	AUTOMATIC DATA PROCESSNG		09/04/2024	BOFA SECURITIES INC.		747,308	750,000	
053484-AF-8	AVALONBAY COMMUNITIES		08/21/2024	MIZUHO SECURITIES USA LLC		4,168,560	4,000,000	58,258
05352T-AB-5	AVANTOR FUNDING INC		12/02/2024	DIRECT		97,241	105,000	1,194
05368V-AB-2	AVIENT CORP		12/16/2024	DIRECT		86,835	86,000	535
05565E-CR-4	BMW US CAPITAL LLC		08/07/2024	BARCLAYS CAPITAL INC.		1,248,013	1,250,000	
058498-AW-6	BALL CORP		08/23/2024	DIRECT		44,313	50,000	44
073685-AF-6	BEACON ROOFING SUPPLY IN		11/01/2024	DIRECT		63,760	65,000	1,214
08576P-AA-9	BERRY GLOBAL INC		02/13/2024	DIRECT		19,454	20,000	
09660W-AU-5	BMO MORTGAGE TRUST 24-5C7 A3		10/17/2024	BMO CAPITAL MARKETS CORP.		2,059,988	2,000,000	8,967
102104-AA-4	CLOUD CAPITAL 24-1A A2		11/22/2024	GUGGENHEIM SECURITIES LLC		2,000,000	2,000,000	
12008R-AN-7	BUILDERS FIRSTSOURCE INC		06/27/2024	DIRECT		33,129	35,000	569
12008R-AP-2	BUILDERS FIRSTSOURCE INC		09/18/2024	DIRECT		32,664	35,000	198
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1		09/27/2024	MORGAN STANLEY & CO. LLC		1,229,011	1,250,000	
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		09/27/2024	MORGAN STANLEY & CO. LLC		1,447,742	1,500,000	
126458-AE-8	CTR PARTNERSHIP/CARETRST		10/23/2024	DIRECT		50,889	55,000	366
134429-BQ-1	CAMPBELL SOUP CO		09/30/2024	BOFA SECURITIES INC.		896,634	900,000	
143658-BN-1	CARNIVAL CORP	D	11/01/2024	DIRECT		50,298	50,000	503
143658-BR-2	CARNIVAL CORP	D	09/11/2024	DIRECT		100,500	100,000	2,183
15138A-AA-8	CENTENNIAL RESOURCE PROD		04/03/2024	DIRECT		49,495	50,000	524
156504-AM-4	CENTURY COMMUNITIES		09/12/2024	DIRECT		60,938	65,000	196
159864-AG-2	CHARLES RIVER LABORATORI		09/27/2024	DIRECT		79,920	85,000	798
18064P-AC-3	CLARIV SCI HLD CORP		02/01/2024	DIRECT		60,125	65,000	245
185899-AK-7	CLEVELAND-CLIFFS INC		06/05/2024	DIRECT		51,822	55,000	554
191216-DY-3	COCA-COLA CO/THE		08/07/2024	BOFA SECURITIES INC.		749,760	750,000	
19416M-AB-5	PERMIAN RESOURC OPTG LLC		08/08/2024	DIRECT		59,408	60,000	1,227
198643-AD-0	COLUMBIA UNIVERSITY		10/02/2024	GOLDMAN SACHS & CO. LLC		750,000	750,000	
201723-AQ-6	COMMERCIAL METALS CO		11/26/2024	DIRECT		70,003	75,000	1,030
222070-AG-9	COTY/HFC PRESTIGE/INT US		09/18/2024	DIRECT		115,354	120,000	1,378
23345M-AA-5	DT MIDSTREAM INC		08/22/2024	DIRECT		112,952	120,000	1,256
25179M-BG-7	DEVON ENERGY CORPORATION		08/19/2024	CITIGROUP GLOBAL MARKETS INC.		2,998,980	3,000,000	
26884A-BP-7	ERP OPERATING LP		09/09/2024	MORGAN STANLEY & CO. LLC		996,590	1,000,000	
26885B-AP-5	EQM MIDSTREAM PARTNERS L		02/21/2024	DIRECT		10,000	10,000	
29275Y-AC-6	ENERSYS		08/22/2024	DIRECT		47,866	50,000	389

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
29362U-AC-8	ENTEGRIS INC		05/03/2024	DIRECT		75,457	80,000	325
29362U-AD-6	ENTEGRIS INC		06/05/2024	DIRECT		26,933	30,000	106
30332Y-AE-1	FIP MASTER FUNDING LLC 24-1A A3		10/01/2024	BOFA SECURITIES INC.		749,950	750,000	
33767D-AB-1	FIRSTCASH INC		10/15/2024	DIRECT		62,734	65,000	214
38016L-AC-9	GO DADDY OPCO/FINCO		06/24/2024	DIRECT		81,900	90,000	998
38869A-AC-1	GRAPHIC PACKAGING INTERN		08/16/2024	DIRECT		92,250	100,000	1,633
42704L-AE-4	HERC HOLDINGS INC		08/13/2024	DIRECT		100,662	100,000	432
428102-AE-7	HESS MIDSTREAM OPERATION		08/27/2024	DIRECT		32,857	35,000	417
428102-AG-2	HESS MIDSTREAM OPERATION		06/05/2024	DIRECT		35,192	35,000	54
431571-AF-5	HILLENBRAND INC		11/14/2024	DIRECT		125,820	125,000	1,453
432833-AP-6	HILTON DOMESTIC OPERATIN		03/22/2024	DIRECT		40,000	40,000	
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	D	09/06/2024	MUFG SECURITIES AMERICAS INC.		2,249,953	2,250,000	
45258L-AA-5	IMOLA MERGER CORP		06/26/2024	DIRECT		107,806	115,000	434
460599-AF-0	INTERNATIONAL GAME TECH	D	02/01/2024	DIRECT		194,000	200,000	2,521
46284V-AF-8	IRON MOUNTAIN INC		10/02/2024	DIRECT		34,298	35,000	85
46284V-AG-6	IRON MOUNTAIN INC		05/21/2024	DIRECT		33,494	35,000	622
46284V-AP-6	IRON MOUNTAIN INC		03/08/2024	DIRECT		15,301	15,000	79
46647P-ER-3	JPMORGAN CHASE & CO		10/15/2024	J.P. MORGAN SECURITIES LLC		750,000	750,000	
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1		09/03/2024	J.P. MORGAN SECURITIES LLC		400,208	436,194	127
49447B-AB-9	KIMCO REALTY OP LLC		09/12/2024	BOFA SECURITIES INC.		1,497,225	1,500,000	
494553-AE-0	KINDER MORGAN INC		09/19/2024	GOLDMAN SACHS & CO. LLC		1,543,800	1,500,000	11,025
49461M-AB-6	KINETIK HOLDINGS LP		06/10/2024	DIRECT		131,988	130,000	2,140
513272-AC-8	LAMB WESTON HLD		02/13/2024	DIRECT		34,027	35,000	427
53229K-AA-7	LIGHTNING POWER LLC		09/18/2024	DIRECT		67,925	65,000	432
536797-AE-3	LITHIA MOTORS INC		05/21/2024	DIRECT		33,520	35,000	710
536797-AG-8	LITHIA MOTORS INC		08/13/2024	DIRECT		50,146	55,000	286
55287E-AA-5	MF1 MULTIFAMILY HOUSING MORTGA 24-FL16 A		10/18/2024	J.P. MORGAN SECURITIES LLC		1,995,000	2,000,000	
552953-CD-1	MGM RESORTS INTL		04/11/2024	DIRECT		82,238	85,000	480
552953-CH-2	MGM RESORTS INTL		10/02/2024	DIRECT		34,366	35,000	776
55389Q-AB-3	MVW OWNER TRUST 24-2A B		09/24/2024	WELLS FARGO SECURITIES LLC		749,969	750,000	
55617L-AP-7	MACYS RETAIL HLDGS LLC		05/03/2024	DIRECT		14,655	15,000	88
57636Q-BC-7	MASTERCARD INC		09/03/2024	BOFA SECURITIES INC.		1,746,080	1,750,000	
57638P-AA-2	MASTERBRAND INC		09/18/2024	DIRECT		52,125	50,000	797
58506D-AA-6	MEDLINE BORROWER/MEDL CO		06/10/2024	DIRECT		165,413	165,000	2,046
609207-BE-4	MONDELEZ INTERNATIONAL		08/22/2024	WELLS FARGO SECURITIES LLC		2,245,028	2,250,000	
615394-AM-5	MOOG INC		06/05/2024	DIRECT		37,756	40,000	661
61747Y-FL-4	MORGAN STANLEY		08/21/2024	MARKETAXESS		1,297,788	1,250,000	6,453
629377-CQ-3	NRG ENERGY INC		08/21/2024	DIRECT		86,084	95,000	509
629377-CR-1	NRG ENERGY INC		11/01/2024	DIRECT		62,494	70,000	351
67059T-AH-8	NUSTAR LOGISTICS LP		09/18/2024	DIRECT		52,125	50,000	1,488
680665-AK-2	OLIN CORP		09/03/2024	DIRECT		43,135	45,000	517
68268Q-CC-5	ONEOK INC		09/10/2024	GOLDMAN SACHS & CO. LLC		1,248,675	1,250,000	
682691-AC-4	ONEMAIN FINANCE CORP		12/03/2024	DIRECT		121,203	130,000	946
69352P-AT-0	PPL CAPITAL FUNDING INC		08/06/2024	WELLS FARGO SECURITIES LLC		746,145	750,000	
70339P-AA-7	PATTERN ENERGY OP LP/PAT		09/27/2024	DIRECT		43,554	45,000	189
74340X-CN-9	PROLOGIS LP		08/07/2024	CITIGROUP GLOBAL MARKETS INC.		4,250,499	4,250,000	9,444
74938Q-AA-2	WOODWARD CAPITAL MANAGEMENT 24-INV1 A1		09/09/2024	BOFA SECURITIES INC.		741,015	726,819	1,181
749571-AF-2	RHP HOTEL PPTY/RHP FINAN		03/27/2024	DIRECT		67,309	70,000	1,533
74965L-AA-9	RLJ LODGING TRUST LP		11/07/2024	DIRECT		111,854	115,000	1,476
75281A-BJ-7	RANGE RESOURCES CORP		01/10/2024	DIRECT		46,913	45,000	1,825
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2		08/07/2024	J.P. MORGAN SECURITIES LLC		988,750	1,000,000	6,569
780153-AG-7	ROYAL CARIBBEAN CRUISES	D	03/27/2024	DIRECT		163,652	155,000	4,905
780153-BH-4	ROYAL CARIBBEAN CRUISES	D	06/25/2024	DIRECT		106,291	110,000	1,471
78410G-AG-9	SBA COMMUNICATIONS CORP		08/13/2024	DIRECT		71,778	80,000	236
78454L-AX-8	SM ENERGY CO		11/18/2024	DIRECT		44,901	45,000	962
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2		09/05/2024	WELLS FARGO SECURITIES LLC		1,002,969	1,000,000	2,903

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
82653B-AB-9	SIERRA RECEIVABLES FUNDING CO 24-3A B		10/08/2024	BARCLAYS CAPITAL INC.		749,977	750,000	
827048-AW-9	SILGAN HOLDINGS INC		01/10/2024	DIRECT		56,684	60,000	694
82967N-BA-5	SIRIUS XM RADIO INC		10/08/2024	DIRECT		34,297	35,000	331
83100A-AA-0	SLAM LLC 24-1A A		09/17/2024	MUFG SECURITIES AMERICAS INC.		1,999,948	2,000,000	
852234-AP-8	BLOCK INC		08/23/2024	DIRECT		123,002	140,000	666
85571B-AU-9	STARWOOD PROPERTY TRUST		10/15/2024	DIRECT		24,062	25,000	229
85571B-BB-0	STARWOOD PROPERTY TRUST		12/17/2024	DIRECT		25,869	25,000	388
863667-BE-0	STRYKER CORP		09/04/2024	WELLS FARGO SECURITIES LLC		748,433	750,000	
863667-BF-7	STRYKER CORP		09/04/2024	CITIGROUP GLOBAL MARKETS INC.		746,025	750,000	
86765L-AT-4	SUNOCO LP/FINANCE CORP		08/21/2024	DIRECT		140,388	150,000	786
87231E-AA-5	TAUBMAN CENTERS COMMERCIAL MOR 24-DPM A		12/06/2024	WELLS FARGO SECURITIES LLC		2,493,750	2,500,000	
87470L-AG-6	TALLGRASS NRG PRTNR/FIN		03/28/2024	DIRECT		73,691	75,000	1,496
87612E-BS-4	TARGET CORP		09/03/2024	WELLS FARGO SECURITIES LLC		745,688	750,000	
87724R-AB-8	TAYLOR MORRISON COMM		04/02/2024	DIRECT		39,600	40,000	505
87724R-AJ-1	TAYLOR MORRISON COMM		10/15/2024	DIRECT		24,504	25,000	267
87901J-AJ-4	TEGNA INC		12/11/2024	DIRECT		37,647	40,000	514
88033G-DB-3	TENET HEALTHCARE CORP		03/28/2024	DIRECT		48,961	50,000	1,036
880779-BA-0	TEREX CORP		11/06/2024	DIRECT		33,742	35,000	836
88104L-AE-3	TERRAFORM POWER OPERATIN		08/22/2024	DIRECT		24,570	25,000	80
89055F-AB-9	TOPBUILD CORP		07/08/2024	DIRECT		31,834	35,000	402
89236T-MK-8	TOYOTA MOTOR CREDIT CORP		08/06/2024	MIZUHO SECURITIES USA LLC		1,247,463	1,250,000	
893647-BU-0	TRANSDIGM INC		11/06/2024	DIRECT		258,662	255,000	4,746
895975-AA-8	TRICON RESIDENTIAL 24-SFR4 A		10/30/2024	WELLS FARGO SECURITIES LLC		2,399,782	2,500,000	
90138F-AC-6	TWILIO INC		08/27/2024	DIRECT		54,619	60,000	727
90353T-AG-5	UBER TECHNOLOGIES INC		03/27/2024	DIRECT		80,400	80,000	1,056
904764-BV-8	UNILEVER CAPITAL CORP		08/07/2024	MORGAN STANLEY & CO. LLC		1,980,440	2,000,000	
911365-BN-3	UNITED RENTALS NORTH AM		08/23/2024	DIRECT		51,500	55,000	239
92328M-AA-1	VENTURE GLOBAL CALCASIEU		12/02/2024	DIRECT		69,790	75,000	647
92328M-AB-9	VENTURE GLOBAL CALCASIEU		12/23/2024	DIRECT		35,872	40,000	591
92332Y-AA-9	VENTURE GLOBAL LNG INC		03/27/2024	DIRECT		46,013	45,000	1,219
92332Y-AC-5	VENTURE GLOBAL LNG INC		03/15/2024	DIRECT		48,038	45,000	1,722
92332Y-AE-1	VENTURE GLOBAL LNG INC		10/30/2024	DIRECT		86,640	85,000	1,392
924925-AA-8	VERUS SECURITIZATION TRUST 24-7 A1		09/11/2024	MORGAN STANLEY & CO. LLC		749,995	750,000	1,804
92840V-AH-5	VISTRA OPERATIONS CO LLC		08/23/2024	DIRECT		75,062	80,000	784
928668-CM-2	VOLKSWAGEN GROUP AMERICA		08/08/2024	SMBC NIKKO SECURITIES AMERICA INC.		997,870	1,000,000	
94419N-AA-5	WAYFAIR LLC		12/02/2024	DIRECT		103,527	101,000	554
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/26/2024	DIRECT		115,000	115,000	
976656-CS-5	WISCONSIN ELECTRIC POWER		09/09/2024	CITIGROUP GLOBAL MARKETS INC.		749,858	750,000	
98310W-AS-7	TRAVEL + LEISURE CO		06/28/2024	DIRECT		65,629	65,000	1,462
98311A-AB-1	WYNDHAM HOTELS & RESORTS		12/12/2024	DIRECT		48,114	50,000	717
983133-AA-7	WYNN RESORTS FINANCE LLC		11/01/2024	DIRECT		53,592	55,000	258
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						69,622,745	69,800,013	193,741
281020-AX-5	EDISON INTERNATIONAL		11/18/2024	DIRECT		68,170	65,000	2,117
1309999999. Subtotal - Bonds - Hybrid Securities						68,170	65,000	2,117
2509999997. Total - Bonds - Part 3						84,090,286	84,524,869	254,377
2509999998. Total - Bonds - Part 5						333,542	345,000	3,362
2509999999. Total - Bonds						84,423,828	84,869,869	257,739
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						84,423,828	XXX	257,739

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
68609T-N6-1	OREGON ST		05/01/2024	MATURITY 100.0000		400,000	400,000	400,000	400,000						400,000				868	05/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						400,000	400,000	400,000	400,000						400,000				868	XXX
663532-KK-4	NORTHAMPTON CNTY PA		10/01/2024	MATURITY 100.0000		750,000	750,000	728,280	742,668		7,332		7,332		750,000				15,840	10/01/2024
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						750,000	750,000	728,280	742,668		7,332		7,332		750,000				15,840	XXX
13034A-L5-7	CALIFORNIA ST INFRASTRUCTURE &		10/01/2024	MATURITY 100.0000		515,000	515,000	514,923	514,981		20		20		515,000				3,322	10/01/2024
198504-A2-8	COLUMBIA SC WTRWKS & SWR SYS		02/01/2024	MATURITY 100.0000		250,000	250,000	250,000	250,000						250,000				2,515	02/01/2024
207758-KM-4	CONNECTICUT ST SPL TAX OBLIG R		12/19/2024	VARIOUS		1,506,641	1,500,000	1,591,665	1,568,514		(15,332)		(15,332)		1,553,186		(53,186)	(53,186)	98,132	11/01/2030
3132CW-HM-9	UMBS - POOL SB0236		12/01/2024	MBS PAYDOWN 100.0000		224,355	224,355	234,907	225,681		(1,325)		(1,325)		224,355				2,960	05/01/2033
3132D5-4L-3	UMBS - POOL SB8027		12/01/2024	MBS PAYDOWN 100.0000		24,960	24,960	25,600	25,007		(47)		(47)		24,960				414	01/01/2035
3132DQ-YU-4	UMBS - POOL SD3423		12/01/2024	MBS PAYDOWN 100.0000		53,834	53,834	52,581	53,803		31		31		53,834				1,675	07/01/2053
3132DT-DS-6	UMBS - POOL SD5513		12/01/2024	MBS PAYDOWN 100.0000		381,082	381,082	373,520			139		139		381,082				3,487	02/01/2053
3133KQ-FT-8	UMBS - POOL RA8278		12/01/2024	MBS PAYDOWN 100.0000		76,496	76,496	75,444	76,446		50		50		76,496				2,321	12/01/2052
3133KY-R2-7	FHLMC POOL RB5005		12/01/2024	MBS PAYDOWN 100.0000		53,685	53,685	54,348	53,719		(33)		(33)		53,685				872	07/01/2039
3133KY-VY-2	UMBS - FR RB5131		12/01/2024	MBS PAYDOWN 100.0000		211,841	211,841	217,567	212,171		(330)		(330)		211,841				2,363	10/01/2041
3133KY-WA-3	UMBS - POOL RB5141		12/01/2024	MBS PAYDOWN 100.0000		72,541	72,541	73,493	72,596		(55)		(55)		72,541				802	01/01/2042
3136AG-FU-1	FANNIE MAE 13-92 DA		12/01/2024	MBS PAYDOWN 100.0000		134,635	134,635	141,388	135,465		(830)		(830)		134,635				2,898	05/25/2042
3136B4-XK-9	FANNIE MAE 19-32 PA		12/01/2024	MBS PAYDOWN 100.0000		175,811	175,811	182,789	176,220		(408)		(408)		175,811				2,758	10/25/2048
3140Q7-SW-8	UMBS - POOL CA0532		12/01/2024	MBS PAYDOWN 100.0000		47,910	47,910	49,297	47,979		(69)		(69)		47,910				926	10/01/2047
3140QK-ZZ-4	UMBS - POOL CB0759		12/01/2024	MBS PAYDOWN 100.0000		86,037	86,037	89,186	86,297		(259)		(259)		86,037				949	06/01/2036
3140QR-XA-6	UMBS - POOL CB6072		12/01/2024	MBS PAYDOWN 100.0000		215,335	215,335	214,090	215,264		71		71		215,335				6,735	04/01/2053
3140QU-6X-9	UMBS - POOL CB8985		12/01/2024	MBS PAYDOWN 100.0000		13,116	13,116	13,380			(1)		(1)		13,116				100	08/01/2054
3140X4-M4-5	UMBS - POOL FM1278		12/01/2024	MBS PAYDOWN 100.0000		85,288	85,288	87,607	85,507		(219)		(219)		85,288				1,327	07/01/2034
3140XB-TR-1	UMBS - POOL FM7759		12/01/2024	MBS PAYDOWN 100.0000		251,079	251,079	259,867	251,761		(682)		(682)		251,079				2,796	07/01/2036
3140XJ-HG-1	UMBS - POOL FS2930		12/01/2024	MBS PAYDOWN 100.0000		245,016	245,016	237,015	244,231		785		785		245,016				5,391	09/01/2037
3140XL-A4-0	UMBS - POOL FS4526		12/01/2024	MBS PAYDOWN 100.0000		292,993	292,993	297,114	293,206		(213)		(213)		292,993				9,424	05/01/2053
3140XM-TD-8	UMBS - POOL FS5947		12/01/2024	MBS PAYDOWN 100.0000		483,460	483,460	485,953	483,630		(169)		(169)		483,460				14,839	07/01/2053
31418D-FM-9	UMBS - POOL MA3771		12/01/2024	MBS PAYDOWN 100.0000		61,595	61,595	63,067	61,671		(77)		(77)		61,595				995	09/01/2039
31418D-GG-1	UMBS - POOL MA3798		12/01/2024	MBS PAYDOWN 100.0000		39,807	39,807	40,721	39,873		(66)		(66)		39,807				660	10/01/2034
31418D-LL-4	UMBS - POOL MA3930		12/01/2024	MBS PAYDOWN 100.0000		104,758	104,758	106,689	104,887		(129)		(129)		104,758				1,448	02/01/2035
31418D-MD-1	UMBS - POOL MA3955		12/01/2024	MBS PAYDOWN 100.0000		100,271	100,271	102,230	100,406		(134)		(134)		100,271				1,352	03/01/2035
31418D-YH-9	UMBS - POOL MA4311		12/01/2024	MBS PAYDOWN 100.0000		732,421	732,421	747,985	733,243		(822)		(822)		732,421				8,017	04/01/2041
31418D-Z9-6	UMBS - POOL MA4367		12/01/2024	MBS PAYDOWN 100.0000		236,648	236,648	242,000	237,090		(442)		(442)		236,648				1,939	06/01/2031
31418E-GC-8	UMBS - POOL MA4694		12/01/2024	MBS PAYDOWN 100.0000		693,056	693,055	685,258	692,377		678		678		693,055				13,656	08/01/2037
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION		10/01/2024	SINKING FUND REDEMPTION 100.0000		54,821	54,821	54,821	54,821						54,821				2,457	04/01/2035
977100-AC-0	WISCONSIN ST GEN FUND ANNUAL A		05/01/2024	SINKING FUND REDEMPTION 100.0000		255,000	255,000	268,155	255,166		(166)		(166)		255,000				7,268	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,679,492	7,672,850	7,832,660	7,352,012		(20,034)		(20,034)		7,726,036		(53,186)	(53,186)	204,798	XXX
00206R-MJ-8	AT&T INC		03/25/2024	MATURITY 100.0000		750,000	750,000	711,840	744,813		5,187		5,187		750,000				3,375	03/25/2024
00253X-AA-9	AMERICAN AIRLINES/AADVAN	D	10/20/2024	VARIOUS		157,073	157,500	151,728	155,688		1,380		1,380		157,068		6	6	4,453	04/20/2026
00287Y-BZ-1	ABBVIE INC		11/21/2024	MATURITY 100.0000		1,000,000	1,000,000	1,056,740	1,014,207		(14,207)		(14,207)		1,000,000				26,000	11/21/2024
013817-AW-1	ARCONIC INC		07/01/2024	SECURITY CALLED AT 100.00000000 100.0000		15,000	15,000	14,685	14,877		81		81		14,959		41	41	577	10/01/2024
02008D-AC-3	ALLY AUTO RECEIVABLES TRUST 22-3 A3		12/15/2024	MBS PAYDOWN 100.0000		299,886	299,886	299,868	299,417		468		468		299,886				11,487	04/15/2027
025816-BR-9	AMERICAN EXPRESS CO		09/30/2024	SECURITY CALLED AT 100.00000000 100.0000		2,000,000	2,000,000	1,961,520	1,986,074		12,518		12,518		1,998,592		1,408	1,408	55,000	10/30/2024
03465G-AA-4	ANGEL OAK MORTGAGE TRUST 23-2 A1		12/01/2024	MBS PAYDOWN 100.0000		312,628	312,628	295,680	311,444		1,185		1,185		312,628				7,463	10/25/2067
03465R-AA-0	ANGEL OAK MORTGAGE TRUST 23-5 A1		12/01/2024	MBS PAYDOWN 100.0000		82,502	82,502	78,604	82,134		368		368		82,502				2,110	09/25/2067
03466J-AA-7	ANGEL OAK MORTGAGE TRUST 24-9 A1		12/01/2024	MBS PAYDOWN 100.0000		37,135	37,135	37,135							37,135				324	09/25/2069

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
03690E-AA-6	ANTERO MIDSTREAM PART/FI		05/16/2024	SECURITY CALLED AT 101.96900000 101.9690		122,363	120,000	121,878	120,945		(248)		(248)		120,696		(696)	(696)	7,114	05/15/2026
03959K-AA-8	ARCHROCK PARTNERS LP/FIN		08/23/2024	TENDER OFFER		41,369	41,000	41,205			(37)		(37)		41,168		201	201	1,135	04/01/2027
04016L-AQ-0	ARES CLO LTD 17-42A AR	D	03/15/2024	VARIOUS		513,962	513,962	513,962	513,962						513,962				12,807	01/22/2028
05531F-BH-5	TRUIST FINANCIAL CORP		08/01/2024	MATURITY 100.0000		500,000	500,000	528,330	504,447		(4,447)		(4,447)		500,000				12,500	08/01/2024
055983-AA-8	BSPRT ISSUER LTD 22-FL8 A		12/15/2024	MBS PAYDOWN 100.0000		236,338	236,338	236,338	236,338						236,338				13,315	02/15/2037
058498-AV-8	BALL CORP		02/28/2024	TENDER OFFER		29,711	30,000	29,100	29,334		45		45		29,380		331	331	666	03/15/2026
06051G-HW-2	BANK OF AMERICA CORP		10/22/2024	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				12,280	10/22/2025
06406R-AL-1	BANK OF NY MELLON CORP		10/24/2024	MATURITY 100.0000		1,500,000	1,500,000	1,497,375	1,499,554		446		446		1,500,000				31,500	10/24/2024
0778FP-AC-3	BELL CANADA	A	03/17/2024	MATURITY 100.0000		1,500,000	1,500,000	1,499,295	1,499,950		50		50		1,500,000				5,625	03/17/2024
10568K-AA-6	BRAVO RESIDENTIAL FUNDING TRUS 22-NQM2 A		12/01/2024	MBS PAYDOWN 100.0000		219,635	219,635	219,632	219,635						219,635				5,875	11/25/2061
10568M-AA-2	BRAVO RESIDENTIAL FUNDING TRUS 23-NQM1 A		12/01/2024	MBS PAYDOWN 100.0000		221,040	221,040	221,040	221,040						221,040				6,430	01/25/2063
1248EP-BX-0	CCO HLDGS LLC/CAP CORP		02/05/2024	DIRECT		18,623	20,000	18,325	18,498		32		32		18,530		93	93	517	02/01/2028
12510H-AZ-3	CAPITAL AUTOMOTIVE REIT 24-3A A1		12/15/2024	MBS PAYDOWN 100.0000		12,500	12,500	12,290			24		24		12,500				65	10/15/2054
12510H-BA-7	CAPITAL AUTOMOTIVE REIT 24-3A A2		12/15/2024	MBS PAYDOWN 100.0000		4,687	4,687	4,524			11		11		4,687				25	10/15/2054
12547D-AA-4	CIFC FUNDING LTD 21-4A A		08/09/2024	SECURITY CALLED AT 100.00000000 100.0000		4,200,000	4,200,000	4,120,200	4,144,878		16,851		16,851		4,161,731		38,269	38,269	231,325	07/15/2033
12570D-AA-4	CIM TRUST 23-I1 A1		12/01/2024	MBS PAYDOWN 100.0000		105,755	105,755	105,757	105,754						105,755				3,662	04/25/2058
12653C-AC-2	CNX RESOURCES CORP		02/16/2024	TENDER OFFER		60,119	59,000	58,871	58,900						58,900		1,219	1,219	1,889	03/14/2027
12659Y-AA-2	COLT FUNDING LLC 22-3 A1		12/01/2024	MBS PAYDOWN 100.0000		94,158	94,158	86,287	93,709		449		449		94,158				1,928	02/25/2067
126650-DE-7	CVS HEALTH CORP		08/15/2024	MATURITY 100.0000		250,000	250,000	248,713	249,830		170		170		250,000				6,563	08/15/2024
12770R-AA-1	COLT MERGER SUB INC		01/31/2024	TENDER OFFER		75,137	75,000	74,906	74,719	224	4		228		74,946		191	191	2,576	07/01/2025
131347-CK-0	CALPINE CORP		10/25/2024	SECURITY CALLED AT 100.00000000 100.0000		80,000	80,000	77,601	78,227	236	494		730		78,957		1,043	1,043	3,780	06/01/2026
13645R-BD-5	CANADIAN PACIFIC RAILWAY	A	12/02/2024	MATURITY 100.0000		250,000	250,000	249,670	249,897		103		103		250,000				3,375	12/02/2024
14040H-CQ-6	CAPITAL ONE FINANCIAL CO		05/09/2024	PREREFUNDED		1,500,000	1,500,000	1,504,005	1,500,736		(736)		(736)		1,500,000				31,245	05/09/2025
14310K-AS-0	CARLYLE GLOBAL MARKET STRATEGI 13-4A A1R		11/26/2024	VARIOUS		1,045,267	1,045,267	1,036,905	1,044,535		1,828		1,828		1,046,363		(1,096)	(1,096)	56,059	01/15/2031
14317H-AC-5	CARMAX AUTO OWNER TRUST 22-2 A3		12/15/2024	MBS PAYDOWN 100.0000		851,933	851,933	851,804	851,164		769		769		851,933				15,575	02/16/2027
14686J-AC-4	CARVANA AUTO RECEIVABLES TRUST 22-P2 A3		12/10/2024	MBS PAYDOWN 100.0000		623,519	623,519	623,447	623,114		405		405		623,519				13,613	04/12/2027
156700-BC-9	CENTURYLINK INC		02/06/2024	DIRECT		36,050	80,000	73,612	50,400	25,159	131		25,290		75,690		(39,640)	(39,640)	1,534	02/15/2027
16159L-AC-2	CHASE MORTGAGE FINANCE CORPORA 23-RPL1 A		12/01/2024	MBS PAYDOWN 100.0000		83,067	83,067	75,160	82,669		398		398		83,067				1,422	06/25/2062
165167-DF-1	CHESAPEAKE ESCROW ISSUER		12/03/2024	VARIOUS		150,056	150,000	148,652	148,052	963	263		1,226		149,277		779	779	10,789	02/01/2026
17888H-AA-1	CIVITAS RESOURCES INC		10/23/2024	DIRECT		36,054	35,000	35,719	35,655		(138)		(138)		35,517		537	537	3,868	07/01/2028
17888H-AC-7	CIVITAS RESOURCES INC		10/23/2024	DIRECT		15,603	15,000	15,094	15,091		(12)		(12)		15,079		525	525	1,319	11/01/2030
18538R-AJ-2	CLEARWATER PAPER CORP		02/21/2024	DIRECT		32,540	35,000	31,090	31,154		103		103		31,257		1,282	1,282	868	08/15/2028
185899-AG-6	CLEVELAND-CLIFFS INC		03/18/2024	TENDER OFFER		178,150	175,000	179,670	175,656	1,421	(309)		1,112		176,768		1,382	1,382	6,005	03/15/2026
19685W-AA-9	COLT FUNDING LLC 21-2 A1		12/01/2024	MBS PAYDOWN 100.0000		106,120	106,120	86,189	104,837		1,283		1,283		106,120				607	08/25/2066
19688M-AA-8	COLT FUNDING LLC 22-8 A1		12/01/2024	MBS PAYDOWN 100.0000		200,401	200,401	201,435	200,529		(128)		(128)		200,401				7,366	08/25/2067
19688N-AB-4	COLT FUNDING LLC 23-1 A2		12/01/2024	MBS PAYDOWN 100.0000		142,634	142,634	142,633	142,634						142,634				5,536	04/25/2068
222070-AE-4	COTY INC		12/10/2024	TENDER OFFER		51,000	51,000	47,130	48,351	5	1,034		1,039		49,390		1,610	1,610	2,940	04/15/2026
22758C-AB-7	CROSS 23-H1 A2		12/01/2024	MBS PAYDOWN 100.0000		695,216	695,216	695,203	695,216						695,216				29,902	03/25/2068
24381V-AA-8	DEEPHAVEN RESIDENTIAL MORTGAGE 21-3 A1		12/01/2024	MBS PAYDOWN 100.0000		243,813	243,813	198,536	239,500		4,313		4,313		243,813				1,725	08/25/2066
24381Y-AB-0	DEEPHAVEN RESIDENTIAL MORTGAGE 22-3 A2		12/01/2024	MBS PAYDOWN 100.0000		139,671	139,671	136,518	139,369		302		302		139,671				3,973	07/25/2067
247361-ZU-5	DELTA AIR LINES INC		10/28/2024	MATURITY 100.0000		235,000	235,000	220,895	228,700	1,126	5,174		6,300		235,000				6,815	10/28/2024
25461L-AA-0	DIRECTV HOLDINGS/FING		06/12/2024	DIRECT		113,558	120,000	109,653	111,112	851	338		1,189		112,302		1,256	1,256	3,780	08/15/2027
254687-FK-7	WALT DISNEY COMPANY/THE		08/30/2024	VARIOUS		2,800,000	2,800,000	2,788,576	2,798,416		1,584		1,584		2,800,000				49,000	08/30/2024
25601B-2D-6	DNB BANK ASA	D	03/28/2024	SECURITY CALLED AT 100.00000000 100.0000		500,000	500,000	500,000	500,000						500,000				7,420	03/28/2025
26249B-AQ-4	DRYDEN SENIOR LOAN FUND 13-30A AR		11/15/2024	MBS PAYDOWN 100.0000		1,241,280	1,241,280	1,236,480	1,238,884		2,396		2,396		1,241,280				57,311	11/15/2028
26251L-AC-8	DRYDEN SENIOR LOAN FUND 18-64A A		10/18/2024	MBS PAYDOWN 100.0000		504,022	504,022	499,612	502,648		1,374		1,374		504,022				24,364	04/18/2031

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
26885B-AB-6	EQM MIDSTREAM PARTNERS L		12/30/2024	VARIOUS		277,800	280,000	251,484	260,326		5,690		5,690		266,016		11,784	11,784	10,356	12/01/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCE		09/10/2024	SECURITY CALLED AT 101.91600000 101.9160		101,916	100,000	99,944	99,711	170	(14)		156		99,867		133	133	8,305	01/30/2028
29736R-AN-0	ESTEE LAUDER CO INC		12/01/2024	MATURITY 100.0000		750,000	750,000	745,658	749,174		826		826		750,000				15,000	12/01/2024
30231G-BC-5	EXXON MOBIL CORPORATION		08/16/2024	MATURITY 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				70,665	08/16/2024
31573E-AA-9	ELLINGTON FINANCIAL MORTGAGE T 22-3 A1		12/01/2024	MBS PAYDOWN 100.0000		146,903	146,903	145,290	146,821		81		81		146,903				3,964	08/25/2067
31677Q-BT-5	FIFTH THIRD BANK		10/28/2024	SECURITY CALLED AT 100.00000000 100.0000		750,000	750,000	750,000	750,000						750,000				43,890	10/27/2025
33767P-AA-6	FIRSTKEY HOMES TRUST 22-SFR2 A		05/01/2024	MBS PAYDOWN 100.0000		3,335	3,335	3,217	3,330		5		5		3,335				46	07/17/2039
33768E-AA-0	FIRSTKEY HOMES TRUST 22-SFR3 A		07/01/2024	MBS PAYDOWN 100.0000		2,878	2,878	2,699	2,861		17		17		2,878				55	07/17/2026
33768J-AA-9	FIRSTKEY HOMES 2021-SFR3 TRUS 21-SFR3 A		09/01/2024	MBS PAYDOWN 100.0000		9,220	9,220	9,219	9,220						9,220				121	12/17/2038
33768N-AA-0	FIRSTKEY HOMES TRUST 22-SFR1 A		05/01/2024	MBS PAYDOWN 100.0000		800	800	800	800						800				13	05/17/2039
337932-AH-0	FIRSTENERGY CORP		11/26/2024	DIRECT		156,028	160,000	151,165	152,350	1,038	1,555		2,593		154,943		1,085	1,085	8,875	07/15/2027
34534L-AB-3	FORD CREDIT AUTO OWNER TRUST 22-B A2A		02/15/2024	MBS PAYDOWN 100.0000		60,821	60,821	60,817	60,820						60,821				229	02/15/2025
34534L-AD-9	FORD CREDIT AUTO OWNER TRUST 22-B A3		12/15/2024	MBS PAYDOWN 100.0000		949,778	949,778	949,726	948,937		841		841		949,778				20,514	09/15/2026
34960P-AB-7	FORTRESS TRANS & INFRAST		05/02/2024	SECURITY CALLED AT 100.00000000 100.0000		115,000	115,000	110,651	112,155		515		515		112,670		2,330	2,330	4,381	10/01/2025
36321J-AC-8	GALAXY CLO LTD 18-28A A1		10/15/2024	MBS PAYDOWN 100.0000		614,922	614,922	611,030	613,217		1,705		1,705		614,922				27,157	07/15/2031
375558-AW-3	GILEAD SCIENCES INC		04/01/2024	MATURITY 100.0000		4,000,000	4,000,000	4,200,560	4,000,000						4,000,000				74,000	04/01/2024
38013J-AD-5	GM FINANCIAL SECURITIZED TERM 23-1 A3		12/16/2024	MBS PAYDOWN 100.0000		14,746	14,746	14,744	14,717		29		29		14,746				687	02/16/2028
38869P-AM-6	GRAPHIC PACKAGING INTERN		08/15/2024	MATURITY 100.0000		125,000	125,000	122,483	123,594	652	754		1,406		125,000				5,156	08/15/2024
40390J-AA-0	HGI CRE CLO LTD 21-FL2 A		12/19/2024	MBS PAYDOWN 100.0000		74,681	74,681	74,681	74,681						74,681				3,854	09/17/2036
404280-BZ-1	HSBC HOLDINGS PLC	D	03/11/2024	SECURITY CALLED AT 100.00000000 100.0000		250,000	250,000	251,638	250,167		(167)		(167)		250,000				4,754	03/11/2025
40428H-TA-0	HSBC USA INC		05/24/2024	MATURITY 100.0000		750,000	750,000	749,970	749,994		6		6		750,000				14,063	05/24/2024
40441L-AA-4	HGI CRE CLO LTD 21-FL1 A		12/16/2024	MBS PAYDOWN 100.0000		858,431	858,431	858,431	858,431						858,431				19,650	06/16/2036
431318-AS-3	HILCORP ENERGY I/HILCORP		10/23/2024	DIRECT		88,236	90,000	89,214	88,594	709	54		763		89,358		(1,121)	(1,121)	5,460	11/01/2028
432917-AA-0	HILTON GRAND VACATIONS TRUST 23-1A A		12/25/2024	MBS PAYDOWN 100.0000		234,292	234,292	234,238	233,564		728		728		234,292				7,232	01/25/2038
438516-CH-7	HONEYWELL INTERNATIONAL		11/01/2024	MATURITY 100.0000		750,000	750,000	749,873	749,945		55		55		750,000				36,375	11/01/2024
43990E-AA-9	HORIZON AIRCRAFT FINANCE 24-1 A	D	12/15/2024	MBS PAYDOWN 100.0000		28,125	28,125	28,124			58		58		28,125				244	09/15/2049
440452-AG-5	HORMEL FOODS CORP		06/03/2024	MATURITY 100.0000		500,000	500,000	499,910	499,987		13		13		500,000				1,625	06/03/2024
443201-AA-6	HOWMET AEROSPACE INC		08/23/2024	SECURITY CALLED AT 100.81900000 100.8193		236,925	235,000	245,430	239,846		(2,464)		(2,464)		237,381		(2,381)	(2,381)	15,030	05/01/2025
451102-BT-3	ICAHN ENTERPRISES/FIN		12/16/2024	SECURITY CALLED AT 100.00000000 100.0000		46,000	46,000	44,702	43,757	1,387	327		1,714		45,471		529	529	2,974	05/15/2026
451102-BW-6	ICAHN ENTERPRISES/FIN		06/17/2024	SECURITY CALLED AT 100.00000000 100.0000		225,000	225,000	216,025	221,933	96	1,932		2,028		223,960		1,040	1,040	8,016	09/15/2024
459200-JY-8	IBM CORP		05/15/2024	MATURITY 100.0000		2,000,000	2,000,000	2,139,600	2,016,634		(16,634)		(16,634)		2,000,000				30,000	05/15/2024
46647P-CT-1	JPMORGAN CHASE & CO		12/10/2024	PREREFUNDED		500,000	500,000	500,000	500,000						500,000				7,805	12/10/2025
46649T-AA-4	JP MORGAN MORTGAGE TRUST 18-3 A1		12/01/2024	MBS PAYDOWN 100.0000		11,476	11,476	10,529			8		8		11,476				81	09/25/2048
46653P-BM-8	JP MORGAN MORTGAGE TRUST 21-6 A15		12/01/2024	MBS PAYDOWN 100.0000		71,938	71,938	58,855	71,482		456		456		71,938				970	10/25/2051
49271V-AL-4	KEURIG DR PEPPER INC		03/15/2024	MATURITY 100.0000		500,000	500,000	500,455	500,000						500,000				1,875	03/15/2024
517834-AG-2	LAS VEGAS SANDS CORP		06/26/2024	SECURITY CALLED AT 100.00000000 100.0000		205,000	205,000	195,159	201,098	457	2,775		3,232		204,330		670	670	5,795	08/08/2024
55284A-AA-6	MF1 MULTIFAMILY HOUSING MORTGA 21-FL7 A		12/16/2024	MBS PAYDOWN 100.0000		412,433	412,433	412,433	412,433						412,433				13,973	10/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTGA 22-FL8 A		12/17/2024	MBS PAYDOWN 100.0000		80,135	80,135	80,135	80,135						80,135				3,789	02/19/2037
55342U-AG-9	MPT OPER PARTNERSP/FINL		06/06/2024	DIRECT		116,433	130,000	126,613	115,700	11,986	278		12,264		127,964		(11,531)	(11,531)	4,671	08/01/2026
55389Q-AB-3	MVW OWNER TRUST 24-2A B		12/20/2024	MBS PAYDOWN 100.0000		30,336	30,336	30,334			72		72		30,336				244	03/20/2042
55400U-AA-1	MVW OWNER TRUST 22-1A A		12/20/2024	MBS PAYDOWN 100.0000		309,142	309,142	309,063	308,582		561		561		309,142				6,094	11/21/2039
55617L-AP-7	MACYS RETAIL HLDGS LLC		09/17/2024	TENDER OFFER		7,940	8,000	7,816			12		12		7,828		112	112	219	04/01/2029
57629W-DB-3	MASSMUTUAL GLOBAL FUNDIN		04/12/2024	MATURITY 100.0000		1,500,000	1,500,000	1,498,305	1,499,840		160		160		1,500,000				4,500	04/12/2024

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
576485-AE-6	MATADOR RESOURCES CO		04/02/2024	TENDER OFFER		35,026	35,000	33,917	34,006		85		85		34,091		935	935	1,125	09/15/2026
59001A-AY-8	MERITAGE HOMES CORP		01/19/2024	DIRECT		35,943	36,000	35,243	35,614		16		16		35,630		313	313	312	06/01/2025
59980D-AB-7	MILL CITY MORTGAGE TRUST 23-NQM1 A2		12/01/2024	MBS PAYDOWN 100.0000		128,040	128,040	125,394	127,844		196		196		128,040				4,298	10/25/2067
60162P-AE-2	MILOS CLO LTD 17-1A AR		10/20/2024	MBS PAYDOWN 100.0000		1,245,293	1,245,293	1,245,293	1,245,293						1,245,293				55,956	10/20/2030
61747Y-EQ-4	MORGAN STANLEY		04/17/2024	PREREFUNDED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				27,150	04/17/2025
629377-CC-4	NRG ENERGY INC		10/31/2024	SECURITY CALLED AT 100.00000000 100.0000		55,000	55,000	54,629	54,743		66		66		54,808		192	192	4,717	01/15/2027
644393-AA-8	NEW FORTRESS ENERGY INC		08/02/2024	VARIOUS		152,773	155,000	148,432	151,025	16	1,125		1,141		152,165		607	607	7,732	09/15/2025
651229-AW-6	NEWELL BRANDS INC		11/29/2024	VARIOUS		119,187	119,000	114,954	115,919	566	934		1,500		117,419		923	923	6,605	04/01/2026
65480L-AD-7	NISSAN AUTO LEASE TRUST 22-A A3		07/15/2024	MBS PAYDOWN 100.0000		2,613,037	2,613,035	2,613,012	2,613,031		4		4		2,613,035				30,209	05/15/2025
670855-AA-3	ONSLOW BAY FINANCIAL LLC 23-NQM1 A1		12/01/2024	MBS PAYDOWN 100.0000		234,210	234,210	234,508	234,261		(50)		(50)		234,210				7,899	11/25/2062
67114V-AA-1	ONSLOW BAY FINANCIAL LLC 22-NQM1 A1		12/01/2024	MBS PAYDOWN 100.0000		318,646	318,646	271,689	315,495		3,151		3,151		318,646				4,298	11/25/2061
67115D-AA-0	ONSLOW BAY FINANCIAL LLC 21-NQM4 A1		12/01/2024	MBS PAYDOWN 100.0000		84,300	84,300	68,362	83,559		742		742		84,300				906	10/25/2061
674599-DZ-5	OCCIDENTAL PETROLEUM COR		06/05/2024	DIRECT		145,080	135,000	150,362	145,849		(1,434)		(1,434)		144,415		666	666	10,232	07/15/2027
682691-AB-6	ONEMAIN FINANCE CORP		03/22/2024	DIRECT		83,250	90,000	76,050	79,286		749		749		80,034		3,216	3,216	2,196	01/15/2027
68389X-AU-9	ORACLE CORP		07/08/2024	MATURITY 100.0000		2,000,000	2,000,000	2,145,360	2,014,202		(14,202)		(14,202)		2,000,000				68,000	07/08/2024
69327R-AJ-0	PDC ENERGY INC		01/10/2024	DIRECT		69,888	70,000	68,250	68,598		17		17		68,615		1,273	1,273	637	05/15/2026
69331C-AH-1	PG&E CORP		08/23/2024	DIRECT		64,025	65,000	58,088	59,564		682		682		60,246		3,779	3,779	3,747	07/01/2028
69354N-AC-0	PRA GROUP INC		03/14/2024	DIRECT		44,856	45,000	44,775	44,552	301	18		319		44,871		(15)	(15)	1,816	09/01/2025
73179P-AM-8	POLYONE CORP		09/20/2024	SECURITY CALLED AT 100.00000000 100.0000		55,000	55,000	55,035	54,931	78	(9)		69		55,000				2,679	05/15/2025
74153W-CL-1	PRICOA GLOBAL FUNDING 1		09/23/2024	MATURITY 100.0000		2,500,000	2,500,000	2,499,775	2,499,966		34		34		2,500,000				60,000	09/23/2024
74166M-AB-2	PRIME SECSRVC BRW/FINANC		04/15/2024	VARIOUS		82,000	82,000	79,835	81,587	25	99		124		81,711		289	289	770	04/15/2024
74331U-AA-6	PROGRESS RESIDENTIAL TRUST 22-SFR3 A		10/01/2024	MBS PAYDOWN 100.0000		4,837	4,837	4,631	4,817		20		20		4,837				88	04/17/2039
74333E-AA-0	PROGRESS RESIDENTIAL TRUST 21-SFR4 A		12/01/2024	MBS PAYDOWN 100.0000		36,365	36,365	33,117	35,742		623		623		36,365				472	05/17/2038
74333Q-AA-3	PROGRESS RESIDENTIAL TRUST 21-SFR9 A		12/01/2024	MBS PAYDOWN 100.0000		8,204	8,204	8,204	8,204						8,204				165	11/17/2040
74334D-AA-1	PROGRESS RESIDENTIAL TRUST 22-SFR6 A		12/01/2024	MBS PAYDOWN 100.0000		2,490	2,490	2,490	2,490						2,490				83	07/20/2039
74841C-AA-9	QUICKEN LOANS LLC/QUICKN		01/04/2024	DIRECT		39,696	45,000	39,150	39,891		16		16		39,907		(211)	(211)	575	03/01/2029
74938Q-AA-2	WOODWARD CAPITAL MANAGEMENT 24-INV1 A1		12/01/2024	MBS PAYDOWN 100.0000		31,851	31,851	32,473			(9)		(9)		31,851				367	06/25/2054
753917-AB-9	RATE MORTGAGE TRUST 24-J2 A2		12/01/2024	MBS PAYDOWN 100.0000		95,703	95,703	94,626			54		54		95,703				1,531	07/25/2054
780153-BS-0	ROYAL CARIBBEAN CRUISES	D	08/13/2024	SECURITY CALLED AT 105.92600000 105.9260		79,445	75,000	76,750	76,414		(241)		(241)		76,173		(1,173)	(1,173)	11,113	01/15/2029
78454L-AL-4	SM ENERGY CO		08/26/2024	SECURITY CALLED AT 100.00000000 100.0000		40,000	40,000	38,458	39,219		351		351		39,570		430	430	1,656	06/01/2025
816943-BF-0	SEQUOIA MORTGAGE TRUST 23-3 A1		12/01/2024	MBS PAYDOWN 100.0000		123,806	123,806	122,529	123,728		78		78		123,806				4,545	09/25/2053
81749B-AA-9	SEQUOIA MORTGAGE TRUST 23-1 A1		12/01/2024	MBS PAYDOWN 100.0000		65,742	65,742	65,044	65,711		31		31		65,742				2,155	01/25/2053
81749P-AB-6	SEQUOIA MORTGAGE TRUST 24-9 A2		12/01/2024	MBS PAYDOWN 100.0000		101,524	101,524	101,826			(10)		(10)		101,524				908	10/25/2054
824348-AV-8	SHERWIN-WILLIAMS CO		06/01/2024	MATURITY 100.0000		1,500,000	1,500,000	1,594,860	1,509,186		(9,186)		(9,186)		1,500,000				23,438	06/01/2024
82652M-AA-8	SIERRA RECEIVABLES FUNDING CO 19-2A A		07/20/2024	MBS PAYDOWN 100.0000		59,800	59,800	59,783	59,783		16		16		59,800				797	05/20/2036
82653B-AB-9	SIERRA RECEIVABLES FUNDING CO 24-3A B		12/20/2024	MBS PAYDOWN 100.0000		71,902	71,902	71,900			182		182		71,902				425	08/20/2041
828807-DG-9	SIMON PROPERTY GROUP LP		09/13/2024	MATURITY 100.0000		1,000,000	1,000,000	999,010	999,855		145		145		1,000,000				20,000	09/13/2024
82967N-BJ-6	SIRIUS XM RADIO INC		04/11/2024	DIRECT		67,526	75,000	64,783	65,441		401		401		65,842		1,684	1,684	2,048	07/15/2028
83100A-AA-0	SLAM LLC 24-1A A		12/15/2024	MBS PAYDOWN 100.0000		31,685	31,685	31,684			65		65		31,685				281	09/15/2049
84859B-AA-9	SPIRIT LOYALTY KY LTD/IP	C	01/18/2024	DIRECT		71,775	145,000	150,411	104,944	41,860	(142)		41,718		146,663		(74,889)	(74,889)	2,964	09/20/2025
85172F-AM-1	SPRINGLEAF FINANCE CORP		06/10/2024	SECURITY CALLED AT 100.85400000 100.8543		131,111	130,000	130,498	130,250		(87)		(87)		130,163		(163)	(163)	7,689	03/15/2025
85207U-AJ-4	SPRINT CORP		09/18/2024	DIRECT		255,903	255,000	267,100	259,614		(3,776)		(3,776)		255,838		65	65	21,280	02/15/2025
85571B-AW-5	STARWOOD PROPERTY TRUST		12/31/2024	MATURITY 100.0000		75,000	75,000	69,897	72,752	130	2,118		2,248		75,000				4,219	12/31/2024
858912-AF-5	STERICYCLE INC		03/14/2024	SECURITY CALLED AT 100.00000000 100.0000		95,000	95,000	93,415	94,395	150	171		321		94,716		284	284	3,390	07/15/2024
87267T-AB-7	TOORAK MORTGAGE CORP 21-INV2 A2		12/01/2024	MBS PAYDOWN 100.0000		72,940	72,940	62,569	72,117		823		823		72,940				863	11/25/2056

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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
87470L-AH-4	TALLGRASS NRG PRTNR/FIN		01/23/2024	TENDER OFFER		106,313	105,000	104,563	104,355	154	(2)		152		104,508		1,805	1,805	2,450	10/01/2025
88033G-CZ-1	TENET HEALTHCARE CORP		03/05/2024	SECURITY CALLED AT 100.00000000 100.0000		120,000	120,000	113,358	116,043		335		335		116,377		3,623	3,623	3,965	01/01/2026
89173F-AB-6	TOWD POINT MORTGAGE TRUST 17-1 A2		12/01/2024	MBS PAYDOWN 100.0000		466,299	466,299	446,336	461,982		4,317		4,317		466,299				11,165	10/25/2056
89181P-CL-0	TOWD POINT HE TRUST 23-1 A1A		12/01/2024	MBS PAYDOWN 100.0000		286,112	286,112	286,349	286,165		(54)		(54)		286,112				11,111	02/25/2063
89236T-JX-4	TOYOTA MOTOR CREDIT CORP		03/22/2024	MATURITY 100.0000		750,000	750,000	749,535	749,947		53		53		750,000				9,375	03/22/2024
89238F-AD-5	TOYOTA AUTO RECEIVABLES OWNER 22-B A3		12/15/2024	MBS PAYDOWN 100.0000		595,535	595,535	595,521	595,104		431		431		595,535				9,575	09/15/2026
89614Y-AA-4	TRICON RESIDENTIAL 21-SFR1 A		07/01/2024	MBS PAYDOWN 100.0000		1,774	1,774	1,774	1,774						1,774				17	07/17/2038
89616T-AA-3	TRICON RESIDENTIAL 22-SFR2 A		12/01/2024	MBS PAYDOWN 100.0000		1,701	1,701	1,701	1,701						1,701				83	07/17/2040
91153L-AA-5	UNITED SHORE FINAN SERVI		04/16/2024	DIRECT		122,813	125,000	115,175	118,350		751		751		119,101		3,712	3,712	2,364	11/15/2025
92332Y-AA-9	VENTURE GLOBAL LNG INC		04/30/2024	DIRECT		81,800	80,000	80,000	80,000						80,000		1,800	1,800	2,726	06/01/2028
92332Y-AC-5	VENTURE GLOBAL LNG INC		01/24/2024	DIRECT		10,525	10,000	10,000	10,000						10,000		525	525	243	02/01/2029
92343V-GF-5	VERIZON COMMUNICATIONS		03/22/2024	MATURITY 100.0000		250,000	250,000	249,985	249,999		1		1		250,000				938	03/22/2024
924921-AA-7	VERUS SECURITIZATION TRUST 22-5 A1		12/01/2024	MBS PAYDOWN 100.0000		52,802	52,802	51,672	52,753		49		49		52,802				1,126	04/25/2067
924925-AA-8	VERUS SECURITIZATION TRUST 24-7 A1		12/01/2024	MBS PAYDOWN 100.0000		17,144	17,144	17,144							17,144				144	09/25/2069
92538H-AA-8	VERUS SECURITIZATION TRUST 21-4 A1		12/01/2024	MBS PAYDOWN 100.0000		64,971	64,971	53,296	64,129		842		842		64,971				329	07/25/2066
92539B-AA-0	VERUS SECURITIZATION TRUST 23-1 A1		12/01/2024	MBS PAYDOWN 100.0000		109,298	109,298	109,298	109,298						109,298				3,401	12/25/2067
92539F-AB-9	VERUS SECURITIZATION TRUST 23-INV1 A2		12/01/2024	MBS PAYDOWN 100.0000		217,918	217,918	217,918	217,918						217,918				7,191	02/25/2068
92539G-AB-7	VERUS SECURITIZATION TRUST 23-3 A2		12/01/2024	MBS PAYDOWN 100.0000		160,374	160,374	160,372	160,376		(2)		(2)		160,374				5,736	03/25/2068
92539L-AB-6	VERUS SECURITIZATION TRUST 21-3 A2		12/01/2024	MBS PAYDOWN 100.0000		81,986	81,986	69,073	81,084		902		902		81,986				601	06/25/2066
92539T-AB-9	VERUS SECURITIZATION TRUST 23-4 A2		12/01/2024	MBS PAYDOWN 100.0000		169,469	169,469	169,468	169,469						169,469				5,723	05/25/2068
92552V-AL-4	VIASAT INC		06/12/2024	DIRECT		58,988	65,000	60,694	61,503	174	408		582		62,084		(3,097)	(3,097)	2,417	04/15/2027
92912V-AY-1	VOYA CLO LTD 14-2A A1RR		10/17/2024	MBS PAYDOWN 100.0000		1,363,743	1,363,743	1,353,825	1,358,709		5,034		5,034		1,363,743				55,854	04/17/2030
92939U-AF-3	WEC ENERGY GROUP INC		03/15/2024	MATURITY 100.0000		1,500,000	1,500,000	1,499,385	1,499,957		43		43		1,500,000				6,000	03/15/2024
95003A-AC-8	WELLS FARGO MORTGAGE BACKED SE 21-1 A3		12/01/2024	MBS PAYDOWN 100.0000		67,385	67,385	58,504	66,773		612		612		67,385				891	12/25/2050
95081Q-AN-4	WESCO DISTRIBUTION INC		06/17/2024	SECURITY CALLED AT 100.00000000 100.0000		145,000	145,000	146,443	145,349		(349)		(349)		145,000				5,166	06/15/2025
976656-CL-0	WISCONSIN ELECTRIC POWER		12/15/2024	MATURITY 100.0000		250,000	250,000	249,953	249,991		9		9		250,000				5,125	12/15/2024
98164J-AD-6	WORLD OMNI AUTO RECEIVABLES TR 23-A A3		12/15/2024	MBS PAYDOWN 100.0000		19,299	19,299	19,296	19,263		37		37		19,299				932	05/15/2028
98877D-AD-7	ZF NA CAPITAL		08/07/2024	DIRECT		153,000	150,000	153,938	153,899		(487)		(487)		153,412		(412)	(412)	8,422	04/14/2028
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						70,932,353	71,077,244	71,134,884	70,311,298	89,934	38,329		128,263		70,962,194		(42,448)	(42,448)	1,886,890	XXX
2509999997. Total - Bonds - Part 4						79,761,845	79,900,094	80,095,824	78,805,978	89,934	25,627		115,561		79,838,230		(95,634)	(95,634)	2,108,396	XXX
2509999998. Total - Bonds - Part 5						337,671	345,000	333,542			1,474		1,474		335,015		2,656	2,656	11,561	XXX
2509999999. Total - Bonds						80,099,516	80,245,094	80,429,366	78,805,978	89,934	27,101		117,035		80,173,245		(92,978)	(92,978)	2,119,957	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						80,099,516	XXX	80,429,366	78,805,978	89,934	27,101		117,035		80,173,245		(92,978)	(92,978)	2,119,957	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					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
00175P-AB-9	AMN HEALTHCARE INC		11/18/2024	DIRECT	12/10/2024	DIRECT	65,000	62,073	62,238	62,530		457		457			(293)	(293)	2,666	823
00191U-AA-0	ASGN INCORPORATED		02/06/2024	DIRECT	10/29/2024	DIRECT	35,000	33,234	33,425	33,508		274		274			(83)	(83)	1,551	369
12653C-AJ-7	CNX RESOURCES CORP		05/03/2024	DIRECT	11/14/2024	DIRECT	40,000	39,200	39,749	39,282		82		82			467	467	2,000	747
235825-AF-3	DANA INC		06/27/2024	DIRECT	08/01/2024	DIRECT	70,000	68,513	68,774	68,552		39		39			223	223	805	449
71880K-AA-9	PHINIA INC		03/28/2024	DIRECT	08/01/2024	DIRECT	25,000	25,281	25,544	25,261		(20)		(20)			283	283	553	
78454L-AL-4	SM ENERGY CO		03/27/2024	DIRECT	08/26/2024	SECURITY CALLED AT 100.00000000	25,000	24,923	25,000	24,950		28		28			50	50	1,035	469
91832V-AA-2	VOC ESCROW LTD	D	03/19/2024	DIRECT	10/15/2024	DIRECT	60,000	57,600	58,650	57,920		320		320			730	730	2,008	300
94106L-BZ-1	WASTE MANAGEMENT INC		03/27/2024	DIRECT	12/10/2024	DIRECT	25,000	22,718	24,291	23,012		294		294			1,279	1,279	943	205
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							345,000	333,542	337,671	335,015		1,474		1,474			2,656	2,656	11,561	3,362
2509999998. Total - Bonds							345,000	333,542	337,671	335,015		1,474		1,474			2,656	2,656	11,561	3,362
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								333,542	337,671	335,015		1,474		1,474			2,656	2,656	11,561	3,362

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 *
US BANK MONEY MKT FD	St. Paul, MN		0.000	5,483		21,917,466	XXX
HUNTINGTON NATIONAL BANK (HCDA)	Columbus, OH		0.000	236,196		67,445,173	XXX
HUNTINGTON NATIONAL BANK (HCDA)	Columbus, OH					(15,540,568)	XXX
US BANK	St. Paul, MN					(1,514,524)	XXX
US BANK	St. Paul, MN					149,531	XXX
JP MORGAN CHASE	Columbus, OH					112,911	XXX
JP MORGAN CHASE	Columbus, OH					73,543	XXX
JP MORGAN CHASE	Columbus, OH					923,344	XXX
US BANK	St. Paul, MN					(21,316,593)	XXX
US BANK	St. Paul, MN					(481,762)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	241,679		51,768,521	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	241,679		51,768,521	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	241,679		51,768,521	XXX

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

1.	January	31,283,405	4.	April	32,423,866	7.	July	19,011,195	10.	October	28,959,420
2.	February	21,055,854	5.	May	29,247,300	8.	August	23,857,320	11.	November	33,240,421
3.	March	52,544,421	6.	June	30,997,261	9.	September	46,580,857	12.	December	51,768,521

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
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-54-2	FIRST AMER TREASURY OBLIG-Z		12/27/2024	0.000		18,372,409	65,276	
857492-55-7	STATE STREET INST TREASURY MONEY MKT		12/27/2024	0.000			266	
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						18,372,409	65,542	
825252-88-5	INVESCO GOVT & AGENCY - INST MMF		12/27/2024	0.000		200,000	97,309	
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		12/27/2024	0.000			1,776	
949921-12-6	ALLSPRING GOVT MONEY MKT FD - SELECT		12/27/2024	0.000			70,815	
31846V-33-6	FIRST AMERICAN GOVT OBLIG-X		12/27/2024	0.000			2,519	
61747C-70-7	MORGAN STANLEY MSILF GOVT - INST		12/27/2024	0.000		36,770,745	124,858	
857492-57-3	STATE ST INST US GOV MM-INST		12/27/2024	0.000			77	
52470G-49-4	WA PREM INST GOVT RSRV-PRM		12/27/2024	0.000		41,265	61,923	
8309999999. Subtotal - All Other Money Market Mutual Funds						37,012,010	359,277	
8609999999 - Total Cash Equivalents						55,384,419	424,819	

1.

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

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						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B		452,856	455,853		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	452,856	455,853		
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				