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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

Republic-Franklin Insurance Company

NAIC Group Code 0201 (Current) 0201 (Prior) NAIC Company Code 12475 Employer's ID Number 31-4290270

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

Country of Domicile United States of America

Incorporated/Organized 02/10/1949 Commenced Business 02/10/1949

Statutory Home Office 2 Easton Oval, Suite 225 (Street and Number), Columbus, OH, US 43219 (City or Town, State, Country and Zip Code)

Main Administrative Office 180 Genesee Street (Street and Number)

New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Mail Address Post Office Box 530 (Street and Number or P.O. Box), Utica, NY, US 13503-0530 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 180 Genesee Street (Street and Number)

New Hartford, NY, US 13413 (City or Town, State, Country and Zip Code), 800-598-8422 (Area Code) (Telephone Number)

Internet Website Address www.uticanational.com

Statutory Statement Contact Sean Patrick Walsh (Name), 315-734-2745 (Area Code) (Telephone Number)

sean.walsh@uticanational.com (E-mail Address), 315-235-4642 (FAX Number)

OFFICERS

Chairman	Richard Patrick Creedon	SVP, CFO & Treasurer	Elizabeth Mary Miller
President & CEO	Kristen Holly Martin #	Secretary	Louisa Suzanne Ruffine

OTHER

DIRECTORS OR TRUSTEES

Donald Peter Cardarelli	Richard Patrick Creedon	Paul Alan Hagstrom, Ph.D.
Gregory Miller Harden	Zelda Jean Holcomb, Ph.D.	Kristen Holly Martin
Timothy Robert Reed	Linda Ellen Romano	Eric Keith Scholl

State of New York
County of Oneida 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.

Kristen Holly Martin	Elizabeth Mary Miller	Louisa Suzanne Ruffine
President & CEO	SVP, CFO & Treasurer	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............

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	6,038,573	4.017	6,038,573		6,038,573	4.017
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,005,000	0.669	1,005,000		1,005,000	0.669
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	891,535	0.593	891,535		891,535	0.593
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	28,967,970	19.269	28,967,968		28,967,968	19.269
1.06 Industrial and miscellaneous	103,423,752	68.797	103,423,763		103,423,763	68.797
1.07 Hybrid securities		0.000				0.000
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	140,326,830	93.345	140,326,839		140,326,839	93.345
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	7,242,269	4.818	7,242,269		7,242,269	4.818
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	7,242,269	4.818	7,242,269		7,242,269	4.818
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)	895,928	0.596	895,928		895,928	0.596
6.02 Cash equivalents (Schedule E, Part 2)	1,440,266	0.958	1,440,266		1,440,266	0.958
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	2,336,194	1.554	2,336,194		2,336,194	1.554
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	426,194	0.284	426,194		426,194	0.284
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	150,331,487	100.000	150,331,496		150,331,496	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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)

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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 15
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)

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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)	695,418	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	(255,923)	439,495
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	(13,301)	
	5.2 Totals, Part 3, Column 9		(13,301)
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)		426,194
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		426,194

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		138,960,426
2.	Cost of bonds and stocks acquired, Part 3, Column 7		33,300,888
3.	Accrual of discount		282,142
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,371,302	
	4.4. Part 4, Column 11		1,371,302
5.	Total gain (loss) on disposals, Part 4, Column 19		(608,152)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		25,452,214
7.	Deduct amortization of premium		285,259
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		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		147,569,133
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		147,569,133

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	6,038,573	5,509,405	6,080,218	6,124,484
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	6,038,573	5,509,405	6,080,218	6,124,484
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,005,000	1,021,735	1,034,058	1,005,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	891,535	837,137	889,458	950,000
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	28,967,970	26,706,773	28,959,449	29,702,133
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8. United States	83,089,415	77,712,014	83,287,738	83,395,485
Loans, Unaffiliated Certificates of	9. Canada	3,062,690	3,026,302	3,075,026	3,150,000
Deposit and Hybrid Securities	10. Other Countries	17,271,657	16,868,036	17,329,721	17,480,000
(unaffiliated)	11. Totals	103,423,762	97,606,352	103,692,485	104,025,485
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	140,326,840	131,681,402	140,655,668	141,807,102
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States	7,242,269	7,242,269	2,277,216	
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries				
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	7,242,269	7,242,269	2,277,216	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	7,242,269	7,242,269	2,277,216	
	26. Total Stocks	7,242,269	7,242,269	2,277,216	
	27. Total Bonds and Stocks	147,569,109	138,923,671	142,932,884	

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	1,517,120	2,317,712	1,067,501	405,439	730,801	XXX	6,038,573	4.3	7,010,572	5.3	6,038,573	
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	1,517,120	2,317,712	1,067,501	405,439	730,801	XXX	6,038,573	4.3	7,010,572	5.3	6,038,573	
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	155,000			850,000		XXX	1,005,000	0.7	217,820	0.2	1,005,000	
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	155,000			850,000		XXX	1,005,000	0.7	217,820	0.2	1,005,000	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1		375,000			516,535	XXX	891,535	0.6	890,096	0.7	891,535	
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		375,000			516,535	XXX	891,535	0.6	890,096	0.7	891,535	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	3,553,685	8,631,236	6,574,118	8,036,684	2,172,245	XXX	28,967,968	20.6	23,798,307	17.9	28,967,968	
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	3,553,685	8,631,236	6,574,118	8,036,684	2,172,245	XXX	28,967,968	20.6	23,798,307	17.9	28,967,968	

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	7,065,267	27,547,458	30,532,222	5,649,412	3,563,139	XXX	74,357,498	53.0	68,312,390	51.3	54,528,465	19,829,033
6.2 NAIC 2	3,511,480	10,037,212	12,116,242	1,923,085	1,478,245	XXX	29,066,264	20.7	32,860,260	24.7	26,381,226	2,685,038
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	10,576,747	37,584,670	42,648,464	7,572,497	5,041,384	XXX	103,423,762	73.7	101,172,650	76.0	80,909,691	22,514,071
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
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) 12,291,072	38,871,406	38,173,841	14,941,535	6,982,720		111,260,574	79.3	XXX	XXX	91,431,541	19,829,033
12.2 NAIC 2	(d) 3,511,480	10,037,212	12,116,242	1,923,085	1,478,245		29,066,264	20.7	XXX	XXX	26,381,226	2,685,038
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	15,802,552	48,908,618	50,290,083	16,864,620	8,460,965		(b) 140,326,838	100.0	XXX	XXX	117,812,767	22,514,071
12.8 Line 12.7 as a % of Col. 7	11.3	34.9	35.8	12.0	6.0		100.0	XXX	XXX	XXX	84.0	16.0
13. Total Bonds Prior Year												
13.1 NAIC 1	10,568,020	38,847,353	31,142,177	11,335,282	8,336,353		XXX	XXX	100,229,185	75.3	90,155,682	10,073,503
13.2 NAIC 2	2,975,847	12,700,698	13,097,150	2,138,523	1,948,042		XXX	XXX	32,860,260	24.7	29,304,340	3,555,920
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	13,543,867	51,548,051	44,239,327	13,473,805	10,284,395		XXX	XXX	(b) 133,089,445	100.0	119,460,022	13,629,423
13.8 Line 13.7 as a % of Col. 9	10.2	38.7	33.2	10.1	7.7		XXX	XXX	100.0	XXX	89.8	10.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	10,223,940	31,939,734	30,302,409	12,750,030	6,215,426		91,431,539	65.2	90,155,682	67.7	91,431,539	XXX
14.2 NAIC 2	3,256,521	9,712,595	10,010,780	1,923,085	1,478,245		26,381,226	18.8	29,304,340	22.0	26,381,226	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	13,480,461	41,652,329	40,313,189	14,673,115	7,693,671		117,812,765	84.0	119,460,022	89.8	117,812,765	XXX
14.8 Line 14.7 as a % of Col. 7	11.4	35.4	34.2	12.5	6.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.6	29.7	28.7	10.5	5.5		84.0	XXX	XXX	XXX	84.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,067,132	6,931,672	7,871,432	2,191,505	767,294		19,829,035	14.1	10,073,503	7.6	XXX	19,829,035
15.2 NAIC 2	254,959	324,617	2,105,462				2,685,038	1.9	3,555,920	2.7	XXX	2,685,038
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	2,322,091	7,256,289	9,976,894	2,191,505	767,294		22,514,073	16.0	13,629,423	10.2	XXX	22,514,073
15.8 Line 15.7 as a % of Col. 7	10.3	32.2	44.3	9.7	3.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.7	5.2	7.1	1.6	0.5		16.0	XXX	XXX	XXX	XXX	16.0

(a) Includes $ 22,514,072 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	1,326,097	1,972,520	913,597	249,941	728,515	XXX	5,190,670	3.7	5,993,564	4.5	5,190,670	
1.02 Residential Mortgage-Backed Securities	55,006	161,260	127,060	153,183	2,275	XXX	498,784	0.4	575,269	0.4	498,783	1
1.03 Commercial Mortgage-Backed Securities	136,018	183,932	26,844	2,315	11	XXX	349,120	0.2	441,739	0.3	349,119	1
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,517,121	2,317,712	1,067,501	405,439	730,801	XXX	6,038,574	4.3	7,010,572	5.3	6,038,572	2
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	155,000			850,000		XXX	1,005,000	0.7	217,820	0.2	1,005,000	
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	155,000			850,000		XXX	1,005,000	0.7	217,820	0.2	1,005,000	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		375,000			516,535	XXX	891,535	0.6	890,096	0.7	891,535	
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		375,000			516,535	XXX	891,535	0.6	890,096	0.7	891,535	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	709,105	904,288	1,019,380	2,455,081	516,906	XXX	5,604,760	4.0	4,064,567	3.1	5,604,761	(1)
5.02 Residential Mortgage-Backed Securities	2,844,580	7,726,947	5,554,738	5,581,603	1,655,339	XXX	23,363,207	16.6	19,733,742	14.8	23,363,207	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	3,553,685	8,631,235	6,574,118	8,036,684	2,172,245	XXX	28,967,967	20.6	23,798,309	17.9	28,967,968	(1)
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,457,930	33,731,539	38,998,555	4,619,096	3,691,481	XXX	90,498,601	64.5	94,697,322	71.2	78,679,627	11,818,974
6.02 Residential Mortgage-Backed Securities	197,814	643,981	574,937	723,187	425,028	XXX	2,564,947	1.8	2,762,111	2.1		2,564,947
6.03 Commercial Mortgage-Backed Securities	44,972	196,954	289,578	761,896	832,609	XXX	2,126,009	1.5	2,449,579	1.8	2,126,009	
6.04 Other Loan-Backed and Structured Securities	876,030	3,012,196	2,785,394	1,468,318	92,266	XXX	8,234,204	5.9	1,263,637	0.9	104,055	8,130,149
6.05 Totals	10,576,746	37,584,670	42,648,464	7,572,497	5,041,384	XXX	103,423,761	73.7	101,172,649	76.0	80,909,691	22,514,070
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
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						XXX						
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	11,648,132	36,983,347	40,931,532	8,174,118	5,453,437	XXX	103,190,566	73.5	XXX	XXX	91,371,593	11,818,973
12.02 Residential Mortgage-Backed Securities	3,097,400	8,532,188	6,256,735	6,457,973	2,082,642	XXX	26,426,938	18.8	XXX	XXX	23,861,990	2,564,948
12.03 Commercial Mortgage-Backed Securities	180,990	380,886	316,422	764,211	832,620	XXX	2,475,129	1.8	XXX	XXX	2,475,128	1
12.04 Other Loan-Backed and Structured Securities	876,030	3,012,196	2,785,394	1,468,318	92,266	XXX	8,234,204	5.9	XXX	XXX	104,055	8,130,149
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	15,802,552	48,908,617	50,290,083	16,864,620	8,460,965		140,326,837	100.0	XXX	XXX	117,812,766	22,514,071
12.10 Line 12.09 as a % of Col. 7	11.3	34.9	35.8	12.0	6.0		100.0	XXX	XXX	XXX	84.0	16.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	11,488,213	44,787,889	38,145,096	5,541,472	5,900,699	XXX	XXX	XXX	105,863,369	79.5	96,146,935	9,716,434
13.02 Residential Mortgage-Backed Securities	1,735,226	5,812,396	5,383,479	6,830,428	3,309,593	XXX	XXX	XXX	23,071,122	17.3	20,309,009	2,762,113
13.03 Commercial Mortgage-Backed Securities	192,933	450,630	366,031	830,161	1,051,563	XXX	XXX	XXX	2,891,318	2.2	2,891,317	1
13.04 Other Loan-Backed and Structured Securities	127,496	497,137	344,720	271,744	22,540	XXX	XXX	XXX	1,263,637	0.9	112,761	1,150,876
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	13,543,868	51,548,052	44,239,326	13,473,805	10,284,395		XXX	XXX	133,089,446	100.0	119,460,022	13,629,424
13.10 Line 13.09 as a % of Col. 9	10.2	38.7	33.2	10.1	7.7		XXX	XXX	100.0	XXX	89.8	10.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	10,391,179	33,287,888	34,314,969	8,174,118	5,203,437	XXX	91,371,591	65.1	96,146,935	72.2	91,371,591	XXX
14.02 Residential Mortgage-Backed Securities	2,899,586	7,888,207	5,681,798	5,734,786	1,657,614	XXX	23,861,991	17.0	20,309,009	15.3	23,861,991	XXX
14.03 Commercial Mortgage-Backed Securities	180,990	380,885	316,422	764,211	832,620	XXX	2,475,128	1.8	2,891,317	2.2	2,475,128	XXX
14.04 Other Loan-Backed and Structured Securities	8,706	95,349				XXX	104,055	0.1	112,761	0.1	104,055	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	13,480,461	41,652,329	40,313,189	14,673,115	7,693,671		117,812,765	84.0	119,460,022	89.8	117,812,765	XXX
14.10 Line 14.09 as a % of Col. 7	11.4	35.4	34.2	12.5	6.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.6	29.7	28.7	10.5	5.5		84.0	XXX	XXX	XXX	84.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	1,256,953	3,695,459	6,616,563		250,000	XXX	11,818,975	8.4	9,716,434	7.3	XXX	11,818,975
15.02 Residential Mortgage-Backed Securities	197,814	643,981	574,937	723,187	425,028	XXX	2,564,947	1.8	2,762,113	2.1	XXX	2,564,947
15.03 Commercial Mortgage-Backed Securities		1				XXX	1	0.0	1	0.0	XXX	1
15.04 Other Loan-Backed and Structured Securities	867,324	2,916,847	2,785,394	1,468,318	92,266	XXX	8,130,149	5.8	1,150,876	0.9	XXX	8,130,149
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	2,322,091	7,256,288	9,976,894	2,191,505	767,294		22,514,072	16.0	13,629,424	10.2	XXX	22,514,072
15.10 Line 15.09 as a % of Col. 7	10.3	32.2	44.3	9.7	3.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.7	5.2	7.1	1.6	0.5		16.0	XXX	XXX	XXX	XXX	16.0

Schedule DA - Verification - Short-Term Investments

N O N E

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	1,603,441	1,503,439	100,002	
2. Cost of cash equivalents acquired	27,042,430	10,640,554	16,401,876	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	27,205,604	12,143,993	15,061,611	
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)	1,440,267		1,440,267	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,440,267		1,440,267	

(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

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
	Investment in Fairplan Trust		Boston	MA	Massachusetts Property Insurance Underwriting Association		09/30/2024		695,418	426,194	426,194	(13,301)							
5899999. Any Other Class of Assets - Unaffiliated									695,418	426,194	426,194	(13,301)							XXX
6099999. Total - Unaffiliated									695,418	426,194	426,194	(13,301)							XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									695,418	426,194	426,194	(13,301)							XXX

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 BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Investment in Fairplan Trust	Boston	MA	Massachusetts Property Insurance Underwriting Association	09/30/2024		695,418	(255,923)		
5899999. Any Other Class of Assets - Unaffiliated							695,418	(255,923)		XXX
6099999. Total - Unaffiliated							695,418	(255,923)		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							695,418	(255,923)		XXX

SCHEDULE BA - PART 3

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

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

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FB-9	UNITED STATES TREASURY NOTE/BOND	SD			1.A	645,750	105.0200	635,371	605,000	612,620		(2,399)			6.125	5.640	MN	4,811	37,056	12/01/1999	11/15/2027
912810-QT-8	UNITED STATES TREASURY NOTE/BOND				1.A	249,912	80.5590	201,398	250,000	249,941		2			3.125	3.127	MN	1,014	7,813	12/14/2016	11/15/2041
912810-SP-4	UNITED STATES TREASURY NOTE/BOND				1.A	725,742	48.8560	366,420	750,000	728,515		682			1.375	1.510	FA	3,895	10,313	11/05/2020	08/15/2050
912828-M5-6	UNITED STATES TREASURY NOTE/BOND	SD			1.A	883,944	98.2880	845,277	860,000	865,532		(6,339)			2.250	1.501	MN	2,512	19,349	06/21/2021	11/15/2025
912828-V9-8	UNITED STATES TREASURY NOTE/BOND				1.A	279,316	95.9570	287,871	300,000	294,214		2,592			2.250	3.196	FA	2,550	6,750	10/10/2018	02/15/2027
912828-ZC-7	UNITED STATES TREASURY NOTE/BOND	SD			1.A	474,851	99.4910	457,659	460,000	460,565		(3,530)			1.125	0.357	FA	1,758	5,174	03/25/2021	02/28/2025
91282C-FF-3	UNITED STATES TREASURY NOTE/BOND				1.A	893,359	88.6840	886,840	1,000,000	913,597		9,484			2.750	4.080	FA	10,387	27,500	10/25/2022	08/15/2032
91282C-LC-3	UNITED STATES TREASURY NOTE/BOND				1.A	233,684	98.4020	226,325	230,000	233,436		(248)			4.000	3.642	JJ	3,850		08/21/2024	07/31/2029
91282C-LC-3	UNITED STATES TREASURY NOTE/BOND	SD			1.A	833,133	98.4020	806,896	820,000	832,250		(882)			4.000	3.642	JJ	13,726		08/21/2024	07/31/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,219,691	XXX	4,714,057	5,275,000	5,190,670		(638)			XXX	XXX	XXX	44,503	113,955	XXX	XXX
36180M-2R-7	GINNIE MAE II POOL			4	1.A	275,868	87.9010	241,266	274,474	275,831		(181)			3.500	3.434	MON	801	9,607	08/29/2018	03/01/2043
36202E-RS-0	GINNIE MAE II POOL			4	1.A	9,734	99.5200	9,877	9,925	9,798		24			5.000	5.259	MON	41	496	05/13/2008	03/01/2038
36209D-B2-9	GINNIE MAE I POOL			4	1.A	1,247	103.1710	1,286	1,246	1,246					6.500	6.523	MON	7	81	08/10/1998	08/01/2028
36209U-PA-8	GINNIE MAE I POOL			4	1.A	504	100.7600	509	505	504					6.500	6.546	MON	3	33	07/22/1998	08/01/2028
36209W-4J-8	GINNIE MAE I POOL			4	1.A	234	100.6480	210	209	209					6.500	6.630	MON	1	14	07/22/1998	08/01/2028
36211C-QY-1	GINNIE MAE I POOL			4	1.A	2,858	101.0940	3,044	3,011	2,966		22			6.500	7.240	MON	16	196	12/01/1999	05/01/2029
3622AC-JJ-0	GINNIE MAE II POOL			4	1.A	207,331	99.7010	213,276	213,915	208,230		811			5.500	6.227	MON	980	11,765	09/27/2023	04/01/2053
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						497,776	XXX	469,468	503,285	498,784		676			XXX	XXX	XXX	1,849	22,192	XXX	XXX
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION				1.A	362,751	94.1310	325,880	346,199	349,119		(528)			3.500	3.328	MON	1,010	12,117	12/05/2011	09/01/2052
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						362,751	XXX	325,880	346,199	349,119		(528)			XXX	XXX	XXX	1,010	12,117	XXX	XXX
0109999999. Total - U.S. Government Bonds						6,080,218	XXX	5,509,405	6,124,484	6,038,573		(490)			XXX	XXX	XXX	47,362	148,264	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
419792-H9-0	STATE OF HAWAII	SD		2	1.C FE	184,058	100.1360	155,211	155,000	155,000		(2,033)			5.000	5.000	FA	3,229	7,750	03/12/2015	08/01/2029
68609U-KA-2	STATE OF OREGON			1,2	1.B FE	850,000	101.9440	866,524	850,000	850,000					5.296	5.296	MN	7,503	20,882	04/25/2024	05/01/2037
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,034,058	XXX	1,021,735	1,005,000	1,005,000		(2,033)			XXX	XXX	XXX	10,732	28,632	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,034,058	XXX	1,021,735	1,005,000	1,005,000		(2,033)			XXX	XXX	XXX	10,732	28,632	XXX	XXX
537428-2Q-6	LITTLE ROCK SCHOOL DISTRICT			2	1.C FE	58,113	74.0120	55,509	75,000	58,607		330			3.000	4.420	FA	938	2,250	06/22/2023	02/01/2051
108152-EK-1	CITY OF BRIDGEPORT CT			2	1.G FE	456,345	87.0210	435,105	500,000	457,928		1,109			4.664	5.345	JJ	11,660	23,320	07/26/2023	07/01/2045
442331-3J-1	CITY OF HOUSTON TX			2	1.D FE	375,000	92.4060	346,523	375,000	375,000					4.061	4.060	MS	5,076	15,229	12/20/2017	03/01/2035
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						889,458	XXX	837,137	950,000	891,535		1,439			XXX	XXX	XXX	17,674	40,799	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						889,458	XXX	837,137	950,000	891,535		1,439			XXX	XXX	XXX	17,674	40,799	XXX	XXX
56682H-CA-5	MARICOPA COUNTY INDUSTRIAL DEVELOPMENT A			2	1.D FE	262,748	100.2630	250,658	250,000	252,873		(1,366)			4.000	3.401	JJ	5,000	10,000	10/13/2016	01/01/2036
010869-JL-0	ALAMEDA CORRIDOR TRANSPORTATION AUTHORIT			1,2	1.E FE	60,082	95.5450	57,327	60,000	60,081		(1)			5.396	5.373	AO	809		12/11/2024	10/01/2046
13032U-D9-6	CALIFORNIA HEALTH FACILITIES FINANCING A			1,2	1.D FE	86,611	88.7210	84,285	95,000	87,074		302			4.353	5.110	JD	345	4,135	06/06/2023	06/01/2041
13077D-TS-1	CALIFORNIA STATE UNIVERSITY			1,2	1.D FE	150,000	95.8090	143,714	150,000	150,000					5.183	5.180	MN	1,296	9,545	07/20/2023	11/01/2053
798153-QF-2	SAN JOSE FINANCING AUTHORITY			1,2	1.C FE	766,712	94.4400	755,520	800,000	767,676		964			4.662	5.107	MN	6,216	18,648	06/21/2024	05/01/2037
91412G-XE-0	UNIVERSITY OF CALIFORNIA				1.C FE	454,670	89.3630	446,815	500,000	455,764		1,094			3.931	4.605	MN	2,511	19,655	02/26/2024	05/15/2045
79467B-AR-6	SALES TAX SECURITIZATION CORP				1.A FE	1,185,187	82.0920	1,190,334	1,450,000	1,191,186		6,000			3.587	5.116	JJ	26,006	26,006	04/23/2024	01/01/2043
059231-W3-0	CITY OF BALTIMORE MD			1,2	1.E FE	387,015	81.9220	311,304	380,000	384,176		(716)			2.025	1.814	JJ	3,848	7,695	12/02/2020	07/01/2032
64461X-DB-8	NEW HAMPSHIRE HEALTH AND EDUCATION FACIL			2	1.E FE	197,314	92.2360	184,472	200,000	198,669		216			3.379	3.513	JJ	3,379	6,758	01/23/2018	07/01/2030
64990F-YT-5	NEW YORK STATE DORMITORY AUTHORITY			2	1.B FE	62,713	75.6380	60,510	80,000	63,248		359			3.000	4.380	MS	707	2,400	06/26/2023	03/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64990G-JZ-6	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	395,706	78.3380	360,355	460,000	397,704		1,280			4.014	4.977	JJ	9,232	18,464	06/01/2023	07/01/2049
65000B-YE-2	NEW YORK STATE DORMITORY AUTHORITY			2	1.E FE	38,495	81.1940	40,597	50,000	38,884		260			3.000	4.550	JJ	750	1,500	06/22/2023	07/01/2048
73358W-ZB-3	PORT AUTHORITY OF NEW YORK & NEW JERSEY			2	1.D FE	418,352	101.2940	354,529	350,000	356,141		(7,616)			5.000	2.731	AO	3,694	17,500	11/24/2015	10/15/2030
736742-XH-5	CITY OF PORTLAND OR SEWER SYSTEM REVENUE			2	1.C FE	357,072	100.8060	302,418	300,000	302,769		(6,534)			5.000	2.752	JD	1,250	15,000	09/17/2015	06/01/2028
442435-5B-5	CITY OF HOUSTON TX COMBINED UTILITY SYST				1.C FE	200,000	98.5880	197,176	200,000	200,000					3.828	3.827	MN	978	7,656	03/13/2014	05/15/2028
92778V-EV-6	VIRGINIA COLLEGE BUILDING AUTHORITY				1.B FE	440,136	98.5130	443,309	450,000	448,515		1,321			2.800	3.111	FA	5,250	12,600	01/24/2018	02/01/2026
977100-DR-4	STATE OF WISCONSIN				1.C FE	250,000	82.6960	206,740	250,000	250,000					3.294	3.294	MN	1,373	8,235	08/03/2016	05/01/2037
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,712,813	XXX	5,390,063	6,025,000	5,604,760		(4,437)			XXX	XXX	XXX	72,644	185,797	XXX	XXX
31283H-HN-8	FREDDIE MAC GOLD POOL			4	1.A	680	102.2620	697	681	680					7.500	7.566	MON	4	51	12/01/2000	09/01/2030
31287Q-ND-9	FREDDIE MAC GOLD POOL			4	1.A	802	103.3620	819	792	796		(1)			6.500	6.367	MON	4	51	06/01/2002	03/01/2032
3128M9-2M-3	FREDDIE MAC GOLD POOL			4	1.A	44,847	93.9440	39,893	42,465	44,702		(322)			4.000	3.204	MON	142	1,699	08/05/2014	04/01/2044
3128M9-XG-2	FREDDIE MAC GOLD POOL			4	1.A	31,886	93.9430	28,916	30,780	32,160		(126)			4.000	3.439	MON	103	1,231	04/02/2014	08/01/2043
3128MC-UW-3	FREDDIE MAC GOLD POOL			4	1.A	1,373	99.5230	1,333	1,340	1,341		(4)			4.000	3.790	MON	4	54	02/03/2011	12/01/2025
3128ME-4A-6	FREDDIE MAC GOLD POOL			4	1.A	54,560	95.7440	50,871	53,132	53,737		(224)			3.000	2.523	MON	133	1,594	01/31/2017	12/01/2031
3128ME-6K-2	FREDDIE MAC GOLD POOL			4	1.A	43,955	95.7360	40,958	42,782	43,295		(188)			3.000	2.550	MON	107	1,283	03/28/2017	02/01/2032
3128MJ-2G-4	FREDDIE MAC GOLD POOL			4	1.A	38,027	89.8390	33,077	36,818	38,583		(216)			3.500	2.813	MON	107	1,289	07/21/2017	08/01/2047
3128MJ-UH-1	FREDDIE MAC GOLD POOL			4	1.A	23,559	96.1790	21,090	21,928	24,006		(234)			4.500	3.227	MON	82	987	04/28/2014	04/01/2044
3128MJ-YM-6	FREDDIE MAC GOLD POOL			4	1.A	48,060	86.7840	40,092	46,197	48,381		(260)			3.000	2.357	MON	115	1,386	07/29/2016	08/01/2046
3128MJ-YT-1	FREDDIE MAC GOLD POOL			4	1.A	38,367	86.7520	32,052	36,947	38,596		(197)			3.000	2.387	MON	92	1,108	08/24/2016	09/01/2046
3128MJ-Z9-4	FREDDIE MAC GOLD POOL			4	1.A	37,079	92.8350	32,584	35,099	38,119		(379)			4.000	2.704	MON	117	1,404	08/16/2017	06/01/2047
3128MJ-ZH-6	FREDDIE MAC GOLD POOL			4	1.A	69,073	92.8910	60,953	65,618	69,872		(491)			4.000	3.068	MON	219	2,625	02/23/2017	01/01/2047
3128MJ-ZP-8	FREDDIE MAC GOLD POOL			4	1.A	44,226	92.8660	39,127	42,133	45,068		(357)			4.000	2.951	MON	140	1,685	10/31/2017	02/01/2047
3128MM-WS-8	FREDDIE MAC GOLD POOL			4	1.A	59,458	96.8990	56,278	58,079	58,840		(275)			3.500	3.013	MON	169	2,033	02/07/2018	08/01/2032
3128P8-C4-1	FREDDIE MAC GOLD POOL			4	1.A	45,507	92.1870	39,948	43,334	44,856		(308)			3.000	2.249	MON	108	1,300	09/21/2016	09/01/2036
31292H-D6-8	FREDDIE MAC GOLD POOL			4	1.A	440	105.5540	460	436	437					8.000	7.871	MON	3	35	08/08/2000	07/01/2030
31292K-7G-6	FREDDIE MAC GOLD POOL			4	1.A	50,078	94.4420	45,387	48,058	49,897		(258)			4.000	3.455	MON	160	1,922	11/20/2013	10/01/2040
31293R-ME-8	FREDDIE MAC GOLD POOL			4	1.A	2,052	103.3240	2,223	2,151	2,128		10			6.500	7.022	MON	12	140	08/08/2000	06/01/2029
312942-NF-8	FREDDIE MAC GOLD POOL			4	1.A	15,320	94.4410	13,985	14,808	15,313		(81)			4.000	3.402	MON	49	592	10/12/2010	09/01/2040
31298U-CF-4	FREDDIE MAC GOLD POOL			4	1.A	2,445	101.6800	2,523	2,482	2,467		4			6.000	6.189	MON	12	149	09/04/2001	09/01/2031
31307A-EK-4	FREDDIE MAC GOLD POOL			4	1.A	54,434	97.4430	50,826	52,160	52,479		(288)			2.500	2.020	MON	109	1,304	01/15/2013	01/01/2028
3132A5-KA-2	FREDDIE MAC POOL			4	1.A	26,810	89.7120	23,388	26,070	28,252		(261)			3.500	2.339	MON	76	912	08/26/2019	09/01/2048
3132AD-PF-9	FREDDIE MAC POOL			4	1.A	32,306	98.3670	29,678	30,170	34,119		(781)			5.000	2.842	MON	126	1,509	11/01/2019	11/01/2048
3132DN-3T-8	FREDDIE MAC POOL			4	1.A	431,562	96.9870	420,069	433,119	431,808		138			5.000	5.051	MON	1,805	21,656	11/28/2022	10/01/2052
3132DN-H4-8	FREDDIE MAC POOL			4	1.A	431,026	81.6570	412,104	504,677	439,836		5,525			2.500	4.060	MON	1,051	12,617	06/16/2023	01/01/2051
3132DQ-GK-6	FREDDIE MAC POOL			4	1.A	415,281	98.7190	415,052	420,438	416,073		533			5.500	5.761	MON	1,927	23,124	08/02/2023	05/01/2053
3132DV-4H-5	FREDDIE MAC POOL			4	1.A	49,311	86.1540	41,806	48,525	50,122		(172)			3.000	2.554	MON	121	1,456	11/01/2019	11/01/2049
3132GD-H5-4	FREDDIE MAC GOLD POOL			4	1.A	69,170	96.4770	65,066	67,441	69,036		(157)			4.500	4.168	MON	253	3,035	04/25/2011	04/01/2041
3132GK-5A-0	FREDDIE MAC GOLD POOL			4	1.A	29,159	96.8900	26,435	27,283	28,893		(153)			4.500	3.724	MON	102	1,228	03/28/2014	11/01/2041
3132GK-V9-4	FREDDIE MAC GOLD POOL			4	1.A	114,724	91.2020	102,662	112,565	114,695		(341)			3.500	3.178	MON	328	3,940	12/05/2011	11/01/2041
3132GK-ZN-9	FREDDIE MAC GOLD POOL			4	1.A	132,942	91.2340	119,349	130,817	132,817		(316)			3.500	3.218	MON	382	4,579	11/18/2011	11/01/2041
3132GL-FM-1	FREDDIE MAC GOLD POOL			4	1.A	86,724	91.2340	77,434	84,874	86,525		(254)			3.500	3.170	MON	248	2,971	12/07/2011	12/01/2041
3132J4-GX-1	FREDDIE MAC GOLD POOL			4	1.A	39,652	96.0200	35,724	37,204	38,731		(325)			3.500	2.594	MON	109	1,302	09/13/2016	04/01/2036
3132J6-US-1	FREDDIE MAC GOLD POOL			4	1.A	124,652	88.2350	107,484	121,816	123,756		(272)			3.000	2.751	MON	305	3,654	02/13/2013	02/01/2043
3132L8-CS-4	FREDDIE MAC GOLD POOL			4	1.A	70,579	86.7530	62,004	71,472	70,624		106			3.000	3.181	MON	179	2,144	02/01/2017	12/01/2046
3132M8-3G-9	FREDDIE MAC GOLD POOL			4	1.A	37,221	92.9630	32,862	35,349	37,268		(340)			4.000	3.375	MON	118	1,414	09/12/2014	09/01/2044

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
3132M9-2R-4	FREDDIE MAC GOLD POOL			4	1.A	37,668	93.1370	32,843	35,263	38,244		(385)			4.000	2.697	MON	118	1,411	12/11/2014	10/01/2044
3132QW-MS-5	FREDDIE MAC GOLD POOL			4	1.A	54,781	89.8330	46,494	51,756	55,990		(351)			3.500	2.655	MON	151	1,811	05/17/2016	03/01/2046
3132WD-YQ-1	FREDDIE MAC GOLD POOL			4	1.A	39,207	89.8330	33,331	37,103	39,786		(376)			3.500	2.392	MON	108	1,299	07/13/2016	05/01/2046
3132WG-Q2-6	FREDDIE MAC GOLD POOL			4	1.A	60,636	86.7520	50,816	58,577	60,723		(292)			3.000	2.557	MON	146	1,757	10/20/2016	09/01/2046
3132WH-PT-6	FREDDIE MAC GOLD POOL			4	1.A	73,693	86.4130	63,263	73,210	73,835		(70)			3.000	2.910	MON	183	2,196	09/18/2017	11/01/2046
31335A-QK-7	FREDDIE MAC GOLD POOL			4	1.A	43,907	91.2040	38,064	41,735	43,999		(301)			3.500	2.680	MON	122	1,461	04/19/2016	01/01/2044
31335A-S7-4	FREDDIE MAC GOLD POOL			4	1.A	19,743	93.1000	17,188	18,462	19,953		(243)			4.000	2.755	MON	62	738	06/23/2016	09/01/2045
31335A-YT-9	FREDDIE MAC GOLD POOL			4	1.A	35,042	86.7960	30,915	35,618	35,084		72			3.000	3.219	MON	89	1,069	12/27/2016	10/01/2046
3133AA-XC-1	FREDDIE MAC POOL			4	1.A	729,242	78.3820	696,536	888,642	749,880		15,245			2.000	4.308	MON	1,481	17,773	07/14/2023	10/01/2050
3133B9-MK-7	FREDDIE MAC POOL			4	1.A	1,181,964	88.7460	1,054,880	1,188,651	1,183,362		692			3.500	3.574	MON	3,467	41,603	04/05/2022	04/01/2052
3133BB-G9-4	FREDDIE MAC POOL			4	1.A	721,742	85.6780	703,573	821,183	740,012		10,044			3.000	4.071	MON	2,053	24,635	11/15/2022	05/01/2052
3133CY-SJ-8	FREDDIE MAC POOL			4	1.A	1,256,327	96.5950	1,255,734	1,299,999	1,256,403		76			5.000	5.475	MON	5,417		12/23/2024	11/01/2054
31346Y-XG-3	FREDDIE MAC POOL			4	1.A	101,773	82.5500	83,684	101,373	102,111		(67)			2.500	2.411	MON	211	2,534	03/13/2020	12/01/2049
31371K-HW-4	FANNIE MAE POOL			4	1.A	2,656	102.3020	2,695	2,635	2,644		(3)			5.500	5.386	MON	12	145	11/01/2002	01/01/2032
3137HD-YU-8	FREDDIE MAC REMICS			4	1.A	4,182,000	99.9020	4,095,982	4,100,000	4,177,891		(4,109)			6.000	5.276	MON	20,500	41,000	10/25/2024	07/01/2054
31380S-5J-8	FANNIE MAE POOL			4	1.A	681	101.5300	701	690	688		1			6.000	6.198	MON	3	41	01/26/1999	12/01/2028
3138AW-RQ-8	FANNIE MAE POOL			4	1.A	48,691	96.9160	43,840	45,235	48,493		(349)			4.500	3.497	MON	170	2,036	11/19/2013	11/01/2041
3138E7-TV-6	FANNIE MAE POOL			4	1.A	21,067	98.4340	20,097	20,417	20,490		(102)			3.000	2.601	MON	51	613	11/28/2016	02/01/2027
3138EJ-3Y-2	FANNIE MAE POOL			4	1.A	58,291	91.0620	51,332	56,371	58,463		(390)			3.500	2.898	MON	164	1,973	12/14/2015	11/01/2042
3138EK-QD-0	FANNIE MAE POOL			4	1.A	54,271	96.9180	49,000	50,558	54,985		(496)			4.500	3.193	MON	190	2,275	11/15/2013	06/01/2042
3138EN-4H-9	FANNIE MAE POOL			4	1.A	75,484	96.0510	66,631	69,371	75,517		(758)			4.500	2.528	MON	260	3,122	01/16/2015	08/01/2044
3138ER-7D-6	FANNIE MAE POOL			4	1.A	29,472	92.8270	26,282	28,313	29,983		(351)			4.000	2.999	MON	94	1,133	03/15/2017	02/01/2046
3138ER-J7-6	FANNIE MAE POOL			4	1.A	65,432	89.9610	57,953	64,420	65,828		(147)			3.500	3.209	MON	188	2,255	12/15/2016	10/01/2046
3138ER-NP-1	FANNIE MAE POOL			4	1.A	97,716	86.5710	83,756	96,748	97,735		(110)			3.000	2.866	MON	242	2,902	08/21/2017	10/01/2046
3138ET-YK-6	FANNIE MAE POOL			4	1.A	46,993	92.8300	41,620	44,835	46,924		(339)			4.000	3.504	MON	149	1,793	12/18/2017	04/01/2046
3138M5-EA-3	FANNIE MAE POOL			4	1.A	72,240	93.8220	63,622	67,811	71,862		(464)			4.000	3.238	MON	226	2,712	11/10/2014	08/01/2042
3138M5-LP-2	FANNIE MAE POOL			4	1.A	64,565	91.0850	56,684	62,231	64,422		(273)			3.500	2.967	MON	182	2,178	11/18/2014	08/01/2042
3138MP-YV-1	FANNIE MAE POOL			4	1.A	157,387	88.1170	132,832	150,745	155,683		(673)			3.000	2.432	MON	377	4,522	12/18/2012	12/01/2042
3138W6-SU-1	FANNIE MAE POOL			4	1.A	83,181	88.1120	71,921	81,625	83,189		(184)			3.000	2.752	MON	204	2,449	11/10/2016	04/01/2043
3138W9-HL-7	FANNIE MAE POOL			4	1.A	21,054	93.6020	18,794	20,078	21,372		(283)			4.000	2.674	MON	67	803	11/15/2013	08/01/2043
3138WB-AR-6	FANNIE MAE POOL			4	1.A	65,591	93.4460	58,855	62,983	65,373		(316)			4.000	3.526	MON	210	2,519	03/24/2014	02/01/2044
3138WB-GU-3	FANNIE MAE POOL			4	1.A	53,059	93.7560	47,661	50,835	53,150		(356)			4.000	3.249	MON	169	2,033	04/21/2014	03/01/2044
3138WB-UK-9	FANNIE MAE POOL			4	1.A	35,961	93.0900	31,708	34,061	35,888		(578)			4.000	2.639	MON	114	1,362	05/16/2014	05/01/2044
3138WE-6G-9	FANNIE MAE POOL			4	1.A	33,115	89.7190	28,534	31,804	33,653		(197)			3.500	2.505	MON	93	1,113	10/30/2015	07/01/2045
3138WE-EV-7	FANNIE MAE POOL			4	1.A	34,894	89.9270	30,387	33,791	35,179		(216)			3.500	2.838	MON	99	1,183	05/22/2017	03/01/2045
3138WE-KB-4	FANNIE MAE POOL			4	1.A	45,924	87.1660	38,485	44,151	46,210		(235)			3.000	2.412	MON	110	1,325	09/23/2016	04/01/2045
3138WE-ZJ-1	FANNIE MAE POOL			4	1.A	71,206	90.0430	61,659	68,478	71,059		(345)			3.500	2.828	MON	200	2,397	09/02/2015	06/01/2045
3138WF-B6-2	FANNIE MAE POOL			4	1.A	24,405	89.7610	20,910	23,295	24,798		(220)			3.500	2.264	MON	68	815	10/15/2015	07/01/2045
3138WF-GE-0	FANNIE MAE POOL			4	1.A	39,604	89.7180	33,987	37,882	40,285		(313)			3.500	2.369	MON	110	1,326	05/19/2016	08/01/2045
3138WJ-3C-0	FANNIE MAE POOL			4	1.A	39,361	95.3040	36,826	38,641	39,032		(131)			3.000	2.675	MON	97	1,159	03/15/2017	03/01/2032
3138WJ-PC-6	FANNIE MAE POOL			4	1.A	100,043	86.6340	87,114	100,554	100,078		57			3.000	3.080	MON	251	3,017	02/23/2017	12/01/2046
3138WJ-QE-1	FANNIE MAE POOL			4	1.A	75,320	92.1330	67,837	73,629	74,753		(217)			3.000	2.649	MON	184	2,209	08/02/2017	12/01/2036
3138WK-4X-0	FANNIE MAE POOL			4	1.A	75,974	95.2530	72,450	76,061	76,006		20			3.000	3.025	MON	190	2,282	02/14/2018	06/01/2032
3138X4-V9-8	FANNIE MAE POOL			4	1.A	60,265	90.7820	52,493	57,824	60,823		(383)			3.500	2.881	MON	169	2,024	01/19/2016	08/01/2043
3138Y6-3S-1	FANNIE MAE POOL			4	1.A	36,842	91.0820	31,987	35,119	37,052		(308)			3.500	2.020	MON	102	1,229	02/12/2015	01/01/2042

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
3138YW-KG-1	FANNIE MAE POOL			4	1.A	30,814	96.2860	28,303	29,395	29,931		(243)			3.000	2.183	MON	73	882	10/20/2016	10/01/2030
31390E-SX-1	FANNIE MAE POOL			4	1.A	1,647	103.4720	1,695	1,638	1,639					6.500	6.490	MON	9	106	05/01/2002	05/01/2032
31403C-6L-0	FANNIE MAE POOL			4	1.A	5,230	99.2250	5,327	5,369	5,268		22			5.000	5.476	MON	22	268	12/12/2006	02/01/2036
31403C-6U-0	FANNIE MAE POOL			4	1.A	13,648	101.1550	14,293	14,130	13,816		80			5.500	6.053	MON	65	777	05/11/2006	01/01/2036
31408J-DS-7	FANNIE MAE POOL			4	1.A	7,873	101.0500	8,035	7,952	7,904		7			5.500	5.624	MON	36	437	02/28/2006	01/01/2036
31409W-D9-9	FANNIE MAE POOL			4	1.A	8,184	104.5570	8,529	8,158	8,159					6.500	6.496	MON	44	530	06/23/2006	04/01/2036
3140E0-EJ-0	FANNIE MAE POOL			4	1.A	24,343	89.9250	21,501	23,909	24,410		(61)			3.500	3.158	MON	70	837	12/27/2016	11/01/2045
3140EV-JC-2	FANNIE MAE POOL			4	1.A	35,644	89.7180	31,001	34,553	36,036		(183)			3.500	2.967	MON	101	1,209	06/01/2017	02/01/2046
3140FM-BD-7	FANNIE MAE POOL			4	1.A	59,249	92.2970	53,927	58,427	59,029		(112)			3.000	2.801	MON	146	1,753	01/09/2017	11/01/2036
3140FM-DF-0	FANNIE MAE POOL			4	1.A	74,365	86.6380	64,391	74,322	74,380		(6)			3.000	2.992	MON	186	2,230	11/22/2016	12/01/2046
3140GQ-4C-7	FANNIE MAE POOL			4	1.A	40,794	89.7170	36,843	41,066	40,727		35			3.500	3.588	MON	120	1,437	04/27/2018	08/01/2047
3140GS-KW-1	FANNIE MAE POOL			4	1.A	67,314	92.7010	58,938	63,579	68,920		(389)			4.000	3.171	MON	212	2,543	08/11/2017	08/01/2047
3140GS-PD-8	FANNIE MAE POOL			4	1.A	43,896	92.9380	39,070	42,039	44,713		(322)			4.000	2.910	MON	140	1,682	01/11/2018	09/01/2047
3140GU-MA-2	FANNIE MAE POOL			4	1.A	37,593	89.7170	32,856	36,622	37,895		(150)			3.500	3.006	MON	107	1,282	12/19/2017	11/01/2047
3140J7-UL-7	FANNIE MAE POOL			4	1.A	35,773	96.1720	32,770	34,074	36,536		(318)			4.500	3.485	MON	128	1,533	04/11/2018	11/01/2047
3140J8-HC-0	FANNIE MAE POOL			4	1.A	46,673	95.4910	43,205	45,245	48,083		(172)			4.500	3.873	MON	170	2,036	11/20/2018	04/01/2048
3140J9-EB-3	FANNIE MAE POOL			4	1.A	99,663	92.4540	91,884	99,383	99,799		(52)			4.000	3.901	MON	331	3,975	11/13/2018	10/01/2048
3140JX-RN-0	FANNIE MAE POOL			4	1.A	56,314	86.2270	47,270	54,821	57,536		(331)			3.000	2.369	MON	137	1,645	02/24/2020	10/01/2049
3140K3-BL-5	FANNIE MAE POOL			4	1.A	146,414	86.0490	123,659	143,708	147,957		(417)			3.000	2.710	MON	359	4,311	01/13/2020	01/01/2050
3140K3-BN-1	FANNIE MAE POOL			4	1.A	66,567	86.1650	56,226	65,254	67,378		(250)			3.000	2.486	MON	163	1,958	01/22/2020	01/01/2050
3140KL-JF-0	FANNIE MAE POOL			4	1.A	594,425	82.3980	464,260	563,436	592,354		(3,229)			2.500	1.803	MON	1,174	14,086	08/24/2020	08/01/2050
3140KL-JH-6	FANNIE MAE POOL			4	1.A	698,270	78.4810	528,819	673,818	693,932		(1,910)			2.000	1.709	MON	1,123	13,476	08/24/2020	08/01/2050
3140Q8-3U-7	FANNIE MAE POOL			4	1.A	32,990	95.2120	30,174	31,691	33,869		(265)			4.500	3.400	MON	119	1,426	08/22/2018	05/01/2048
3140Q8-K8-7	FANNIE MAE POOL			4	1.A	56,448	95.4190	51,923	54,415	57,675		(438)			4.500	3.634	MON	204	2,449	08/01/2018	02/01/2048
3140QK-YZ-5	FANNIE MAE POOL			4	1.A	780,859	82.3180	613,319	745,061	774,465		(3,027)			2.500	2.079	MON	1,552	18,627	08/02/2021	06/01/2051
3140QP-K8-9	FANNIE MAE POOL			4	1.A	577,987	94.2500	563,507	597,885	581,823		1,707			4.500	4.928	MON	2,242	26,905	11/15/2022	06/01/2052
3140QQ-PB-5	FANNIE MAE POOL			4	1.A	397,062	99.2580	389,250	392,160	396,029		(532)			5.500	5.331	MON	1,797	21,569	11/22/2022	10/01/2052
3140QS-A4-3	FANNIE MAE POOL			4	1.A	342,712	98.7980	340,027	344,164	342,915		111			5.500	5.587	MON	1,577	18,929	06/29/2023	05/01/2053
3140QS-QC-8	FANNIE MAE POOL			4	1.A	355,304	98.8290	351,776	355,944	355,381		47			5.500	5.526	MON	1,631	19,577	07/14/2023	07/01/2053
3140X9-P8-2	FANNIE MAE POOL			4	1.A	704,119	74.1730	519,446	700,316	703,401		(414)			1.500	1.450	MON	875	10,505	02/10/2021	01/01/2051
3140XD-GS-9	FANNIE MAE POOL			4	1.A	649,243	88.8110	558,703	629,092	642,080		(2,946)			2.000	1.567	MON	1,048	12,582	10/25/2021	08/01/2036
3140XG-UA-5	FANNIE MAE POOL			4	1.A	390,907	85.1240	365,321	429,163	397,242		2,665			3.000	3.912	MON	1,073	12,875	06/15/2022	03/01/2052
3140XJ-NJ-8	FANNIE MAE POOL			4	1.A	373,033	82.2230	351,746	427,795	381,453		4,410			2.500	3.964	MON	891	10,695	12/02/2022	04/01/2052
31410X-ZR-0	FANNIE MAE POOL			4	1.A	9,098	103.4140	9,361	9,052	9,068		(2)			6.000	5.965	MON	45	543	02/02/2007	01/01/2037
31416X-QU-7	FANNIE MAE POOL			4	1.A	41,462	94.3160	37,556	39,819	41,129		(276)			4.000	3.252	MON	133	1,593	12/09/2013	02/01/2041
31417D-TR-4	FANNIE MAE POOL			4	1.A	54,359	91.0800	47,635	52,300	54,502		(304)			3.500	2.593	MON	153	1,831	01/11/2016	11/01/2042
31417E-CG-4	FANNIE MAE POOL			4	1.A	129,289	88.1160	108,985	123,684	127,365		(550)			3.000	2.553	MON	309	3,711	01/17/2013	12/01/2042
31417E-ZK-0	FANNIE MAE POOL			4	1.A	190,741	88.1150	162,781	184,737	188,701		(488)			3.000	2.735	MON	462	5,542	02/05/2013	02/01/2043
31417G-5A-0	FANNIE MAE POOL			4	1.A	34,602	90.8290	29,941	32,964	34,756		(231)			3.500	2.733	MON	96	1,154	02/18/2016	07/01/2043
31418C-4G-6	FANNIE MAE POOL			4	1.A	88,629	95.3670	80,117	84,009	94,950		(1,461)			4.500	2.542	MON	315	3,780	09/23/2019	11/01/2048
31418C-EE-0	FANNIE MAE POOL			4	1.A	39,302	92.3070	36,216	39,235	39,288		(11)			3.000	2.970	MON	98	1,177	12/20/2016	12/01/2036
31418C-FD-1	FANNIE MAE POOL			4	1.A	96,303	86.6370	83,317	96,167	96,381		(25)			3.000	2.968	MON	240	2,885	12/18/2017	01/01/2047
31418C-ND-2	FANNIE MAE POOL			4	1.A	53,481	89.7170	46,751	52,109	54,161		(246)			3.500	2.944	MON	152	1,824	10/27/2017	08/01/2047
31418C-QB-3	FANNIE MAE POOL			4	1.A	55,949	92.7010	49,955	53,888	57,046		(378)			4.000	3.088	MON	180	2,156	01/24/2018	10/01/2047
31418C-U8-5	FANNIE MAE POOL			4	1.A	33,467	92.8860	30,491	32,826	33,876		(127)			4.000	3.504	MON	109	1,313	04/27/2018	03/01/2048

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-2S-0	FANNIE MAE POOL			4	1.A	533,722	90.7820	525,229	578,560	546,974		6,603			2.500	3.785	MON	1,205	14,464	11/15/2022	07/01/2036
31418D-YC-0	FANNIE MAE POOL			4	1.A	1,584,874	82.1680	1,509,489	1,837,077	1,624,888		19,178			2.500	4.002	MON	3,827	45,927	11/09/2022	04/01/2051
31418D-YX-4	FANNIE MAE POOL			4	1.A	386,245	78.3410	302,860	386,592	386,290		27			2.000	2.009	MON	644	7,732	04/01/2021	05/01/2051
31419F-FW-1	FANNIE MAE POOL			4	1.A	33,939	94.3160	30,867	32,727	33,902		(161)			4.000	3.414	MON	109	1,309	10/21/2010	11/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						23,246,636	XXX	21,316,710	23,677,133	23,363,210		24,876			XXX	XXX	XXX	73,976	617,768	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						28,959,449	XXX	26,706,773	29,702,133	28,967,970		20,439			XXX	XXX	XXX	146,620	803,565	XXX	XXX
00037B-AF-9	ABB FINANCE USA INC			1,2	1.F FE	400,000	97.5840	390,336	400,000	400,000					3.800	3.799	AO	3,716	15,200	03/26/2018	04/03/2028
002824-BH-2	ABBOTT LABORATORIES			1,2	1.D FE	354,068	93.4430	233,608	250,000	340,528		(3,099)			4.900	2.669	MN	1,055	12,250	06/03/2020	11/30/2046
00287Y-AY-5	ABBVIE INC			1,2	1.G FE	233,300	98.2200	245,550	250,000	246,473		2,444			3.200	4.269	MN	1,044	8,000	01/15/2019	05/14/2026
00724F-AC-5	ADOBE INC			1	1.E FE	84,089	99.8630	84,884	85,000	84,990		104			3.250	3.376	FA	1,151	2,763	01/21/2015	02/01/2025
007589-AA-2	ADVOCATE HEALTH & HOSPITALS CORP			1,2	1.C FE	150,000	96.6840	145,026	150,000	150,000					3.829	3.828	FA	2,170	5,744	08/07/2018	08/15/2028
009158-BC-9	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	444,255	86.8120	434,060	500,000	461,097		6,440			2.050	3.658	MN	1,310	10,250	04/20/2022	05/15/2030
00973R-AM-5	AKER BP ASA		D	1,2	2.B FE	1,055,910	100.4630	1,004,630	1,000,000	1,054,483		(1,427)			6.000	5.177	JD	3,000	30,000	09/19/2024	06/13/2033
015271-AT-6	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	452,310	89.3970	446,985	500,000	467,367		5,804			2.750	4.223	JD	611	13,750	04/22/2022	12/15/2029
02079K-AF-4	ALPHABET INC			1,2	1.C FE	309,970	55.4960	277,480	500,000	315,679		3,780			2.050	4.485	FA	3,872	10,250	06/16/2023	08/15/2050
02209S-BD-4	ALTRIA GROUP INC			1,2	2.B FE	414,435	98.8370	345,930	350,000	381,444		(7,672)			4.800	2.357	FA	6,393	16,800	07/07/2020	02/14/2029
02209S-BL-6	ALTRIA GROUP INC			1,2	2.B FE	499,475	82.3140	411,570	500,000	499,644		45			2.450	2.461	FA	5,002	12,250	02/01/2021	02/04/2032
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	174,564	88.3480	154,609	175,000	174,697		18			3.875	3.892	FA	2,430	6,781	08/15/2017	08/22/2037
023135-BF-2	AMAZON.COM INC			1,2	1.E FE	276,653	88.3480	242,957	275,000	276,182		(76)			3.875	3.830	FA	3,818	10,656	08/16/2017	08/22/2037
023135-BZ-8	AMAZON.COM INC			1,2	1.D FE	1,015,355	85.4040	854,040	1,000,000	1,010,237		(1,568)			2.100	1.921	MN	2,858	21,000	09/13/2021	05/12/2031
02364W-BJ-3	AMERICA MOVIL SAB DE CV		D	1,2	1.G FE	538,125	89.1750	445,875	500,000	522,439		(4,146)			2.875	1.946	MN	2,156	14,375	02/10/2021	05/07/2030
03027X-BZ-2	AMERICAN TOWER CORP			1,2	2.B FE	483,110	101.3330	506,665	500,000	484,689		1,394			5.650	6.129	MS	8,318	28,250	11/08/2023	03/15/2033
03073E-AY-1	CENCORA INC			1,2	2.B FE	599,851	97.6780	586,068	600,000	599,831		(20)			5.150	5.154	FA	1,888		12/02/2024	02/15/2035
032654-AU-9	ANALOG DEVICES INC			1,2	1.F FE	447,323	89.7570	403,907	450,000	448,521		377			1.700	1.791	AO	1,913	7,650	09/28/2021	10/01/2028
032654-AU-9	ANALOG DEVICES INC			1,2	1.F FE	550,710	89.7570	493,664	550,000	550,383		(103)			1.700	1.680	AO	2,338	9,350	09/29/2021	10/01/2028
032654-BA-2	ANALOG DEVICES INC			1,2	1.G FE	249,921	97.4480	243,620	250,000	249,920		(2)			3.450	3.450	JD	383	8,625	09/20/2023	06/15/2027
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	147,797	90.4760	135,714	150,000	148,317		90			4.375	4.487	AO	1,385	6,563	08/29/2018	04/15/2038
03740L-AE-2	AON CORP / AON GLOBAL HOLDINGS PLC		D	1,2	2.A FE	774,220	73.5140	735,140	1,000,000	780,462		3,469			3.900	5.459	FA	13,325	39,000	02/21/2023	02/28/2052
03769M-AA-4	APOLLO GLOBAL MANAGEMENT INC			1,2	1.F FE	497,550	108.1050	540,525	500,000	497,711		186			6.375	6.442	MN	4,073	32,052	11/08/2023	11/15/2033
04010L-BC-6	ARES CAPITAL CORP			1,2	2.B FE	745,343	85.9770	644,828	750,000	746,651		426			3.200	3.273	MN	3,067	24,000	10/28/2021	11/15/2031
04685A-2R-1	ATHENE GLOBAL FUNDING				1.E FE	999,300	85.7960	857,960	1,000,000	999,564		66			2.550	2.558	MN	2,975	25,500	11/16/2020	11/19/2030
048303-CH-2	ATLANTIC CITY ELECTRIC CO			1,2	1.F FE	99,902	97.0190	97,019	100,000	99,957		9			4.000	4.011	AO	844	4,000	10/09/2018	10/15/2028
049560-AN-5	ATMOS ENERGY CORP			1,2	1.E FE	448,763	96.2690	433,211	450,000	449,662		129			3.000	3.032	JD	600	13,500	06/05/2017	06/15/2027
053015-AG-8	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	368,883	91.3270	337,910	370,000	369,444		158			1.700	1.746	MN	804	6,290	05/11/2021	05/15/2028
05348E-AW-9	AVALONBAY COMMUNITIES INC			1,2	1.G FE	124,593	98.9860	123,733	125,000	124,956		44			3.500	3.537	MN	559	4,375	11/04/2015	11/15/2025
05578D-AX-0	BPCE SA		D		1.E FE	371,355	97.4310	365,366	375,000	374,198		393			3.375	3.490	JD	1,020	12,656	11/29/2016	12/02/2026
06051G-GA-1	BANK OF AMERICA CORP			1,2	1.G FE	287,573	96.3690	265,015	275,000	278,380		(1,810)			3.248	2.546	AO	1,737	8,932	08/19/2019	10/21/2027
06051G-GL-7	BANK OF AMERICA CORP			1,2	1.G FE	450,000	97.3930	438,269	450,000	450,000					3.705	3.705	AO	3,103	16,673	04/19/2017	04/24/2028
06051G-HZ-5	BANK OF AMERICA CORP			1,2	1.E FE	285,896	87.9170	285,730	325,000	286,004		108			2.496	4.781	FA	3,110		12/23/2024	02/13/2031
06051G-JB-6	BANK OF AMERICA CORP			1,2	1.G FE	251,118	88.1040	220,260	250,000	250,579		(101)			2.592	2.545	AO	1,116	6,480	04/05/2021	04/29/2031
06051G-JD-2	BANK OF AMERICA CORP			1,2	1.G FE	203,080	98.3660	196,732	200,000	200,335		(714)			1.319	0.958	JD	88	2,638	02/05/2021	06/19/2026
06406R-AB-3	BANK OF NEW YORK MELLON CORP/THE			2	1.F FE	200,000	97.4460	194,892	200,000	200,000					3.442	3.442	FA	2,754	6,884	01/31/2017	02/07/2028
06738E-BD-6	BARCLAYS PLC		D	1,2	2.A FE	263,423	99.0670	247,668	250,000	255,683		(1,538)			4.972	4.240	MN	1,554	12,430	06/19/2019	05/16/2029
07330M-AA-5	TRUIST BANK			2	1.G FE	409,608	98.1340	392,536	400,000	402,178		(1,192)			3.800	3.475	AO	2,576	15,200	02/06/2018	10/30/2026

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
080807-AA-8	BELROSE FUNDING TRUST			1,2	2.A FE	555,757	84.2400	471,744	560,000	557,181		460			2.330	2.426	FA	4,929	13,048	10/26/2021	08/15/2030
084670-BS-6	BERKSHIRE HATHAWAY INC			1,2	1.C FE	242,315	98.4660	246,165	250,000	248,564		1,138			3.125	3.613	MS	2,300	7,813	01/10/2019	03/15/2026
09659W-2K-9	BNP PARIBAS SA		D	2	1.G FE	356,724	89.2030	356,812	400,000	356,845		121			3.052	5.155	JJ	5,697		12/23/2024	01/13/2031
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	134,776	99.0680	133,742	135,000	134,867		20			4.625	4.645	AO	1,353	6,244	04/08/2020	04/13/2030
10373Q-BR-0	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	697,613	72.2170	541,628	750,000	703,379		2,052			3.060	3.562	JD	893	22,950	02/08/2022	06/17/2041
110122-BB-3	BRISTOL-MYERS SQUIBB CO				1.F FE	535,070	97.5460	487,730	500,000	510,911		(4,894)			3.250	2.207	FA	5,597	16,250	10/30/2019	02/27/2027
110122-DQ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	487,505	82.8510	414,255	500,000	492,224		1,248			1.450	1.730	MN	967	7,250	02/17/2021	11/13/2030
11135F-AQ-4	BROADCOM INC			1,2	2.B FE	269,995	95.6530	239,133	250,000	261,850		(1,893)			4.150	3.222	MN	1,326	10,375	06/09/2020	11/15/2030
11135F-AS-0	BROADCOM INC			1,2	2.B FE	573,580	94.3370	471,685	500,000	553,476		(6,229)			4.300	2.736	MN	2,747	21,500	08/31/2021	11/15/2032
11135F-BE-0	BROADCOM INC			1,2	2.B FE	324,165	91.4910	297,346	325,000	324,617		117			1.950	1.989	FA	2,394	6,338	01/04/2021	02/15/2028
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	174,539	99.6280	174,349	175,000	174,973		68			3.500	3.541	AO	1,293	6,125	03/22/2018	04/15/2025
115637-AU-4	BROWN-FORMAN CORP			1,2	1.G FE	498,520	97.5850	487,925	500,000	498,714		120			4.750	4.787	AO	5,014	23,750	03/21/2023	04/15/2033
12572Q-AJ-4	CME GROUP INC			1,2	1.D FE	189,970	97.3280	184,923	190,000	189,987		3			3.750	3.752	JD	317	7,125	06/14/2018	06/15/2028
12572Q-AJ-4	CME GROUP INC			1,2	1.D FE	260,776	97.3280	253,053	260,000	260,292		(82)			3.750	3.713	JD	433	9,750	06/14/2018	06/15/2028
126408-HM-8	CSX CORP			1,2	1.G FE	285,360	97.8970	244,743	250,000	266,044		(3,809)			4.250	2.535	MS	3,128	10,625	08/22/2019	03/15/2029
136385-AE-1	CANADIAN NATURAL RESOURCES LTD		A		2.A FE	413,249	104.8900	367,115	350,000	386,555		(3,390)			6.450	4.931	JD	63	33,863	05/12/2015	06/30/2033
141781-BM-5	CARGILL INC			1,2	1.F FE	499,420	87.1720	435,860	500,000	499,675		56			2.125	2.138	AO	2,007	10,625	04/20/2020	04/23/2030
141781-BW-3	CARGILL INC			1,2	1.F FE	496,695	92.6270	463,135	500,000	497,476		283			4.000	4.079	JD	500	20,000	04/19/2022	06/22/2032
15189T-BB-2	CENTERPOINT ENERGY INC			1,2	2.B FE	199,612	85.9460	171,892	200,000	199,741		36			2.650	2.672	JD	442	5,300	05/11/2021	06/01/2031
166754-AP-6	CHEVRON PHILLIPS CHEMICAL CO LLC / CHEVR			1,2	1.G FE	249,345	97.6050	244,013	250,000	249,856		69			3.400	3.430	JD	708	8,500	11/17/2016	12/01/2026
166754-AW-1	CHEVRON PHILLIPS CHEMICAL CO LLC / CHEVR			1,2	1.G FE	248,758	100.0400	250,100	250,000	249,790		728			5.125	5.432	AO	3,203	12,813	07/20/2023	04/01/2025
166764-BY-5	CHEVRON CORP			1,2	1.D FE	519,025	88.1180	440,590	500,000	511,855		(2,198)			2.236	1.749	MN	1,553	11,180	09/01/2021	05/11/2030
17108J-AA-1	CHRISTUS HEALTH			1,2	1.E FE	400,000	97.8930	391,572	400,000	400,000					4.341	4.341	JJ	8,682	17,364	10/23/2018	07/01/2028
172967-KY-6	CITIGROUP INC			1,2	1.G FE	449,735	97.2660	437,697	450,000	449,942		24			3.200	3.206	AO	2,800	14,400	10/17/2016	10/21/2026
172967-KY-6	CITIGROUP INC			1,2	1.G FE	260,195	97.2660	243,165	250,000	252,451		(1,525)			3.200	2.553	AO	1,556	8,000	08/19/2019	10/21/2026
172967-LD-1	CITIGROUP INC			1,2	1.G FE	268,528	98.0340	245,085	250,000	255,599		(2,654)			3.887	2.742	JJ	4,616	9,718	11/04/2019	01/10/2028
172967-LW-9	CITIGROUP INC			1,2	1.G FE	244,645	97.0090	242,523	250,000	247,481		518			4.075	4.333	AO	1,924	10,188	01/02/2019	04/23/2029
191098-AK-8	COCA-COLA CONSOLIDATED INC			1,2	2.A FE	229,943	99.2460	228,266	230,000	229,990		3			3.800	3.802	MN	874	8,740	11/20/2015	11/25/2025
191216-DP-2	COCA-COLA CO/THE			1,2	1.E FE	777,015	85.1910	638,933	750,000	768,879		(2,498)			2.250	1.865	JJ	8,250	16,875	08/31/2021	01/05/2032
191241-AH-1	COCA-COLA FEMSA SAB DE CV		D	1,2	1.G FE	774,500	89.5460	671,595	750,000	764,256		(2,769)			2.750	2.330	JJ	9,109	20,625	03/03/2021	01/22/2030
20030N-BP-5	COMCAST CORP			1,2	1.G FE	301,437	92.2050	276,615	300,000	300,884		(69)			4.400	4.363	FA	4,987	13,200	05/20/2015	08/15/2035
20030N-CT-6	COMCAST CORP			1,2	1.G FE	798,190	97.5400	731,550	750,000	770,542		(5,428)			4.150	3.319	AO	6,571	31,125	10/10/2019	10/15/2028
20268J-AR-4	COMMONSPIRIT HEALTH			1,2	1.G FE	1,170,000	99.6050	1,165,379	1,170,000	1,170,000					5.205	5.206	JD	5,075	42,460	03/13/2024	12/01/2031
20825C-AY-0	CONOCOPHILLIPS			1,2	1.F FE	574,795	98.5150	492,575	500,000	537,608		(10,679)			4.300	1.983	FA	8,122	21,500	06/01/2021	08/15/2028
209111-GH-0	CONSOLIDATED EDISON CO OF NEW YORK INC			1,2	1.G FE	140,047	101.1450	141,603	140,000	140,037		(10)			5.375	5.370	MN	962	3,888	05/07/2024	05/15/2034
21688A-AE-2	COOPERATIEVE RABOBANK UA/NY		D		1.D FE	392,280	99.5350	398,140	400,000	399,636		888			3.375	3.606	MN	1,500	13,500	06/17/2015	05/21/2025
21871X-AR-0	COREBRIDGE FINANCIAL INC			1,2	2.A FE	472,654	103.4420	517,210	500,000	473,454		800			6.050	6.868	MS	8,907	15,125	08/16/2024	09/15/2033
219207-AC-1	CORNELL UNIVERSITY			1,2	1.C FE	805,000	98.0880	789,608	805,000	805,000					4.835	4.836	JD	1,730	26,380	04/04/2024	06/15/2034
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1,2	1.G FE	1,205,928	100.4240	1,205,088	1,200,000	1,205,906		(22)			5.125	5.004	MS	16,400		12/23/2024	09/25/2029
23636A-BJ-9	DANSKE BANK A/S		D	2	1.G FE	1,212,731	97.0130	1,212,663	1,250,000	1,212,838		107			4.613	5.216	AO	14,255		12/23/2024	10/02/2030
244199-BH-7	DEERE & CO			1,2	1.E FE	499,320	99.4660	497,330	500,000	499,949		135			2.750	2.778	AO	2,903	13,750	03/25/2020	04/15/2025
24422E-WK-1	JOHN DEERE CAPITAL CORP				1.E FE	379,350	99.0590	376,424	380,000	379,628		120			4.150	4.187	MS	4,643	15,770	09/06/2022	09/15/2027
26442C-BB-9	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	229,736	86.6680	199,336	230,000	229,827		24			2.550	2.563	AO	1,238	5,865	03/29/2021	04/15/2031
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	256,868	94.7540	236,885	250,000	253,049		(713)			3.450	3.120	MS	2,540	8,625	03/25/2019	03/15/2029
26444H-AL-5	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	474,540	62.3590	311,795	500,000	476,110		546			3.000	3.268	JD	667	15,000	01/24/2022	12/15/2051

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	299,997	99.6170	298,851	300,000	300,000					3.150	3.149	AO	2,363	9,450	03/12/2015	04/01/2025
26884A-BJ-1	ERP OPERATING LP			1,2	1.G FE	447,309	96.3160	433,422	450,000	449,047		275			3.500	3.570	MS	5,250	15,750	02/01/2018	03/01/2028
29250N-CB-9	ENBRIDGE INC		A	1,2	2.A FE	874,808	101.0330	884,039	875,000	874,757		(50)			5.300	5.305	AO	11,078	23,188	04/02/2024	04/05/2029
29273R-BK-4	ENERGY TRANSFER LP			1,2	2.B FE	202,724	98.6690	197,338	200,000	200,693		(320)			4.200	4.021	AO	1,773	8,400	09/21/2017	04/15/2027
29364D-AU-4	ENTERGY ARKANSAS LLC			1,2	1.F FE	473,437	98.6880	468,768	475,000	474,768		165			3.500	3.537	AO	4,156	16,625	01/05/2016	04/01/2026
29449W-AA-5	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	299,451	98.3600	295,080	300,000	299,941		112			1.400	1.438	JJ	2,030	4,200	06/29/2020	07/07/2025
30225V-AL-1	EXTRA SPACE STORAGE LP			1,2	2.B FE	334,049	98.1220	328,709	335,000	334,508		314			3.500	3.601	JJ	5,863	11,725	07/25/2023	07/01/2026
30231G-AF-9	EXXON MOBIL CORP			1	1.D FE	385,172	99.6820	398,728	400,000	399,567		2,295			2.709	3.301	MS	3,462	10,836	02/15/2018	03/06/2025
30303M-8H-8	META PLATFORMS INC			1,2	1.D FE	674,841	92.9660	627,521	675,000	674,853		14			3.850	3.853	FA	9,818	25,988	01/03/2023	08/15/2032
31428X-BA-3	FEDEX CORP				2.B FE	237,148	88.3480	220,870	250,000	241,072		692			3.900	4.341	FA	4,063	9,750	08/30/2018	02/01/2035
31428X-BF-2	FEDEX CORP			1,2	2.B FE	429,271	98.2640	442,188	450,000	446,256		2,853			3.250	3.935	AO	3,656	14,625	05/24/2018	04/01/2026
33835P-AA-4	FIVE CORNERS FUNDING TRUST IV			1,2	1.G FE	250,000	101.0600	252,650	250,000	250,000					5.997	5.997	FA	5,664	14,993	03/01/2023	02/15/2053
35177P-AX-5	ORANGE SA		D		2.A FE	459,180	95.9770	479,885	500,000	460,672		1,283			5.375	6.125	JJ	12,542	26,875	11/08/2023	01/13/2042
36143L-2A-2	GA GLOBAL FUNDING TRUST				1.F FE	224,741	96.5610	217,262	225,000	224,944		52			1.625	1.649	JJ	1,686	3,656	01/08/2021	01/15/2026
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	210,148	95.2930	190,586	200,000	205,834		(1,014)			4.400	3.768	MN	1,124	8,800	06/08/2020	05/15/2030
369550-BP-2	GENERAL DYNAMICS CORP			1,2	1.F FE	999,100	85.3700	853,700	1,000,000	999,406		84			2.250	2.260	JD	1,875	22,500	05/03/2021	06/01/2031
37045V-AN-0	GENERAL MOTORS CO			1,2	2.B FE	449,334	98.0920	441,414	450,000	449,806		57			4.200	4.215	AO	4,725	18,900	08/02/2017	10/01/2027
37045X-DE-3	GENERAL MOTORS FINANCIAL CO INC			1,2	2.B FE	497,740	83.6540	418,270	500,000	498,569		218			2.350	2.401	JJ	5,647	11,750	02/02/2021	01/08/2031
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC				1.F FE	273,152	99.6710	274,095	275,000	274,882		286			3.625	3.733	MN	1,274	9,969	05/10/2018	05/15/2025
37959G-AD-9	GLOBAL ATLANTIC FIN CO			1,2	2.B FE	493,091	110.8510	554,255	500,000	493,798		489			7.950	8.155	JD	1,767	39,750	06/13/2023	06/15/2033
404280-AW-9	HSBC HOLDINGS PLC		D		1.G FE	416,120	99.4650	397,860	400,000	403,077		(2,509)			4.300	3.628	MS	5,399	17,200	05/06/2019	03/08/2026
404280-BX-6	HSBC HOLDINGS PLC		D	2	1.G FE	251,250	99.5430	248,858	250,000	250,140		(212)			4.292	4.202	MS	3,249	10,730	01/23/2019	09/12/2026
42217K-BF-2	WELLTOWER OP LLC			1,2	2.A FE	394,328	99.6310	398,524	400,000	399,694		687			4.000	4.180	JD	1,333	16,000	11/20/2015	06/01/2025
427866-BG-2	HERSHEY CO/THE			1,2	1.F FE	214,293	59.8080	128,587	215,000	214,368		17			2.650	2.666	JD	475	5,698	05/27/2020	06/01/2050
437076-BW-1	HOME DEPOT INC/THE			1,2	1.F FE	423,237	97.4520	414,171	425,000	424,221		178			3.900	3.950	JD	1,151	16,575	11/27/2018	12/06/2028
437076-CJ-9	HOME DEPOT INC/THE			1,2	1.F FE	1,002,650	82.6220	826,220	1,000,000	1,001,809		(262)			1.875	1.845	MS	5,521	18,750	09/15/2021	09/15/2031
44107H-AC-6	NY SOCIETY FOR RELIEF OF RUPTURED & CRIP			1,2	1.E FE	100,000	96.3280	96,328	100,000	100,000					3.737	3.736	AO	934	3,737	03/23/2018	04/01/2028
446150-AS-3	HUNTINGTON BANCSHARES INC/OH			1,2	2.A FE	506,905	87.9520	439,760	500,000	504,108		(791)			2.550	2.369	FA	5,206	12,750	04/29/2021	02/04/2030
456837-AH-6	ING GROEP NV		D		1.G FE	449,010	98.2480	442,116	450,000	449,739		100			3.950	3.975	MS	4,543	17,775	03/22/2017	03/29/2027
458140-BR-0	INTEL CORP			1,2	2.A FE	249,488	93.7260	234,315	250,000	249,704		48			3.900	3.924	MS	2,600	9,750	03/20/2020	03/25/2030
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP				1.G FE	398,660	98.6650	394,660	400,000	399,818		144			3.450	3.489	FA	5,060	13,800	02/16/2016	02/19/2026
46625H-QW-3	JPMORGAN CHASE & CO			2	1.F FE	399,524	98.4750	393,900	400,000	399,926		46			3.300	3.312	AO	3,300	13,200	03/18/2016	04/01/2026
46647P-BE-5	JPMORGAN CHASE & CO			1,2	1.E FE	382,334	90.0780	382,832	425,000	382,458		124			2.739	4.735	AO	2,457		12/23/2024	10/15/2030
46647P-CU-8	JPMORGAN CHASE & CO			1,2	1.E FE	466,955	86.4420	432,210	500,000	473,838		2,733			2.963	3.720	JJ	6,420	14,815	03/28/2022	01/25/2033
478115-AH-1	JOHNS HOPKINS UNIVERSITY			1,2	1.B FE	125,000	97.7660	122,208	125,000	125,000					4.705	4.705	JJ	2,941	5,881	11/16/2022	07/01/2032
49326E-EJ-8	KEYCORP				2.B FE	124,900	88.9400	111,175	125,000	124,950		9			2.550	2.559	AO	797	3,188	09/04/2019	10/01/2029
49447B-AA-1	KIMCO REALTY OP LLC			1,2	2.A FE	497,950	106.5290	532,645	500,000	498,030		111			6.400	6.456	MS	10,667	28,356	10/02/2023	03/01/2034
50222C-AB-6	LSEG US FIN CORP			1,2	1.G FE	260,000	99.5970	258,952	260,000	260,000					5.297	5.297	MS	3,558	6,886	03/25/2024	03/28/2034
53944Y-AD-5	LLOYDS BANKING GROUP PLC		D		1.G FE	476,755	97.7500	488,750	500,000	493,253		3,110			3.750	4.453	JJ	8,854	18,750	02/11/2019	01/11/2027
55261F-AS-3	M&T BANK CORP			1,2	2.A FE	1,055,601	107.2330	1,072,330	1,000,000	1,047,065		(8,535)			7.413	6.015	AO	12,561	74,130	03/13/2024	10/30/2029
55903V-BC-6	WARNERMEDIA HOLDINGS INC			1,2	2.C FE	425,240	88.1490	440,745	500,000	433,164		7,026			4.279	6.642	MS	6,300	21,395	11/09/2023	03/15/2032
57636Q-AJ-3	MASTERCARD INC			1,2	1.D FE	39,906	96.8660	38,746	40,000	39,966		10			3.500	3.527	FA	486	1,400	02/21/2018	02/26/2028
579780-AK-3	MCCORMICK & CO INC/MD			1,2	2.B FE	148,895	98.5370	147,806	150,000	149,887		122			3.250	3.336	MN	623	4,875	11/03/2015	11/15/2025
58013M-FF-6	MCDONALD'S CORP			1,2	2.A FE	449,510	97.3130	437,909	450,000	449,816		46			3.800	3.812	AO	4,275	17,100	03/14/2018	04/01/2028
59156R-BQ-0	METLIFE INC			1,2	1.G	423,275	99.1660	421,456	425,000	424,761		251			3.600	3.663	MN	2,040	15,300	08/27/2018	11/13/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	255,490	97.9040	244,760	250,000	251,459		(756)			3.300	2.974	FA	3,323	8,250	04/05/2019	02/06/2027
615369-AT-2	MOODY'S CORP			1,2	2.A FE	197,242	66.5990	133,198	200,000	197,510		62			3.250	3.323	MN	740	6,500	05/12/2020	05/20/2050
61744Y-AL-2	MORGAN STANLEY			1,2	1.G FE	160,000	85.0820	136,131	160,000	160,000					3.971	3.971	JJ	2,806	6,354	07/19/2017	07/22/2038
61746B-EF-9	MORGAN STANLEY				1.G FE	492,410	98.1910	490,955	500,000	497,807		1,004			3.625	3.848	JJ	8,106	18,125	02/19/2019	01/20/2027
620076-BY-4	MOTOROLA SOLUTIONS INC			1,2	2.B FE	1,122,488	99.8360	1,123,155	1,125,000	1,122,780		293			5.000	5.050	AO	11,875	31,250	03/12/2024	04/15/2029
62854A-AN-4	UTAH ACQUISITION SUB INC			1,2	2.C FE	124,753	98.4230	119,092	121,000	121,773		(615)			3.950	3.407	JD	212	4,780	10/16/2019	06/15/2026
62954H-BB-3	NXP BV / NXP FUNDING LLC / NXP USA INC		D	1,2	2.A FE	249,253	97.3320	243,330	250,000	249,429		56			5.000	5.035	JJ	5,764	12,500	05/12/2022	01/15/2033
637071-AM-3	NOV INC			1,2	2.B FE	440,810	93.2200	466,100	500,000	450,429		8,444			3.600	5.955	JD	1,500	18,000	11/07/2023	12/01/2029
656531-AJ-9	EQUINOR ASA		D		1.D FE	1,041,730	108.0900	1,080,900	1,000,000	1,011,917		(2,495)			7.150	6.806	JJ	32,969	71,500	06/28/2002	01/15/2029
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	502,500	98.7320	493,660	500,000	500,274		(415)			3.000	2.913	MN	1,708	15,000	03/12/2019	11/20/2025
67021C-AT-4	NSTAR ELECTRIC CO			1,2	1.F FE	373,549	89.7490	336,559	375,000	373,599		23			4.950	4.974	MS	5,466	18,563	09/12/2022	09/15/2052
67021C-AU-1	NSTAR ELECTRIC CO			1,2	1.F FE	199,928	100.8730	201,746	200,000	199,927		15			5.600	5.608	AO	2,800	11,387	09/18/2023	10/01/2028
67077M-AD-0	NUTRIEN LTD		A	1,2	2.B FE	174,160	99.5560	174,223	175,000	174,972		92			3.000	3.054	AO	1,313	5,250	03/23/2015	04/01/2025
67103H-AG-2	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	260,540	98.2110	245,528	250,000	254,155		(1,211)			4.350	3.789	JD	906	10,875	03/22/2019	06/01/2028
67103H-AM-9	O'REILLY AUTOMOTIVE INC			1,2	2.B FE	129,940	101.7260	132,244	130,000	129,952		19			5.750	5.767	MN	851	7,475	11/13/2023	11/20/2026
68389X-BN-4	ORACLE CORP			1,2	2.B FE	384,596	96.1680	384,672	400,000	394,578		1,752			3.250	3.751	MN	1,661	13,000	09/27/2018	11/15/2027
68389X-BT-1	ORACLE CORP			1,2	2.B FE	266,793	99.4250	248,563	250,000	250,687		(4,109)			2.500	0.844	AO	1,563	6,250	01/12/2021	04/01/2025
693304-BF-3	PECO ENERGY CO			1,2	1.E FE	399,192	98.3450	393,380	400,000	399,277		67			4.900	4.926	JD	871	19,600	06/15/2023	06/15/2033
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC/THE			2	1.G FE	537,340	94.6430	473,215	500,000	517,192		(3,968)			3.450	2.553	AO	3,258	17,250	08/19/2019	04/23/2029
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	314,663	92.5830	291,636	315,000	314,805		15			4.200	4.207	MN	1,470	13,230	11/18/2014	11/21/2034
709599-AZ-7	PENSKE TRUCK LEASING CO LP / PTL FINANCE			1,2	2.B FE	254,011	99.8100	254,516	255,000	254,958		152			3.950	4.012	MS	3,106	10,073	03/05/2018	03/10/2025
713448-DN-5	PEPSICO INC			1,2	1.E FE	402,692	96.6260	410,661	425,000	419,315		3,081			2.375	3.159	AO	2,383	10,094	03/12/2019	10/06/2026
717081-EP-4	PFIZER INC			1,2	1.F FE	401,620	96.8100	387,240	400,000	400,667		(178)			3.600	3.548	MS	4,240	14,400	01/04/2019	09/15/2028
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP / PAA FI			1,2	2.B FE	496,519	84.9550	530,969	625,000	500,273		2,866			4.900	6.723	FA	11,569	30,625	08/29/2023	02/15/2045
74456Q-CQ-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	1,499,535	99.6600	1,494,900	1,500,000	1,499,454		(81)			5.200	5.204	MS	26,000	39,000	02/28/2024	03/01/2034
74834L-BD-1	QUEST DIAGNOSTICS INC			1,2	2.A FE	500,219	107.1630	535,815	500,000	500,207		47			6.400	6.393	MN	2,756	34,578	10/31/2023	11/30/2033
760759-AZ-3	REPUBLIC SERVICES INC			1,2	2.A FE	674,595	80.3420	542,309	675,000	674,729		35			1.750	1.756	FA	4,463	11,813	11/09/2020	02/15/2032
76209P-AC-7	RGA GLOBAL FUNDING				1.E FE	499,340	103.0900	515,450	500,000	499,432		118			6.000	6.031	MN	3,333	30,000	11/16/2023	11/21/2028
76209P-AE-3	RGA GLOBAL FUNDING				1.E FE	935,206	101.3780	947,884	935,000	935,143		(62)			5.448	5.442	MN	5,235	25,469	05/31/2024	05/24/2029
773903-AL-3	ROCKWELL AUTOMATION INC			1,2	1.G FE	119,737	82.0320	98,438	120,000	119,821		25			1.750	1.774	FA	793	2,100	08/03/2021	08/15/2031
78016E-YH-4	ROYAL BANK OF CANADA		A		1.E FE	840,340	83.9840	839,840	1,000,000	875,098		15,318			2.300	4.437	MN	3,706	23,000	08/31/2022	11/03/2031
79466L-AJ-3	SALESFORCE INC			1,2	1.E FE	438,728	83.9450	369,358	440,000	439,141		122			1.950	1.982	JJ	3,956	8,580	06/29/2021	07/15/2031
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	398,280	100.4290	401,716	400,000	398,694		317			4.950	5.048	FA	7,480	20,020	08/07/2023	08/15/2028
80281L-AS-4	SANTANDER UK GROUP HOLDINGS PLC		D	2	2.A FE	1,000,000	101.4410	1,014,410	1,000,000	1,000,000					6.833	6.833	MN	7,592	68,330	11/15/2022	11/21/2026
806851-AG-6	SCHLUMBERGER HOLDINGS CORP			1,2	1.G FE	472,014	99.2850	446,783	450,000	452,263		(3,027)			4.000	3.294	JD	500	18,000	10/12/2017	12/21/2025
808513-BS-3	CHARLES SCHWAB CORP/THE			1,2	1.F FE	499,025	85.0230	425,115	500,000	499,352		92			2.300	2.322	MN	1,533	11,500	05/11/2021	05/13/2031
822582-BD-3	SHELL INTERNATIONAL FINANCE BV		D		1.D FE	502,280	99.5650	497,825	500,000	500,136		(402)			3.250	3.167	MN	2,257	16,250	02/28/2019	05/11/2025
822582-CB-6	SHELL INTERNATIONAL FINANCE BV		D	1,2	1.D FE	263,485	97.1800	242,950	250,000	255,741		(1,474)			3.875	3.198	MN	1,292	9,688	05/06/2019	11/13/2028
822582-CE-0	SHELL INTERNATIONAL FINANCE BV		D	1,2	1.D FE	242,083	65.9760	164,940	250,000	242,953		181			3.125	3.292	MN	1,172	7,813	11/12/2019	11/07/2049
828807-DK-0	SIMON PROPERTY GROUP LP			1,2	1.G FE	996,590	88.9930	889,930	1,000,000	998,003		329			2.650	2.689	JJ	12,219	26,500	07/06/2020	07/15/2030
842400-GS-6	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	524,129	91.2600	524,745	575,000	524,323		194			2.850	5.026	FA	6,828		12/23/2024	08/01/2029
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	690,606	98.9340	692,538	700,000	690,979		373			5.200	5.376	JD	3,033	18,200	06/20/2024	06/01/2034
8426EP-AD-0	SOUTHERN CO GAS CAPITAL CORP			1,2	2.A FE	467,190	82.3660	411,830	500,000	478,561		3,247			1.750	2.520	JJ	4,035	8,750	05/18/2021	01/15/2031
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	299,907	99.4940	298,482	300,000	299,984		10			3.800	3.804	FA	4,307	11,400	08/08/2018	08/15/2025
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	497,765	87.6120	438,060	500,000	498,458		239			2.550	2.607	MN	1,629	12,750	01/25/2022	11/15/2030

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
857477-AW-3	STATE STREET CORP				1.F FE	339,524	97.5450	331,653	340,000	339,924		49			2.650	2.665	MN	1,051	9,010	05/16/2016	05/19/2026
857477-CF-8	STATE STREET CORP			2	1.D FE	250,000	102.7750	256,938	250,000	250,000					5.684	5.684	MN	1,579	14,210	11/16/2023	11/21/2029
86787E-BB-2	TRUIST BANK			1,2	1.G FE	359,780	99.5490	358,376	360,000	359,960		28			4.050	4.058	MN	2,349	14,580	10/24/2018	11/03/2025
87612E-BH-8	TARGET CORP			1,2	1.F FE	516,140	94.8810	474,405	500,000	507,353		(1,689)			3.375	2.986	AO	3,563	16,875	05/31/2019	04/15/2029
87612G-AC-5	TARGA RESOURCES CORP			1,2	2.B FE	499,290	103.1470	515,735	500,000	499,435		46			6.125	6.141	MS	9,017	30,625	01/03/2023	03/15/2033
883556-CV-2	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	500,000	100.6760	503,380	500,000	500,000					4.953	4.953	FA	9,700	24,765	08/07/2023	08/10/2026
89236T-DR-3	TOYOTA MOTOR CREDIT CORP				1.E FE	159,470	97.3380	155,741	160,000	159,878		57			3.200	3.239	JJ	2,418	5,120	01/04/2017	01/11/2027
89236T-GU-3	TOYOTA MOTOR CREDIT CORP				1.E FE	248,995	87.6320	219,080	250,000	249,457		99			2.150	2.195	FA	2,060	5,375	02/18/2020	02/13/2030
89236T-GY-5	TOYOTA MOTOR CREDIT CORP				1.E FE	191,176	92.6220	185,244	200,000	193,827		1,035			3.375	4.032	AO	1,688	6,750	05/10/2022	04/01/2030
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD		D	1,2	2.A FE	399,476	100.3010	401,204	400,000	399,522		43			5.250	5.267	MS	6,883	21,000	02/16/2023	03/03/2033
89352L-AC-4	TRANSCANADA PIPELINES LTD		A		2.B FE	772,470	101.4780	761,085	750,000	751,308		(1,697)			7.060	6.809	AO	11,325	52,950	03/13/1998	10/14/2025
898813-AW-0	TUCSON ELECTRIC POWER CO			1,2	1.G FE	1,309,298	98.2080	1,252,152	1,275,000	1,308,517		(780)			5.200	4.849	MS	26,152		09/19/2024	09/15/2034
902613-AA-6	UBS GROUP AG		D	2	1.G FE	260,578	91.3560	228,390	250,000	255,562		(1,120)			3.126	2.611	FA	2,996	7,815	04/16/2020	08/13/2030
902613-AE-8	UBS GROUP AG		D	2	1.G FE	500,000	82.4760	412,380	500,000	500,000					2.095	2.095	FA	4,074	10,475	02/02/2021	02/11/2032
90265E-AQ-3	UDR INC			1,2	2.A FE	524,640	91.5560	457,780	500,000	512,935		(2,501)			3.200	2.622	JJ	7,378	16,000	01/27/2020	01/15/2030
90265E-AT-7	UDR INC			1,2	2.A FE	649,012	79.4570	556,199	700,000	661,694		4,453			2.100	2.909	FA	6,125	14,700	01/25/2022	08/01/2032
90327Q-D5-5	USAA CAPITAL CORP			1,2	1.B FE	184,467	86.6020	160,214	185,000	184,702		52			2.125	2.157	MN	655	3,931	04/14/2020	05/01/2030
907818-FU-7	UNION PACIFIC CORP			1,2	1.G FE	418,082	86.3460	349,701	405,000	413,778		(1,332)			2.375	1.998	MN	1,095	9,619	09/07/2021	05/20/2031
91159H-JB-7	US BANCORP			2	1.G FE	750,000	81.0030	607,523	750,000	750,000					2.491	2.491	MN	3,010	18,683	10/27/2021	11/03/2036
91324P-CQ-3	UNITEDHEALTH GROUP INC				1.F FE	535,905	94.4470	472,235	500,000	525,030		(1,873)			4.625	4.037	JJ	10,663	23,125	07/12/2018	07/15/2035
92343V-ER-1	VERIZON COMMUNICATIONS INC				2.A FE	171,797	98.1220	166,807	170,000	170,770		(190)			4.329	4.195	MS	2,044	7,359	08/29/2018	09/21/2028
92553P-AW-2	PARAMOUNT GLOBAL			1,2	2.C FE	638,620	77.7820	388,910	500,000	621,509		(4,534)			5.250	3.475	AO	6,563	26,250	01/07/2021	04/01/2044
927804-GG-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	999,150	83.5080	835,080	1,000,000	999,356		78			2.400	2.409	MS	6,067	24,000	01/05/2022	03/30/2032
92826C-AE-2	VISA INC			1,2	1.D FE	411,536	92.4180	369,672	400,000	407,522		(572)			4.150	3.929	JD	784	16,600	12/16/2016	12/14/2035
931142-ED-1	WALMART INC			1,2	1.C FE	448,704	99.5530	447,989	450,000	449,898		201			3.550	3.597	JD	222	15,975	06/20/2018	06/26/2025
94106L-BU-2	WASTE MANAGEMENT INC			1,2	1.G FE	998,260	97.4240	974,240	1,000,000	998,480		146			4.625	4.647	FA	17,472	46,250	02/08/2023	02/15/2033
95000U-2A-0	WELLS FARGO & CO			2	2.A FE	483,030	96.9130	484,565	500,000	493,132		1,850			3.584	4.020	MN	1,941	17,920	01/07/2019	05/22/2028
95000U-2D-4	WELLS FARGO & CO			1,2	2.A FE	557,470	96.9420	484,710	500,000	525,637		(6,293)			4.150	2.726	JJ	9,049	20,750	08/19/2019	01/24/2029
95000U-2J-1	WELLS FARGO & CO			1,2	2.A FE	242,487	88.1940	242,534	275,000	242,576		90			2.572	4.822	FA	2,751		12/23/2024	02/11/2031
341081-GQ-4	FLORIDA POWER & LIGHT CO			1,2	1.D FE	499,845	97.3040	486,520	500,000	499,836		13			4.800	4.804	MN	3,067	24,000	05/15/2023	05/15/2033
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						90,750,988	XXX	85,403,834	91,126,000	90,498,593		(21,450)			XXX	XXX	XXX	834,177	3,049,194	XXX	XXX
10569D-AA-1	BRAVO RESIDENTIAL FUNDING TRUST 2023-NQM			4	1.A FE	161,053	101.0000	162,664	161,054	161,053					6.602	6.602	MON	886	10,633	08/31/2023	09/01/2063
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST 2022-J1			4	1.A	762,767	83.0990	635,042	764,200	762,976		120			3.000	3.018	MON	1,911	22,927	02/03/2022	02/01/2052
36168H-AA-2	GCAT 2021-NQM4 TRUST			4	1.A	841,444	80.8480	680,295	841,449	841,433		1			1.093	1.093	MON	766	9,197	08/24/2021	08/01/2066
46654A-AC-3	JP MORGAN MORTGAGE TRUST 2021-10			4	1.A	233,858	79.6750	182,869	229,518	233,045		(278)			2.500	2.343	MON	478	5,738	07/23/2021	12/01/2051
46655D-AB-8	JP MORGAN MORTGAGE TRUST 2022-2			4	1.A	101,916	83.1560	86,673	104,229	102,273		165			3.000	3.222	MON	261	3,127	02/24/2022	08/01/2052
89177J-AB-4	TOWD POINT MORTGAGE TRUST 2019-2			4	1.A	458,201	89.2140	452,315	507,000	464,166		2,787			3.750	4.651	MON	1,584	18,885	12/15/2022	12/01/2058
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						2,559,239	XXX	2,199,858	2,607,450	2,564,946		2,795			XXX	XXX	XXX	5,886	70,507	XXX	XXX
08163G-AU-4	BENCHMARK 2021-B28 MORTGAGE TRUST				1.A	1,029,998	83.0380	830,380	1,000,000	1,023,657		(1,207)			2.224	2.055	MON	1,853	22,237	08/03/2021	08/01/2054
08163K-BG-5	BENCHMARK 2021-B30 MORTGAGE TRUST				1.A	432,594	84.7020	355,748	420,000	430,244		(508)			2.576	2.397	MON	902	10,819	10/29/2021	11/01/2054
36251X-AR-8	GS MORTGAGE SECURITIES TRUST 2016-GS4				1.A	530,449	97.1860	500,508	515,000	520,547		(321)			3.442	3.344	MON	1,477	17,726	11/16/2016	11/01/2049
61690Y-BU-5	MORGAN STANLEY CAPITAL I TRUST 2016-BNK2				1.A	154,495	95.6740	143,511	150,000	151,561		(93)			3.049	2.956	MON	381	4,574	11/04/2016	11/01/2049

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
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,147,536	XXX	1,830,147	2,085,000	2,126,009		(2,129)			XXX	XXX	XXX	4,613	55,356	XXX	XXX
00852M-AA-8	AGL CORE CLO 31 LTD		D		1.A FE	1,584,450	100.7063	1,586,124	1,575,000	1,584,496		46			6.600	6.461	JAJO	50,529		10/28/2024	07/20/2037
03237C-AB-8	AMUR EQUIPMENT FINANCE RECEIVABLES XIII				1.A FE	133,469	100.9590	134,763	133,483	133,472		3			5.380	5.383	MON	219	6,383	01/23/2024	01/21/2031
289907-AN-7	ELMWOOD CLO 21 LTD		D		1.A FE	705,460	100.5956	704,169	700,000	705,280		(180)			6.267	6.091	JAJO	8,774		10/24/2024	10/20/2036
29001V-AU-3	ELMWOOD CLO VI LTD		D		1.A FE	780,000	100.6815	785,316	780,000	780,000					6.012	6.012	JAJO	9,770	15,603	06/17/2024	07/18/2037
29375P-AB-6	ENTERPRISE FLEET FINANCING 2024-1 LLC				1.A FE	160,703	100.7150	161,874	160,725	160,708		6			5.230	5.235	MON	257	7,472	01/23/2024	03/20/2030
34533B-AA-8	FORD CREDIT AUTO OWNER TRUST 2024-REV1				1.A FE	284,909	100.1500	285,428	285,000	284,920		11			4.870	4.875	MON	617	11,643	02/06/2024	08/15/2036
36269K-AA-3	GM FINANCIAL REVOLVING RECEIVABLES TRUST				1.A FE	764,767	100.8380	771,411	765,000	764,790		23			4.980	4.985	MON	2,117	28,361	03/05/2024	12/11/2036
44148H-AA-1	HOTWIRE FUNDING LLC				1.F FE	483,975	100.5370	482,578	480,000	483,913		(62)			5.687	5.568	MON	834	4,550	10/25/2024	05/20/2053
55283A-AA-7	MCA FUND HOLDING LLC				1.E FE	185,815	97.3566	180,903	185,815	185,815					3.250	3.250	FMAN	1,007	6,039	10/21/2020	11/01/2035
55952E-AA-9	MAGNETITE XXXVIII LTD		D		1.A FE	501,845	100.5901	502,951	500,000	501,567		(278)			6.136	6.064	JAJO	6,647	18,920	04/09/2024	04/15/2037
67117T-AN-5	OCP CLO 2021-22 LTD		D		1.A FE	1,507,500	100.5194	1,507,791	1,500,000	1,507,335		(165)			5.907	5.800	JAJO	13,291		11/15/2024	10/20/2037
76134K-AH-7	RETAINED VANTAGE DATA CENTERS ISSUER LLC				1.G FE	195,000	96.9280	189,010	195,000	195,000					4.992	4.992	MON	433	2,407	09/10/2024	09/15/2049
78414S-AE-4	SBNA AUTO LEASE TRUST 2024-A				1.A FE	89,999	100.5570	90,501	90,000	89,999					5.390	5.391	MON	148	4,312	01/23/2024	11/20/2026
78414S-AG-9	SBNA AUTO LEASE TRUST 2024-A				1.A FE	49,996	100.7620	50,381	50,000	49,997		1			5.240	5.243	MON	80	2,329	01/23/2024	01/22/2029
872480-AA-6	TIF FUNDING II LLC				1.F FE	118,448	92.4330	109,533	118,500	118,470		4			2.090	2.094	MON	76	2,477	08/17/2020	08/20/2045
89680H-AA-0	TRITON CONTAINER FINANCE VIII LLC				1.F FE	584,347	90.8850	531,183	584,456	584,387		9			2.110	2.112	MON	377	12,332	08/25/2020	09/20/2045
90931L-AA-6	UNITED AIRLINES 2016-1 CLASS AA PASS THR				1.F FE	104,055	94.7700	98,613	104,055	104,055					3.100	3.100	JJ	1,559	3,226	06/06/2016	07/07/2028
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						8,234,738	XXX	8,172,529	8,207,034	8,234,204		(582)			XXX	XXX	XXX	96,735	126,054	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						103,692,501	XXX	97,606,368	104,025,484	103,423,752		(21,366)			XXX	XXX	XXX	941,411	3,301,111	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			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						103,607,008	XXX	97,366,826	104,381,000	103,190,558		(27,119)			XXX	XXX	XXX	979,730	3,418,377	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						26,303,651	XXX	23,986,036	26,787,868	26,426,940		28,347			XXX	XXX	XXX	81,711	710,467	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						2,510,287	XXX	2,156,027	2,431,199	2,475,128		(2,657)			XXX	XXX	XXX	5,623	67,473	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						8,234,738	XXX	8,172,529	8,207,034	8,234,204		(582)			XXX	XXX	XXX	96,735	126,054	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						140,655,684	XXX	131,681,418	141,807,101	140,326,830		(2,011)			XXX	XXX	XXX	1,163,799	4,322,371	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 42,097,947	1B ..$ 1,671,465	1C ..$ 4,158,957	1D ..$ 9,483,536	1E ..$ 11,691,562	1F ..$ 17,203,054	1G ..$ 24,954,050
1B	2A ...$ 15,060,321	2B ..$ 12,829,492	2C ..$ 1,176,446				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	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 (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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 D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)						XXX										XXX	XXX
922908-71-0	VANGUARD 500 INDEX FUND			13,343.410	7,242,269	542.760	7,242,269	2,277,216		89,466		1,371,302		1,371,302		09/22/2017	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					7,242,269	XXX	7,242,269	2,277,216		89,466		1,371,302		1,371,302		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					7,242,269	XXX	7,242,269	2,277,216		89,466		1,371,302		1,371,302		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					7,242,269	XXX	7,242,269	2,277,216		89,466		1,371,302		1,371,302		XXX	XXX
5999999999 - Total Preferred and Common Stocks					7,242,269	XXX	7,242,269	2,277,216		89,466		1,371,302		1,371,302		XXX	XXX

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 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
91282C-LC-3	UNITED STATES TREASURY NOTE/BOND		08/21/2024	HSBC SECURITIES INC.		1,066,816	1,050,000	2,511
0109999999. Subtotal - Bonds - U.S. Governments						1,066,816	1,050,000	2,511
68609U-KA-2	STATE OF OREGON		04/25/2024	MORGAN STANLEY & CO		850,000	850,000	
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						850,000	850,000	
91412G-XE-0	UNIVERSITY OF CALIFORNIA		02/26/2024	MERRILL LYNCH PIERCE		454,670	500,000	5,624
798153-QF-2	SAN JOSE FINANCING AUTHORITY		06/21/2024	MORGAN STANLEY & CO		766,712	800,000	5,491
3137HD-YU-8	FREDDIE MAC REMICS		10/25/2024	J.P. MORGAN SECURITI		4,182,000	4,100,000	19,817
010869-JL-0	ALAMEDA CORRIDOR TRANSPORTATION AUTHORIT		12/11/2024	J.P. MORGAN SECURITI		60,082	60,000	639
3133CY-SJ-8	FREDDIE MAC POOL		12/23/2024	WELLS FARGO SECS LLC		1,256,327	1,299,999	4,153
79467B-AR-6	SALES TAX SECURITIZATION CORP		04/23/2024	RAYMOND JAMES & ASSO		1,185,187	1,450,000	16,470
0909999999. Subtotal - Bonds - U.S. Special Revenues						7,904,978	8,209,999	52,194
00973R-AM-5	AKER BP ASA	D	09/19/2024	DEUTSCHE BANC/ALEX B		1,055,910	1,000,000	16,167
55261F-AS-3	M&T BANK CORP		03/13/2024	VARIOUS		1,055,601	1,000,000	27,799
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO		06/20/2024	DEUTSCHE BANC/ALEX B		690,606	700,000	2,022
29375P-AB-6	ENTERPRISE FLEET FINANCING 2024-1 LLC		01/23/2024	RBC CAPITAL MARKETS		174,976	175,000	
78414S-AE-4	SBNA AUTO LEASE TRUST 2024-A		01/23/2024	WELLS FARGO SECS LLC		89,999	90,000	
78414S-AG-9	SBNA AUTO LEASE TRUST 2024-A		01/23/2024	WELLS FARGO SECS LLC		49,996	50,000	
03237C-AB-8	AMUR EQUIPMENT FINANCE RECEIVABLES XIII		01/23/2024	BANC/AMERICA SECUR.L		154,984	155,000	
34533B-AA-8	FORD CREDIT AUTO OWNER TRUST 2024-REV1		02/06/2024	BANC/AMERICA SECUR.L		284,909	285,000	
74456Q-CQ-7	PUBLIC SERVICE ELECTRIC AND GAS CO		02/28/2024	MITSUBISHI UFJ SECS		1,499,535	1,500,000	
36269K-AA-3	GM FINANCIAL REVOLVING RECEIVABLES TRUST		03/05/2024	BARCLAYS CAPITAL INC		764,767	765,000	
620076-BY-4	MOTOROLA SOLUTIONS INC		03/12/2024	VARIOUS		1,122,488	1,125,000	
20268J-AR-4	COMMONSPIRIT HEALTH		03/13/2024	MORGAN STANLEY & CO		1,170,000	1,170,000	
50222C-AB-6	LSEG US FIN CORP		03/25/2024	MORGAN STANLEY & CO		260,000	260,000	
29250N-CB-9	ENBRIDGE INC	A	04/02/2024	DEUTSCHE BANC/ALEX B		874,808	875,000	
219207-AC-1	CORNELL UNIVERSITY		04/04/2024	GOLDMAN SACHS & CO		805,000	805,000	
55952E-AA-9	MAGNETITE XXXVIII LTD	D	04/09/2024	J.P. MORGAN SECURITI		501,845	500,000	1,317
209111-GH-0	CONSOLIDATED EDISON CO OF NEW YORK INC		05/07/2024	VARIOUS		140,047	140,000	
76209P-AE-3	RGA GLOBAL FUNDING		05/31/2024	MITSUBISHI UFJ SECS		935,206	935,000	1,273
29001V-AU-3	ELMWOOD CLO VI LTD	D	06/17/2024	CIBC WORLD MARKETS C		780,000	780,000	
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		12/23/2024	MARKETAXESS CORP		1,205,928	1,200,000	15,204
898813-AW-0	TUCSON ELECTRIC POWER CO		09/19/2024	MITSUBISHI UFJ SECS		1,309,298	1,275,000	7,551
21871X-AR-0	COREBRIDGE FINANCIAL INC		08/16/2024	EXCHANGE OFFER		472,654	500,000	12,688
76134K-AH-7	RETAINED VANTAGE DATA CENTERS ISSUER LLC		09/10/2024	GUGGENHEIM CAPITAL M		195,000	195,000	
23636A-BJ-9	DANSKE BANK A/S	D	12/23/2024	VARIOUS		1,212,731	1,250,000	13,134
289907-AN-7	ELMWOOD CLO 21 LTD	D	10/24/2024	CITIGROUP GLOBAL MKT		705,460	700,000	487
44148H-AA-1	HOTWIRE FUNDING LLC		10/25/2024	BNP PARIBAS SEC CORP		483,975	480,000	607
00852M-AA-8	AGL CORE CLO 31 LTD	D	10/28/2024	BNP PARIBAS SEC CORP		1,584,450	1,575,000	32,050
67117T-AN-5	OCP CLO 2021-22 LTD	D	11/15/2024	BNP PARIBAS SEC CORP		1,507,500	1,500,000	2,461
03073E-AY-1	CENCORA INC		12/02/2024	VARIOUS		599,851	600,000	
842400-GS-6	SOUTHERN CALIFORNIA EDISON CO		12/23/2024	VARIOUS		524,129	575,000	6,509
46647P-BE-5	JPMORGAN CHASE & CO		12/23/2024	BARCLAYS CAPITAL INC		382,334	425,000	2,231
09659W-2K-9	BNP PARIBAS SA	D	12/23/2024	UBS SECURITIES LLC		356,724	400,000	5,460
95000U-2J-1	WELLS FARGO & CO		12/23/2024	CITADEL SECS INST LL		242,487	275,000	2,613
06051G-HZ-5	BANK OF AMERICA CORP		12/23/2024	WELLS FARGO SECS LLC		285,896	325,000	2,952
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						23,479,094	23,585,000	152,525
2509999997. Total - Bonds - Part 3						33,300,888	33,694,999	207,230
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						33,300,888	33,694,999	207,230
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	

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
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						33,300,888	XXX	207,230

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Contractual Maturity Date
36209U-PA-8	GINNIE MAE I POOL		12/01/2024	PAYDOWN		212	212	212	212						212				8	08/01/2028
91282C-FN-6	UNITED STATES TREASURY NOTE/BOND		09/30/2024	MATURITY		1,475,000	1,475,000	1,460,376	1,469,055		5,945		5,945		1,475,000				62,688	09/30/2024
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION		12/01/2024	PAYDOWN		91,182	91,182	95,542	92,090		(908)		(908)		91,182				1,127	09/01/2052
36202E-RS-0	GINNIE MAE II POOL		12/01/2024	PAYDOWN		1,354	1,354	1,328	1,334		21		21		1,354				35	03/01/2038
36205B-4L-3	GINNIE MAE I POOL		10/01/2024	PAYDOWN		16,132	16,132	16,172	16,126		6		6		16,132				996	01/01/2030
36209D-B2-9	GINNIE MAE I POOL		12/01/2024	PAYDOWN		494	494	494	494						494				17	08/01/2028
36211C-QY-1	GINNIE MAE I POOL		12/01/2024	PAYDOWN		1,028	1,028	976	1,006		23		23		1,028				33	05/01/2029
36290S-ZC-8	GINNIE MAE I POOL		02/01/2024	PAYDOWN		656	656	653	656						656				4	06/01/2024
36225A-NY-2	GINNIE MAE I POOL		05/01/2024	PAYDOWN		46	46	46	46						46				1	08/01/2024
3622AC-JJ-0	GINNIE MAE II POOL		12/01/2024	PAYDOWN		30,885	30,885	29,935	29,947		938		938		30,885				1,053	04/01/2053
36209W-4J-8	GINNIE MAE I POOL		12/01/2024	PAYDOWN		180	180	201	179		1		1		180				6	08/01/2028
36180M-2R-7	GINNIE MAE II POOL		12/01/2024	PAYDOWN		27,010	27,010	27,147	27,161		(151)		(151)		27,010				485	03/01/2043
91282C-AZ-4	UNITED STATES TREASURY NOTE/BOND		12/23/2024	VARIOUS		384,737	400,000	400,047	400,018		(9)		(9)		400,009		(15,272)	(15,272)	1,516	11/30/2025
0109999999. Subtotal - Bonds - U.S. Governments						2,028,916	2,044,179	2,033,129	2,038,324		5,866		5,866		2,044,188		(15,272)	(15,272)	67,969	XXX
419792-H5-8	STATE OF HAWAII		08/01/2024	CALL 100		60,000	60,000	71,248	60,787		(787)		(787)		60,000				3,000	08/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						60,000	60,000	71,248	60,787		(787)		(787)		60,000				3,000	XXX
31418D-YX-4	FANNIE MAE POOL		12/01/2024	PAYDOWN		25,100	25,100	25,078	25,079		21		21		25,100				280	05/01/2051
31418C-EE-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,379	5,379	5,388	5,388		(9)		(9)		5,379				88	12/01/2036
31390E-SX-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		435	435	437	435						435				11	05/01/2032
31403C-6U-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,752	2,752	2,658	2,675		77		77		2,752				75	01/01/2036
31292K-7G-6	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		4,012	4,012	4,181	4,187		(175)		(175)		4,012				80	10/01/2040
31419F-FW-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,966	2,966	3,076	3,087		(121)		(121)		2,966				67	11/01/2040
31292H-D6-8	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		73	73	74	73						73				3	07/01/2030
3132GK-V9-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		13,092	13,092	13,343	13,379		(287)		(287)		13,092				253	11/01/2041
3138MP-YV-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		15,150	15,150	15,817	15,714		(564)		(564)		15,150				268	12/01/2042
64986A-L8-2	NEW YORK STATE ENVIRONMENTAL FACILITIES		04/02/2024	CALL 100		500,000	500,000	500,000	500,000						500,000				7,934	06/15/2027
386442-VR-5	GRAND RIVER DAM AUTHORITY		10/15/2024	CALL 100		300,000	300,000	341,601	302,221		(2,221)		(2,221)		300,000				13,083	06/01/2033
31410X-ZR-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		781	781	785	782		(2)		(2)		781				26	01/01/2037
575831-HB-1	MASSACHUSETTS STATE COLLEGE BUILDING AUT		02/01/2024	CA_CASH_CLOSE		95,482	120,000	119,749	119,798		1		1		119,799		(24,317)	(24,317)	675	05/01/2035
31417D-TR-4	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,853	5,853	6,084	6,134		(280)		(280)		5,853				124	11/01/2042
31417E-CG-4	FANNIE MAE POOL		12/01/2024	PAYDOWN		13,179	13,179	13,777	13,630		(451)		(451)		13,179				210	12/01/2042
31417G-5A-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,090	3,090	3,244	3,280		(190)		(190)		3,090				59	07/01/2043
3140XD-GS-9	FANNIE MAE POOL		12/01/2024	PAYDOWN		97,327	97,327	100,445	99,792		(2,465)		(2,465)		97,327				1,003	08/01/2036
3140XG-UA-5	FANNIE MAE POOL		12/01/2024	PAYDOWN		26,897	26,897	24,500	24,730		2,168		2,168		26,897				449	03/01/2052
312942-NF-8	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		1,762	1,762	1,823	1,832		(70)		(70)		1,762				38	09/01/2040
31293R-ME-8	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		402	402	383	395		6		6		402				14	06/01/2029
31298U-CF-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		288	288	284	286		2		2		288				9	09/01/2031
31298W-CR-4	FREDDIE MAC GOLD POOL		07/01/2024	PAYDOWN		562	562	559	562		1		1		562				17	10/01/2031
31287Q-ND-9	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		83	83	84	83						83				3	03/01/2032
31283H-HN-8	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		107	107	107	107						107				4	09/01/2030
3128M9-XG-2	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		1,511	1,511	1,565	1,585		(74)		(74)		1,511				33	08/01/2043
3128M9-2M-3	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		4,817	4,817	5,088	5,108		(290)		(290)		4,817				98	04/01/2044
3128MJ-UH-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		1,520	1,520	1,633	1,681		(160)		(160)		1,520				36	04/01/2044
3128MJ-ZH-6	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		5,651	5,651	5,949	6,060		(409)		(409)		5,651				135	01/01/2047
3128MC-UW-3	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		2,588	2,588	2,653	2,599		(11)		(11)		2,588				54	12/01/2025
3128ME-4A-6	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		13,646	13,646	14,013	13,859		(213)		(213)		13,646				229	12/01/2031
3128ME-6K-2	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		10,938	10,938	11,238	11,117		(179)		(179)		10,938				179	02/01/2032
3128MM-WS-8	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		15,577	15,577	15,947	15,855		(278)		(278)		15,577				301	08/01/2032
3132J4-GX-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		6,883	6,883	7,336	7,226		(343)		(343)		6,883				120	04/01/2036

SCHEDULE D - PART 4

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Con-sideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date
31335A-QK-7	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		4,409	4,409	4,639	4,680		(271)		(271)		4,409				84	01/01/2044
31335A-S7-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		2,638	2,638	2,821	2,886		(248)		(248)		2,638				58	09/01/2045
31307A-EK-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		28,048	28,048	29,271	28,374		(326)		(326)		28,048				377	01/01/2028
3132GD-H5-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,371	3,371	3,458	3,459		(88)		(88)		3,371				83	04/01/2041
3132GK-5A-0	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		1,210	1,210	1,293	1,288		(78)		(78)		1,210				30	11/01/2041
3132GL-FM-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		10,681	10,681	10,914	10,921		(240)		(240)		10,681				189	12/01/2041
3132J6-US-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		12,339	12,339	12,626	12,563		(224)		(224)		12,339				200	02/01/2043
3132QW-MS-5	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		2,209	2,209	2,338	2,404		(196)		(196)		2,209				39	03/01/2046
3132WD-YQ-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		4,129	4,129	4,363	4,470		(340)		(340)		4,129				80	05/01/2046
3132WG-Q2-6	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		6,429	6,429	6,655	6,696		(268)		(268)		6,429				90	09/01/2046
3132WH-PT-6	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		5,615	5,615	5,652	5,669		(53)		(53)		5,615				83	11/01/2046
31371K-HW-4	FANNIE MAE POOL		12/01/2024	PAYDOWN		507	507	511	509		(2)		(2)		507				12	01/01/2032
31380S-5J-8	FANNIE MAE POOL		12/01/2024	PAYDOWN		150	150	148	149		1		1		150				5	12/01/2028
31386T-FU-4	FANNIE MAE POOL		12/01/2024	PAYDOWN		186	186	189	187		(1)		(1)		186				11	04/01/2031
31408J-DS-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		569	569	564	565		4		4		569				18	01/01/2036
31409W-D9-9	FANNIE MAE POOL		12/01/2024	PAYDOWN		778	778	781	779						778				28	04/01/2036
3138E7-TV-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		16,343	16,343	16,864	16,484		(141)		(141)		16,343				263	02/01/2027
3138EJ-3Y-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		8,686	8,686	8,982	9,068		(383)		(383)		8,686				181	11/01/2042
3138EK-QD-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,958	3,958	4,248	4,343		(385)		(385)		3,958				101	06/01/2042
3138ET-YK-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,455	5,455	5,717	5,750		(295)		(295)		5,455				120	04/01/2046
3138ER-J7-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,406	4,406	4,475	4,512		(106)		(106)		4,406				79	10/01/2046
3138ER-NP-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		7,566	7,566	7,642	7,652		(86)		(86)		7,566				125	10/01/2046
3138ER-7D-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,900	4,900	5,100	5,250		(350)		(350)		4,900				93	02/01/2046
3138M5-EA-3	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,745	4,745	5,055	5,061		(316)		(316)		4,745				112	08/01/2042
3138M5-LP-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,224	5,224	5,420	5,431		(207)		(207)		5,224				100	08/01/2042
3138WB-GU-3	FANNIE MAE POOL		12/01/2024	PAYDOWN		6,527	6,527	6,812	6,870		(343)		(343)		6,527				140	03/01/2044
3138WF-B6-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,724	2,724	2,854	2,925		(202)		(202)		2,724				63	07/01/2045
3138WF-GE-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,610	3,610	3,774	3,868		(259)		(259)		3,610				75	08/01/2045
3138WJ-PC-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		9,648	9,648	9,599	9,597		51		51		9,648				174	12/01/2046
3138WJ-QE-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		9,850	9,850	10,076	10,029		(179)		(179)		9,850				169	12/01/2036
3138WJ-3C-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		8,391	8,391	8,547	8,504		(113)		(113)		8,391				135	03/01/2032
3138WK-4X-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		19,762	19,762	19,739	19,743		19		19		19,762				318	06/01/2032
3138Y6-3S-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,407	4,407	4,623	4,688		(281)		(281)		4,407				84	01/01/2042
3140E0-EJ-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,225	2,225	2,265	2,277		(52)		(52)		2,225				45	11/01/2045
3140FM-BD-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		6,852	6,852	6,948	6,935		(84)		(84)		6,852				95	11/01/2036
3140FM-DF-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,988	4,988	4,991	4,992		(4)		(4)		4,988				80	12/01/2046
3140GQ-4C-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,055	3,055	3,035	3,027		28		28		3,055				55	08/01/2047
3140J8-HC-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		1,158	1,158	1,194	1,235		(77)		(77)		1,158				29	04/01/2048
3140J9-EB-3	FANNIE MAE POOL		12/01/2024	PAYDOWN		11,094	11,094	11,125	11,146		(52)		(52)		11,094				266	10/01/2048
3140JX-RN-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,442	5,442	5,590	5,744		(302)		(302)		5,442				82	10/01/2049
3140K3-BL-5	FANNIE MAE POOL		12/01/2024	PAYDOWN		10,256	10,256	10,449	10,589		(333)		(333)		10,256				154	01/01/2050
3140K3-BN-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		6,291	6,291	6,417	6,520		(229)		(229)		6,291				109	01/01/2050
3140KL-JF-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		53,351	53,351	56,285	56,395		(3,044)		(3,044)		53,351				766	08/01/2050
3140KL-JH-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		45,294	45,294	46,938	46,774		(1,480)		(1,480)		45,294				507	08/01/2050
3140QK-YZ-5	FANNIE MAE POOL		12/01/2024	PAYDOWN		56,052	56,052	58,745	58,492		(2,440)		(2,440)		56,052				763	06/01/2051
3140X9-P8-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		80,588	80,588	81,025	80,990		(403)		(403)		80,588				684	01/01/2051
31346Y-XG-3	FREDDIE MAC POOL		12/01/2024	PAYDOWN		6,538	6,538	6,563	6,589		(52)		(52)		6,538				88	12/01/2049
3133B9-MK-7	FREDDIE MAC POOL		12/01/2024	PAYDOWN		148,568	148,568	147,733	147,821		747		747		148,568				2,778	04/01/2052
3132DV-4H-5	FREDDIE MAC POOL		12/01/2024	PAYDOWN		4,184	4,184	4,252	4,337		(153)		(153)		4,184				70	11/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ 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 Contractual Maturity Date
3132A5-KA-2	FREDDIE MAC POOL		12/01/2024	PAYDOWN		2,565	2,565	2,638	2,805		(240)		(240)		2,565				49	09/01/2048
3140QP-K8-9	FANNIE MAE POOL		12/01/2024	PAYDOWN		60,454	60,454	58,442	58,657		1,797		1,797		60,454				1,470	06/01/2052
31418D-2S-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		83,550	83,550	77,075	78,035		5,515		5,515		83,550				1,127	07/01/2036
3133BB-G9-4	FREDDIE MAC POOL		12/01/2024	PAYDOWN		87,548	87,548	76,946	77,823		9,725		9,725		87,548				1,382	05/01/2052
3138W6-SU-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		6,252	6,252	6,371	6,386		(134)		(134)		6,252				104	04/01/2043
3132DN-3T-8	FREDDIE MAC POOL		12/01/2024	PAYDOWN		39,140	39,140	39,000	39,009		131		131		39,140				1,115	10/01/2052
3140QQ-PB-5	FANNIE MAE POOL		12/01/2024	PAYDOWN		50,819	50,819	51,454	51,389		(570)		(570)		50,819				1,529	10/01/2052
3140XJ-NJ-8	FANNIE MAE POOL		12/01/2024	PAYDOWN		35,086	35,086	30,595	30,924		4,163		4,163		35,086				509	04/01/2052
3132DN-H4-8	FREDDIE MAC POOL		12/01/2024	PAYDOWN		33,178	33,178	28,336	28,552		4,626		4,626		33,178				435	01/01/2051
3140QS-A4-3	FANNIE MAE POOL		12/01/2024	PAYDOWN		30,109	30,109	29,982	29,990		119		119		30,109				1,086	05/01/2053
3140QS-QC-8	FANNIE MAE POOL		12/01/2024	PAYDOWN		27,329	27,329	27,280	27,282		47		47		27,329				915	07/01/2053
3133AA-XC-1	FREDDIE MAC POOL		12/01/2024	PAYDOWN		82,011	82,011	67,301	67,798		14,213		14,213		82,011				821	10/01/2050
3132DQ-GK-6	FREDDIE MAC POOL		12/01/2024	PAYDOWN		48,271	48,271	47,679	47,709		562		562		48,271				1,620	05/01/2053
3138X4-V9-8	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,194	5,194	5,414	5,498		(304)		(304)		5,194				97	08/01/2043
3138W9-HL-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,978	3,978	4,171	4,290		(312)		(312)		3,978				84	08/01/2043
3138AW-RQ-8	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,864	2,864	3,083	3,093		(228)		(228)		2,864				69	11/01/2041
3138WB-AR-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,220	5,220	5,436	5,445		(224)		(224)		5,220				127	02/01/2044
3138WB-UK-9	FANNIE MAE POOL		12/01/2024	PAYDOWN		9,822	9,822	10,370	10,515		(693)		(693)		9,822				263	05/01/2044
3132M8-3G-9	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		5,203	5,203	5,478	5,535		(333)		(333)		5,203				94	09/01/2044
3132M9-2R-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,393	3,393	3,625	3,717		(324)		(324)		3,393				70	10/01/2044
3138EN-4H-9	FANNIE MAE POOL		12/01/2024	PAYDOWN		8,077	8,077	8,789	8,881		(804)		(804)		8,077				242	08/01/2044
31417E-ZK-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		12,953	12,953	13,374	13,265		(312)		(312)		12,953				194	02/01/2043
31416X-QU-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		7,534	7,534	7,845	7,834		(300)		(300)		7,534				155	02/01/2041
3138YW-KG-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		8,786	8,786	9,210	9,019		(233)		(233)		8,786				143	10/01/2030
3138WE-6G-9	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,368	2,368	2,466	2,521		(152)		(152)		2,368				52	07/01/2045
3138WE-KB-4	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,480	3,480	3,619	3,660		(181)		(181)		3,480				54	04/01/2045
3140EV-JC-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,232	3,232	3,334	3,387		(156)		(156)		3,232				58	02/01/2046
3128MJ-YM-6	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		4,168	4,168	4,336	4,388		(221)		(221)		4,168				68	08/01/2046
3128MJ-YT-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,386	3,386	3,516	3,555		(169)		(169)		3,386				56	09/01/2046
3138WE-EV-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,183	4,183	4,320	4,382		(199)		(199)		4,183				81	03/01/2045
3132L8-CS-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		7,286	7,286	7,195	7,189		97		97		7,286				127	12/01/2046
31418C-FD-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		8,591	8,591	8,603	8,612		(21)		(21)		8,591				140	01/01/2047
3128MJ-ZP-8	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,982	3,982	4,179	4,293		(311)		(311)		3,982				86	02/01/2047
31335A-YT-9	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,950	3,950	3,886	3,882		67		67		3,950				63	10/01/2046
3128MJ-Z9-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,638	3,638	3,844	3,991		(352)		(352)		3,638				80	06/01/2047
3128MJ-2G-4	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		3,555	3,555	3,671	3,746		(191)		(191)		3,555				67	08/01/2047
3140GS-KW-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		1,787	1,787	1,892	1,948		(161)		(161)		1,787				39	08/01/2047
31418C-ND-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,910	4,910	5,039	5,127		(217)		(217)		4,910				94	08/01/2047
3128P8-C4-1	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		5,880	5,880	6,175	6,128		(248)		(248)		5,880				97	09/01/2036
31418C-QB-3	FANNIE MAE POOL		12/01/2024	PAYDOWN		5,241	5,241	5,441	5,584		(344)		(344)		5,241				120	10/01/2047
3140J7-UL-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,544	3,544	3,721	3,833		(289)		(289)		3,544				73	11/01/2047
31418C-U8-5	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,219	3,219	3,282	3,335		(115)		(115)		3,219				72	03/01/2048
3140GS-PD-8	FANNIE MAE POOL		12/01/2024	PAYDOWN		4,261	4,261	4,449	4,565		(304)		(304)		4,261				95	09/01/2047
3140Q8-K8-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		6,083	6,083	6,311	6,497		(413)		(413)		6,083				136	02/01/2048
3140GU-MA-2	FANNIE MAE POOL		12/01/2024	PAYDOWN		3,371	3,371	3,461	3,502		(131)		(131)		3,371				65	11/01/2047
31418C-4G-6	FANNIE MAE POOL		12/01/2024	PAYDOWN		9,563	9,563	10,089	10,975		(1,412)		(1,412)		9,563				237	11/01/2048
3140Q8-3U-7	FANNIE MAE POOL		12/01/2024	PAYDOWN		2,802	2,802	2,917	3,018		(216)		(216)		2,802				73	05/01/2048
3138WE-ZJ-1	FANNIE MAE POOL		12/01/2024	PAYDOWN		8,079	8,079	8,401	8,424		(345)		(345)		8,079				165	06/01/2045
3132GK-ZN-9	FREDDIE MAC GOLD POOL		12/01/2024	PAYDOWN		16,347	16,347	16,613	16,637		(289)		(289)		16,347				313	11/01/2041

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 11	12	13	14	15	16	17	18	19	20	21
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
3132AD-PF-9	FREDDIE MAC POOL		12/01/2024	PAYDOWN		5,305	5,305	5,681	6,137		(832)		(832)		5,305				113	11/01/2048
31403C-6L-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		832	832	810	813		19		19		832				22	02/01/2036
31418D-YC-0	FANNIE MAE POOL		12/01/2024	PAYDOWN		130,647	130,647	112,711	114,193		16,454		16,454		130,647				1,825	04/01/2051
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,756,335	2,780,853	2,788,060	2,755,749		24,903		24,903		2,780,652		(24,317)	(24,317)	54,419	XXX
87264A-BD-6	T-MOBILE USA INC		12/23/2024	CITIGROUP GLOBAL MKT		487,685	500,000	565,450	534,285		(10,596)		(10,596)		523,689		(36,004)	(36,004)	22,344	04/15/2027
22550L-2G-5	UBS AG/STAMFORD CT	D	12/23/2024	BARCLAYS CAPITAL INC		708,525	750,000	748,298	749,099		335		335		749,434		(40,909)	(40,909)	12,943	08/07/2026
808513-BU-8	CHARLES SCHWAB CORP/THE		04/01/2024	MATURITY		450,000	450,000	449,006	449,934		66		66		450,000				8,438	04/01/2024
74460D-AG-4	PUBLIC STORAGE OPERATING CO		12/23/2024	GOLDMAN SACHS & CO		235,975	250,000	249,618	249,778		75		75		249,853		(13,878)	(13,878)	4,219	11/09/2026
74164M-AB-4	PRIMERICA INC		12/19/2024	GOLDMAN SACHS & CO		721,596	845,000	841,198	841,914		345		345		842,259		(120,663)	(120,663)	25,697	11/19/2031
55283A-AA-7	MCA FUND HOLDING LLC		11/01/2024	PAYDOWN		143,476	143,476	143,476	143,476						143,476				3,403	11/01/2035
46654A-AC-3	JP MORGAN MORTGAGE TRUST 2021-10		12/01/2024	PAYDOWN		12,564	12,564	12,801	12,772		(208)		(208)		12,564				176	12/01/2051
36168H-AA-2	GCAT 2021-NQM4 TRUST		12/01/2024	PAYDOWN		87,903	87,903	87,903	87,902		2		2		87,903				521	08/01/2066
46655D-AB-8	JP MORGAN MORTGAGE TRUST 2022-2		12/01/2024	PAYDOWN		6,985	6,985	6,830	6,843		142		142		6,985				125	08/01/2052
06542B-CB-1	BANK 2021-BNK32		12/19/2024	BROWNSTONE INV GROUP		264,300	320,000	322,073	321,441		(65)		(65)		321,376		(57,076)	(57,076)	11,164	04/01/2054
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST 2022-J1		12/01/2024	PAYDOWN		59,126	59,126	59,015	59,022		104		104		59,126				961	02/01/2052
02772A-AA-7	AMERICAN NATIONAL GROUP INC		08/09/2024	BAIRD ROBERT W & CO		975,000	1,000,000	1,000,000	1,000,000						1,000,000		(25,000)	(25,000)	40,789	06/13/2032
882508-BR-4	TEXAS INSTRUMENTS INC		11/18/2024	MATURITY		480,000	480,000	479,784	479,890		110		110		480,000				22,560	11/18/2024
10569D-AA-1	BRAVO RESIDENTIAL FUNDING TRUST 2023-NQM		12/01/2024	PAYDOWN		33,420	33,420	33,420	33,420						33,420				1,282	09/01/2063
21871X-AQ-2	COREBRIDGE FINANCIAL INC		08/16/2024	EXCHANGE OFFER		472,654	500,000	470,920	471,293		1,361		1,361		472,654				27,813	09/15/2033
313747-AU-1	FEDERAL REALTY OP LP		01/15/2024	MATURITY		175,000	175,000	173,282	174,990		10		10		175,000				3,456	01/15/2024
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2024	MATURITY		160,000	160,000	159,698	159,991		9		9		160,000				3,120	02/15/2024
38141G-VM-3	GOLDMAN SACHS GROUP INC/THE		03/03/2024	MATURITY		1,000,000	1,000,000	1,063,015	1,003,034		(3,034)		(3,034)		1,000,000				20,000	03/03/2024
46132F-AB-6	INVESCO FINANCE PLC	D	01/30/2024	MATURITY		400,000	400,000	397,136	399,963		37		37		400,000				8,000	01/30/2024
29375P-AB-6	ENTERPRISE FLEET FINANCING 2024-1 LLC		12/20/2024	PAYDOWN		14,275	14,275	14,273			2		2		14,275				624	03/20/2030
03237C-AB-8	AMUR EQUIPMENT FINANCE RECEIVABLES XIII		12/20/2024	PAYDOWN		21,517	21,517	21,515			2		2		21,517				843	01/21/2031
22546Q-AP-2	UBS AG/STAMFORD CT	D	09/09/2024	MATURITY		250,000	250,000	260,560	251,115		(1,115)		(1,115)		250,000				9,063	09/09/2024
92343V-CR-3	VERIZON COMMUNICATIONS INC		11/01/2024	MATURITY		250,000	250,000	250,238	250,022		(22)		(22)		250,000				8,750	11/01/2024
209111-FE-8	CONSOLIDATED EDISON CO OF NEW YORK INC		05/07/2024	SMBC NIKKO SECS AMER		197,370	200,000	199,306	199,925		28		28		199,953		(2,583)	(2,583)	2,897	12/01/2024
637432-ND-3	NATIONAL RURAL UTILITIES COOPERATIVE FIN		11/18/2024	MORGAN STANLEY & CO		248,968	250,000	249,848	249,981		11		11		249,991		(1,024)	(1,024)	9,322	01/27/2025
90331H-MS-9	US BANK NA/CINCINNATI OH		11/18/2024	KEYBANC CAPITAL MARK		248,978	250,000	258,268	251,645		(1,465)		(1,465)		250,180		(1,203)	(1,203)	9,158	01/27/2025
84265V-AH-8	SOUTHERN COPPER CORP		06/10/2024	BANC/AMERICA SECUR.L		393,200	400,000	387,120	397,093		963		963		398,057		(4,857)	(4,857)	9,817	04/23/2025
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		06/20/2024	BANC/AMERICA SECUR.L		491,885	500,000	483,415	496,629		1,430		1,430		498,059		(6,174)	(6,174)	14,044	02/05/2025
037833-BY-5	APPLE INC		12/23/2024	CITADEL SECS INST LL		985,910	1,000,000	1,075,340	1,026,184		(13,499)		(13,499)		1,012,685		(26,775)	(26,775)	43,424	02/23/2026
949746-RW-3	WELLS FARGO & CO		12/23/2024	GOLDMAN SACHS & CO		195,312	200,000	219,150	208,622		(3,637)		(3,637)		204,986		(9,674)	(9,674)	7,033	04/22/2026
90931L-AA-6	UNITED AIRLINES 2016-1 CLASS AA PASS THR		07/07/2024	SINKING PAYMENT		8,706	8,706	8,706	8,706						8,706				202	07/07/2028
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATIVE FIN		02/07/2024	MATURITY		200,000	200,000	199,610	199,991		9		9		200,000				2,950	02/07/2024
62854A-AN-4	UTAH ACQUISITION SUB INC		09/20/2024	CA_CASH_CLOSE		78,656	79,000	81,451	79,906		(290)		(290)		79,616		(961)	(961)	2,384	06/15/2026
166764-BT-6	CHEVRON CORP		03/03/2024	MATURITY		400,000	400,000	400,000	400,000						400,000				5,790	03/03/2024
278642-AU-7	EBAY INC		03/11/2024	MORGAN STANLEY & CO		144,417	150,000	149,876	149,953		(1)		(1)		149,952		(5,535)	(5,535)	1,470	06/05/2027
87938W-AU-7	TELEFONICA EMISIONES SA	D	12/19/2024	J.P. MORGAN SECURITI		446,735	500,000	475,385	476,194		502		502		476,696		(29,961)	(29,961)	33,450	03/08/2047
461070-AL-8	INTERSTATE POWER AND LIGHT CO		11/18/2024	PERSHING & COMPANY		449,600	450,000	446,648	449,643		339		339		449,982		(382)	(382)	14,097	12/01/2024
808513-AX-3	CHARLES SCHWAB CORP/THE		07/24/2024	JEFFERIES & COMPANY,		444,384	450,000	450,210	450,040		(27)		(27)		450,013		(5,629)	(5,629)	11,743	05/21/2025
05526D-AZ-8	BAT CAPITAL CORP		08/15/2024	MATURITY		500,000	500,000	485,050	498,117		1,883		1,883		500,000				16,110	08/15/2024
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC/THE		01/23/2024	MATURITY		350,000	350,000	358,327	350,000						350,000				6,125	01/23/2024
06367W-HH-9	BANK OF MONTREAL	A	02/05/2024	MATURITY		250,000	250,000	249,485	249,985		15		15		250,000				4,125	02/05/2024
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		06/22/2024	VARIOUS		449,228	450,000	449,856	449,988		7		7		449,995		(767)	(767)	5,485	06/22/2024
717081-ES-8	PFIZER INC		03/15/2024	MATURITY		325,000	325,000	324,834	324,986		14		14		325,000				4,794	03/15/2024
00182E-BK-4	ANZ NEW ZEALAND INT'L LTD/LONDON	D	03/19/2024	MATURITY		500,000	500,000	499,955	500,000						500,000				8,500	03/19/2024
86787E-BC-0	TRUIST BANK		04/01/2024	MATURITY		500,000	500,000	521,080	500,834		(834)		(834)		500,000				8,000	04/01/2024
780097-BK-6	NATWEST GROUP PLC	D	03/22/2024	CALL 100		500,000	500,000	517,600	500,880		(880)		(880)		500,000				10,673	03/22/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
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
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		05/15/2024	MATURITY		250,000	250,000	249,200	249,932		68		68		250,000				3,750	05/15/2024
05971K-AD-1	BANCO SANTANDER SA	D	05/02/2024	TORONTO DOMINION SEC		995,690	1,000,000	1,020,170	1,004,175		(2,973)		(2,973)		1,001,201		(5,511)	(5,511)	9,697	06/27/2024
097023-CM-5	BOEING CO/THE		10/07/2024	GOLDMAN SACHS & CO		471,245	500,000	508,470	503,575		(922)		(922)		502,653		(31,408)	(31,408)	16,013	02/01/2027
316773-CY-4	FIFTH THIRD BANCORP		07/24/2024	BANC/AMERICA SECUR.L		196,572	200,000	200,390	200,079		(43)		(43)		200,036		(3,464)	(3,464)	4,710	01/28/2025
918286-AA-3	VSE 2018-A VOI MORTGAGE LLC		10/20/2024	PAYDOWN		26,582	26,582	26,581	26,581		1		1		26,582				667	02/20/2036
58013M-FN-9	MCDONALD'S CORP		12/23/2024	MILLENNIUM ADVISORS		148,907	150,000	162,306	153,554		(2,451)		(2,451)		151,103		(2,197)	(2,197)	7,329	07/01/2025
501044-DP-3	KROGER CO/THE		12/19/2024	WELLS FARGO SECS LLC		259,257	300,000	299,358	299,577		61		61		299,638		(40,381)	(40,381)	7,498	05/01/2030
05971K-AE-9	BANCO SANTANDER SA	D	06/06/2024	RBC CAPITAL MARKETS		389,000	400,000	400,000	400,000						400,000		(11,000)	(11,000)	5,767	05/28/2025
902613-AC-2	UBS GROUP AG	D	12/23/2024	CITIGROUP GLOBAL MKT		480,045	500,000	500,000	500,000						500,000		(19,955)	(19,955)	9,548	01/30/2027
89680H-AA-0	TRITON CONTAINER FINANCE VIII LLC		12/20/2024	PAYDOWN		77,775	77,775	77,761	77,764		11		11		77,775				889	09/20/2045
872480-AA-6	TIF FUNDING II LLC		12/20/2024	PAYDOWN		14,400	14,400	14,394	14,396		4		4		14,400				163	08/20/2045
718172-CR-8	PHILIP MORRIS INTERNATIONAL INC		12/23/2024	MIZUHO SECURITIES US		427,554	450,000	448,340	449,285		298		298		449,583		(22,029)	(22,029)	4,517	05/01/2026
46647P-BT-2	JPMORGAN CHASE & CO		12/23/2024	BARCLAYS CAPITAL INC		193,236	200,000	200,884	200,353		(183)		(183)		200,170		(6,934)	(6,934)	2,293	11/19/2026
097023-DG-7	BOEING CO/THE		10/07/2024	GOLDMAN SACHS & CO		480,200	500,000	486,410	492,633		2,653		2,653		495,286		(15,086)	(15,086)	12,932	02/04/2026
579780-AR-8	MCCORMICK & CO INC/MD		12/23/2024	CITADEL SECS INST LL		478,150	500,000	498,680	499,433		260		260		499,693		(21,543)	(21,543)	6,113	02/15/2026
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						20,606,963	21,190,729	21,392,973	21,170,823		(31,088)		(31,088)		21,175,522		(568,563)	(568,563)	559,770	XXX
2509999997. Total - Bonds - Part 4						25,452,214	26,075,761	26,285,410	26,025,683		(1,106)		(1,106)		26,060,362		(608,152)	(608,152)	685,158	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						25,452,214	26,075,761	26,285,410	26,025,683		(1,106)		(1,106)		26,060,362		(608,152)	(608,152)	685,158	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						25,452,214	XXX	26,285,410	26,025,683		(1,106)		(1,106)		26,060,362		(608,152)	(608,152)	685,158	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

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 *
BANK OF NEW YOR	K MEL		0.000			895,928	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			895,928	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			895,928	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			895,928	XXX

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

1.	January	18,177	4.	April	9,597	7.	July	12,713	10.	October	892,713
2.	February	10,983	5.	May	12,813	8.	August	72,713	11.	November	895,928
3.	March	9,597	6.	June	12,763	9.	September	910,138	12.	December	895,928

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-41-9	FIRST AM TREAS OBLI-INS INV		09/03/2024	0.000		1		
94975H-29-6	ALLSPRING TRSRY PL MM-INST		09/01/2024	0.000		2,493		
94975H-29-6	ALLSPRING TRSRY PL MM-INST	SD	12/31/2022	0.000		97,507		8,134
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						100,001		8,134
09248U-70-0	BLCKRCK LIQ FDFND-INST		12/30/2024	0.000		1,340,265		53,006
8309999999. Subtotal - All Other Money Market Mutual Funds						1,340,265		53,006
8609999999 - Total Cash Equivalents						1,440,266		61,140

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

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 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	B	DE RSD FOR WC BY INS CODE TITLE 85 CH 5 SEC 513			106,322	110,271
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	ST	GA RSD BY RULES & REG CH 120-2-18.01			100,000	100,000
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	B	MA RSD BY GEN LAWS CH 152 SEC 61 & 62			151,916	147,432
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	B	NH RSD BY RSA 402:2			517,619	501,850
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC	B	NC RSD BY GEN STAT 58-5-5 & 58-5-10			314,996	312,134
35. North Dakota ND						
36. Ohio OH	B	PLEDGED WITH THE STATE OF OHIO FOR THE BENEFIT OF ALL POLICYHOLDERS	1,617,367	1,617,408		
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	B	VA RSD BY INS CODE SEC 1314 & 1315			217,746	211,319
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	1,617,367	1,617,408	1,408,599	1,383,006
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				