PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

The National Mutual Insurance Company

NAIC Group Code 0035 (Current) 0035 (Prior) NAIC Company Code 20184 Employer's ID Number 34-4312510

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

Country of Domicile United States of America

Incorporated/Organized 09/14/1914 Commenced Business 01/07/1915

Statutory Home Office 1 Insurance Square (Street and Number), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Insurance Square (Street and Number)
Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181 (Area Code) (Telephone Number)

Mail Address 1 Insurance Square (Street and Number or P.O. Box), Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Insurance Square (Street and Number)
Celina, OH, US 45822-1690 (City or Town, State, Country and Zip Code), 419-586-5181-7137 (Area Code) (Telephone Number)

Internet Website Address www.celinainsurance.com

Statutory Statement Contact Suzanne Lynn Wells (Name), 419-586-5181-7137 (Area Code) (Telephone Number)
suzanne.wells@celinainsurance.com (E-mail Address), 419-586-6068 (FAX Number)

OFFICERS

President	William West Montgomery	Treasurer	Suzanne Lynn Wells
Secretary	Scott William Montgomery		

OTHER

Robert Mark Shoenfelt, Sr. VP - CIIO	Theodore Joseph Wissman, Sr. VP - COO	Trisha Michelle Harlamert, VP - Underwriting

DIRECTORS OR TRUSTEES

William West Montgomery - Chairman	Philip Marion Fullenkamp	Nancy Montgomery Goldberg - Vice Chairman
David Thomas Mellin	Wesley Moore Jetter	John Michael Lazarich
Collin Jay Bryan	John Richard Gregg	

State of Ohio
County of Mercer 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.

William West Montgomery Chairman, President, CEO and General Manager	Scott William Montgomery Secretary	Suzanne Lynn Wells Sr. VP - CFO and Treasurer

Subscribed and sworn to before me this
day of February 2025

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............

Kristi Huelsman
Executive Assistant
April 5, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	4,341,660	4.448	4,341,660		4,341,660	4.449
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	646,174	0.662	646,174		646,174	0.662
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	1,501,578	1.538	1,501,578		1,501,578	1.539
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	23,171,934	23.737	23,171,932		23,171,932	23.744
1.06 Industrial and miscellaneous	36,008,286	36.887	36,008,288		36,008,288	36.897
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	65,669,632	67.271	65,669,632		65,669,632	67.290
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	472,794	0.484	472,794		472,794	0.484
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	472,794	0.484	472,794		472,794	0.484
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)	117,128	0.120	117,128		117,128	0.120
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	26,637	0.027				0.000
3.05 Mutual funds	8,148,938	8.348	8,148,938		8,148,938	8.350
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	4,891,359	5.011	4,891,359		4,891,359	5.012
3.09 Total common stocks	13,184,062	13.506	13,157,425		13,157,425	13.482
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	2,315,828	2.372	2,315,828		2,315,828	2.373
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	2,315,828	2.372	2,315,828		2,315,828	2.373
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(1,294,136)	(1.326)	(1,294,136)		(1,294,136)	(1.326)
6.02 Cash equivalents (Schedule E, Part 2)	16,594,476	16.999	16,594,476		16,594,476	17.004
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	15,300,340	15.674	15,300,340		15,300,340	15.678
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	676,363	0.693	676,363		676,363	0.693
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	97,619,019	100.000	97,592,382		97,592,382	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		2,388,733
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	26,900	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	61,106	88,006
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	160,911	
	8.2 Totals, Part 3, Column 9		160,911
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		2,315,828
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,315,828

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		
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		297,704
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	380,000	380,000
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	(1,341)	
	5.2 Totals, Part 3, Column 9		(1,341)
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)		676,363
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		676,363

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		75,976,157
2.	Cost of bonds and stocks acquired, Part 3, Column 7		17,518,419
3.	Accrual of discount		91,792
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(41,647)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	1,691,578	
	4.4. Part 4, Column 11	(108,709)	1,541,222
5.	Total gain (loss) on disposals, Part 4, Column 19		483,214
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		15,921,268
7.	Deduct amortization of premium		363,048
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)		79,326,488
12.	Deduct total nonadmitted amounts		26,637
13.	Statement value at end of current period (Line 11 minus Line 12)		79,299,851

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	4,341,660	3,885,068	4,403,746	4,236,737
Governments	2.	Canada				
(Including all obligations guaranteed by governments)	3.	Other Countries				
	4.	Totals	4,341,660	3,885,068	4,403,746	4,236,737
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	646,174	462,198	645,469	650,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,501,578	1,463,982	1,648,118	1,451,000
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	23,171,934	20,602,288	23,496,107	23,113,233
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	32,768,375	30,887,967	32,998,857	32,276,131
	9.	Canada	574,004	532,962	581,926	570,000
	10.	Other Countries	2,665,907	2,546,079	2,705,305	2,600,000
	11.	Totals	36,008,286	33,967,008	36,286,088	35,446,131
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	65,669,632	60,380,544	66,479,528	64,897,101
PREFERRED STOCKS	14.	United States	472,794	496,415	476,910	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	472,794	496,415	476,910	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	472,794	496,415	476,910	
COMMON STOCKS	20.	United States	13,157,425	13,157,424	5,428,205	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada				
	22.	Other Countries				
	23.	Totals	13,157,425	13,157,424	5,428,205	
Parent, Subsidiaries and Affiliates	24.	Totals	26,637	26,637	19,381	
	25.	Total Common Stocks	13,184,062	13,184,061	5,447,586	
	26.	Total Stocks	13,656,856	13,680,476	5,924,496	
	27.	Total Bonds and Stocks	79,326,488	74,061,020	72,404,024	

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	22,163	2,645,778	627,046	940,702	105,970	XXX	4,341,659	6.6	2,935,935	4.6	4,341,660	(1)
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	22,163	2,645,778	627,046	940,702	105,970	XXX	4,341,659	6.6	2,935,935	4.6	4,341,660	(1)
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			150,489	495,684		XXX	646,173	1.0	1,271,961	2.0	646,174	(1)
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			150,489	495,684		XXX	646,173	1.0	1,271,961	2.0	646,174	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	606,260	356,450	538,867			XXX	1,501,577	2.3	3,147,108	4.9	1,501,578	(1)
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	606,260	356,450	538,867			XXX	1,501,577	2.3	3,147,108	4.9	1,501,578	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,866,428	6,595,885	8,298,787	4,898,893	1,511,941	XXX	23,171,934	35.3	25,301,224	39.3	23,171,933	1
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	1,866,428	6,595,885	8,298,787	4,898,893	1,511,941	XXX	23,171,934	35.3	25,301,224	39.3	23,171,933	1

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	2,458,516	12,083,371	4,882,739	1,844,676	2,087,856	XXX	23,357,158	35.6	20,309,806	31.6	23,357,159	(1)
6.2 NAIC 2	940,320	6,538,074	2,151,550	733,825	367,978	XXX	10,731,747	16.3	10,138,889	15.8	8,580,578	2,151,169
6.3 NAIC 3		1,166,607	752,776			XXX	1,919,383	2.9	1,140,085	1.8	696,161	1,223,222
6.4 NAIC 4						XXX			53,841	0.1		
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	3,398,836	19,788,052	7,787,065	2,578,501	2,455,834	XXX	36,008,288	54.8	31,642,621	49.2	32,633,898	3,374,390
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) 4,953,367	21,681,484	14,497,928	8,179,955	3,705,767		53,018,501	80.7	XXX	XXX	53,018,504	(3)
12.2 NAIC 2	(d) 940,320	6,538,074	2,151,550	733,825	367,978		10,731,747	16.3	XXX	XXX	8,580,578	2,151,169
12.3 NAIC 3	(d)	1,166,607	752,776				1,919,383	2.9	XXX	XXX	696,161	1,223,222
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	5,893,687	29,386,165	17,402,254	8,913,780	4,073,745		(b) 65,669,631	100.0	XXX	XXX	62,295,243	3,374,388
12.8 Line 12.7 as a % of Col. 7	9.0	44.7	26.5	13.6	6.2		100.0	XXX	XXX	XXX	94.9	5.1
13. Total Bonds Prior Year												
13.1 NAIC 1	5,033,592	20,972,492	15,079,740	7,587,283	4,292,927		XXX	XXX	52,966,034	82.4	52,966,035	(1)
13.2 NAIC 2	1,051,842	6,439,191	1,468,819	707,998	471,039		XXX	XXX	10,138,889	15.8	6,895,459	3,243,430
13.3 NAIC 3		1,052,110	87,975				XXX	XXX	1,140,085	1.8	471,222	668,863
13.4 NAIC 4	53,841						XXX	XXX	53,841	0.1	53,841	
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	6,139,275	28,463,793	16,636,534	8,295,281	4,763,966		XXX	XXX	(b) 64,298,849	100.0	60,386,557	3,912,292
13.8 Line 13.7 as a % of Col. 9	9.5	44.3	25.9	12.9	7.4		XXX	XXX	100.0	XXX	93.9	6.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	4,953,367	21,681,484	14,497,929	8,179,955	3,705,768		53,018,503	80.7	52,966,035	82.4	53,018,503	XXX
14.2 NAIC 2	540,719	5,395,223	1,542,833	733,825	367,978		8,580,578	13.1	6,895,459	10.7	8,580,578	XXX
14.3 NAIC 3		696,161					696,161	1.1	471,222	0.7	696,161	XXX
14.4 NAIC 4									53,841	0.1		XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	5,494,086	27,772,868	16,040,762	8,913,780	4,073,746		62,295,242	94.9	60,386,557	93.9	62,295,242	XXX
14.8 Line 14.7 as a % of Col. 7	8.8	44.6	25.7	14.3	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	8.4	42.3	24.4	13.6	6.2		94.9	XXX	XXX	XXX	94.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1			(1)		(1)		(2)	0.0	(1)	0.0	XXX	(2)
15.2 NAIC 2	399,601	1,142,851	608,717				2,151,169	3.3	3,243,430	5.0	XXX	2,151,169
15.3 NAIC 3		470,446	752,776				1,223,222	1.9	668,863	1.0	XXX	1,223,222
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	399,601	1,613,297	1,361,492		(1)		3,374,389	5.1	3,912,292	6.1	XXX	3,374,389
15.8 Line 15.7 as a % of Col. 7	11.8	47.8	40.3		0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.6	2.5	2.1		0.0		5.1	XXX	XXX	XXX	XXX	5.1

(a) Includes $ 2,774,951 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 910,579 current year of bonds with Z designations and $ 268,425 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		2,276,604	184,032	889,675	101,607	XXX	3,451,918	5.3	2,021,070	3.1	3,451,918	
1.02 Residential Mortgage-Backed Securities	22,163	59,630	48,714	51,027	4,364	XXX	185,898	0.3	210,171	0.3	185,898	
1.03 Commercial Mortgage-Backed Securities		309,544	394,300			XXX	703,844	1.1	704,694	1.1	703,844	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	22,163	2,645,778	627,046	940,702	105,971	XXX	4,341,660	6.6	2,935,935	4.6	4,341,660	
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			150,489	495,684		XXX	646,173	1.0	1,271,961	2.0	646,174	(1)
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			150,489	495,684		XXX	646,173	1.0	1,271,961	2.0	646,174	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	606,260	356,450	538,867			XXX	1,501,577	2.3	3,147,108	4.9	1,501,578	(1)
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	606,260	356,450	538,867			XXX	1,501,577	2.3	3,147,108	4.9	1,501,578	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	455,119	1,660,288	3,855,571	674,261	668,832	XXX	7,314,071	11.1	11,353,505	17.7	7,314,070	1
5.02 Residential Mortgage-Backed Securities	1,411,309	4,935,597	4,297,984	4,224,632	843,108	XXX	15,712,630	23.9	13,947,720	21.7	15,712,631	(1)
5.03 Commercial Mortgage-Backed Securities			145,232			XXX	145,232	0.2			145,232	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	1,866,428	6,595,885	8,298,787	4,898,893	1,511,940	XXX	23,171,933	35.3	25,301,225	39.3	23,171,933	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	2,118,968	18,186,108	6,934,312	2,536,151	2,455,833	XXX	32,231,372	49.1	29,994,053	46.6	28,856,982	3,374,390
6.02 Residential Mortgage-Backed Securities	14,736	106,290	67,173	42,350		XXX	230,549	0.4	235,058	0.4	230,549	
6.03 Commercial Mortgage-Backed Securities		202,672	785,580			XXX	988,252	1.5	991,568	1.5	988,252	
6.04 Other Loan-Backed and Structured Securities	1,265,132	1,292,983				XXX	2,558,115	3.9	421,942	0.7	2,558,115	
6.05 Totals	3,398,836	19,788,053	7,787,065	2,578,501	2,455,833	XXX	36,008,288	54.8	31,642,621	49.2	32,633,898	3,374,390
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	3,180,347	22,479,450	11,663,271	4,595,771	3,226,272	XXX	45,145,111	68.7	XXX	XXX	41,770,722	3,374,389
12.02 Residential Mortgage-Backed Securities	1,448,208	5,101,517	4,413,871	4,318,009	847,472	XXX	16,129,077	24.6	XXX	XXX	16,129,078	(1)
12.03 Commercial Mortgage-Backed Securities		512,216	1,325,112			XXX	1,837,328	2.8	XXX	XXX	1,837,328	
12.04 Other Loan-Backed and Structured Securities	1,265,132	1,292,983				XXX	2,558,115	3.9	XXX	XXX	2,558,115	
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	5,893,687	29,386,166	17,402,254	8,913,780	4,073,744		65,669,631	100.0	XXX	XXX	62,295,243	3,374,388
12.10 Line 12.09 as a % of Col. 7	9.0	44.7	26.5	13.6	6.2		100.0	XXX	XXX	XXX	94.9	5.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,091,253	23,552,250	11,257,182	4,203,508	3,683,504	XXX	XXX	XXX	47,787,697	74.3	43,875,405	3,912,292
13.02 Residential Mortgage-Backed Securities	1,048,022	4,092,574	4,080,117	4,091,773	1,080,463	XXX	XXX	XXX	14,392,949	22.4	14,392,947	2
13.03 Commercial Mortgage-Backed Securities		397,027	1,299,235			XXX	XXX	XXX	1,696,262	2.6	1,696,263	(1)
13.04 Other Loan-Backed and Structured Securities		421,942				XXX	XXX	XXX	421,942	0.7	421,942	
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	6,139,275	28,463,793	16,636,534	8,295,281	4,763,967		XXX	XXX	64,298,850	100.0	60,386,557	3,912,293
13.10 Line 13.09 as a % of Col. 9	9.5	44.3	25.9	12.9	7.4		XXX	XXX	100.0	XXX	93.9	6.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	2,780,746	20,866,152	10,301,779	4,595,772	3,226,273	XXX	41,770,722	63.6	43,875,405	68.2	41,770,722	XXX
14.02 Residential Mortgage-Backed Securities	1,448,208	5,101,517	4,413,872	4,318,009	847,472	XXX	16,129,078	24.6	14,392,947	22.4	16,129,078	XXX
14.03 Commercial Mortgage-Backed Securities		512,216	1,325,111			XXX	1,837,327	2.8	1,696,263	2.6	1,837,327	XXX
14.04 Other Loan-Backed and Structured Securities	1,265,132	1,292,983				XXX	2,558,115	3.9	421,942	0.7	2,558,115	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	5,494,086	27,772,868	16,040,762	8,913,781	4,073,745		62,295,242	94.9	60,386,557	93.9	62,295,242	XXX
14.10 Line 14.09 as a % of Col. 7	8.8	44.6	25.7	14.3	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	8.4	42.3	24.4	13.6	6.2		94.9	XXX	XXX	XXX	94.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	399,601	1,613,298	1,361,492	(1)	(1)	XXX	3,374,389	5.1	3,912,292	6.1	XXX	3,374,389
15.02 Residential Mortgage-Backed Securities			(1)			XXX	(1)	0.0	2	0.0	XXX	(1)
15.03 Commercial Mortgage-Backed Securities			1			XXX	1	0.0	(1)	0.0	XXX	1
15.04 Other Loan-Backed and Structured Securities						XXX					XXX	
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	399,601	1,613,298	1,361,492	(1)	(1)		3,374,389	5.1	3,912,293	6.1	XXX	3,374,389
15.10 Line 15.09 as a % of Col. 7	11.8	47.8	40.3	0.0	0.0		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.6	2.5	2.1	0.0	0.0		5.1	XXX	XXX	XXX	XXX	5.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	255,573	255,573			
2. Cost of short-term investments acquired	987,930	987,930			
3. Accrual of discount	12,295	12,295			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	8,769	8,769			
6. Deduct consideration received on disposals	1,263,832	1,263,832			
7. Deduct amortization of premium	735	735			
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

NONE

Schedule DB - Part B - Verification - Futures Contracts

NONE

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

NONE

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

NONE

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

NONE

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	10,154,676		10,154,676	
2. Cost of cash equivalents acquired	16,594,476		16,594,476	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	10,154,676		10,154,676	
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)	16,594,476		16,594,476	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	16,594,476		16,594,476	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Home Office and Parking Lot		Celina	OH	12/28/1993	12/31/2006	5,353,371		1,774,879	3,496,000	123,236			(123,236)		214,476	
Building on Lot #2 and 8 1/4 X 77.22 Ft of Lot #7		Celina	OH	05/30/1989	12/31/2006	754,488		71,217	350,000	4,801			(4,801)		70,800	
Building on Lot 7 Frahm's Addition		Celina	OH	06/13/2019	06/13/2019	615,673		469,732	233,639	32,874			(32,874)			
0299999. Property occupied by the reporting entity - Administrative						6,723,532		2,315,828	4,079,639	160,911			(160,911)		285,276	
0399999. Total Property occupied by the reporting entity						6,723,532		2,315,828	4,079,639	160,911			(160,911)		285,276	
0699999 - Totals						6,723,532		2,315,828	4,079,639	160,911			(160,911)		285,276	

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
MINI SPLIT SYSTEM A/C UNIT - DATA ROOM	Celina	OH	03/01/2024	All Temp Refrigeration Inc	10,017			
REPLACEMENT WEIL CHILLED WATER PUMP	Celina	OH	04/15/2024	All Temp Refrigeration Inc	16,883			
WEST PARKING LOT - SEALING AND STRIPING	Celina	OH	10/15/2024	Taylor Painting & Striping				6,896
NEW ROOF - MAIN BUILDING EAST	Celina	OH	10/01/2024	Cotterman & Co Inc				54,211
0199999. Acquired by Purchase					26,900			61,106
0399999 - Totals					26,900			61,106

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales Under Contract"

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
COMMSCOPE CAT 5E ENHANCED 350MHZCABLE	CELINA	OH	02/07/2024	SECURECOM	12,599														
0199999. Property Disposed					12,599														
0399999 - Totals					12,599														

Schedule B - Part 1 - Mortgage Loans Owned

NONE

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

NONE

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

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
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
	Celina Apartment Group LLC		Celina	OH	Celina Apartment Group LLC Michael A Staudt		11/18/2022	1	310,000	676,363	676,363	(1,341)							15.085
2199999. Joint Venture Interests - Real Estate - Unaffiliated									310,000	676,363	676,363	(1,341)							XXX
6099999. Total - Unaffiliated									310,000	676,363	676,363	(1,341)							XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									310,000	676,363	676,363	(1,341)							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 3	Location 4	5	6	7	8	9	10	11
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
	Celina Apartment Group LLC	Celina	OH	Celina Apartment Group LLC Michael A Staudt	11/18/2022	1		380,000		15.085
2199999. Joint Venture Interests - Real Estate - Unaffiliated								380,000		XXX
6099999. Total - Unaffiliated								380,000		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals								380,000		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 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
912810-FP-8	US TREASURY	SD			1.A	208,893	104.5630	156,844	150,000	184,032		(5,269)			5.375	1.508	FA	3,045	8,063	02/21/2020	02/15/2031
912810-QA-9	US TREASURY	SD			1.A	219,867	87.6090	175,219	200,000	215,139		(859)			3.500	2.890	FA	2,644	7,000	02/11/2019	02/15/2039
912810-QA-9	US TREASURY				1.A	149,745	87.6090	109,512	125,000	143,818		(1,135)			3.500	2.297	FA	1,653	4,375	08/19/2019	02/15/2039
912810-SJ-8	US TREASURY				1.A	101,852	61.9530	61,953	100,000	101,607		(49)			2.250	2.190	FA	850	2,250	09/23/2019	08/15/2049
912810-SY-5	US TREASURY				1.A	536,094	70.9380	354,688	500,000	530,717		(1,603)			2.250	1.833	MN	1,461	11,250	07/21/2021	05/15/2041
912828-5M-8	US TREASURY				1.A	181,159	95.6880	167,453	175,000	177,628		(641)			3.125	2.752	MN	710	5,459	01/24/2019	11/15/2028
912828-5M-8	US TREASURY	SD			1.A	402,313	95.6880	382,750	400,000	400,977		(247)			3.125	3.104	MN	1,623	12,500	11/28/2018	11/15/2028
91282C-HX-2	US TREASURY				1.A	502,051	100.1090	500,547	500,000	501,999		(52)			4.375	4.348	FA	7,471		11/26/2024	08/31/2028
91282C-LC-3	US TREASURY				1.A	253,291	98.4690	246,172	250,000	253,102		(190)			4.000	3.778	JJ	4,185		08/29/2024	07/31/2029
91282C-LR-0	US TREASURY				1.A	942,797	98.8910	939,460	950,000	942,899		98			4.125	4.389	AO	6,705		11/22/2024	10/31/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						3,498,062	XXX	3,094,598	3,350,000	3,451,918		(9,947)			XXX	XXX	XXX	30,347	50,897	XXX	XXX
36179S-LS-4	G2SF MA3937 3.500 09/20/46			4	1.A	18,114	90.5410	16,354	18,063	18,114					3.500	3.511	MON	53	632	08/07/2018	09/20/2046
36179S-2P-1	G2SF MA4382 3.500 04/20/47			4	1.A	25,490	90.3390	23,028	25,490	25,490					3.500	3.562	MON	74	892	04/24/2018	04/20/2047
36179T-AK-1	G2SF MA4510 3.500 06/20/47			4	1.A	18,269	90.3400	16,429	18,186	18,269					3.500	3.481	MON	53	637	03/07/2018	06/20/2047
36179T-G3-3	G2SF MA4718 3.000 09/20/47	CF		4	1.A	31,645	87.7620	28,558	32,540	31,645					3.000	3.528	MON	81	976	04/24/2018	09/20/2047
36179T-JY-2	G2SF MA4779 4.000 10/20/47			4	1.A	22,147	93.3180	20,135	21,577	22,147					4.000	3.593	MON	72	863	03/26/2018	10/20/2047
36179T-NR-2	G2SF MA4900 3.500 12/20/47			4	1.A	18,174	90.2340	16,292	18,055	18,174					3.500	3.445	MON	53	632	03/13/2018	12/20/2047
36179T-SF-3	G2SF MA5018 3.000 02/20/48			4	1.A	20,439	87.6580	18,338	20,920	20,439					3.000	3.453	MON	52	628	03/07/2018	02/20/2048
36179T-V4-4	G2SF MA5135 3.000 04/20/48			4	1.A	13,513	87.7660	12,183	13,881	13,513					3.000	3.514	MON	35	416	05/01/2018	04/20/2048
36179T-XU-4	G2SF MA5191 3.500 05/20/48			4	1.A	10,436	90.3400	9,426	10,434	10,436					3.500	3.559	MON	30	365	05/01/2018	05/20/2048
3622A2-BN-1	GNJP 783645 3.500 07/15/27			4	1.A	6,568	98.8870	6,157	6,227	6,304		(40)			3.500	1.958	MON	18	218	10/10/2013	07/15/2027
36296R-3Q-8	GNSF 699307 6.000 10/15/38			4	1.A	1,366	102.3580	1,397	1,364	1,367					6.000	6.097	MON	15	79	11/03/2008	10/15/2038
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						186,161	XXX	168,297	186,737	185,898		(40)			XXX	XXX	XXX	536	6,338	XXX	XXX
38378B-QG-7	GN 1227A D SEQ VARI			4	1.A	350,000	91.4890	320,212	350,000	350,000					3.487	3.548	MON	1,017	12,204	02/08/2012	03/16/2045
38378B-WC-9	GN 1278 C SEQ VARI			4	1.A	369,523	86.2750	301,961	350,000	353,844		(850)			2.858	2.677	MON	832	10,000	10/26/2012	06/16/2052
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						719,523	XXX	622,173	700,000	703,844		(850)			XXX	XXX	XXX	1,849	22,204	XXX	XXX
0109999999. Total - U.S. Government Bonds						4,403,746	XXX	3,885,068	4,236,737	4,341,660		(10,837)			XXX	XXX	XXX	32,732	79,439	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
70914P-S8-6	COMMONWEALTH OF PENNSYLVANIA			2	1.C FE	494,660	70.4460	352,230	500,000	495,685		256			2.000	2.091	MN	1,667	10,000	12/02/2020	05/01/2039
419792-ZC-3	STATE OF HAWAII			1,2	1.C FE	150,809	73.3120	109,968	150,000	150,489		(82)			2.215	2.176	FA	1,384	3,323	09/09/2020	08/01/2037
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						645,469	XXX	462,198	650,000	646,174		174			XXX	XXX	XXX	3,051	13,323	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						645,469	XXX	462,198	650,000	646,174		174			XXX	XXX	XXX	3,051	13,323	XXX	XXX
101547-UU-9	BOULDER VALLEY SCHOOL DISTRICT NO. RE-2			2	1.B FE	351,591	100.5070	301,521	300,000	302,453		(5,762)			5.000	3.071	JD	1,250	15,000	04/14/2015	12/01/2038
164231-KQ-4	CHEROKEE COUNTY SCHOOL SYSTEM			1	1.B FE	106,000	101.3310	107,411	106,000	106,000					5.870	6.045	FA	2,593	6,222	06/19/2009	08/01/2028
349426-FQ-4	CITY OF FORT WORTH TEXAS			2	1.C FE	258,783	98.6150	246,538	250,000	256,465		(918)			4.125	3.724	MS	3,438	10,313	05/25/2022	03/01/2042
76541V-TB-3	CITY OF RICHMOND VIRGINIA				1.B FE	24,985	106.5970	21,319	20,000	21,671		(503)			5.000	2.291	MS	333	1,000	12/05/2017	03/01/2028
181234-S4-8	EVERGREEN SCHOOL DISTRICT NO. 114 CLARK			2	1.A FE	305,340	101.2810	253,203	250,000	282,403		(5,698)			4.000	1.519	JD	833	10,000	11/09/2020	12/01/2036
403755-T3-5	GWINNETT COUNTY SCHOOL DISTRICT			2	1.A FE	359,511	100.7200	302,160	300,000	303,808		(6,384)			5.000	2.846	FA	6,250	15,000	02/23/2015	02/01/2035
815626-GQ-3	UNIFIED SCHOOL DISTRICT NO. 259 SEDGWICK			1	1.C FE	211,348	103.0010	206,002	200,000	202,593		(1,027)			6.220	5.779	AO	3,110	12,440	07/30/2009	10/01/2028
940859-BA-8	WASHOE COUNTY SCHOOL DISTRICT				1.D FE	30,560	103.3160	25,828	25,000	26,185		(657)			5.000	2.261	AO	313	1,250	11/20/2017	10/01/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						1,648,118	XXX	1,463,982	1,451,000	1,501,578		(20,949)			XXX	XXX	XXX	18,120	71,225	XXX	XXX

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
0709999999. Total - U.S. Political Subdivisions Bonds						1,648,118	XXX	1,463,982	1,451,000	1,501,578		(20,949)			XXX	XXX	XXX	18,120	71,225	XXX	XXX
155498-LX-4	CENTRAL TEXAS REGIONAL MOBILITY AUTHORIT			2	1.G FE	251,075	93.3420	233,355	250,000	250,789		(114)			4.000	4.019	JJ	5,000	10,000	05/31/2022	01/01/2051
167593-A9-3	CHICAGO O'HARE AIRPORT			2	1.E FE	145,602	96.5670	144,851	150,000	146,068		192			4.000	4.333	JJ	3,000	6,000	06/27/2022	01/01/2041
16772P-CR-5	CHICAGO TRANSIT AUTHORITY			1	1.C FE	115,000	91.4170	105,130	115,000	115,000					3.102	3.150	JD	297	3,567	08/28/2020	12/01/2030
249182-LF-1	CITY AND COUNTY OF DENVER			2	1.E FE	261,325	103.8070	259,518	250,000	257,499		(1,726)			5.000	4.258	JD	1,042	12,500	09/22/2022	12/01/2032
04780M-VS-5	CITY OF ATLANTA			2	1.D FE	92,769	99.0450	99,045	100,000	93,660		406			4.000	4.827	JJ	2,000	4,000	09/27/2022	07/01/2036
161036-RV-2	CITY OF CHARLOTTE NORTH CAROLINA			2	1.D FE	270,435	77.2330	193,083	250,000	263,614		(1,934)			3.000	2.126	JJ	3,750	7,500	05/11/2021	07/01/2046
442349-FS-0	CITY OF HOUSTON			2	1.E FE	241,532	100.0060	200,012	200,000	228,196		(4,067)			4.000	1.723	JJ	4,000	8,000	08/25/2021	07/01/2037
469487-ST-0	CITY OF JACKSONVILLE FLORIDA			2	1.C FE	128,760	100.7670	125,959	125,000	127,819		(362)			4.000	3.690	AO	1,250	5,000	04/27/2022	10/01/2037
469495-DG-7	CITY OF JACKSONVILLE FLORIDA			2	1.C FE	310,203	101.1750	252,938	250,000	255,119		(6,692)			5.000	2.272	AO	3,125	12,500	01/07/2016	10/01/2027
648797-NF-1	CITY OF NEW SMYRNA BEACH			2	1.C FE	142,201	93.3280	111,994	120,000	132,540		(2,249)			4.000	1.926	AO	1,200	4,800	07/21/2020	10/01/2049
765433-LK-1	CITY OF RICHMOND VIRGINIA			2	1.C FE	284,573	97.3270	243,318	250,000	268,906		(3,487)			4.000	2.435	JJ	4,611	10,000	04/14/2020	01/15/2050
798136-YF-8	CITY OF SAN JOSE			1,2	1.F FE	252,480	79.3380	198,345	250,000	251,639		(240)			2.960	2.885	MS	2,467	7,400	04/07/2021	03/01/2036
812728-YD-9	CITY OF SEATTLE			2	1.B FE	108,277	100.4630	123,569	123,000	129,372					5.000	3.052	MN	1,025	6,150	08/17/2022	05/01/2029
967222-UU-2	CITY OF WICHITA FALLS TEXAS				1.E FE	322,730	102.8530	257,133	250,000	262,349		(7,616)			5.000	1.852	FA	5,208	12,500	07/07/2016	08/01/2026
59334D-LT-9	DADE COUNTY FLORIDA			2	1.D FE	86,239	97.8280	73,371	75,000	80,855		(1,154)			4.000	2.292	AO	750	3,000	02/11/2020	10/01/2044
544495-W4-2	DEPARTMENT OF WATER AND POWER OF THE CIT			2	1.D FE	235,703	98.0890	245,223	250,000	236,506		369			4.000	4.485	JJ	5,000	10,000	10/06/2022	07/01/2046
409327-LM-3	HAMPTON ROADS SANITATION DISTRICT VIRGIN			1,2	1.C FE	273,276	85.5320	277,979	325,000	276,243		2,967			2.513	4.862	FA	3,403	4,084	05/22/2024	02/01/2033
409328-BR-1	HAMPTON ROADS TRANSPORTATION ACCOUNTABIL			2	1.C FE	233,863	95.9060	239,765	250,000	234,583		320			4.000	4.500	JJ	5,000	10,000	09/06/2022	07/01/2052
414009-QY-9	HARRIS COUNTY CULTURAL EDUCATION FACILIT			2	1.D FE	194,828	76.8910	192,228	250,000	197,742		1,150			3.000	4.485	AO	1,875	7,500	05/16/2022	10/01/2051
542691-CP-3	LONG ISLAND POWER AUTHORITY			2	1.F FE	235,408	100.9570	252,393	250,000	236,841		681			4.000	4.619	MS	3,333	10,000	11/03/2022	09/01/2038
544445-XK-0	LOS ANGELES WORLD AIRPORTS			2	1.D FE	177,185	108.4010	162,602	150,000	170,545		(2,460)			5.000	2.977	MN	958	7,500	03/24/2022	05/15/2042
546399-JT-4	LOUISIANA PUBLIC FACILITIES AUTHORITY			2	1.E FE	158,215	99.9270	134,901	135,000	148,187		(2,356)			4.000	2.059	AO	1,350	5,400	07/22/2020	04/01/2040
57604P-5P-5	MASSACHUSETTS CLEAN WATER TRUST			1	1.A FE	208,988	99.3670	179,854	181,000	197,692		(1,510)			5.192	2.999	FA	3,916	9,398	02/24/2012	08/01/2040
57584X-8K-0	MASSACHUSETTS DEVELOPMENT FINANCE AGENCY			2	1.D FE	60,810	105.8160	52,908	50,000	53,531		(1,118)			5.000	2.587	JJ	1,250	2,500	12/15/2017	07/01/2028
591745-X5-8	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO	SD			1.B FE	322,535	103.1520	257,880	250,000	261,405		(7,424)			5.000	1.933	JJ	6,250	12,500	02/18/2016	07/01/2026
646140-DU-4	NEW JERSEY TURNPIKE AUTHORITY				1.E FE	70,000	84.8600	59,402	70,000	70,000					1.863	1.880	JJ	652	1,304	01/22/2021	01/01/2031
64763H-FK-6	NEW ORLEANS AVIATION BOARD			2	1.F FE	223,746	100.0000	200,000	200,000	200,000		(5,525)			5.000	2.231	JJ	5,000	10,000	07/09/2020	01/01/2040
79765R-5P-0	PUBLIC UTILITIES COMMISSION OF THE CITY			2	1.D FE	55,235	81.4870	40,744	50,000	53,253		(524)			3.000	1.841	MN	250	1,500	02/09/2021	11/01/2045
76221R-R5-4	RHODE ISLAND HOUSING AND MORTGAGE FINANC			2	1.B FE	300,975	68.4590	205,377	300,000	300,625		(111)			2.350	2.335	AO	1,763	7,050	09/01/2021	10/01/2044
341271-AF-1	STATE BOARD OF ADMINISTRATION FINANCE CO			1	1.C FE	275,000	86.7170	238,472	275,000	275,000					2.154	2.177	JJ	2,962	5,924	09/03/2020	07/01/2030
977123-U4-8	STATE OF WISCONSIN			2	1.B FE	24,197	104.8320	20,966	20,000	21,199		(459)			5.000	2.557	JJ	500	1,000	11/28/2017	07/01/2029
15567R-BE-2	THE CENTRAL UTAH WATER CONSERVANCY DISTR			2	1.B FE	24,344	105.3910	21,078	20,000	21,331		(462)			5.000	2.527	AO	250	1,000	11/30/2017	10/01/2028
576004-HE-8	THE COMMONWEALTH OF MASSACHUSETTS			1	1.A FE	312,270	96.8780	314,854	325,000	313,854		1,584			3.769	4.859	JJ	5,648	6,125	05/22/2024	07/15/2029
56682H-DB-2	THE INDUSTRIAL DEVELOPMENT AUTHORITY OF			2	1.D FE	478,877	76.9690	346,361	450,000	467,400		(2,939)			3.000	2.278	JJ	6,750	13,500	12/08/2020	01/01/2049
709224-NZ-8	THE PENNSYLVANIA TURNPIKE COMMISSION				1.F FE	306,650	102.5290	256,323	250,000	258,892		(6,094)			5.000	2.476	JD	1,042	12,500	05/25/2016	06/01/2026
91412H-JT-1	THE REGENTS OF THE UNIVERSITY OF CALIFOR			1,2	1.C FE	250,000	82.5770	206,443	250,000	250,000					2.047	2.068	MN	654	5,118	02/24/2021	05/15/2032
594615-HK-5	THE STATE BUILDING AUTHORITY			2	1.C FE	209,534	81.7570	163,507	200,000	205,816		(923)			3.000	2.492	AO	1,267	6,000	10/05/2020	10/15/2045
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						7,644,840	XXX	6,690,881	7,259,000	7,314,070		(53,877)			XXX	XXX	XXX	97,798	262,820	XXX	XXX
31294N-S2-6	FGCI E04137 2.500 11/01/27	CF		4	1.A	24,708	97.7230	23,092	23,630	23,856		(84)			2.500	1.635	MON	49	591	12/04/2012	11/01/2027
3128MF-KV-9	FGCI G16408 2.500 01/01/33			4	1.A	23,131	94.0160	22,233	23,648	23,324		38			2.500	3.068	MON	49	591	04/11/2018	01/01/2033
3128MM-XF-5	FGCI G18677 3.000 02/01/33			4	1.A	15,361	93.9080	14,425	15,360	15,360					3.000	3.045	MON	38	461	02/12/2018	02/01/2033
31307V-J2-3	FGCI J38381 3.000 01/01/33			4	1.A	13,532	93.9100	12,768	13,596	13,549		5			3.000	3.171	MON	34	408	03/06/2018	01/01/2033
31297F-JD-6	FGLMC A27460 6.000 10/01/34			4	1.A	1,014	102.6240	1,005	979	997		(2)			6.000	5.486	MON	5	59	11/16/2004	10/01/2034
3128K2-C7-2	FGLMC A41894 5.000 01/01/36			4	1.A	2,244	99.0290	2,298	2,320	2,263		4			5.000	5.823	MON	10	116	01/31/2006	01/01/2036

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
3128K5-WP-3	FGLMC A45154 6.000 05/01/35			4	1.A	1,826	103.8400	1,847	1,779	1,807		(2)			6.000	5.679	MON	9	107	07/06/2005	05/01/2035
3128MJ-Z8-6	FGLMC G08766 3.500 06/01/47			4	1.A	37,188	89.7030	32,274	35,979	37,188					3.500	3.008	MON	105	1,259	06/08/2017	06/01/2047
3132XC-R7-2	FGLMC G67710 3.500 03/01/48			4	1.A	65,083	89.9630	59,114	65,709	65,083					3.500	3.727	MON	192	2,300	09/12/2018	03/01/2048
3132GG-CG-8	FGLMC Q02771 4.000 08/01/41			4	1.A	42,183	94.2420	38,254	40,591	42,009		(58)			4.000	3.353	MON	135	1,624	08/31/2011	08/01/2041
3132XT-6L-7	FGLMC Q51774 3.500 10/01/47			4	1.A	57,466	89.6990	51,515	57,431	57,466		(1)			3.500	3.552	MON	168	2,010	02/16/2018	10/01/2047
3128P8-FG-1	FGTW C91967 3.000 12/01/37			4	1.A	24,593	90.9290	22,779	25,051	24,642		28			3.000	3.448	MON	63	752	08/24/2018	12/01/2037
3137AT-GC-0	FH 4091G TH PAC1 FIX			4	1.A	34,667	95.3080	32,176	33,760	33,989		(52)			2.000	1.626	MON	56	675	12/03/2012	05/15/2041
3137AS-VD-3	FH 4094J KA PAC1 FIX			4	1.A	39,620	93.9790	36,883	39,246	39,374		(24)			1.750	1.603	MON	57	687	10/23/2012	08/15/2041
3137AT-6B-3	FH 4098D HA PAC FIX			4	1.A	27,011	94.3350	25,167	26,678	26,761		(17)			2.000	1.854	MON	44	534	08/23/2012	05/15/2041
3137AU-L2-3	FH 4102K CH PAC1 FIX			4	1.A	15,587	98.3190	14,983	15,239	15,275		(27)			2.000	1.629	MON	25	305	09/20/2012	11/15/2040
3137AU-HY-8	FH 4109C CY PAC1 FIX			4	1.A	339,828	87.0950	304,832	350,000	346,374		644			2.500	2.752	MON	729	8,750	12/12/2012	09/15/2032
3137AY-YA-3	FH 4170E PE PAC1 FIX			4	1.A	17,689	95.0020	16,420	17,284	17,447		(24)			2.250	1.747	MON	32	389	02/22/2013	01/15/2033
3136A8-V6-4	FN 12113F PB PAC FIX			4	1.A	21,167	96.5000	20,001	20,727	20,788		(24)			2.000	1.753	MON	35	415	10/26/2012	10/25/2040
3136A9-T8-1	FN 12124A PY PAC FIX			4	1.A	317,078	73.0790	255,775	350,000	331,036		1,185			2.500	3.063	MON	729	8,750	12/27/2012	11/25/2042
3136AA-MP-7	FN 12139C MC PAC FIX			4	1.A	31,952	93.8020	29,321	31,258	31,480		(42)			2.000	1.659	MON	52	625	11/20/2012	05/25/2042
3136AB-LF-8	FN 12148C KB PAC ACCDIRECT FIX			4	1.A	38,995	91.3280	34,873	38,184	38,478		(36)			2.000	1.749	MON	64	764	12/14/2012	03/25/2042
3136A6-TP-9	FN 1263B HB PAC ACCDIRECT FIX			4	1.A	4,970	97.3980	4,752	4,879	4,895		(9)			2.000	1.624	MON	8	98	02/06/2013	08/25/2041
31416Y-BX-5	FNCI AB2753 3.500 04/01/26			4	1.A	3,079	99.3270	3,050	3,070	3,070					3.500	3.562	MON	9	107	04/14/2011	04/01/2026
31419A-2T-3	FNCI AE0785 3.000 01/01/26			4	1.A	2,017	98.9280	1,988	2,010	2,010					3.000	3.029	MON	5	60	06/24/2011	01/01/2026
3140XC-2A-5	FNCI FM8868 2.000 10/01/36			4	1.A	89,435	88.8710	76,823	86,444	88,745		(200)			2.000	1.358	MON	144	1,729	10/06/2021	10/01/2036
31418D-JJ-2	FNCI MA3864 2.500 12/01/34			4	1.A	136,886	91.0810	123,442	135,531	136,652		(108)			2.500	2.290	MON	282	3,388	11/18/2019	12/01/2034
31418D-KK-7	FNCI MA3897 3.000 01/01/35	CF		4	1.A	29,160	93.8690	26,635	28,375	29,045		(62)			3.000	2.348	MON	71	851	01/02/2020	01/01/2035
31418D-4C-3	FNCI MA4418 2.000 09/01/36			4	1.A	103,778	88.3240	88,444	100,136	102,862		(239)			2.000	1.377	MON	167	2,003	08/17/2021	09/01/2036
3133GA-AJ-5	FNCI QN3609 2.000 09/01/35			4	1.A	153,268	89.2350	130,333	146,057	151,392		(494)			2.000	1.046	MON	243	2,921	12/29/2020	09/01/2035
3132D6-A9-1	FNCI SB8132 2.000 12/01/36	CF		4	1.A	357,179	88.3210	308,004	348,733	355,232		(555)			2.000	1.589	MON	581	6,975	11/17/2021	12/01/2036
31371N-CJ-2	FNCL 256673 5.500 04/01/37			4	1.A	1,711	100.5010	1,712	1,704	1,710					5.500	5.558	MON	8	94	05/15/2008	04/01/2037
31402C-VZ-2	FNCL 725232 5.000 03/01/34			4	1.A	3,854	99.8260	3,944	3,951	3,894		6			5.000	5.646	MON	16	198	03/28/2005	03/01/2034
31402D-MP-2	FNCL 725866 4.500 09/01/34			4	1.A	4,786	98.2610	4,841	4,927	4,843		8			4.500	5.167	MON	18	222	10/20/2004	09/01/2034
31403C-6L-0	FNCL 745275 5.000 02/01/36			4	1.A	3,751	98.8710	3,716	3,758	3,752					5.000	5.176	MON	16	188	01/25/2008	02/01/2036
31403J-SA-5	FNCL 750313 5.500 11/01/33			4	1.A	1,872	101.0490	1,866	1,847	1,860		(1)			5.500	5.394	MON	8	102	12/29/2004	11/01/2033
31405J-H4-9	FNCL 790551 5.500 09/01/34			4	1.A	5,475	100.3770	5,422	5,402	5,437		(3)			5.500	5.429	MON	25	297	08/25/2004	09/01/2034
31405S-KJ-2	FNCL 797797 6.000 04/01/35			4	1.A	4,762	101.4600	4,696	4,629	4,733		(8)			6.000	5.458	MON	23	278	04/13/2005	04/01/2035
31409X-NT-2	FNCL 881602 6.500 02/01/36			4	1.A	5,526	104.2130	5,673	5,444	5,493		(3)			6.500	6.439	MON	29	354	08/30/2006	02/01/2036
31416R-FA-6	FNCL AA7360 4.500 01/01/34			4	1.A	4,046	98.3280	3,999	4,067	4,050					4.500	4.773	MON	15	183	06/24/2009	01/01/2034
31416R-HJ-5	FNCL AA7432 4.500 06/01/39			4	1.A	15,001	97.6230	14,679	15,037	15,005		2			4.500	4.653	MON	56	677	05/28/2009	06/01/2039
31417A-VT-3	FNCL AB4225 3.500 01/01/42	CF		4	1.A	65,396	90.9280	56,455	62,088	65,094		(133)			3.500	2.591	MON	181	2,173	05/23/2013	01/01/2042
3138ER-YP-9	FNCL AL9717 4.000 01/01/47			4	1.A	30,288	93.9580	26,987	28,722	30,288					4.000	3.100	MON	96	1,149	05/03/2017	01/01/2047
3138WJ-K5-6	FNCL AS8415 3.000 11/01/46			4	1.A	19,363	87.0770	16,847	19,347	19,363					3.000	3.032	MON	48	580	11/29/2017	11/01/2046
3138WJ-XN-3	FNCL AS8784 3.000 02/01/47	CF		4	1.A	38,418	86.7160	34,231	39,475	38,450		33			3.000	3.476	MON	99	1,184	04/04/2018	02/01/2047
3140EV-CA-3	FNCL BC0964 3.500 06/01/46			4	1.A	91,177	90.5200	81,090	89,582	91,177					3.500	3.257	MON	261	3,135	12/19/2016	06/01/2046
3140F0-JJ-4	FNCL BC4764 3.000 10/01/46			4	1.A	89,785	86.5790	80,127	92,547	89,866		81			3.000	3.534	MON	231	2,776	02/16/2018	10/01/2046
3140FP-C9-8	FNCL BE3695 3.500 06/01/47			4	1.A	36,588	89.9330	33,295	37,022	36,591		3			3.500	3.761	MON	108	1,296	09/14/2018	06/01/2047
3140FU-ZA-9	FNCL BE8836 3.000 03/01/47			4	1.A	23,909	86.4890	21,226	24,541	23,939		21			3.000	3.450	MON	61	736	04/09/2018	03/01/2047
3140GS-PD-8	FNCL BH4019 4.000 09/01/47			4	1.A	21,897	92.9430	19,867	21,376	21,897					4.000	3.662	MON	71	855	02/15/2018	09/01/2047
3140H1-V2-3	FNCL BJ0632 4.000 03/01/48	CF		4	1.A	26,876	92.4720	24,256	26,231	26,876					4.000	3.662	MON	87	1,049	03/26/2018	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
3140HM-ZA-5	FNCL BK7936 4.000 11/01/48	CF		4	1.A	29,891	92.7690	27,547	29,695	29,886		(5)			4.000	3.983	MON	99	1,188	11/26/2018	11/01/2048
3140J8-HZ-9	FNCL BM3847 4.000 05/01/48			4	1.A	30,907	92.7450	28,495	30,724	30,904		(3)			4.000	3.991	MON	102	1,229	10/09/2018	05/01/2048
3140J8-S4-6	FNCL BM4138 4.000 06/01/48			4	1.A	53,997	93.0670	49,393	53,072	53,997					4.000	3.752	MON	177	2,123	09/14/2018	06/01/2048
3140J9-KN-0	FNCL BM4800 4.000 10/01/48	CF		4	1.A	55,066	93.2030	50,437	54,115	55,066					4.000	3.751	MON	180	2,165	12/13/2018	10/01/2048
3140J9-SN-2	FNCL BM5024 3.000 11/01/48			4	1.A	63,947	86.4880	55,611	64,299	63,951		4			3.000	3.131	MON	161	1,929	05/20/2019	11/01/2048
3140JM-5B-4	FNCL BN5341 4.500 03/01/49			4	1.A	17,429	95.5490	15,876	16,615	17,429					4.500	3.666	MON	62	748	10/25/2019	03/01/2049
3140JQ-RY-1	FNCL BN7702 3.500 08/01/49			4	1.A	50,251	88.9210	43,429	48,840	50,251					3.500	3.089	MON	142	1,709	12/23/2019	08/01/2049
3140JW-QR-4	FNCL BO2263 3.500 10/01/49	CF		4	1.A	40,556	88.9200	34,973	39,331	40,556					3.500	3.059	MON	115	1,377	11/25/2019	10/01/2049
3140JX-RN-0	FNCL BO3192 3.000 10/01/49			4	1.A	56,314	86.2540	47,285	54,821	56,313					3.000	2.641	MON	137	1,645	02/24/2020	10/01/2049
3140KG-R5-4	FNCL BP8607 2.500 06/01/50			4	1.A	122,367	82.4190	96,583	117,185	121,359		(160)			2.500	2.029	MON	244	2,930	07/01/2020	06/01/2050
3140KY-CT-9	FNCL BR0981 2.500 05/01/51			4	1.A	257,225	82.3670	204,117	247,816	255,963		(159)			2.500	2.082	MON	516	6,195	05/27/2021	05/01/2051
3140L0-PW-1	FNCL BR2236 2.500 08/01/51			4	1.A	200,957	81.9470	158,272	193,141	199,770		(224)			2.500	2.084	MON	402	4,829	08/24/2021	08/01/2051
3140L6-WM-2	FNCL BR7851 2.500 05/01/51			4	1.A	318,731	82.2580	252,848	307,385	316,870		(330)			2.500	2.119	MON	640	7,685	05/17/2021	05/01/2051
3140LN-HS-9	FNCL BT0240 2.000 09/01/51			4	1.A	207,232	78.2210	160,140	204,729	206,858		(83)			2.000	1.891	MON	341	4,095	09/16/2021	09/01/2051
3140LY-GB-3	FNCL BT9193 2.000 11/01/51			4	1.A	246,043	78.2300	192,901	246,582	246,114		16			2.000	2.045	MON	411	4,932	11/15/2021	11/01/2051
3140N4-PK-7	FNCL BX0425 5.500 11/01/52			4	1.A	205,904	99.9060	201,368	201,558	205,660		(55)			5.500	5.155	MON	924	11,086	01/18/2023	11/01/2052
3140Q9-HW-6	FNCL CA2044 4.500 07/01/48			4	1.A	62,185	95.6620	57,391	59,994	62,185					4.500	3.929	MON	225	2,700	10/30/2018	07/01/2048
3140Q9-XM-0	FNCL CA2483 4.500 10/01/48			4	1.A	13,403	95.8470	12,341	12,875	13,403					4.500	3.823	MON	48	579	12/18/2018	10/01/2048
3140QA-SP-6	FNCL CA3225 4.500 03/01/49			4	1.A	12,826	95.3610	11,609	12,173	12,826					4.500	3.513	MON	46	548	10/21/2019	03/01/2049
3140QF-7C-7	FNCL CA8090 1.500 12/01/50			4	1.A	383,536	73.9660	281,488	380,563	382,915		(114)			1.500	1.434	MON	476	5,708	12/23/2020	12/01/2050
3140QK-NN-4	FNCL CB0396 2.500 05/01/51			4	1.A	127,824	81.4710	112,927	138,610	128,824		357			2.500	3.436	MON	289	3,465	08/02/2022	05/01/2051
3140QM-B2-9	FNCL CB1856 2.000 10/01/51			4	1.A	103,611	77.9620	80,507	103,264	103,554		(11)			2.000	1.984	MON	172	2,065	10/06/2021	10/01/2051
3140QQ-QY-4	FNCL CB4970 5.500 10/01/52			4	1.A	435,552	98.9920	433,531	437,947	435,620		68			5.500	5.752	MON	2,007	14,051	05/16/2024	10/01/2052
3140QR-J8-7	FNCL CB5686 5.000 02/01/53	CF		4	1.A	433,334	96.5580	422,380	437,435	433,699		176			5.000	5.279	MON	1,823	21,872	02/14/2023	02/01/2053
3140QS-3Y-5	FNCL CB7114 5.500 09/01/53			4	1.A	451,424	98.7350	450,217	455,984	451,584		160			5.500	5.836	MON	2,090	14,629	05/17/2024	09/01/2053
3140X5-CM-3	FNCL FM1875 4.000 01/01/49			4	1.A	14,698	92.8260	13,049	14,058	14,698					4.000	3.312	MON	47	562	01/13/2020	01/01/2049
3140X5-R6-2	FNCL FM2308 4.000 07/01/49			4	1.A	6,880	92.5300	6,090	6,582	6,880					4.000	3.317	MON	22	263	01/23/2020	07/01/2049
3140X6-SW-2	FNCL FM3232 3.500 04/01/48			4	1.A	44,317	89.8450	37,584	41,833	44,288		(28)			3.500	2.626	MON	122	1,464	06/15/2020	04/01/2048
3140X6-ZY-0	FNCL FM3458 3.000 01/01/50			4	1.A	96,937	86.4920	79,331	91,721	96,910		(28)			3.000	2.210	MON	229	2,752	06/08/2020	01/01/2050
3140X6-2N-0	FNCL FM3480 2.500 06/01/50			4	1.A	110,336	82.4210	87,262	105,874	109,808		(138)			2.500	2.014	MON	221	2,647	06/22/2020	06/01/2050
3140X8-P9-2	FNCL FM4947 2.000 12/01/50			4	1.A	188,173	78.8900	142,864	181,092	187,054		(189)			2.000	1.572	MON	302	3,622	11/23/2020	12/01/2050
3140X8-3J-4	FNCL FM5300 1.500 12/01/50	CF		4	1.A	391,432	73.7740	286,005	387,676	390,683		(138)			1.500	1.415	MON	485	5,815	12/21/2020	12/01/2050
3140XA-QS-4	FNCL FM6764 2.500 03/01/51			4	1.A	182,970	81.4700	142,690	175,144	181,806		(258)			2.500	2.063	MON	365	4,379	05/03/2021	03/01/2051
3140XA-Z4-7	FNCL FM7062 2.500 01/01/51			4	1.A	193,228	83.0170	154,358	185,936	192,774		(231)			2.500	2.008	MON	387	4,648	04/29/2021	01/01/2051
3140XA-2H-4	FNCL FM7075 4.000 07/01/49			4	1.A	296,495	92.4710	253,716	274,373	296,495					4.000	2.782	MON	915	10,975	11/03/2021	07/01/2049
3140XM-JY-3	FNCL FS5678 5.500 12/01/52			4	1.A	433,856	98.8960	431,901	436,722	433,916		60			5.500	5.775	MON	2,002	14,012	05/16/2024	12/01/2052
31418C-FD-1	FNCL MA2863 3.000 01/01/47	CF		4	1.A	49,467	86.6640	44,182	50,980	49,505		38			3.000	3.532	MON	127	1,529	02/23/2018	01/01/2047
31418C-MX-9	FNCL MA3073 4.500 07/01/47			4	1.A	5,749	95.7720	5,111	5,337	5,749					4.500	3.201	MON	20	240	09/13/2017	07/01/2047
31418C-ZJ-6	FNCL MA3444 4.500 08/01/48			4	1.A	19,043	95.4740	17,258	18,076	19,043					4.500	3.532	MON	68	813	09/16/2019	08/01/2048
31418C-4F-8	FNCL MA3521 4.000 11/01/48			4	1.A	11,509	92.8270	10,258	11,050	11,509					4.000	3.350	MON	37	442	10/07/2019	11/01/2048
31418C-4W-1	FNCL MA3536 4.000 12/01/48			4	1.A	16,225	92.8270	14,509	15,630	16,225					4.000	3.417	MON	52	625	09/16/2019	12/01/2048
31418D-BF-8	FNCL MA3637 3.500 04/01/49	CF		4	1.A	21,526	89.7460	18,814	20,964	21,526					3.500	3.114	MON	61	734	08/21/2019	04/01/2049
31418D-CY-6	FNCL MA3686 3.500 06/01/49			4	1.A	15,381	88.9220	13,506	15,188	15,381					3.500	3.346	MON	44	532	05/20/2019	06/01/2049
31418D-C6-7	FNCL MA3692 3.500 07/01/49	CF		4	1.A	22,390	88.9210	19,363	21,775	22,390					3.500	3.095	MON	64	762	10/03/2019	07/01/2049
31418D-ET-5	FNCL MA3745 3.500 08/01/49	CF		4	1.A	18,139	88.9220	15,734	17,694	18,139					3.500	3.140	MON	52	619	09/16/2019	08/01/2049

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
31418D-JR-4	FNCL MA3871 3.000 12/01/49			4	1.A	41,107	86.2510	35,020	40,602	41,105		(1)			3.000	2.861	MON	102	1,218	11/13/2019	12/01/2049
31418D-KT-8	FNCL MA3905 3.000 01/01/50			4	1.A	21,421	86.2510	18,211	21,114	21,420		(1)			3.000	2.831	MON	53	633	12/04/2019	01/01/2050
31418E-B9-0	FNCL MA4563 2.500 03/01/52			4	1.A	75,477	81.5230	68,107	83,544	76,219		221			2.500	3.805	MON	174	2,089	07/11/2022	03/01/2052
31418E-GG-9	FNCL MA4698 3.000 08/01/52	CF		4	1.A	387,271	85.1170	378,278	444,421	392,720		2,270			3.000	4.789	MON	1,111	13,333	10/06/2022	08/01/2052
31418E-GH-7	FNCL MA4699 3.500 08/01/52			4	1.A	256,408	88.5300	235,958	266,528	257,529		401			3.500	4.062	MON	777	9,328	07/11/2022	08/01/2052
31418E-HK-9	FNCL MA4733 4.500 09/01/52	CF		4	1.A	426,030	94.0810	401,457	426,713	426,091		18			4.500	4.626	MON	1,600	19,202	08/29/2022	09/01/2052
31418F-ED-5	FNCL MA5531 5.500 11/01/54			4	1.A	733,281	98.6480	728,949	738,939	733,310		28			5.500	5.794	MON	3,387	6,774	10/30/2024	11/01/2054
31334Y-GE-1	FNCL QA1997 3.000 08/01/49			4	1.A	26,452	86.2530	22,371	25,937	26,440		(11)			3.000	2.758	MON	65	778	08/26/2019	08/01/2049
31334Y-PV-3	FNCL QA2236 3.000 07/01/46			4	1.A	73,495	87.1270	60,419	69,345	73,336		(146)			3.000	2.127	MON	173	2,080	07/24/2020	07/01/2046
31339S-E2-7	FNCL QA2853 3.000 09/01/49	CF		4	1.A	35,745	86.2530	30,490	35,350	35,734		(11)			3.000	2.883	MON	88	1,061	09/16/2019	09/01/2049
31339U-JN-1	FNCL QA3869 3.500 10/01/49	CF		4	1.A	52,744	89.4880	45,728	51,099	52,744					3.500	3.052	MON	149	1,788	12/17/2019	10/01/2049
31346Y-XG-3	FNCL QA5179 2.500 12/01/49			4	1.A	30,840	82.3400	25,294	30,719	30,834		(4)			2.500	2.479	MON	64	768	03/13/2020	12/01/2049
3133AK-PS-3	FNCL QC1333 2.000 05/01/51			4	1.A	235,684	78.2240	182,338	233,098	235,305		(82)			2.000	1.900	MON	389	4,662	06/29/2021	05/01/2051
3133KJ-2R-2	FNCL RA3484 3.000 09/01/50			4	1.A	225,451	86.0630	184,955	214,907	225,451					3.000	2.333	MON	537	6,447	07/08/2021	09/01/2050
3133KK-D6-3	FNCL RA3725 2.000 10/01/50			4	1.A	177,596	79.0310	139,107	176,014	177,402		(49)			2.000	1.911	MON	293	3,520	06/23/2021	10/01/2050
3133KK-WD-7	FNCL RA4244 1.500 12/01/50			4	1.A	155,582	75.0230	115,236	153,602	155,229		(70)			1.500	1.374	MON	192	2,304	12/14/2020	12/01/2050
3133KK-WT-2	FNCL RA4258 1.500 12/01/50			4	1.A	378,280	75.0230	281,106	374,694	377,634		(127)			1.500	1.409	MON	468	5,620	12/17/2020	12/01/2050
3133KK-Z2-8	FNCL RA4361 1.500 01/01/51			4	1.A	236,022	73.9670	172,797	233,613	235,541		(83)			1.500	1.409	MON	292	3,504	12/29/2020	01/01/2051
3133KL-A4-9	FNCL RA4527 2.500 02/01/51			4	1.A	159,784	82.3670	127,313	154,568	159,505		(141)			2.500	2.098	MON	322	3,864	06/23/2021	02/01/2051
3133KM-P7-4	FNCL RA5846 2.000 09/01/51			4	1.A	80,094	78.7630	62,018	78,740	79,873		(43)			2.000	1.829	MON	131	1,575	08/30/2021	09/01/2051
3133KQ-FT-8	FNCL RA8278 5.000 12/01/52			4	1.A	173,226	96.7810	166,635	172,176	173,147		(37)			5.000	5.032	MON	717	8,609	04/05/2023	12/01/2052
3132E0-SD-5	FNCL SD4116 4.500 12/01/52			4	1.A	435,538	94.1400	432,591	459,519	436,094		556			4.500	5.426	MON	1,723	12,062	05/16/2024	12/01/2052
3132DV-4V-4	FNCL SD8036 3.000 01/01/50	CF		4	1.A	39,305	86.2510	33,514	38,857	39,305					3.000	2.874	MON	97	1,166	12/18/2019	01/01/2050
3132DV-4W-2	FNCL SD8037 2.500 01/01/50	CF		4	1.A	45,074	82.3440	37,621	45,688	45,097		19			2.500	2.719	MON	95	1,142	12/12/2019	01/01/2050
3132DV-5K-7	FNCL SD8050 3.000 03/01/50			4	1.A	53,628	86.1070	45,103	52,380	53,628					3.000	2.699	MON	131	1,571	02/03/2020	03/01/2050
3132DW-CK-7	FNCL SD8174 3.000 10/01/51			4	1.A	181,332	85.6640	149,565	174,594	180,827		(159)			3.000	2.534	MON	436	5,238	12/22/2021	10/01/2051
3132DW-CP-6	FNCL SD8178 2.500 11/01/51			4	1.A	193,893	81.7680	173,894	212,667	195,497		508			2.500	3.706	MON	443	5,317	07/21/2022	11/01/2051
3132DW-CT-8	FNCL SD8182 2.000 12/01/51			4	1.A	293,567	77.9980	228,228	292,607	293,428		(31)			2.000	1.985	MON	488	5,852	11/02/2021	12/01/2051
3132DW-DR-1	FNCL SD8212 2.500 05/01/52			4	1.A	78,833	81.5470	70,927	86,977	79,748		273			2.500	3.710	MON	181	2,174	05/02/2022	05/01/2052
3132DW-DS-9	FNCL SD8213 3.000 05/01/52			4	1.A	163,286	84.9290	146,288	172,249	164,248		225			3.000	3.724	MON	431	5,167	04/20/2022	05/01/2052
3132DW-EC-3	FNCL SD8231 4.500 07/01/52	CF		4	1.A	419,960	94.1400	398,855	423,684	420,285		92			4.500	4.734	MON	1,589	19,066	09/01/2022	07/01/2052
3132DW-ET-6	FNCL SD8246 5.000 09/01/52			4	1.A	407,566	96.5920	404,401	418,671	407,782		216			5.000	5.586	MON	1,744	12,211	05/16/2024	09/01/2052
3132DW-F5-7	FNCL SD8288 5.000 01/01/53			4	1.A	305,108	96.5540	296,215	306,786	305,230		67			5.000	5.212	MON	1,278	15,339	05/05/2023	01/01/2053
91743P-DY-8	UTAH HOUSING CORPORATION			4	1.B FE	421,093	83.2880	334,815	401,992	417,790		(257)			3.000	2.132	MON	1,005	12,060	01/07/2022	01/21/2052
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						15,705,612	XXX	13,769,490	15,714,233	15,712,631		2,216			XXX	XXX	XXX	43,823	444,269	XXX	XXX
3137HB-P7-3	FH K162 A2 FIX			4	1.A FE	145,655	101.3690	141,917	140,000	145,233		(423)			5.150	4.742	MON	601	6,008	02/07/2024	12/25/2033
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						145,655	XXX	141,917	140,000	145,233		(423)			XXX	XXX	XXX	601	6,008	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						23,496,107	XXX	20,602,288	23,113,233	23,171,934		(52,084)			XXX	XXX	XXX	142,222	713,097	XXX	XXX
00037B-AF-9	ABB FINANCE (USA) INC.			1,2	1.F FE	160,269	97.6080	146,412	150,000	153,904		(1,225)			3.800	2.938	AO	1,393	5,700	06/13/2019	04/03/2028
00287Y-AY-5	ABBVIE INC.			1,2	1.G FE	93,320	98.2390	98,239	100,000	98,590		979			3.200	4.351	MN	418	3,200	01/15/2019	05/14/2026
007973-AE-0	ADVANCED ENERGY INDUSTRIES INC.				2.A FE	135,268	108.7650	146,833	135,000	135,312		(75)			2.500	2.465	MS	994	3,085	09/17/2024	09/15/2028
00774M-BJ-3	AERCAP IRELAND CAPITAL DESIGNATED ACTIVI		D	1,2	2.A FE	297,894	99.8940	299,683	300,000	298,112		218			5.100	5.414	JJ	6,885	7,990	06/21/2024	01/19/2029
00971T-AN-1	AKAMAI TECHNOLOGIES INC.				1.G FE	287,335	97.4120	277,623	285,000	287,232		(103)			1.125	0.937	FA	1,211	2,008	10/23/2024	02/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	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	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
010392-FX-1	ALABAMA POWER COMPANY			1,2	1.E FE	274,810	87.8610	241,617	275,000	274,858		17			3.050	3.105	MS	2,470	8,388	03/02/2022	03/15/2032
023135-BN-5	AMAZON.COM INC.			1,2	1.E FE	82,737	100.7350	75,551	75,000	75,803		(1,159)			5.200	3.653	JD	303	3,900	05/24/2018	12/03/2025
025816-BF-5	AMERICAN EXPRESS COMPANY				1.F FE	121,496	83.5490	104,436	125,000	122,115		105			4.050	4.324	JD	394	5,063	06/06/2018	12/03/2042
02665W-CE-9	AMERICAN HONDA FINANCE CORPORATION			1	1.G FE	148,040	96.2980	144,448	150,000	149,294		210			3.500	3.727	FA	1,983	5,250	06/05/2018	02/15/2028
03040W-BE-4	AMERICAN WATER CAPITAL CORP.				2.A FE	385,078	98.7120	380,040	385,000	385,072		(6)			3.625	3.678	JD	620	13,775	08/20/2024	06/15/2026
037833-AZ-3	APPLE INC.			1	1.B FE	125,754	99.7240	124,655	125,000	125,011		(99)			2.500	2.449	FA	1,233	3,125	10/24/2016	02/09/2025
037833-BW-9	APPLE INC.			1,2	1.B FE	587,257	97.2700	462,030	475,000	560,695		(6,954)			4.500	2.607	FA	7,600	21,375	04/15/2021	02/23/2036
037833-CJ-7	APPLE INC.			1,2	1.B FE	174,311	97.9550	171,421	175,000	174,834		75			3.350	3.455	FA	2,312	5,863	03/15/2017	02/09/2027
04010L-BD-4	ARES CAPITAL CORPORATION.			1,2	2.B FE	223,884	94.6940	213,062	225,000	224,474		203			2.875	3.018	JD	288	6,469	01/06/2022	06/15/2027
00206R-JH-6	AT&T INC.			1	2.B FE	97,467	87.4930	87,493	100,000	97,840		75			4.900	5.218	JD	218	4,900	06/05/2019	06/15/2042
04686J-AG-6	ATHENE HOLDING LTD.			1,2	2.A FE	294,522	101.1080	303,323	300,000	295,179		388			5.875	6.296	JJ	8,127	10,428	12/07/2023	01/15/2034
05253J-AL-5	AUSTRALIA AND NEW ZEALAND BANKING GROUP				1.D FE	249,720	99.2900	248,225	250,000	249,964		40			3.700	3.787	MN	1,156	9,250	06/19/2018	11/16/2025
05348E-AX-7	AVALONBAY COMMUNITIES INC.			1,2	1.G FE	71,362	97.6560	73,242	75,000	74,382		435			2.950	3.635	MN	283	2,213	03/14/2017	05/11/2026
06051G-FC-8	BANK OF AMERICA CORPORATION				1.G FE	53,484	93.7100	46,855	50,000	52,934		(95)			5.000	4.644	JJ	1,111	2,500	06/06/2018	01/21/2044
06051G-GA-1	BANK OF AMERICA CORPORATION			1,2	1.G FE	182,489	96.4580	168,802	175,000	177,030		(1,084)			3.248	2.624	AO	1,105	5,684	10/30/2019	10/21/2027
06051G-JW-0	BANK OF AMERICA CORPORATION			1,2	1.G FE	77,959	74.5830	55,937	75,000	77,558		(119)			3.311	3.092	AO	476	2,483	06/15/2021	04/22/2042
06051G-KA-6	BANK OF AMERICA CORPORATION			1,2	1.G FE	176,208	83.4540	146,045	175,000	175,832		(117)			2.299	2.246	JJ	1,788	4,023	08/30/2021	07/21/2032
06051G-KL-2	BANK OF AMERICA CORPORATION			1,2	2.A FE	125,000	88.4510	110,564	125,000	125,000					3.846	3.921	MS	1,509	4,808	03/03/2022	03/08/2037
06368B-GS-1	BANK OF MONTREAL		A	2	2.A FE	82,967	95.6020	71,702	75,000	78,708		(1,204)			3.803	2.100	JD	127	2,852	05/10/2021	12/15/2032
06744E-DH-7	BARCLAYS BANK PLC		D		1.E FE	290,000	100.3040	290,882	290,000	290,000					1.000	0.997	FA	1,088	1,450	02/02/2024	02/16/2029
084659-AF-8	BERKSHIRE HATHAWAY ENERGY COMPANY			1,2	1.G FE	104,975	87.1580	87,158	100,000	104,184		(135)			4.500	4.276	FA	1,875	4,500	05/29/2018	02/01/2045
084670-BS-6	BERKSHIRE HATHAWAY INC.			1,2	1.C FE	100,717	98.4610	98,461	100,000	100,090		(91)			3.125	3.076	MS	920	3,125	05/04/2017	03/15/2026
055451-AR-9	BHP BILLITON FINANCE (USA) LIMITED		D		1.F FE	191,208	83.9210	125,881	150,000	184,752		(1,608)			4.125	2.498	FA	2,183	6,188	10/28/2020	02/24/2042
09709U-V7-0	BOFA FINANCE LLC				1.E FE	390,717	102.1230	357,431	350,000	374,488		(8,745)			0.600	(2.202)	MN	210	1,860	08/06/2024	05/25/2027
10373Q-BS-8	BP CAPITAL MARKETS AMERICA INC.			1,2	1.E FE	375,000	62.5450	234,543	375,000	375,000					3.001	3.046	MS	3,251	11,254	09/14/2021	03/17/2052
110122-BB-3	BRISTOL-MYERS SQUIBB CO			1	1.F FE	187,275	97.4240	170,493	175,000	178,820		(1,711)			3.250	2.237	FA	1,959	5,688	10/30/2019	02/27/2027
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	96,556	57.3120	57,312	100,000	96,836		83			2.550	2.758	MN	340	2,550	07/16/2021	11/13/2050
11135F-AS-0	BROADCOM INC.			1,2	2.B FE	458,864	94.1340	376,536	400,000	442,795		(4,979)			4.300	2.782	MN	2,198	17,200	08/31/2021	11/15/2032
11271L-AH-5	BROOKFIELD FINANCE INC.		A	1,2	1.G FE	230,000	86.8470	199,747	230,000	230,000					2.724	2.761	AO	1,323	6,265	04/07/2021	04/15/2031
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	74,947	89.6250	67,219	75,000	74,970		5			2.800	2.848	MN	268	2,100	04/16/2020	05/15/2030
14040H-BK-0	CAPITAL ONE FINANCIAL CORPORATION			2	2.B FE	149,468	97.9710	146,957	150,000	149,902		59			3.750	3.865	JJ	2,391	5,625	07/25/2016	07/28/2026
166764-BY-5	CHEVRON CORPORATION			1,2	1.D FE	145,935	88.1520	132,228	150,000	147,242		473			2.236	2.638	MN	466	3,354	03/03/2022	05/11/2030
00440E-AS-6	CHUBB INA HOLDINGS LLC			1	1.F FE	97,857	99.6260	99,626	100,000	99,921		377			3.150	3.600	MS	928	3,150	01/17/2019	03/15/2025
17275R-AD-4	CISCO SYSTEMS INC.			1	1.D FE	123,417	105.6620	105,662	100,000	118,039		(916)			5.900	4.295	FA	2,229	5,900	06/06/2018	02/15/2039
17275R-BL-5	CISCO SYSTEMS INC.			1,2	1.D FE	188,076	97.0110	194,022	200,000	197,568		1,353			2.500	3.279	MS	1,403	5,000	03/10/2017	09/20/2026
17330F-5U-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC.				1.F FE	320,000	94.7600	303,232	320,000	320,000					0.125	0.125	MJSD	17	400	06/14/2022	06/17/2027
17331C-3Y-1	CITIGROUP GLOBAL MARKETS HOLDINGS INC.				1.E FE	115,863	94.0700	103,477	110,000	113,193		(1,321)			0.125	(1.034)	MJSD	5	138	12/27/2022	06/17/2027
172967-AM-3	CITIGROUP INC.				1.G FE	213,000	100.5350	201,071	200,000	200,416		(954)			6.875	6.576	JD	1,146	13,750	02/03/1999	06/01/2025
172967-KY-6	CITIGROUP INC.			1,2	1.G FE	130,098	97.0020	121,253	125,000	126,226		(763)			3.200	2.590	AO	778	4,000	08/19/2019	10/21/2026
172967-LD-1	CITIGROUP INC.			1,2	1.G FE	96,998	97.8800	97,880	100,000	98,942		337			3.887	4.369	JJ	1,846	3,887	06/18/2018	01/10/2028
172967-LJ-8	CITIGROUP INC.			1,2	1.G FE	96,729	81.7820	81,782	100,000	97,137		70			4.281	4.582	AO	797	4,281	06/05/2018	04/24/2048
172967-PG-0	CITIGROUP INC.			2	2.B FE	275,000	99.5030	273,634	275,000	275,000					5.827	5.984	FA	6,143	8,012	02/06/2024	02/13/2035
125896-BX-7	CMS ENERGY CORPORATION				2.B FE	45,000	103.5120	46,580	45,000	45,000					3.375	3.432	MN	253	1,519	06/21/2024	05/01/2028
191241-AH-1	COCA-COLA FEMSA S.A.B. DE C.V.		D	1,2	1.G FE	258,188	88.8650	222,163	250,000	254,776		(928)			2.750	2.357	JJ	3,036	6,875	03/03/2021	01/22/2030
20030N-CT-6	COMCAST CORPORATION			1,2	1.G FE	437,174	97.5420	414,553	425,000	430,115		(1,351)			4.150	3.860	AO	3,723	17,638	05/01/2019	10/15/2028

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	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20030N-DG-3	COMCAST CORPORATION			1,2	1.G FE	124,779	92.9080	116,135	125,000	124,875		21			3.400	3.480	AO	1,063	4,250	03/24/2020	04/01/2030
202795-JK-7	COMMONWEALTH EDISON COMPANY			1,2	1.F FE	70,667	95.9640	71,973	75,000	73,594		501			2.950	3.769	FA	836	2,213	07/24/2018	08/15/2027
208251-AE-8	CONOCOPHILLIPS COMPANY			1	1.F FE	93,809	108.3840	81,288	75,000	83,607		(1,802)			6.950	4.118	AO	1,100	5,213	09/21/2018	04/15/2029
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	111,799	95.9440	95,944	100,000	104,848		(1,808)			3.125	1.254	MN	399	3,125	01/29/2021	11/15/2027
22160K-AM-7	COSTCO WHOLESALE CORPORATION			1,2	1.E FE	73,192	97.0910	72,818	75,000	74,431		226			3.000	3.388	MN	269	2,250	01/24/2019	05/18/2027
126650-CU-2	CVS HEALTH CORPORATION			1,2	2.B FE	48,421	96.9930	48,497	50,000	49,711		196			2.875	3.347	JD	120	1,438	09/21/2017	06/01/2026
23804L-AC-7	DATADOG INC.				3.A Z	39,742	96.0000	38,400	40,000	38,400	(1,343)	1			0.000	0.133	N/A			12/19/2024	12/01/2029
25389J-AX-4	DIGITAL REALTY TRUST L.P.				2.B FE	302,464	102.8980	298,404	290,000	302,321		(143)			1.875	0.993	MN	740		12/13/2024	11/15/2029
25746U-CC-1	DOMINION ENERGY INC.			1,2	2.B FE	103,719	85.5080	85,508	100,000	103,137		(99)			4.700	4.559	JD	392	4,700	05/29/2018	12/01/2044
23338V-AP-1	DTE ELECTRIC COMPANY			1,2	1.E FE	123,956	68.4700	85,587	125,000	124,038		23			3.250	3.348	AO	1,016	4,063	03/22/2021	04/01/2051
26441C-AY-1	DUKE ENERGY CORPORATION			1,2	2.B FE	93,841	75.0920	75,092	100,000	94,649		137			3.950	4.415	FA	1,492	3,950	05/29/2018	08/15/2047
26441C-BY-0	DUKE ENERGY CORPORATION				2.B FE	378,345	102.4170	384,064	375,000	377,746		311			4.125	3.640	AO	3,266	12,169	10/29/2024	04/15/2026
144141-DB-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	83,094	82.6000	61,950	75,000	82,015		(303)			4.100	3.430	MN	393	3,075	03/19/2021	05/15/2042
532457-BY-3	ELI LILLY AND COMPANY			1,2	1.E FE	74,707	55.5460	41,659	75,000	74,741		7			2.250	2.294	MN	216	1,688	04/24/2020	05/15/2050
29366M-AA-6	ENTERGY ARKANSAS LLC			1,2	1.F FE	79,406	79.0860	59,315	75,000	79,122		(104)			4.200	3.922	AO	788	3,150	03/02/2022	04/01/2049
29364W-AZ-1	ENTERGY LOUISIANA LLC			1,2	1.F FE	71,433	96.1730	72,130	75,000	73,814		415			3.120	3.814	MS	780	2,340	09/07/2018	09/01/2027
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	249,263	96.6510	241,628	250,000	249,600		337			4.850	4.992	JJ	5,086	6,736	01/02/2024	01/31/2034
30034W-AD-8	EVERGY INC.				2.B FE	141,472	108.6310	152,083	140,000	141,733		(328)			4.500	4.139	JD	280	6,440	12/09/2024	12/15/2027
30161N-AX-9	EXELON CORPORATION			1,2	2.B FE	249,485	95.5010	238,753	250,000	249,705		49			4.050	4.159	AO	2,138	10,125	03/30/2020	04/15/2030
30231G-AY-8	EXXON MOBIL CORPORATION			1,2	1.D FE	124,736	75.4690	94,336	125,000	124,793		11			2.995	3.055	FA	1,404	3,744	11/07/2019	08/16/2039
313747-AY-3	FEDERAL REALTY OP LP			1,2	2.A FE	44,587	96.0410	43,219	45,000	44,883		44			3.250	3.414	JJ	674	1,463	06/20/2017	07/15/2027
341081-FP-7	FLORIDA POWER & LIGHT COMPANY			1,2	1.D FE	94,386	75.3340	75,334	100,000	95,135		127			3.700	4.107	JD	308	3,700	06/05/2018	12/01/2047
345370-CZ-1	FORD MOTOR COMPANY	@			2.C FE	249,728	96.6740	256,186	265,000	257,195		6,147			0.000	2.571	N/A			10/31/2023	03/15/2026
369604-BV-4	GENERAL ELECTRIC COMPANY			1,2	2.A FE	230,679	96.9390	218,113	225,000	226,995		(877)			3.450	3.073	MN	1,294	7,763	06/24/2020	05/01/2027
37045X-DS-2	GENERAL MOTORS FINANCIAL COMPANY INC.			1,2	2.B FE	145,350	85.9010	128,851	150,000	146,545		427			3.100	3.530	JJ	2,183	4,650	02/09/2022	01/12/2032
375558-BM-4	GILEAD SCIENCES INC.			1,2	2.A FE	118,415	96.5800	120,726	125,000	123,398		698			2.950	3.629	MS	1,229	3,688	12/12/2016	03/01/2027
AR8389-75-1	GLENCORE FUNDING LLC	@			2.A FE	394,730	98.6500	394,600	400,000	399,601		1,665			0.000	0.418	N/A			07/05/2022	03/27/2025
37940X-AT-9	GLOBAL PAYMENTS INC.				2.C FE	409,647	98.0580	397,135	405,000	408,878		(769)			1.500	1.354	MS	2,025	2,820	10/21/2024	03/01/2031
405024-AC-4	HAEMONETICS CORPORATION				2.A FE	202,393	97.9220	205,636	210,000	202,936		543			2.500	3.377	JD	438	2,669	09/09/2024	06/01/2029
404280-AM-1	HSBC HOLDINGS PLC		D		1.G FE	92,622	106.1220	79,591	75,000	89,409		(551)			6.100	4.589	JJ	2,122	4,575	06/06/2018	01/14/2042
404280-BX-6	HSBC HOLDINGS PLC		D	2	1.G FE	268,933	99.5420	248,854	250,000	252,448		(3,427)			4.292	2.915	MS	3,249	10,730	11/07/2019	09/12/2026
404280-CL-1	HSBC HOLDINGS PLC		D	1,2	1.G FE	197,954	92.0760	184,152	200,000	198,959		283			2.013	2.191	MS	1,107	4,026	04/28/2021	09/22/2028
458140-AU-4	INTEL CORPORATION			1,2	2.A FE	115,956	96.9350	116,322	120,000	119,313		479			2.600	3.069	MN	364	3,120	04/06/2017	05/19/2026
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORPORAT			1	1.G FE	138,310	94.7600	118,450	125,000	131,647		(1,432)			3.500	2.249	MN	559	4,375	02/20/2020	05/15/2029
465741-AP-1	ITRON INC.				3.A IF	198,422	105.5530	205,828	195,000	198,304		(118)			1.375	1.071	JJ	1,415		10/21/2024	07/15/2030
472145-AG-6	JAZZ INVESTMENTS I LIMITED		D		3.B FE	269,033	107.5620	279,661	260,000	268,633		(400)			3.125	2.534	MS	2,595		09/19/2024	09/15/2030
478160-CE-2	JOHNSON & JOHNSON			1,2	1.A FE	73,963	96.9320	72,699	75,000	74,694		134			2.950	3.194	MS	725	2,213	02/19/2019	03/03/2027
478160-CK-8	JOHNSON & JOHNSON			1,2	1.A FE	149,429	95.4030	143,105	150,000	149,814		58			2.900	2.986	JJ	2,006	4,350	11/13/2017	01/15/2028
46625H-RV-4	JPMORGAN CHASE & CO.			1,2	1.F FE	97,920	97.4280	97,428	100,000	99,469		290			2.950	3.316	AO	738	2,950	03/26/2019	10/01/2026
46647P-BN-5	JPMORGAN CHASE & CO.			1,2	1.E FE	71,171	66.2190	49,664	75,000	71,470		83			3.109	3.438	AO	447	2,332	03/19/2021	04/22/2051
46647P-BP-0	JPMORGAN CHASE & CO.			1,2	1.G FE	201,238	89.1900	178,380	200,000	200,725		(123)			2.956	2.925	MN	788	5,912	05/07/2020	05/13/2031
46647P-CC-8	JPMORGAN CHASE & CO.			1,2	1.F FE	125,095	85.4510	111,086	130,000	126,353		446			2.580	3.059	AO	643	3,354	02/07/2022	04/22/2032
48133D-L2-4	JPMORGAN CHASE FINANCIAL COMPANY LLC				1.D FE	460,307	105.1850	420,740	400,000	435,357		(14,945)			0.500	(2.907)	JD	89	2,000	04/18/2024	06/15/2027
49446R-AS-8	KIMCO REALTY OP LLC			1,2	2.A FE	99,637	97.8260	97,826	100,000	99,906		39			3.800	3.918	AO	950	3,800	03/22/2017	04/01/2027
53944Y-AX-1	LLOYDS BANKING GROUP PLC		D	2	1.G FE	250,000	99.6420	249,105	250,000	250,000					5.679	5.836	JJ	6,941	7,099	01/02/2024	01/05/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
548661-DM-6	LOWE'S COMPANIES INC.			1,2	2.A FE	69,343	97.4100	73,058	75,000	73,940		789			2.500	3.689	AO	396	1,875	08/06/2018	04/15/2026
571748-BG-6	MARSH & MCLENNAN COMPANIES INC.			1,2	1.G FE	163,221	98.1420	147,213	150,000	156,065		(1,423)			4.375	3.347	MS	1,932	6,563	09/26/2019	03/15/2029
579780-AR-8	MCCORMICK & COMPANY INCORPORATED			1,2	2.B FE	249,340	95.7020	239,256	250,000	249,850		133			0.900	0.958	FA	850	2,250	02/08/2021	02/15/2026
58933Y-AX-3	MERCK & CO. INC.			1,2	1.E FE	189,931	94.9080	166,089	175,000	181,846		(1,642)			3.400	2.386	MS	1,884	5,950	10/30/2019	03/07/2029
55303J-AB-2	MGP INGREDIENTS INC.			2	2.C	269,429	92.1670	225,808	245,000	259,114		(7,227)			1.875	(1.130)	MN	587	4,172	10/11/2024	11/15/2041
594918-BT-0	MICROSOFT CORPORATION			1,2	1.A FE	142,498	79.6960	99,619	125,000	140,121		(510)			3.700	2.975	FA	1,837	4,625	12/05/2019	08/08/2046
594918-BY-9	MICROSOFT CORPORATION			1,2	1.A FE	379,702	97.8740	362,133	370,000	372,621		(1,394)			3.300	2.946	FA	4,918	12,210	07/15/2019	02/06/2027
55306N-AA-2	MKS INSTRUMENTS INC.				3.A	289,293	96.8980	285,850	295,000	285,839	(3,701)	247			1.250	1.620	JD	307	1,997	10/22/2024	06/01/2030
61744Y-AP-3	MORGAN STANLEY			1,2	1.G FE	79,922	96.3790	72,285	75,000	77,610		(808)			3.772	2.624	JJ	1,234	2,829	01/25/2022	01/24/2029
61746B-EF-9	MORGAN STANLEY			1	1.G FE	108,861	98.0700	98,070	100,000	102,777		(1,307)			3.625	2.266	JJ	1,621	3,625	02/20/2020	01/20/2027
61747Y-EY-7	MORGAN STANLEY			1,2	1.E FE	161,637	105.7050	158,557	150,000	159,821		(990)			6.342	5.460	AO	1,929	9,513	02/15/2023	10/18/2033
61747Y-FD-2	MORGAN STANLEY			1,2	1.E FE	177,133	100.2940	175,515	175,000	177,088		(45)			5.164	4.889	AO	1,782		12/03/2024	04/20/2029
61772B-AB-9	MORGAN STANLEY			1,2	1.E FE	185,764	95.8600	191,720	200,000	193,842		2,521			1.593	3.008	MN	504	3,186	03/22/2022	05/04/2027
61775M-L3-8	MORGAN STANLEY FINANCE LLC				1.E FE	208,180	125.4080	250,816	200,000	205,254		(2,802)			2.500	1.069	MN	764	4,514	12/06/2023	11/06/2026
61775M-VX-1	MORGAN STANLEY FINANCE LLC				1.E FE	113,025	125.4080	137,949	110,000	111,898		(1,005)			2.500	1.565	MN	420	2,750	11/03/2023	11/06/2026
628530-BK-2	MYLAN INC.			1,2	2.C FE	110,943	97.9960	97,996	100,000	104,523		(1,401)			4.550	3.038	AO	961	4,550	02/10/2020	04/15/2028
637432-NS-0	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	49,889	95.3530	47,677	50,000	49,950		11			3.700	3.796	MS	545	1,850	01/28/2019	03/15/2029
780097-BA-8	NATWEST GROUP PLC		D		1.G FE	261,700	99.7250	249,313	250,000	252,405		(1,822)			4.800	4.099	AO	2,867	12,000	05/30/2019	04/05/2026
665859-AU-8	NORTHERN TRUST CORPORATION			2	1.E FE	74,930	93.5480	70,161	75,000	74,967		7			3.150	3.211	MN	381	2,363	04/30/2019	05/03/2029
67021C-AN-7	NSTAR ELECTRIC COMPANY			1,2	1.G FE	99,995	93.6290	93,629	100,000	99,996					3.250	3.304	MN	415	3,250	05/14/2019	05/15/2029
67059N-AH-1	NUTANIX INC.				3.B	143,120	120.5010	156,651	130,000	140,881		(2,240)			0.250	(2.640)	AO	81	163	08/02/2024	10/01/2027
67066G-AN-4	NVIDIA CORPORATION			1,2	1.D FE	212,652	84.9600	191,159	225,000	216,156		1,239			2.000	2.698	JD	200	4,500	02/07/2022	06/15/2031
67103H-AF-4	O'REILLY AUTOMOTIVE INC.			1,2	2.A FE	76,298	97.0250	72,769	75,000	75,433		(169)			3.600	3.408	MS	900	2,700	06/18/2019	09/01/2027
68213N-AE-9	OMNICELL INC.				3.C Z	60,000	104.8040	62,882	60,000	60,000					1.000	1.004	JD	65		11/20/2024	12/01/2029
68389X-BV-6	ORACLE CORPORATION			1,2	2.B FE	167,303	90.2870	135,430	150,000	159,750		(1,858)			2.950	1.610	AO	1,106	4,425	10/28/2020	04/01/2030
70202L-AC-6	PARSONS CORPORATION				2.C FE	365,686	117.4140	399,208	340,000	362,689		(2,997)			2.625	1.027	MS	2,975	4,114	11/18/2024	03/01/2029
70450Y-AJ-2	PAYPAL HOLDINGS INC.			1,2	1.G FE	184,853	67.8280	118,700	175,000	184,037		(242)			3.250	3.001	JD	474	5,688	06/15/2021	06/01/2050
713448-DN-5	PEPSICO INC.			1,2	1.E FE	118,439	96.5970	120,746	125,000	123,329		907			2.375	3.205	AO	701	2,969	03/12/2019	10/06/2026
713448-DY-1	PEPSICO INC.			1,2	1.E FE	95,754	96.2430	96,243	100,000	98,568		480			3.000	3.603	AO	633	3,000	07/26/2018	10/15/2027
717081-ET-6	PFIZER INC.			1,2	1.F FE	76,470	95.3900	71,543	75,000	75,657		(153)			3.450	3.266	MS	762	2,588	04/05/2019	03/15/2029
69331C-AL-2	PG&E CORPORATION				3.B Z	150,823	108.6480	162,972	150,000	151,116		(335)			4.250	4.061	JD	531	6,322	12/10/2024	12/01/2027
69352P-AS-2	PPL CAPITAL FUNDING INC.				2.A FE	432,477	103.9110	446,817	430,000	432,562		(761)			2.875	2.719	MS	3,640	12,363	02/26/2024	03/15/2028
YV5575-74-6	QIAGEN N.V.		D		2.B Z	199,839	102.0000	204,000	200,000	199,839					2.500	2.544	MS	1,561		10/23/2024	09/10/2031
747525-AU-7	QUALCOMM INCORPORATED			1,2	1.F FE	126,461	97.0820	121,353	125,000	125,365		(163)			3.250	3.157	MN	463	4,063	07/17/2017	05/20/2027
754730-AH-2	RAYMOND JAMES FINANCIAL INC.			1,2	1.G FE	114,302	72.3920	83,251	115,000	114,352		14			3.750	3.856	AO	1,078	4,313	03/18/2021	04/01/2051
756109-AV-6	REALTY INCOME CORPORATION			1,2	1.G FE	74,924	99.7110	74,783	75,000	74,996		12			3.875	3.968	AO	614	2,906	09/07/2018	04/15/2025
756109-BG-8	REALTY INCOME CORPORATION			1,2	1.G FE	78,926	98.1130	73,585	75,000	76,868		(750)			3.950	2.905	FA	1,119	2,963	03/08/2022	08/15/2027
759916-AD-1	REPLIGEN CORPORATION				3.B Z	245,937	102.1420	240,034	235,000	239,996	(8,033)	(2,369)			1.000	(0.387)	JD	104	2,466	12/16/2024	12/15/2028
760759-BH-2	REPUBLIC SERVICES INC.			1,2	2.A FE	248,580	97.9780	244,944	250,000	248,858		98			5.000	5.193	JD	556	12,604	12/07/2023	12/15/2033
761713-BA-3	REYNOLDS AMERICAN INC.			1,2	2.A FE	136,210	99.4840	124,355	125,000	132,848		(584)			5.700	5.035	FA	2,692	7,125	06/05/2018	08/15/2035
780082-AD-5	ROYAL BANK OF CANADA		A		1.G FE	80,069	99.8770	74,908	75,000	75,716		(642)			4.650	3.813	JJ	1,492	3,488	05/04/2017	01/27/2026
78016H-ZW-3	ROYAL BANK OF CANADA		A	1	1.E FE	89,816	98.8030	88,923	90,000	89,937		121			5.150	5.295	FA	1,931	2,472	01/10/2024	02/01/2034
75513E-CH-2	RTX CORPORATION			1,2	2.A FE	102,933	97.4130	97,413	100,000	101,257		(616)			3.500	2.880	MS	1,031	3,500	03/17/2022	03/15/2027
78409V-AS-3	S&P GLOBAL INC.			1,2	1.G FE	29,854	82.7820	24,835	30,000	29,916		14			1.250	1.310	FA	142	375	08/10/2020	08/15/2030
803607-AD-2	SAREPTA THERAPEUTICS INC.				3.A IF	25,697	110.3200	27,580	25,000	25,666		(30)			1.250	0.263	MS	92		11/18/2024	09/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
822905-AF-2	SHELL FINANCE US INC.			1,2	1.D FE	148,748	89.2160	133,824	150,000	148,802		53			2.375	2.583	MN	534	3,425	10/08/2024	11/07/2029
822905-AG-0	SHELL FINANCE US INC.			1,2	1.D FE	134,758	67.2920	84,114	125,000	134,695		(62)			3.250	2.855	AO	959	148	10/08/2024	04/06/2050
828807-DC-8	SIMON PROPERTY GROUP L.P.			1,2	1.G FE	124,161	97.0600	121,325	125,000	124,767		90			3.375	3.515	JD	188	4,219	07/07/2017	06/15/2027
828807-DM-6	SIMON PROPERTY GROUP L.P.			1,2	1.G FE	100,167	85.1160	85,116	100,000	100,110		(17)			2.200	2.204	FA	917	2,200	01/19/2021	02/01/2031
833445-AC-3	SNOWFLAKE INC.				3.B Z	161,298	118.0040	188,806	160,000	161,229		(69)			0.000	(0.160)	N/A			09/26/2024	10/01/2029
845743-BW-2	SOUTHWESTERN PUBLIC SERVICE COMPANY			1,2	1.G FE	124,338	89.3080	111,635	125,000	124,363		10			5.150	5.321	JD	536	6,438	05/23/2022	06/01/2052
84921R-AB-6	SPOTIFY USA INC.				3.A	138,765	106.6690	138,670	130,000	138,502		(263)			0.000	(5.119)	N/A			12/18/2024	03/15/2026
855244-BA-6	STARBUCKS CORPORATION			1,2	2.A FE	273,158	68.9490	189,611	275,000	273,329		39			3.500	3.599	MN	1,230	9,625	05/04/2020	11/15/2050
857477-BD-4	STATE STREET CORPORATION			2	1.D FE	160,895	97.1830	145,774	150,000	154,846		(1,139)			4.141	3.317	JD	483	6,212	04/09/2019	12/03/2029
88162G-AB-9	TETRA TECH INC.				1.F FE	251,071	117.1230	245,958	210,000	249,863		(1,208)			2.250	(2.697)	FA	1,785	281	12/17/2024	08/15/2028
882508-BF-0	TEXAS INSTRUMENTS INCORPORATED			1,2	1.E FE	37,278	85.7160	25,715	30,000	35,832		(360)			3.875	2.254	MS	342	1,163	10/28/2020	03/15/2039
882508-BL-7	TEXAS INSTRUMENTS INCORPORATED			1,2	1.E FE	235,400	83.6590	209,149	250,000	239,413		1,427			1.900	2.622	MS	1,399	4,750	02/14/2022	09/15/2031
808513-BS-3	THE CHARLES SCHWAB CORPORATION			1,2	1.F FE	350,876	85.2460	298,360	350,000	350,583		(88)			2.300	2.297	MN	1,073	8,050	05/27/2021	05/13/2031
191216-DP-2	THE COCA-COLA COMPANY			1	1.E FE	310,806	84.9780	254,935	300,000	307,551		(999)			2.250	1.884	JJ	3,300	6,750	08/31/2021	01/05/2032
38141G-WV-2	THE GOLDMAN SACHS GROUP INC.			1,2	2.A FE	337,001	96.1040	336,363	350,000	337,343		342			3.814	4.868	AO	2,521		11/15/2024	04/23/2029
38145G-AH-3	THE GOLDMAN SACHS GROUP INC.			1,2	2.A FE	331,138	97.7620	317,725	325,000	325,649		(1,107)			3.500	3.202	MN	1,422	11,375	08/14/2019	11/16/2026
427866-BG-2	THE HERSHEY COMPANY			1,2	1.F FE	64,786	59.7580	38,843	65,000	64,809		5			2.650	2.702	JD	144	1,723	05/27/2020	06/01/2050
437076-BT-8	THE HOME DEPOT INC.			1,2	1.F FE	198,939	95.7820	201,142	210,000	206,434		1,237			2.800	3.518	MS	1,748	5,880	08/16/2018	09/14/2027
693475-BR-5	THE PNC FINANCIAL SERVICES GROUP INC.			2	1.G FE	203,788	101.1840	202,368	200,000	203,664		(124)			5.582	5.130	JD	589	5,582	11/15/2024	06/12/2029
693475-BY-0	THE PNC FINANCIAL SERVICES GROUP INC.			1,2	1.G FE	500,000	100.2510	501,257	500,000	500,000					5.102	5.195	JJ	11,196		07/18/2024	07/23/2027
842587-DP-9	THE SOUTHERN COMPANY				2.A FE	168,534	105.2200	168,352	160,000	165,860		(2,674)			3.875	0.041	JD	276	3,100	07/24/2024	12/15/2025
89417E-AQ-2	THE TRAVELERS COMPANIES INC.			1,2	1.F FE	163,731	58.7420	96,925	165,000	163,871		31			2.550	2.620	AO	748	4,208	04/23/2020	04/27/2050
89236T-GY-5	TOYOTA MOTOR CREDIT CORPORATION			1	1.E FE	299,976	92.6490	254,785	275,000	290,201		(2,697)			3.375	2.284	AO	2,320	9,281	04/05/2021	04/01/2030
89352H-AW-9	TRANSCANADA PIPELINES LIMITED		A	1,2	2.B FE	99,074	97.6830	97,683	100,000	99,643		96			4.250	4.460	MN	543	4,250	05/16/2018	05/15/2028
89788K-AA-4	TRUIST BANK			2	1.G FE	245,735	85.4150	213,538	250,000	247,408		462			2.250	2.493	MS	1,719	5,625	04/05/2021	03/11/2030
89788M-AL-6	TRUIST FINANCIAL CORPORATION			1,2	1.G FE	398,076	99.3870	397,546	400,000	398,138		62			4.873	5.145	JJ	8,392		11/15/2024	01/26/2029
902252-AB-1	TYLER TECHNOLOGIES INC.				2.B Z	60,000	121.3960	72,838	60,000	60,000					0.250	0.250	MS	44	150	03/24/2022	03/15/2026
902494-BC-6	TYSON FOODS INCORPORATED			1,2	2.B FE	149,750	96.9660	145,449	150,000	149,931		27			3.550	3.634	JD	429	5,325	05/23/2017	06/02/2027
91159H-HW-3	U.S. BANCORP			2	1.G FE	129,690	91.2640	114,079	125,000	127,237		(482)			3.000	2.596	JJ	1,573	3,750	08/14/2019	07/30/2029
90353T-AJ-9	UBER TECHNOLOGIES INC.				2.B	73,844	100.9770	70,684	70,000	73,407		(437)			0.000	(4.851)	N/A			11/18/2024	12/15/2025
90353T-AM-2	UBER TECHNOLOGIES INC.				2.B FE	100,781	109.7450	98,771	90,000	100,599		(182)			0.875	(1.989)	JD	66		12/11/2024	12/01/2028
22541L-AE-3	UBS GROUP INC.			1	1.E FE	129,363	111.1060	111,106	100,000	117,883		(1,962)			7.125	4.439	JJ	3,285	7,125	06/06/2018	07/15/2032
907818-DZ-8	UNION PACIFIC CORPORATION			1,2	1.G FE	147,782	79.3470	119,021	150,000	148,129		58			4.150	4.333	JJ	2,870	6,225	05/24/2018	01/15/2045
922280-AC-6	VARONIS SYSTEMS INC.				3.C IF	239,979	93.6970	210,818	225,000	210,818	(28,570)	(593)			1.000	(0.333)	MS	694		11/27/2024	09/15/2029
92277G-AZ-0	VENTAS REALTY LIMITED PARTNERSHIP				2.A FE	365,656	114.0510	416,286	365,000	365,601		(403)			3.750	3.700	JD	1,141	13,688	06/13/2024	06/01/2026
927804-GB-4	VIRGINIA ELECTRIC AND POWER COMPANY			1,2	1.F FE	77,072	92.2930	69,220	75,000	75,994		(217)			2.875	2.581	JJ	994	2,156	09/26/2019	07/15/2029
931142-EE-9	WALMART INC.			1,2	1.C FE	233,641	97.9190	220,317	225,000	228,377		(978)			3.700	3.265	JD	116	8,325	03/26/2019	06/26/2028
94974B-GP-9	WELLS FARGO & COMPANY				2.A FE	51,644	99.1540	49,577	50,000	50,170		(222)			3.550	3.137	MS	454	1,775	09/12/2017	09/29/2025
95000U-2D-4	WELLS FARGO & COMPANY			1,2	2.A FE	108,065	96.5520	96,552	100,000	103,603		(875)			4.150	3.197	JJ	1,810	4,150	07/15/2019	01/24/2029
95000U-2F-9	WELLS FARGO & COMPANY			1,2	1.E FE	77,223	97.4680	73,101	75,000	75,534		(353)			3.196	2.736	JD	93	2,397	11/05/2019	06/17/2027
95000U-2N-2	WELLS FARGO & COMPANY			1,2	2.A FE	50,000	99.0850	49,542	50,000	50,000					2.188	2.212	AO	185	1,094	04/23/2020	04/30/2026
95000U-3E-1	WELLS FARGO & COMPANY			1,2	1.E FE	356,528	101.4970	355,238	350,000	356,321		(206)			5.574	5.149	JJ	8,454		11/15/2024	07/25/2029
95041A-AD-0	WELLTOWER OP LLC				2.A FE	276,976	113.7570	278,705	245,000	274,906		(2,070)			3.125	0.413	JJ	3,615		09/10/2024	07/15/2029
961214-EL-3	WESTPAC BANKING CORPORATION		D		1.D FE	127,935	90.2360	112,795	125,000	126,575		(290)			2.650	2.413	JJ	1,518	3,313	02/04/2020	01/16/2030

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
983919-AK-7	XILINX INC.			1,2	1.G FE	149,947	88.1180	132,166	150,000	149,972		4			2.375	2.406	JD	297	3,553	05/12/2020	06/01/2030
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						32,530,460	XXX	30,329,858	31,685,000	32,231,373	(41,647)	(89,597)			XXX	XXX	XXX	262,526	810,789	XXX	XXX
172973-4C-0	CMSI 058 1A5 FIX			4	1.A FM	16,162	94.2290	15,947	16,924	16,496		17			5.500	6.325	MON	78	931	12/21/2005	11/25/2035
12667F-RY-3	CWALT 0422CB 1A1 SR SEQ FIX			4	1.A FM	8,348	100.5850	8,431	8,382	8,357		3			6.000	6.336	MON	42	503	03/28/2006	10/25/2034
23242M-AD-3	CWHET 06S3 A4 SR SEQ FIX			4	1.A FM	2,523	215.5440	12,556	5,825	5,695		1			7.018	26.199	MON	34	553	06/16/2006	01/25/2029
75970N-AM-9	RHELT 052 AF5 SR SEQ FIX			4	1.A FM	200,000	100.0950	200,190	200,000	200,000					5.701	5.344	MON	950	11,402	06/03/2005	08/25/2035
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						227,033	XXX	237,124	231,131	230,548		21			XXX	XXX	XXX	1,104	13,389	XXX	XXX
06542B-BW-6	BANK 21BN32 B SUB SEQ FIX			4	1.A	257,485	81.8660	204,665	250,000	254,859		(717)			2.960	2.653	MON	617	7,400	03/16/2021	04/17/2054
08163G-AU-4	BMARK 21B28 A5 SR FIX			4	1.A	360,499	83.1200	290,922	350,000	357,129		(1,020)			2.224	1.909	MON	649	7,783	08/03/2021	08/17/2054
08163J-AC-8	BMARK 21B29 A3 SR FIX			4	1.A	77,250	90.5080	67,881	75,000	76,218		(323)			2.284	1.837	MON	143	1,713	09/17/2021	09/17/2054
08163K-BG-5	BMARK 21B30 A5 SR FIX			4	1.A	175,097	84.7860	144,137	170,000	173,592		(486)			2.576	2.265	MON	365	4,379	10/29/2021	11/17/2054
08163M-AB-3	BMARK 21B31 A2 SR FIX			4	1.A	128,745	94.4530	118,066	125,000	126,453		(772)			2.588	1.961	MON	270	3,235	12/08/2021	12/17/2054
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						999,076	XXX	825,671	970,000	988,251		(3,318)			XXX	XXX	XXX	2,044	24,510	XXX	XXX
03066J-AD-5	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST			4	1.A FE	480,000	98.7760	493,880	500,000	493,521		13,521			1.170	5.884	MON	211	3,413	05/16/2024	08/18/2027
096919-AD-7	BMW VEHICLE OWNER TRUST 2024-A			4	1.A FE	124,981	100.8860	126,107	125,000	124,981					5.180	5.276	MON	108	3,489	06/04/2024	02/26/2029
14318X-AE-5	CARMAX AUTO OWNER TRUST 2023-4			4	1.C FE	515,625	104.1070	520,536	500,000	513,186		(2,439)			6.390	5.456	MON	1,420	15,975	06/21/2024	05/15/2029
380149-AD-6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA			4	1.A FE	116,471	98.9660	121,493	122,762	121,966		2,027			0.820	2.540	MON	42	1,007	05/26/2022	10/16/2026
80285U-AF-8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2			4	1.A FE	490,742	99.5190	497,595	500,000	494,305		3,563			4.490	5.824	MON	998	13,096	05/22/2024	08/15/2029
80287L-AD-1	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2			4	1.C FE	399,948	101.3200	405,281	400,000	399,948					5.550	5.653	MON	987	10,792	06/11/2024	09/17/2029
92348K-AH-6	VERIZON MASTER TRUST			4	1.A FE	129,969	99.8350	129,785	130,000	129,999		12			1.530	1.558	MON	61	1,989	01/19/2022	07/20/2028
92867U-AB-8	VOLKSWAGEN AUTO LEASE TRUST 2023-A			4	1.A FE	107,146	100.1520	107,401	107,238	107,210		64			5.870	6.267	MON	192	3,147	06/24/2024	01/20/2026
98163L-AD-2	WORLD OMNI AUTO RECEIVABLES TRUST 2021-B			4	1.A FE	164,637	98.4440	172,277	175,000	172,998		3,170			0.690	2.587	MON	53	1,208	05/31/2022	06/15/2027
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						2,529,519	XXX	2,574,355	2,560,000	2,558,114		19,918			XXX	XXX	XXX	4,072	54,116	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						36,286,088	XXX	33,967,008	35,446,131	36,008,286	(41,647)	(72,976)			XXX	XXX	XXX	269,746	902,804	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						45,966,949	XXX	42,041,517	44,395,000	45,145,113	(41,647)	(174,196)			XXX	XXX	XXX	411,842	1,209,054	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						16,118,806	XXX	14,174,911	16,132,101	16,129,077		2,197			XXX	XXX	XXX	45,463	463,996	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,864,254	XXX	1,589,761	1,810,000	1,837,328		(4,591)			XXX	XXX	XXX	4,494	52,722	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						2,529,519	XXX	2,574,355	2,560,000	2,558,114		19,918			XXX	XXX	XXX	4,072	54,116	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						66,479,528	XXX	60,380,544	64,897,101	65,669,632	(41,647)	(156,672)			XXX	XXX	XXX	465,871	1,779,888	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:
1A	1A ...$ ....24,480,520 1B ..$ ....2,442,386 1C ..$ ....4,487,859 1D ..$ ....3,792,463 1E ..$ ....5,849,556 1F ..$ ....4,034,270 1G ..$ 7,931,444

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 24,480,520	1B ..$ 2,442,386	1C ..$ 4,487,859	1D ..$ 3,792,463	1E ..$ 5,849,556	1F ..$ 4,034,270	1G ..$ 7,931,444
1B	2A ...$ 5,545,774	2B ..$ 3,793,577	2C ..$ 1,392,399				
1C	3A ...$ 686,711	3B ..$ 961,855	3C ..$ 270,818				
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
00170F-20-9	AMG CAPITAL TRUST II			9,000.000	50.00	0.000	472,794	55.157	496,415	476,910	5,794	23,175			(1,536)		(1,536)		2.C FE	09/30/2022
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							472,794	XXX	496,415	476,910	5,794	23,175			(1,536)		(1,536)		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							472,794	XXX	496,415	476,910	5,794	23,175			(1,536)		(1,536)		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							472,794	XXX	496,415	476,910	5,794	23,175			(1,536)		(1,536)		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 ..$ 472,794				
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		
CUSIP Identification	Description	Code	Foreign	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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
31337#-10-5	FEDERAL HOME LOAN BANK CINCINNATI OH	RF		1,168.000	116,800	100.000	116,800	116,800		11,239						05/11/2020	
427098-11-6	HERCULES INC-CW29			50.000	328	6.565	328					(762)		(762)		12/31/2021	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					117,128	XXX	117,128	116,800		11,239		(762)		(762)		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					117,128	XXX	117,128	116,800		11,239		(762)		(762)		XXX	XXX
315911-75-0	FIDELITY 500 INDEX FUND			10,735.431	2,192,068	204.190	2,192,068	346,279		27,300		415,461		415,461		11/02/2018	
316066-10-9	FIDELITY CAPITAL APPRECIATION FUND			1,866.152	78,696	42.170	78,696	73,689		12,389		1,095		1,095		12/31/2024	
316390-48-3	FIDELITY ENTERPRISE TECHNOLOGY SERVICES			1,980.261	119,548	60.370	119,548	117,515		19,304		(3,393)		(3,393)		12/31/2024	
315911-74-3	FIDELITY EXTENDED MARKET INDEX FD			7,212.764	655,496	90.880	655,496	155,357		3,173		92,468		92,468		11/02/2018	
316390-82-2	FIDELITY SELECT SOFTWARE AND IT SVCS PTF			10,912.986	299,343	27.430	299,343	217,233		29,846		(3,132)		(3,132)		12/31/2024	
922908-71-0	VANGUARD 500 INDEX FUND			3,730.554	2,024,795	542.760	2,024,796	411,329		24,984		382,860		382,860		12/31/2024	
922908-69-4	VANGUARD EXTENDED MARKET INDEX FUND			5,144.157	741,170	144.080	741,170	105,906		8,103		99,797		99,797		03/11/2008	
922908-66-0	VANGUARD GROWTH INDEX FUND			1,186.722	250,659	211.220	250,659	115,493		1,056		53,892		53,892		12/31/2024	
922031-86-9	VANGUARD INFLATION-PROTECTED SECURITIES			7,410.795	85,002	11.470	85,002	88,998		2,938		(2,078)		(2,078)		12/31/2024	
921909-30-5	VANGUARD LIFESTRATEGY CONSERVATIVE GROWT			3,683.592	75,293	20.440	75,293	71,994		4,912		(518)		(518)		12/31/2024	
921909-40-4	VANGUARD LIFESTRATEGY MODERATE GROWTH FU			3,392.990	106,302	31.330	106,302	71,826		7,183		2,753		2,753		12/31/2024	
922031-10-9	VANGUARD LONG-TERM INVESTMENT-GRADE FUND			1,897.318	14,287	7.530	14,287	19,031	59	664		(1,098)		(1,098)		12/31/2024	
921909-10-7	VANGUARD STAR FUND			6,717.351	184,593	27.480	184,593	173,969		11,434		3,913		3,913		12/31/2024	
92202E-40-9	VANGUARD TARGET RETIREMENT 2025 FUND			15,630.432	292,133	18.690	292,133	306,425		20,724		(6,043)		(6,043)		12/31/2024	
92202E-88-8	VANGUARD TARGET RETIREMENT 2030 FUND			14,205.327	538,098	37.880	538,098	470,622		18,867		32,997		32,997		12/31/2024	
92202E-10-2	VANGUARD TARGET RETIREMENT INCOME FUND			5,874.572	76,957	13.100	76,957	74,934		4,343		461		461		12/31/2024	
922908-72-8	VANGUARD TOTAL STOCK MARKET INDEX FUND			1,014.938	143,137	141.030	143,137	106,633		1,788		25,459		25,459		12/31/2024	
921910-10-5	VANGUARD US GROWTH FUND			462.566	33,041	71.430	33,041	22,928		1,453		5,575		5,575		12/31/2024	
921910-60-0	VANGUARD US GROWTH FUND-ADM			446.571	82,633	185.040	82,633	85,115		3,713		14,735		14,735		12/31/2024	
921935-10-2	VANGUARD WELLINGTON FUND			294.332	12,606	42.830	12,606	12,408		1,242		383		383		12/31/2024	
921935-20-1	VANGUARD WELLINGTON FUND			1,934.824	143,081	73.950	143,080	133,913		14,200		4,327		4,327		12/31/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					8,148,938	XXX	8,148,938	3,181,597	59	219,616		1,119,914		1,119,914		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					8,148,938	XXX	8,148,938	3,181,597	59	219,616		1,119,914		1,119,914		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
464287-16-8	ISHARES SELECT DIVIDEND ETF			16,743.000	2,198,188	131.290	2,198,188	1,065,018		80,266		235,574		235,574		07/14/2008	
921946-40-6	VANGUARD HIGH DIVIDEND YIELD INDEX FUND			21,108.000	2,693,171	127.590	2,693,171	1,064,790		73,760		336,883		336,883		07/14/2008	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					4,891,359	XXX	4,891,359	2,129,808		154,026		572,457		572,457		XXX	XXX
33585@-10-2	FIRST OHIO FINANCIAL CORP			6,164.000	26,637	4.321	26,637	19,381				(31)		(31)		09/29/2006	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					26,637	XXX	26,637	19,381				(31)		(31)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					26,637	XXX	26,637	19,381				(31)		(31)		XXX	XXX
5989999999 - Total Common Stocks					13,184,062	XXX	13,184,062	5,447,586	59	384,881		1,691,578		1,691,578		XXX	XXX
5999999999 - Total Preferred and Common Stocks					13,656,856	XXX	13,680,477	5,924,496	5,853	408,056		1,691,578		1,690,042		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 ..$				

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-HX-2	US TREASURY		11/26/2024	CITIGROUP GLOBAL MARKETS		502,051	500,000	5,318
91282C-LC-3	US TREASURY		08/29/2024	CITIGROUP GLOBAL MARKETS		253,291	250,000	815
91282C-LR-0	US TREASURY		11/22/2024	VARIOUS		942,799	950,000	2,467
0109999999. Subtotal - Bonds - U.S. Governments						1,698,141	1,700,000	8,600
3137HB-P7-3	FH K162 A2 FIX		02/07/2024	MORGAN STANLEY		145,655	140,000	280
3140QQ-QY-4	FNCL CB4970 5.500 10/01/52		05/16/2024	TORONTO DOMINION - US		457,000	459,513	1,334
3140QS-3Y-5	FNCL CB7114 5.500 09/01/53		05/17/2024	CITIGROUP GLOBAL MARKETS		471,803	476,568	1,456
3140XM-JY-3	FNCL FS5678 5.500 12/01/52		05/16/2024	WELLS FARGO SECURITIES LLC		466,615	469,698	1,363
31418F-ED-5	FNCL MA5531 5.500 11/01/54		10/30/2024	INTERNATIONAL FCSTONE PARTNERS		744,258	750,000	3,438
3132E0-SD-5	FNCL SD4116 4.500 12/01/52		05/16/2024	J.P. MORGAN		455,901	481,003	1,142
3132DW-ET-6	FNCL SD8246 5.000 09/01/52		05/16/2024	WELLS FARGO SECURITIES LLC		429,521	441,223	1,164
409327-LM-3	HAMPTON ROADS SANITATION DISTRICT VIRGIN		05/22/2024	PIPER JAFFREY & CO		273,276	325,000	2,564
576004-HE-8	THE COMMONWEALTH OF MASSACHUSETTS		05/22/2024	STIFEL NICOLAUS & CO		312,270	325,000	4,389
0909999999. Subtotal - Bonds - U.S. Special Revenues						3,756,299	3,868,005	17,130
007973-AD-2	ADVANCED ENERGY INDUSTRIES INC.		09/09/2024	J.P. MORGAN		25,027	25,000	304
00774M-BJ-3	AERCAP IRELAND CAPITAL DESIGNATED ACTIVI	D	06/21/2024	CITADEL SECURITIES		297,894	300,000	6,928
00971T-AN-1	AKAMAI TECHNOLOGIES INC.		10/23/2024	BANK AMERICA		107,335	105,000	222
03040W-BB-0	AMERICAN WATER CAPITAL CORP.		01/17/2024	J.P. MORGAN		4,951	5,000	17
03040W-BE-4	AMERICAN WATER CAPITAL CORP.		08/20/2024	TRUIST SECURITIES, INC.		10,128	10,000	66
03066J-AD-5	AMERICREDIT AUTOMOBILE RECEIVABLES TRUST		05/16/2024	WELLS FARGO SECURITIES LLC		480,000	500,000	33
06744E-DH-7	BARCLAYS BANK PLC	D	02/02/2024	BARCLAYS AMERICAN		290,000	290,000	
096919-AD-7	BMW VEHICLE OWNER TRUST 2024-A		06/04/2024	J.P. MORGAN		124,981	125,000	
09709U-V7-0	BOFA FINANCE LLC		08/06/2024	BANK AMERICA		88,444	80,000	96
14318X-AE-5	CARMAX AUTO OWNER TRUST 2023-4		06/21/2024	J.P. MORGAN		515,625	500,000	799
172967-PG-0	CITIGROUP INC.		02/06/2024	CITIGROUP GLOBAL MARKETS		275,000	275,000	
23804L-AC-7	DATADOG INC.		12/19/2024	VARIOUS		39,742	40,000	
252131-AL-1	DEXCOM INC.		04/29/2024	VARIOUS		84,980	85,000	100
25389J-AX-4	DIGITAL REALTY TRUST L.P.		12/13/2024	VARIOUS		302,464	290,000	341
26441C-BY-0	DUKE ENERGY CORPORATION		10/29/2024	BANK AMERICA		84,383	80,000	138
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC		01/02/2024	MITSUBISHI UFJ SECURITIES USA		249,263	250,000	
30034W-AC-0	EVERGY INC.		05/28/2024	VARIOUS		142,061	140,000	3,004
37940X-AT-9	GLOBAL PAYMENTS INC.		10/21/2024	VARIOUS		409,647	405,000	165
405024-AC-4	HAEMONETICS CORPORATION		09/09/2024	CITIGROUP GLOBAL MARKETS		202,393	210,000	957
465741-AP-1	ITRON INC.		10/21/2024	VARIOUS		198,422	195,000	513
472145-AG-6	JAZZ INVESTMENTS I LIMITED	D	09/19/2024	VARIOUS		289,033	280,000	260
48133D-L2-4	JPMORGAN CHASE FINANCIAL COMPANY LLC		04/18/2024	VARIOUS		83,599	80,000	135
53944Y-AX-1	LLOYDS BANKING GROUP PLC	D	01/02/2024	LLOYDS SECURITIES - US		250,000	250,000	
55303J-AB-2	MGP INGREDIENTS INC.		10/11/2024	VARIOUS		56,853	55,000	272
55306N-AA-2	MKS INSTRUMENTS INC.		10/22/2024	VARIOUS		289,293	295,000	1,363
61747Y-FD-2	MORGAN STANLEY		12/03/2024	CITADEL SECURITIES		177,133	175,000	1,105
67059N-AH-1	NUTANIX INC.		08/02/2024	VARIOUS		154,510	140,000	79
68213N-AE-9	OMNICELL INC.		11/20/2024	J.P. MORGAN		60,000	60,000	
70202L-AC-6	PARSONS CORPORATION		11/18/2024	VARIOUS		365,686	340,000	816
69331C-AK-4	PG&E CORPORATION		01/17/2024	J.P. MORGAN		51,001	50,000	266
YV5575-74-6	QIAGEN N.V.	D	10/23/2024	JEFFERIES & CO		199,839	200,000	622
759916-AC-3	REPLIGEN CORPORATION		04/30/2024	VARIOUS		250,398	235,000	818
78016H-ZW-3	ROYAL BANK OF CANADA	A	01/10/2024	RBC CAPITAL MARKETS SECURITIES		89,816	90,000	
80285U-AF-8	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		05/22/2024	MITSUBISHI UFJ SECURITIES USA		490,742	500,000	561
80287L-AD-1	SANTANDER DRIVE AUTO RECEIVABLES TRUST 2		06/11/2024	BNP PARIBUS SECURITIES		399,948	400,000	
803607-AD-2	SAREPTA THERAPEUTICS INC.		11/18/2024	JEFFERIES & CO		25,697	25,000	55
822905-AF-2	SHELL FINANCE US INC.		10/08/2024	EXCHANGE OFFER		148,748	150,000	1,494
822905-AG-0	SHELL FINANCE US INC.		10/08/2024	EXCHANGE OFFER		134,758	125,000	23
833445-AC-3	SNOWFLAKE INC.		09/26/2024	VARIOUS		181,298	180,000	
84921R-AB-6	SPOTIFY USA INC.		12/18/2024	BANK AMERICA		138,765	130,000	
88162G-AB-9	TETRA TECH INC.		12/17/2024	VARIOUS		278,432	210,000	1,408
38141G-WV-2	THE GOLDMAN SACHS GROUP INC.		11/15/2024	GOLDMAN SACHS		337,001	350,000	927

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
693475-BR-5	THE PNC FINANCIAL SERVICES GROUP INC.		11/15/2024	US BANCORP INVESTMENTS INC		203,788	200,000	4,838
693475-BY-0	THE PNC FINANCIAL SERVICES GROUP INC.		07/18/2024	PNC CAPITAL MARKETS		500,000	500,000	
842587-DP-9	THE SOUTHERN COMPANY		07/24/2024	J.P. MORGAN		168,534	160,000	689
89788M-AL-6	TRUIST FINANCIAL CORPORATION		11/15/2024	KEYBANC CAPITAL MARKETS		398,076	400,000	6,064
90353T-AJ-9	UBER TECHNOLOGIES INC.		11/18/2024	JEFFERIES & CO		94,942	90,000	
90353T-AM-2	UBER TECHNOLOGIES INC.		12/11/2024	VARIOUS		100,781	90,000	18
922280-AC-6	VARONIS SYSTEMS INC.		11/27/2024	VARIOUS		239,979	225,000	287
92277G-AY-3	VENTAS REALTY LIMITED PARTNERSHIP		01/11/2024	BANK AMERICA		26,004	25,000	117
92867U-AB-8	VOLKSWAGEN AUTO LEASE TRUST 2023-A		06/24/2024	J.P. MORGAN		275,098	275,335	224
95000U-3E-1	WELLS FARGO & COMPANY		11/15/2024	MORGAN STANLEY		356,528	350,000	6,124
95041A-AD-0	WELLTOWER OP LLC		09/10/2024	VARIOUS		276,976	245,000	1,202
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						11,025,996	10,790,335	43,450
2509999997. Total - Bonds - Part 3						16,480,436	16,358,340	69,180
2509999998. Total - Bonds - Part 5						583,963	565,000	1,567
2509999999. Total - Bonds						17,064,399	16,923,340	70,747
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
316066-10-9	FIDELITY CAPITAL APPRECIATION FUND		12/31/2024	VARIOUS	623.254	28,270		
316390-48-3	FIDELITY ENTERPRISE TECHNOLOGY SERVICES		12/31/2024	VARIOUS	356.223	21,699		
316390-82-2	FIDELITY SELECT SOFTWARE AND IT SVCS PTF		12/31/2024	DIVIDEND REINVESTMENT	1,122.037	31,560		
922908-71-0	VANGUARD 500 INDEX FUND		12/31/2024	VARIOUS	10.169	5,003		
922908-66-0	VANGUARD GROWTH INDEX FUND		12/31/2024	VARIOUS	252.808	47,342		
922031-86-9	VANGUARD INFLATION-PROTECTED SECURITIES		12/31/2024	VARIOUS	4,183.268	49,221		
921909-30-5	VANGUARD LIFESTRATEGY CONSERVATIVE GROWT		12/31/2024	VARIOUS	912.237	19,358		
921909-40-4	VANGUARD LIFESTRATEGY MODERATE GROWTH FU		12/31/2024	DIVIDEND REINVESTMENT	228.249	7,183		
922031-10-9	VANGUARD LONG-TERM INVESTMENT-GRADE FUND		12/31/2024	DIVIDEND REINVESTMENT	123.891	967		
921909-10-7	VANGUARD STAR FUND		12/31/2024	DIVIDEND REINVESTMENT	413.998	11,434		
92202E-40-9	VANGUARD TARGET RETIREMENT 2025 FUND		12/31/2024	VARIOUS	8,510.198	167,306		
92202E-88-8	VANGUARD TARGET RETIREMENT 2030 FUND		12/31/2024	DIVIDEND REINVESTMENT	497.027	18,867		
92202E-10-2	VANGUARD TARGET RETIREMENT INCOME FUND		12/31/2024	DIVIDEND REINVESTMENT	328.608	4,343		
922908-72-8	VANGUARD TOTAL STOCK MARKET INDEX FUND		12/31/2024	VARIOUS	38.601	4,921		
921910-10-5	VANGUARD US GROWTH FUND		12/31/2024	VARIOUS	109.096	7,449		
921910-60-0	VANGUARD US GROWTH FUND-ADM		12/31/2024	VARIOUS	76.777	13,654		
921935-10-2	VANGUARD WELLINGTON FUND		12/31/2024	DIVIDEND REINVESTMENT	28.751	1,242		
921935-20-1	VANGUARD WELLINGTON FUND		12/31/2024	DIVIDEND REINVESTMENT	190.445	14,201		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						454,020	XXX	
5989999997. Total - Common Stocks - Part 3						454,020	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						454,020	XXX	
5999999999. Total - Preferred and Common Stocks						454,020	XXX	
6009999999 - Totals						17,518,419	XXX	70,747

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
36179S-LS-4	G2SF MA3937 3.500 09/20/46		12/01/2024	PAY DOWN		1,903	1,903	1,908	1,908		(5)		(5)		1,903				37	09/20/2046
36179S-2P-1	G2SF MA4382 3.500 04/20/47		12/01/2024	PAY DOWN		2,523	2,523	2,523	2,523						2,523				48	04/20/2047
36179T-AK-1	G2SF MA4510 3.500 06/20/47		12/01/2024	PAY DOWN		1,934	1,934	1,943	1,943		(9)		(9)		1,934				37	06/20/2047
36179T-G3-3	G2SF MA4718 3.000 09/20/47		12/01/2024	PAY DOWN		3,203	3,203	3,115	3,115		88		88		3,203				53	09/20/2047
36179T-JY-2	G2SF MA4779 4.000 10/20/47		12/01/2024	PAY DOWN		2,187	2,187	2,245	2,245		(58)		(58)		2,187				48	10/20/2047
36179T-NR-2	G2SF MA4900 3.500 12/20/47		12/01/2024	PAY DOWN		1,836	1,836	1,848	1,848		(12)		(12)		1,836				34	12/20/2047
36179T-SF-3	G2SF MA5018 3.000 02/20/48		12/01/2024	PAY DOWN		2,111	2,111	2,063	2,063		49		49		2,111				34	02/20/2048
36179T-V4-4	G2SF MA5135 3.000 04/20/48		12/01/2024	PAY DOWN		1,621	1,621	1,577	1,577		43		43		1,621				27	04/20/2048
36179T-XU-4	G2SF MA5191 3.500 05/20/48		12/01/2024	PAY DOWN		1,009	1,009	1,009	1,009						1,009				20	05/20/2048
3622A2-BN-1	GNJP 783645 3.500 07/15/27		12/01/2024	PAY DOWN		5,683	5,683	5,995	5,789		(106)		(106)		5,683				104	07/15/2027
36296R-3Q-8	GNSF 699307 6.000 10/15/38		12/01/2024	PAY DOWN		214	214	215	215		(1)		(1)		214				6	10/15/2038
91282C-JJ-1	US TREASURY		01/02/2024	MORGAN STANLEY		261,406	250,000	257,393	257,349		(2)		(2)		257,347		4,059	4,059	1,514	11/15/2033
0109999999. Subtotal - Bonds - U.S. Governments						285,630	274,224	281,834	281,584		(13)		(13)		281,571		4,059	4,059	1,962	XXX
13063C-R4-4	STATE OF CALIFORNIA		05/15/2024	MARKETAXESS		255,625	250,000	322,278	263,914		(3,075)		(3,075)		260,839		(5,214)	(5,214)	8,889	09/01/2025
246381-LY-1	STATE OF DELAWARE		05/15/2024	MARKETAXESS		81,101	81,000	93,708	82,048		(779)		(779)		81,269		(168)	(168)	3,555	07/01/2027
917542-QR-6	STATE OF UTAH		07/01/2024	PAYDOWN		30,000	30,000	30,000	30,000						30,000				1,366	07/01/2024
57582R-DM-5	THE COMMONWEALTH OF MASSACHUSETTS		05/01/2024	MATURITY		250,000	250,000	300,275	250,000						250,000				6,250	05/01/2024
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						616,726	611,000	746,261	625,962		(3,854)		(3,854)		622,108		(5,382)	(5,382)	20,060	XXX
164231-KQ-4	CHEROKEE COUNTY SCHOOL SYSTEM		08/01/2024	CALLED AT 100		44,000	44,000	44,000	44,000						44,000				2,583	08/01/2028
079365-2T-8	CITY OF BELLEVUE WASHINGTON		05/15/2024	J.P. MORGAN		304,497	300,000	375,948	311,260		(2,923)		(2,923)		308,337		(3,840)	(3,840)	6,917	12/01/2025
64966L-5B-3	CITY OF NEW YORK		05/15/2024	J.P. MORGAN		255,023	250,000	315,143	261,823		(2,746)		(2,746)		259,077		(4,054)	(4,054)	9,931	08/01/2025
718814-Q2-5	CITY OF PHOENIX		05/15/2024	WELLS FARGO SECURITIES LLC		170,094	170,000	203,822	172,394		(1,780)		(1,780)		170,614		(521)	(521)	7,461	07/01/2024
180848-QQ-9	COUNTY OF CLARK		05/15/2024	J.P. MORGAN		257,863	250,000	320,768	267,477		(2,735)		(2,735)		264,741		(6,879)	(6,879)	6,806	11/01/2026
517840-6Q-2	LAS VEGAS VALLEY WATER DISTRICT		05/15/2024	J.P. MORGAN		253,678	250,000	315,440	260,740		(2,793)		(2,793)		257,946		(4,269)	(4,269)	5,764	06/01/2027
54589T-CE-0	LOUDOUN COUNTY VIRGINIA		05/15/2024	SUMRIDGE PARTNERS		302,280	300,000	367,449	306,887		(2,778)		(2,778)		304,109		(1,829)	(1,829)	6,917	12/01/2027
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,587,435	1,564,000	1,942,570	1,624,581		(15,755)		(15,755)		1,608,824		(21,392)	(21,392)	46,379	XXX
040654-WZ-4	ARIZONA STATE TRANSPORTATION BOARD		05/15/2024	SUMRIDGE PARTNERS		155,085	150,000	174,954	160,362		(1,508)		(1,508)		158,854		(3,769)	(3,769)	6,583	07/01/2030
914301-5Z-5	BOARD OF REGENTS OF THE UNIVERSITY OF HO		05/15/2024	MARKETAXESS		250,893	250,000	290,983	255,517		(1,816)		(1,816)		253,701		(2,808)	(2,808)	7,556	02/15/2025
988516-BP-4	CITY OF YUMA MUNICIPAL PROPERTY CORPORAT		05/15/2024	SUMRIDGE PARTNERS		253,390	250,000	306,203	259,741		(2,385)		(2,385)		257,356		(3,966)	(3,966)	10,972	07/01/2027
927793-YT-0	COMMONWEALTH TRANSPORTATION BOARD		05/15/2024	SUMRIDGE PARTNERS		258,610	250,000	325,760	268,787		(2,896)		(2,896)		265,891		(7,281)	(7,281)	6,319	05/15/2026
181000-PB-0	COUNTY OF CLARK		07/01/2024	MATURITY		250,000	250,000	313,630	254,213		(4,213)		(4,213)		250,000				12,500	07/01/2024
59334D-HX-5	DADE COUNTY FLORIDA		05/15/2024	J.P. MORGAN		251,155	250,000	315,860	256,117		(3,026)		(3,026)		253,091		(1,936)	(1,936)	7,847	10/01/2024
29270C-K3-8	ENERGY NORTHWEST		05/15/2024	J.P. MORGAN		253,953	250,000	307,455	259,892		(2,423)		(2,423)		257,469		(3,516)	(3,516)	10,972	07/01/2026
31294N-S2-6	FGCI E04137 2.500 11/01/27		12/01/2024	PAY DOWN		14,047	14,047	14,688	14,231		(184)		(184)		14,047				185	11/01/2027
3128MF-KV-9	FGCI G16408 2.500 01/01/33		12/01/2024	PAY DOWN		5,533	5,533	5,412	5,448		85		85		5,533				73	01/01/2033
3128MM-KR-3	FGCI G18303 4.500 03/01/24		03/01/2024	PAY DOWN		75	75	77	75						75				1	03/01/2024
3128MM-XF-5	FGCI G18677 3.000 02/01/33		12/01/2024	PAY DOWN		3,409	3,409	3,409	3,409						3,409				55	02/01/2033
31307V-J2-3	FGCI J38381 3.000 01/01/33		12/01/2024	PAY DOWN		2,492	2,492	2,481	2,483		10		10		2,492				40	01/01/2033
31297F-JD-6	FGLMC A27460 6.000 10/01/34		12/01/2024	PAY DOWN		477	477	494	487		(10)		(10)		477				5	10/01/2034
3128K2-C7-2	FGLMC A41894 5.000 01/01/36		12/01/2024	PAY DOWN		410	410	396	399		11		11		410				12	01/01/2036
3128K5-WP-3	FGLMC A45154 6.000 05/01/35		12/01/2024	PAY DOWN		601	601	617	611		(10)		(10)		601				18	05/01/2035
3128MJ-Z8-6	FGLMC G08766 3.500 06/01/47		12/01/2024	PAY DOWN		3,801	3,801	3,929	3,929		(128)		(128)		3,801				73	06/01/2047
3132XC-R7-2	FGLMC G67710 3.500 03/01/48		12/01/2024	PAY DOWN		6,385	6,385	6,324	6,324		61		61		6,385				122	03/01/2048
3132GG-CG-8	FGLMC Q02771 4.000 08/01/41		12/01/2024	PAY DOWN		2,021	2,021	2,100	2,094		(73)		(73)		2,021				44	08/01/2041
3132XT-6L-7	FGLMC Q51774 3.500 10/01/47		12/01/2024	PAY DOWN		2,520	2,520	2,521	2,521		(2)		(2)		2,520				47	10/01/2047
3128P8-FG-1	FGTW C91967 3.000 12/01/37		12/01/2024	PAY DOWN		3,508	3,508	3,444	3,447		61		61		3,508				54	12/01/2037
3137AT-GC-0	FH 4091G TH PAC1 FIX		12/01/2024	PAY DOWN		10,310	10,310	10,587	10,396		(86)		(86)		10,310				108	05/15/2041
3137AS-VD-3	FH 4094J KA PAC1 FIX		12/01/2024	PAY DOWN		11,414	11,414	11,523	11,459		(44)		(44)		11,414				107	08/15/2041

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					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3137AT-6B-3	FH 4098D HA PAC FIX		12/01/2024	PAY DOWN		8,019	8,019	8,119	8,049		(30)		(30)		8,019				85	05/15/2041
3137AU-L2-3	FH 4102K CH PAC1 FIX		12/01/2024	PAY DOWN		13,533	13,533	13,842	13,588		(55)		(55)		13,533				154	11/15/2040
3137AY-YA-3	FH 4170E PE PAC1 FIX		12/01/2024	PAY DOWN		7,247	7,247	7,417	7,326		(79)		(79)		7,247				84	01/15/2033
3136A8-V6-4	FN 12113F PB PAC FIX		12/01/2024	PAY DOWN		7,906	7,906	8,074	7,938		(33)		(33)		7,906				90	10/25/2040
3136AA-MP-7	FN 12139C MC PAC FIX		12/01/2024	PAY DOWN		8,660	8,660	8,852	8,733		(73)		(73)		8,660				100	05/25/2042
3136AB-LF-8	FN 12148C KB PAC ACCDIRECT FIX		12/01/2024	PAY DOWN		6,806	6,806	6,950	6,864		(59)		(59)		6,806				71	03/25/2042
3136A6-TP-9	FN 1263B HB PAC ACCDIRECT FIX		12/01/2024	PAY DOWN		2,691	2,691	2,741	2,705		(14)		(14)		2,691				32	08/25/2041
31416Y-BX-5	FNCI AB2753 3.500 04/01/26		12/01/2024	PAY DOWN		4,884	4,884	4,897	4,884						4,884				86	04/01/2026
31417V-PZ-0	FNCI AC8539 4.000 PD DOWN		12/01/2024	PAY DOWN		482	482	494	483		(1)		(1)		482				9	12/01/2024
31419A-2T-3	FNCI AE0785 3.000 01/01/26		12/01/2024	PAY DOWN		3,823	3,823	3,838	3,824						3,823				58	01/01/2026
3140XC-2A-5	FNCI FM8868 2.000 10/01/36		12/01/2024	PAY DOWN		10,723	10,723	11,094	11,033		(310)		(310)		10,723				114	10/01/2036
31418D-JJ-2	FNCI MA3864 2.500 12/01/34		12/01/2024	PAY DOWN		23,766	23,766	24,003	23,981		(216)		(216)		23,766				324	12/01/2034
31418D-KK-7	FNCI MA3897 3.000 01/01/35		12/01/2024	PAY DOWN		4,976	4,976	5,114	5,105		(128)		(128)		4,976				83	01/01/2035
31418D-4C-3	FNCI MA4418 2.000 09/01/36		12/01/2024	PAY DOWN		13,172	13,172	13,651	13,562		(390)		(390)		13,172				143	09/01/2036
3133GA-AJ-5	FNCI QN3609 2.000 09/01/35		12/01/2024	PAY DOWN		19,120	19,120	20,064	19,884		(763)		(763)		19,120				204	09/01/2035
3132D6-A9-1	FNCI SB8132 2.000 12/01/36		12/01/2024	PAY DOWN		46,814	46,814	47,948	47,761		(947)		(947)		46,814				509	12/01/2036
31371N-CJ-2	FNCL 256673 5.500 04/01/37		12/01/2024	PAY DOWN		304	304	306	306		(1)		(1)		304				8	04/01/2037
31402C-VZ-2	FNCL 725232 5.000 03/01/34		12/01/2024	PAY DOWN		767	767	748	755		12		12		767				21	03/01/2034
31402D-MP-2	FNCL 725866 4.500 09/01/34		12/01/2024	PAY DOWN		1,114	1,114	1,082	1,093		21		21		1,114				26	09/01/2034
31403C-6L-0	FNCL 745275 5.000 02/01/36		12/01/2024	PAY DOWN		582	582	581	581		1		1		582				15	02/01/2036
31403J-SA-5	FNCL 750313 5.500 11/01/33		12/01/2024	PAY DOWN		154	154	156	155		(1)		(1)		154				5	11/01/2033
31405J-H4-9	FNCL 790551 5.500 09/01/34		12/01/2024	PAY DOWN		591	591	600	596		(4)		(4)		591				18	09/01/2034
31405S-KJ-2	FNCL 797797 6.000 04/01/35		12/01/2024	PAY DOWN		404	404	416	414		(10)		(10)		404				12	04/01/2035
31409X-NT-2	FNCL 881602 6.500 02/01/36		12/01/2024	PAY DOWN		1,663	1,663	1,688	1,679		(16)		(16)		1,663				62	02/01/2036
31416R-FA-6	FNCL AA7360 4.500 01/01/34		12/01/2024	PAY DOWN		1,701	1,701	1,692	1,694		7		7		1,701				52	01/01/2034
31416R-HJ-5	FNCL AA7432 4.500 06/01/39		12/01/2024	PAY DOWN		2,382	2,382	2,376	2,377		5		5		2,382				67	06/01/2039
31417A-VT-3	FNCL AB4225 3.500 01/01/42		12/01/2024	PAY DOWN		8,446	8,446	8,896	8,874		(427)		(427)		8,446				163	01/01/2042
3138ER-YP-9	FNCL AL9717 4.000 01/01/47		12/01/2024	PAY DOWN		2,950	2,950	3,110	3,110		(161)		(161)		2,950				71	01/01/2047
3138WJ-K5-6	FNCL AS8415 3.000 11/01/46		12/01/2024	PAY DOWN		2,011	2,011	2,013	2,013		(2)		(2)		2,011				36	11/01/2046
3138WJ-XN-3	FNCL AS8784 3.000 02/01/47		12/01/2024	PAY DOWN		3,382	3,382	3,292	3,292		91		91		3,382				56	02/01/2047
3140EV-CA-3	FNCL BC0964 3.500 06/01/46		12/01/2024	PAY DOWN		9,801	9,801	9,975	9,975		(175)		(175)		9,801				151	06/01/2046
3140F0-JJ-4	FNCL BC4764 3.000 10/01/46		12/01/2024	PAY DOWN		7,693	7,693	7,463	7,463		230		230		7,693				125	10/01/2046
3140FP-C9-8	FNCL BE3695 3.500 06/01/47		12/01/2024	PAY DOWN		3,044	3,044	3,009	3,009		36		36		3,044				64	06/01/2047
3140FU-ZA-9	FNCL BE8836 3.000 03/01/47		12/01/2024	PAY DOWN		1,633	1,633	1,591	1,592		42		42		1,633				31	03/01/2047
3140GS-PD-8	FNCL BH4019 4.000 09/01/47		12/01/2024	PAY DOWN		2,167	2,167	2,219	2,219		(53)		(53)		2,167				48	09/01/2047
3140H1-V2-3	FNCL BJ0632 4.000 03/01/48		12/01/2024	PAY DOWN		2,691	2,691	2,757	2,757		(66)		(66)		2,691				55	03/01/2048
3140HM-ZA-5	FNCL BK7936 4.000 11/01/48		12/01/2024	PAY DOWN		2,670	2,670	2,688	2,688		(18)		(18)		2,670				57	11/01/2048
3140J8-HZ-9	FNCL BM3847 4.000 05/01/48		12/01/2024	PAY DOWN		2,842	2,842	2,859	2,859		(17)		(17)		2,842				58	05/01/2048
3140J8-S4-6	FNCL BM4138 4.000 06/01/48		12/01/2024	PAY DOWN		8,163	8,163	8,305	8,305		(142)		(142)		8,163				143	06/01/2048
3140J9-KN-0	FNCL BM4800 4.000 10/01/48		12/01/2024	PAY DOWN		5,532	5,532	5,630	5,630		(97)		(97)		5,532				127	10/01/2048
3140J9-SN-2	FNCL BM5024 3.000 11/01/48		12/01/2024	PAY DOWN		5,347	5,347	5,318	5,318		29		29		5,347				88	11/01/2048
3140JM-5B-4	FNCL BN5341 4.500 03/01/49		12/01/2024	PAY DOWN		1,194	1,194	1,253	1,253		(58)		(58)		1,194				36	03/01/2049
3140JQ-RY-1	FNCL BN7702 3.500 08/01/49		12/01/2024	PAY DOWN		5,302	5,302	5,455	5,455		(153)		(153)		5,302				103	08/01/2049
3140JW-QR-4	FNCL BO2263 3.500 10/01/49		12/01/2024	PAY DOWN		3,502	3,502	3,611	3,611		(109)		(109)		3,502				63	10/01/2049
3140JX-RN-0	FNCL BO3192 3.000 10/01/49		12/01/2024	PAY DOWN		5,442	5,442	5,590	5,590		(148)		(148)		5,442				82	10/01/2049
3140KG-R5-4	FNCL BP8607 2.500 06/01/50		12/01/2024	PAY DOWN		13,092	13,092	13,671	13,577		(484)		(484)		13,092				193	06/01/2050
3140KY-CT-9	FNCL BR0981 2.500 05/01/51		12/01/2024	PAY DOWN		21,520	21,520	22,337	22,241		(721)		(721)		21,520				307	05/01/2051
3140L0-PW-1	FNCL BR2236 2.500 08/01/51		12/01/2024	PAY DOWN		15,935	15,935	16,580	16,501		(565)		(565)		15,935				241	08/01/2051
3140L6-WM-2	FNCL BR7851 2.500 05/01/51		12/01/2024	PAY DOWN		21,512	21,512	22,306	22,198		(687)		(687)		21,512				318	05/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
3140LN-HS-9	FNCL BT0240 2.000 09/01/51		12/01/2024	PAY DOWN		13,140	13,140	13,301	13,282		(142)		(142)		13,140				147	09/01/2051
3140LY-GB-3	FNCL BT9193 2.000 11/01/51		12/01/2024	PAY DOWN		13,365	13,365	13,336	13,339		26		26		13,365				140	11/01/2051
3140N4-PK-7	FNCL BX0425 5.500 11/01/52		12/01/2024	PAY DOWN		27,249	27,249	27,836	27,811		(562)		(562)		27,249				877	11/01/2052
3140Q9-HW-6	FNCL CA2044 4.500 07/01/48		12/01/2024	PAY DOWN		6,462	6,462	6,698	6,698		(236)		(236)		6,462				163	07/01/2048
3140Q9-XM-0	FNCL CA2483 4.500 10/01/48		12/01/2024	PAY DOWN		1,282	1,282	1,335	1,335		(52)		(52)		1,282				33	10/01/2048
3140QA-SP-6	FNCL CA3225 4.500 03/01/49		12/01/2024	PAY DOWN		1,065	1,065	1,122	1,122		(57)		(57)		1,065				33	03/01/2049
3140QF-7C-7	FNCL CA8090 1.500 12/01/50		12/01/2024	PAY DOWN		19,182	19,182	19,332	19,306		(124)		(124)		19,182				169	12/01/2050
3140QK-NN-4	FNCL CB0396 2.500 05/01/51		12/01/2024	PAY DOWN		9,830	9,830	9,065	9,110		719		719		9,830				136	05/01/2051
3140QM-B2-9	FNCL CB1856 2.000 10/01/51		12/01/2024	PAY DOWN		9,441	9,441	9,473	9,469		(27)		(27)		9,441				95	10/01/2051
3140QQ-QY-4	FNCL CB4970 5.500 10/01/52		12/01/2024	PAY DOWN		21,567	21,567	21,449			118		118		21,567				460	10/01/2052
3140QR-J8-7	FNCL CB5686 5.000 02/01/53		12/01/2024	PAY DOWN		36,115	36,115	35,776	35,792		323		323		36,115				1,081	02/01/2053
3140QS-3Y-5	FNCL CB7114 5.500 09/01/53		12/01/2024	PAY DOWN		20,585	20,585	20,379			206		206		20,585				418	09/01/2053
3140X5-CM-3	FNCL FM1875 4.000 01/01/49		12/01/2024	PAY DOWN		1,257	1,257	1,315	1,315		(57)		(57)		1,257				25	01/01/2049
3140X5-R6-2	FNCL FM2308 4.000 07/01/49		12/01/2024	PAY DOWN		623	623	651	651		(28)		(28)		623				14	07/01/2049
3140X6-SW-2	FNCL FM3232 3.500 04/01/48		12/01/2024	PAY DOWN		5,335	5,335	5,652	5,652		(317)		(317)		5,335				93	04/01/2048
3140X6-ZY-0	FNCL FM3458 3.000 01/01/50		12/01/2024	PAY DOWN		8,522	8,522	9,007	9,007		(485)		(485)		8,522				143	01/01/2050
3140X6-2N-0	FNCL FM3480 2.500 06/01/50		12/01/2024	PAY DOWN		10,150	10,150	10,577	10,540		(390)		(390)		10,150				129	06/01/2050
3140X8-P9-2	FNCL FM4947 2.000 12/01/50		12/01/2024	PAY DOWN		12,296	12,296	12,777	12,714		(418)		(418)		12,296				144	12/01/2050
3140X8-3J-4	FNCL FM5300 1.500 12/01/50		12/01/2024	PAY DOWN		36,353	36,353	36,705	36,648		(295)		(295)		36,353				326	12/01/2050
3140XA-QS-4	FNCL FM6764 2.500 03/01/51		12/01/2024	PAY DOWN		13,578	13,578	14,184	14,114		(536)		(536)		13,578				211	03/01/2051
3140XA-Z4-7	FNCL FM7062 2.500 01/01/51		12/01/2024	PAY DOWN		17,329	17,329	18,009	17,988		(659)		(659)		17,329				239	01/01/2051
3140XA-2H-4	FNCL FM7075 4.000 07/01/49		12/01/2024	PAY DOWN		26,165	26,165	28,274	28,274		(2,110)		(2,110)		26,165				565	07/01/2049
3140XM-JY-3	FNCL FS5678 5.500 12/01/52		12/01/2024	PAY DOWN		32,975	32,975	32,759			216		216		32,975				702	12/01/2052
31418C-FD-1	FNCL MA2863 3.000 01/01/47		12/01/2024	PAY DOWN		4,554	4,554	4,419	4,419		135		135		4,554				74	01/01/2047
31418C-MX-9	FNCL MA3073 4.500 07/01/47		12/01/2024	PAY DOWN		635	635	684	684		(49)		(49)		635				16	07/01/2047
31418C-ZJ-6	FNCL MA3444 4.500 08/01/48		12/01/2024	PAY DOWN		2,079	2,079	2,191	2,191		(111)		(111)		2,079				52	08/01/2048
31418C-4F-8	FNCL MA3521 4.000 11/01/48		12/01/2024	PAY DOWN		1,042	1,042	1,086	1,086		(43)		(43)		1,042				23	11/01/2048
31418C-4W-1	FNCL MA3536 4.000 12/01/48		12/01/2024	PAY DOWN		1,545	1,545	1,603	1,603		(59)		(59)		1,545				33	12/01/2048
31418D-BF-8	FNCL MA3637 3.500 04/01/49		12/01/2024	PAY DOWN		2,328	2,328	2,390	2,390		(62)		(62)		2,328				43	04/01/2049
31418D-CY-6	FNCL MA3686 3.500 06/01/49		12/01/2024	PAY DOWN		1,568	1,568	1,588	1,588		(20)		(20)		1,568				29	06/01/2049
31418D-C6-7	FNCL MA3692 3.500 07/01/49		12/01/2024	PAY DOWN		2,045	2,045	2,103	2,103		(58)		(58)		2,045				40	07/01/2049
31418D-ET-5	FNCL MA3745 3.500 08/01/49		12/01/2024	PAY DOWN		1,741	1,741	1,785	1,785		(44)		(44)		1,741				33	08/01/2049
31418D-JR-4	FNCL MA3871 3.000 12/01/49		12/01/2024	PAY DOWN		3,401	3,401	3,443	3,443		(42)		(42)		3,401				57	12/01/2049
31418D-KT-8	FNCL MA3905 3.000 01/01/50		12/01/2024	PAY DOWN		1,870	1,870	1,897	1,897		(27)		(27)		1,870				30	01/01/2050
31418E-B9-0	FNCL MA4563 2.500 03/01/52		12/01/2024	PAY DOWN		6,067	6,067	5,481	5,519		548		548		6,067				86	03/01/2052
31418E-GG-9	FNCL MA4698 3.000 08/01/52		12/01/2024	PAY DOWN		25,500	25,500	22,221	22,403		3,097		3,097		25,500				461	08/01/2052
31418E-GH-7	FNCL MA4699 3.500 08/01/52		12/01/2024	PAY DOWN		16,393	16,393	15,771	15,815		578		578		16,393				328	08/01/2052
31418E-HK-9	FNCL MA4733 4.500 09/01/52		12/01/2024	PAY DOWN		34,622	34,622	34,566	34,570		52		52		34,622				904	09/01/2052
31418F-ED-5	FNCL MA5531 5.500 11/01/54		12/01/2024	PAY DOWN		11,061	11,061	10,977			85		85		11,061				81	11/01/2054
31334Y-GE-1	FNCL QA1997 3.000 08/01/49		12/01/2024	PAY DOWN		2,171	2,171	2,214	2,214		(43)		(43)		2,171				36	08/01/2049
31334Y-PV-3	FNCL QA2236 3.000 07/01/46		12/01/2024	PAY DOWN		5,839	5,839	6,188	6,187		(348)		(348)		5,839				85	07/01/2046
31339S-E2-7	FNCL QA2853 3.000 09/01/49		12/01/2024	PAY DOWN		2,583	2,583	2,612	2,612		(29)		(29)		2,583				43	09/01/2049
31339U-JN-1	FNCL QA3869 3.500 10/01/49		12/01/2024	PAY DOWN		3,901	3,901	4,026	4,027		(126)		(126)		3,901				77	10/01/2049
31346Y-XG-3	FNCL QA5179 2.500 12/01/49		12/01/2024	PAY DOWN		1,981	1,981	1,989	1,989		(8)		(8)		1,981				27	12/01/2049
3133AK-PS-3	FNCL QC1333 2.000 05/01/51		12/01/2024	PAY DOWN		17,795	17,795	17,992	17,969		(175)		(175)		17,795				194	05/01/2051
3133KJ-2R-2	FNCL RA3484 3.000 09/01/50		12/01/2024	PAY DOWN		24,450	24,450	25,649	25,649		(1,200)		(1,200)		24,450				378	09/01/2050
3133KK-D6-3	FNCL RA3725 2.000 10/01/50		12/01/2024	PAY DOWN		14,519	14,519	14,649	14,637		(119)		(119)		14,519				151	10/01/2050
3133KK-WD-7	FNCL RA4244 1.500 12/01/50		12/01/2024	PAY DOWN		9,143	9,143	9,261	9,244		(101)		(101)		9,143				75	12/01/2050
3133KK-WT-2	FNCL RA4258 1.500 12/01/50		12/01/2024	PAY DOWN		24,651	24,651	24,887	24,853		(202)		(202)		24,651				203	12/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3133KK-Z2-8	FNCL RA4361 1.500 01/01/51		12/01/2024	PAY DOWN		15,884	15,884	16,048	16,021		(137)		(137)		15,884				135	01/01/2051
3133KL-A4-9	FNCL RA4527 2.500 02/01/51		12/01/2024	PAY DOWN		12,268	12,268	12,682	12,671		(403)		(403)		12,268				168	02/01/2051
3133KM-P7-4	FNCL RA5846 2.000 09/01/51		12/01/2024	PAY DOWN		7,249	7,249	7,374	7,357		(108)		(108)		7,249				75	09/01/2051
3133KQ-FT-8	FNCL RA8278 5.000 12/01/52		12/01/2024	PAY DOWN		15,299	15,299	15,392	15,389		(89)		(89)		15,299				464	12/01/2052
3132E0-SD-5	FNCL SD4116 4.500 12/01/52		12/01/2024	PAY DOWN		21,484	21,484	20,363			1,121		1,121		21,484				269	12/01/2052
3132DV-4V-4	FNCL SD8036 3.000 01/01/50		12/01/2024	PAY DOWN		3,282	3,282	3,320	3,320		(38)		(38)		3,282				56	01/01/2050
3132DV-4W-2	FNCL SD8037 2.500 01/01/50		12/01/2024	PAY DOWN		3,722	3,722	3,672	3,672		50		50		3,722				53	01/01/2050
3132DV-5K-7	FNCL SD8050 3.000 03/01/50		12/01/2024	PAY DOWN		4,377	4,377	4,481	4,481		(104)		(104)		4,377				73	03/01/2050
3132DW-CK-7	FNCL SD8174 3.000 10/01/51		12/01/2024	PAY DOWN		18,344	18,344	19,052	19,016		(672)		(672)		18,344				327	10/01/2051
3132DW-CP-6	FNCL SD8178 2.500 11/01/51		12/01/2024	PAY DOWN		16,273	16,273	14,836	14,920		1,353		1,353		16,273				225	11/01/2051
3132DW-CT-8	FNCL SD8182 2.000 12/01/51		12/01/2024	PAY DOWN		18,771	18,771	18,832	18,825		(55)		(55)		18,771				212	12/01/2051
3132DW-DR-1	FNCL SD8212 2.500 05/01/52		12/01/2024	PAY DOWN		5,377	5,377	4,874	4,913		464		464		5,377				75	05/01/2052
3132DW-DS-9	FNCL SD8213 3.000 05/01/52		12/01/2024	PAY DOWN		11,512	11,512	10,913	10,962		550		550		11,512				197	05/01/2052
3132DW-EC-3	FNCL SD8231 4.500 07/01/52		12/01/2024	PAY DOWN		33,093	33,093	32,802	32,820		273		273		33,093				856	07/01/2052
3132DW-ET-6	FNCL SD8246 5.000 09/01/52		12/01/2024	PAY DOWN		22,553	22,553	21,955			598		598		22,553				385	09/01/2052
3132DW-F5-7	FNCL SD8288 5.000 01/01/53		12/01/2024	PAY DOWN		23,738	23,738	23,608	23,612		126		126		23,738				662	01/01/2053
57604P-5P-5	MASSACHUSETTS CLEAN WATER TRUST		08/01/2024	CALLED AT 100		24,000	24,000	27,711	26,414		(200)		(200)		26,213		(2,213)	(2,213)	1,246	08/01/2040
59261A-DJ-3	METROPOLITAN TRANSPORTATION AUTHORITY		05/15/2024	TD SECURITIES AUTOMATED TRADIN		255,450	250,000	314,950	263,515		(2,646)		(2,646)		260,869		(5,419)	(5,419)	6,319	11/15/2025
812670-DP-9	MUSEUM DEVELOPMENT AUTHORITY OF SEATTLE		10/28/2024	CALLED AT 100		250,000	250,000	291,743	251,228		(1,228)		(1,228)		250,000				13,438	04/01/2029
650009-B4-4	NEW YORK STATE THRUWAY AUTHORITY		05/14/2024	CALLED AT 100		250,000	250,000	305,000	250,000						250,000				10,868	01/01/2025
79766D-GB-9	SAN FRANCISCO INTERNATIONAL AIRPORT CORP		05/15/2024	MARKETAXESS		155,364	150,000	190,161	159,954		(1,556)		(1,556)		158,398		(3,034)	(3,034)	4,083	05/01/2026
837152-TY-3	SOUTH CAROLINA TRANSPORTATION INFRASTRUC		05/15/2024	J.P. MORGAN		251,163	250,000	317,910	256,551		(3,242)		(3,242)		253,309		(2,146)	(2,146)	7,847	10/01/2024
83786P-CK-4	SOUTH FLORIDA WATER MANAGEMENT DISTRICT		05/15/2024	SUMRIDGE PARTNERS		205,722	200,000	247,990	211,631		(1,882)		(1,882)		209,749		(4,027)	(4,027)	6,278	10/01/2026
647310-U7-4	STATE OF NEW MEXICO		07/01/2024	MATURITY		250,000	250,000	304,188	253,346		(3,346)		(3,346)		250,000				12,500	07/01/2024
13068L-VS-1	STATE PUBLIC WORKS BOARD OF THE STATE OF		05/15/2024	MARKETAXESS		254,000	250,000	309,495	259,210		(2,544)		(2,544)		256,666		(2,666)	(2,666)	6,806	05/01/2025
13032U-B3-1	THE CALIFORNIA HEALTH FACILITIES FINANCI		05/15/2024	SUMRIDGE PARTNERS		193,750	250,000	196,368	198,001		391		391		198,392		(4,642)	(4,642)	5,667	08/15/2051
25477G-SG-1	THE DISTRICT OF COLUMBIA		05/15/2024	OPPENHEIMER & CO.		130,129	120,000	145,980	135,074		(1,125)		(1,125)		133,949		(3,820)	(3,820)	3,767	10/01/2028
982674-JL-8	UNIFIED GOVERNMENT OF WYANDOTTE COUNTY A		05/15/2024	MILLENNIUM ADVISORS		250,568	250,000	313,100	255,491		(3,058)		(3,058)		252,433		(1,865)	(1,865)	8,889	09/01/2025
91743P-DY-8	UTAH HOUSING CORPORATION		12/01/2024	PAY DOWN		37,776	37,776	39,570	39,284		(1,508)		(1,508)		37,776				575	01/21/2052
917567-AR-0	UTAH TRANSIT AUTHORITY (UTA)		05/15/2024	MARKETAXESS		330,938	325,000	394,017	336,063		(2,789)		(2,789)		333,274		(2,336)	(2,336)	6,861	06/15/2029
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,727,680	5,722,510	6,658,589	5,705,627		(50,377)		(50,377)		5,783,124		(55,444)	(55,444)	178,019	XXX
04010L-AW-3	ARES CAPITAL CORPORATION.		02/23/2024	TRUIST SECURITIES, INC.		103,485	100,000	104,734	100,768		(665)		(665)		100,102		3,383	3,383	2,261	03/01/2024
06606W-AN-4	BANKBOSTON HOME EQUITY LOAN TRUST 1998-2		02/01/2024	PAY DOWN																11/25/2028
06739G-CF-4	BARCLAYS BANK PLC	D	11/27/2024	BARCLAYS AMERICAN		474,653	385,000	384,520	385,941		(816)		(816)		385,125		89,528	89,528		02/18/2025
09709U-V7-0	BOFA FINANCE LLC		06/10/2024	J.P. MORGAN		148,686	120,000	122,140	121,545		(146)		(146)		121,399		27,286	27,286	298	05/25/2027
13469V-AA-6	CAMTEK LTD	D	05/15/2024	VARIOUS		178,195	115,000	115,652	115,526		(16)		(16)		115,510		62,685	62,685		12/01/2026
149123-CC-3	CATERPILLAR INC.		05/15/2024	MATURITY		160,000	160,000	159,973	159,999		1		1		160,000				2,720	05/15/2024
172973-4C-0	CMSI 058 1A5 FIX		12/01/2024	PAY DOWN		1,795	1,795	1,714	1,748		47		47		1,795				64	11/25/2035
12667F-RY-3	CWALT 0422CB 1A1 SR SEQ FIX		12/01/2024	PAY DOWN		1,768	1,768	1,761	1,762		6		6		1,768				51	10/25/2034
23242M-AD-3	CWHET 06S3 A4 SR SEQ FIX		12/01/2024	PAY DOWN		2,443	1,041	451	1,017		1,425		1,425		2,443				31	01/25/2029
252131-AM-9	DEXCOM INC.		09/16/2024	VARIOUS		240,054	270,000	255,672	254,623		1,234		1,234		254,623		(14,569)	(14,569)	840	05/15/2028
252131-AK-3	DEXCOM INC.		03/06/2024	MORGAN STANLEY		37,526	35,000	37,443	36,513		1,279		1,279		36,365		1,162	1,162	27	11/15/2025
036752-AC-7	ELEVANCE HEALTH INC.		12/01/2024	MATURITY		30,000	30,000	29,477	29,911		89		89		30,000				1,005	12/01/2024
29415F-AC-8	ENVISTA HOLDINGS CORPORATION		05/31/2024	JEFFERIES & CO		107,083	125,000	119,505	119,832		436		436		120,268		(13,185)	(13,185)	1,780	08/15/2028
369550-AY-4	GENERAL DYNAMICS CORPORATION		11/15/2024	MATURITY		50,000	50,000	46,815	49,525		475		475		50,000				1,188	11/15/2024
380149-AD-6	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA		12/16/2024	PAY DOWN		2,238	2,238	2,123	2,186		51		51		2,238				18	10/16/2026
404280-BZ-1	HSBC HOLDINGS PLC	C	03/11/2024	CALLED AT 100		80,000	80,000	81,187	80,052		(52)		(52)		80,000				1,521	03/11/2025
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORPORAT		02/12/2024	MATURITY		25,000	25,000	24,994	25,000						25,000				453	02/12/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 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
472145-AF-8	JAZZ INVESTMENTS I LIMITED	D	09/19/2024	VARIOUS		259,802	260,000	261,658	260,463	645	(323)		322		260,785		(983)	(983)	3,962	06/15/2026
472145-AG-6	JAZZ INVESTMENTS I LIMITED	D	11/25/2024	UBS SECURITIES		22,083	20,000	20,000							20,000		2,083	2,083	139	09/15/2030
477839-AB-0	JBT MAREL CORPORATION		11/22/2024	RBC CAPITAL MARKETS SECURITIES		14,662	15,000	15,000	15,000						15,000		(338)	(338)	39	05/15/2026
46625H-JY-7	JPMORGAN CHASE & CO.		09/10/2024	MATURITY		150,000	150,000	154,122	150,575		(575)		(575)		150,000				5,813	09/10/2024
483548-AF-0	KAMAN CORPORATION		04/16/2024	PIPER JAFFREY & CO		54,929	55,000	59,802	53,841	1,679	(455)		1,224		55,065		(137)	(137)	829	05/01/2024
57636Q-AB-0	MASTERCARD INCORPORATED.		04/01/2024	MATURITY		250,000	250,000	257,983	250,349		(349)		(349)		250,000				4,219	04/01/2024
589889-AA-2	MERIT MEDICAL SYSTEMS INC.		05/10/2024	VARIOUS		96,013	85,000	88,000	87,975		(129)		(129)		87,846		8,167	8,167	748	02/01/2029
59156R-BH-0	METLIFE INC.		04/10/2024	MATURITY		180,000	180,000	187,672	180,331		(331)		(331)		180,000				3,240	04/10/2024
61746B-DQ-6	MORGAN STANLEY		04/29/2024	MATURITY		170,000	170,000	178,177	170,584		(584)		(584)		170,000				3,294	04/29/2024
61775M-L3-8	MORGAN STANLEY FINANCE LLC		08/14/2024	MORGAN STANLEY		164,502	130,000	135,317	135,236		(1,126)		(1,126)		134,111		30,391	30,391	1,309	11/06/2026
629377-CG-5	NRG ENERGY INC.		03/05/2024	J.P. MORGAN		7,377	5,000	5,631	5,352		(45)		(45)		5,307		2,070	2,070	37	06/01/2048
67059N-AH-1	NUTANIX INC.		11/07/2024	UBS SECURITIES		13,365	10,000	11,390			(191)		(191)		11,198		2,167	2,167	15	10/01/2027
70202L-AB-8	PARSONS CORPORATION		02/22/2024	VARIOUS		153,828	90,000	98,117	95,819		(497)		(497)		95,323		58,505	58,505	118	08/15/2025
69331C-AK-4	PG&E CORPORATION		09/05/2024	CITIGROUP GLOBAL MARKETS		87,273	80,000	80,000	80,000						80,000		7,273	7,273	2,569	12/01/2027
AV5355-40-0	QIAGEN N.V.	D	10/23/2024	VARIOUS		398,400	400,000	469,586	415,549		(14,236)		(14,236)		401,312		(2,912)	(2,912)	3,739	11/13/2024
797440-BU-7	SAN DIEGO GAS & ELECTRIC COMPANY		02/09/2024	J.P. MORGAN		95,066	100,000	92,858	97,601		102		102		97,704		(2,638)	(2,638)	611	05/15/2026
822582-CD-2	SHELL INTERNATIONAL FINANCE B.V.	D	10/08/2024	EXCHANGE OFFER		148,748	150,000	147,683	148,572		176		176		148,748				1,781	11/07/2029
822582-CH-3	SHELL INTERNATIONAL FINANCE B.V.	D	10/08/2024	EXCHANGE OFFER		134,758	125,000	135,578	134,962		(205)		(205)		134,758				4,063	04/06/2050
82489T-AA-2	SHOCKWAVE MEDICAL INC.		04/11/2024	VARIOUS		315,917	250,000	240,880	240,077	1,012	502		1,514		241,591		74,326	74,326	1,641	08/15/2028
833445-AC-3	SNOWFLAKE INC.		12/04/2024	WELLS FARGO SECURITIES LLC		27,057	20,000	20,000							20,000		7,057	7,057		10/01/2029
844741-BG-2	SOUTHWEST AIRLINES CO.		04/09/2024	J.P. MORGAN		367,656	365,000	426,324	393,356		(5,935)		(5,935)		387,421		(19,765)	(19,765)	2,028	05/01/2025
784730-AB-9	SSR MINING INC.		10/24/2024	VARIOUS		332,000	350,000	380,148	371,897		(8,498)		(8,498)		363,399		(31,399)	(31,399)	9,033	04/01/2039
88162G-AB-9	TETRA TECH INC.		08/22/2024	J.P. MORGAN		32,938	25,000	27,361	32,938		(197)		(197)		27,164		5,774	5,774	23	08/15/2028
38141G-VM-3	THE GOLDMAN SACHS GROUP INC.		03/03/2024	MATURITY		125,000	125,000	131,401	125,248		(248)		(248)		125,000				2,500	03/03/2024
596278-AB-7	THE MIDDLEBY CORPORATION		11/06/2024	VARIOUS		188,365	160,000	186,341	174,247		(7,056)		(7,056)		167,191		21,174	21,174	1,808	09/01/2025
89114Q-CB-2	THE TORONTO-DOMINION BANK		03/11/2024	MATURITY		50,000	50,000	50,547	50,023		(23)		(23)		50,000				813	03/11/2024
637138-AC-2	TRUIST FINANCIAL CORPORATION		09/30/2024	MATURITY		75,000	75,000	75,000	75,000						75,000				3,188	09/30/2024
90353T-AJ-9	UBER TECHNOLOGIES INC.		12/11/2024	J.P. MORGAN		20,335	20,000	21,098			(67)		(67)		21,031		(697)	(697)		12/15/2025
22546Q-AP-2	UBS AG NEW YORK (ELEVEN MADISON AVENUE)		09/09/2024	MATURITY		250,000	250,000	256,190	250,857		(857)		(857)		250,000				9,063	09/09/2024
92343V-EN-0	VERIZON COMMUNICATIONS INC.		11/26/2024	REPURCHASE		74,793	75,000	75,950	75,196		(157)		(157)		75,039		(246)	(246)	3,242	02/15/2025
92867U-AB-8	VOLKSWAGEN AUTO LEASE TRUST 2023-A		12/20/2024	PAY DOWN		168,097	168,097	167,952			144		144		168,097				3,036	01/20/2026
94974B-GA-2	WELLS FARGO & COMPANY		09/09/2024	MATURITY		50,000	50,000	48,454	49,794		206		206		50,000				1,650	09/09/2024
95041A-AB-4	WELLTOWER OP LLC		09/10/2024	VARIOUS		477,499	365,000	366,400	366,233		(186)		(186)		366,047		111,452	111,452	7,673	05/15/2028
98149G-AB-6	WORLD KINECT CORPORATION.		09/13/2024	JEFFERIES & CO		57,963	50,000	50,000	50,000						50,000		7,963	7,963	1,987	07/01/2028
960413-AW-2	WESTLAKE CORPORATION		02/06/2024	SUMRIDGE PARTNERS		31,511	35,000	34,856	34,902		1		1		34,903		(3,392)	(3,392)	171	06/15/2030
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,687,863	6,209,939	6,445,637	6,057,925	3,336	(37,791)		(34,455)		6,255,676		432,185	432,185	96,638	XXX
2509999997. Total - Bonds - Part 4						14,905,334	14,381,673	16,074,891	14,295,679	3,336	(107,790)		(104,454)		14,551,303		354,026	354,026	343,058	XXX
2509999998. Total - Bonds - Part 5						585,638	565,000	583,963			(5,262)		(5,262)		578,701		6,937	6,937	4,227	XXX
2509999999. Total - Bonds						15,490,972	14,946,673	16,658,854	14,295,679	3,336	(113,052)		(109,716)		15,130,004		360,963	360,963	347,285	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
31337#-10-5	FEDERAL HOME LOAN BANK CINCINNATI OH		05/14/2024	E TRADE SECURITIES	102.000	10,200		10,200	10,200						10,200				265	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						10,200	XXX	10,200	10,200						10,200				265	XXX
316390-82-2	FIDELITY SELECT SOFTWARE AND IT SVCS PTF		08/30/2024	E TRADE SECURITIES	3,022.181	80,692		34,735	83,624	(48,888)			(48,888)		34,735		45,957	45,957	1,714	
922908-71-0	VANGUARD 500 INDEX FUND		08/30/2024	E TRADE SECURITIES	157.110	80,469		28,098	69,127	(41,029)			(41,029)		28,098		52,371	52,371	523	
922908-66-0	VANGUARD GROWTH INDEX FUND		08/30/2024	E TRADE SECURITIES	79.772	15,296		3,892	12,764	(8,871)			(8,871)		3,892		11,404	11,404	38	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
922031-86-9	VANGUARD INFLATION-PROTECTED SECURITIES		01/02/2024	E TRADE SECURITIES	420.213	4,921		5,394	4,929	465			465		5,394		(474)	(474)		
922031-10-9	VANGUARD LONG-TERM INVESTMENT-GRADE FUND		08/30/2024	E TRADE SECURITIES	1,126.212	9,043		11,566	9,156	2,410			2,410		11,566		(2,523)	(2,523)	303	
921909-10-7	VANGUARD STAR FUND		01/02/2024	E TRADE SECURITIES	1,575.838	41,996		28,268	42,311	(14,043)			(14,043)		28,268		13,728	13,728		
92202E-40-9	VANGUARD TARGET RETIREMENT 2025 FUND		01/02/2024	E TRADE SECURITIES	2,470.625	45,114		46,448	45,410	1,038			1,038		46,448		(1,334)	(1,334)		
92202E-88-8	VANGUARD TARGET RETIREMENT 2030 FUND		08/30/2024	E TRADE SECURITIES	250.853	9,670		7,420	8,898	(1,478)			(1,478)		7,420		2,250	2,250		
92202E-10-2	VANGUARD TARGET RETIREMENT INCOME FUND		01/02/2024	E TRADE SECURITIES	1,386.646	17,957		17,667	18,040	(374)			(374)		17,667		291	291		
922908-72-8	VANGUARD TOTAL STOCK MARKET INDEX FUND		01/02/2024	E TRADE SECURITIES	565.528	64,900		60,279	65,313	(5,033)			(5,033)		60,279		4,621	4,621		
921935-10-2	VANGUARD WELLINGTON FUND		01/02/2024	E TRADE SECURITIES	132.797	5,461		5,471	5,491	(20)			(20)		5,471		(11)	(11)		
921935-20-1	VANGUARD WELLINGTON FUND		01/02/2024	E TRADE SECURITIES	627.850	44,577		48,606	44,828	3,778			3,778		48,606		(4,029)	(4,029)		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						420,096	XXX	297,844	409,891	(112,045)			(112,045)		297,844		122,251	122,251	2,578	XXX
5989999997. Total - Common Stocks - Part 4						430,296	XXX	308,044	420,091	(112,045)			(112,045)		308,044		122,251	122,251	2,843	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						430,296	XXX	308,044	420,091	(112,045)			(112,045)		308,044		122,251	122,251	2,843	XXX
5999999999. Total - Preferred and Common Stocks						430,296	XXX	308,044	420,091	(112,045)			(112,045)		308,044		122,251	122,251	2,843	XXX
6009999999 - Totals						15,921,268	XXX	16,966,898	14,715,770	(108,709)	(113,052)		(221,761)		15,438,048		483,214	483,214	350,128	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
29415F-AB-0	ENVISTA HOLDINGS CORPORATION		05/23/2024	VARIOUS	07/25/2024	JEFFERIES & CO	145,000	160,841	148,196	157,131		(3,710)		(3,710)			(8,935)	(8,935)	2,183	1,353
338307-AE-1	FIVE9 INC.		05/30/2024	VARIOUS	07/23/2024	VARIOUS	165,000	164,725	149,384	164,631		(94)		(94)			(15,248)	(15,248)	655	62
472145-AF-8	JAZZ INVESTMENTS I LIMITED	D	04/22/2024	JEFFERIES & CO	09/19/2024	BANK AMERICA	10,000	9,587	10,017	9,663		76		76			355	355	153	72
59001A-BE-1	MERITAGE HOMES CORPORATION		05/07/2024	J.P. MORGAN	07/26/2024	JEFFERIES & CO	15,000	15,000	16,400	15,000							1,400	1,400	58	
67059N-AH-1	NUTANIX INC.		05/30/2024	UBS SECURITIES	11/07/2024	UBS SECURITIES	50,000	57,910	64,454	56,818		(1,092)		(1,092)			7,636	7,636	75	22
682189-AU-9	ON SEMICONDUCTOR CORPORATION		04/16/2024	VARIOUS	05/07/2024	VARIOUS	90,000	84,573	88,343	84,638		65		65			3,705	3,705	85	58
70202L-AC-6	PARSONS CORPORATION		02/22/2024	BANK AMERICA	11/11/2024	VARIOUS	60,000	60,000	78,342	60,000							18,342	18,342	1,018	
90353T-AJ-9	UBER TECHNOLOGIES INC.		05/01/2024	CITIGROUP GLOBAL MARKETS	12/11/2024	J.P. MORGAN	30,000	31,327	30,502	30,820		(507)		(507)			(318)	(318)		
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							565,000	583,963	585,638	578,701		(5,262)		(5,262)			6,937	6,937	4,227	1,567
2509999998. Total - Bonds							565,000	583,963	585,638	578,701		(5,262)		(5,262)			6,937	6,937	4,227	1,567
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								583,963	585,638	578,701		(5,262)		(5,262)			6,937	6,937	4,227	1,567

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
330999-10-3	FIRST OHIO FINANCIAL CORP				8BII	26,637		26,637	6,164.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						26,637		26,637	XXX	XXX
1899999. Total Common Stocks						26,637		26,637	XXX	XXX
1999999 - Totals						26,637		26,637	XXX	XXX

1. Total amount of goodwill nonadmitted $ ....

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date 5 Number of Shares	6 % of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

Showing All SHORT-TERM INVESTMENTS Owned December 31 of Current Year

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
0109999999. Total - U.S. Government Bonds															XXX	XXX	XXX		
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations															XXX	XXX	XXX		
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds															XXX	XXX	XXX		
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals											XXX				XXX	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 DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

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

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

NONE

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

NONE

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 *
Federal Home Loan Bank of Cincinnati	Cincinnati, OH		3.800	750		1,609	XXX
MidWestOne Bank	Dubuque, IA						XXX
First Financial Bank	Celina, OH					(1,301,091)	XXX
Anthem, Inc	Indianapolis, IN					3,244	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	750		(1,296,238)	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	750		(1,296,238)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	2,102	XXX
0599999 Total - Cash		XXX	XXX	750		(1,294,136)	XXX

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

1.	January	(1,736,674)	4.	April	(1,700,619)	7.	July	(1,337,378)	10.	October	(1,721,922)
2.	February	(2,058,002)	5.	May	(2,722,449)	8.	August	(818,074)	11.	November	(2,154,624)
3.	March	(1,280,466)	6.	June	(2,354,882)	9.	September	(1,806,136)	12.	December	(1,294,136)

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								
31607A-88-5	FIDELITY TREASURY PORT-IS		12/31/2024	4.380		3,257,560	12,656	170,148
38141W-29-9	GLDMN SCHS FS TRSRY OBL-SRV		12/31/2024	3.907		12,296,485		396,448
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						15,554,045	12,656	566,596
922906-50-8	VANGUARD CASH RES FED-ADM		12/31/2024	4.416		990,108		49,622
922906-30-0	VANGUARD FEDERAL MONEY MRKT		12/31/2024	4.394		50,323		273
8309999999. Subtotal - All Other Money Market Mutual Funds						1,040,431		49,895
8609999999 - Total Cash Equivalents						16,594,476	12,656	616,491

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
States, Etc.	Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	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						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	SPECIAL DEPOSIT	1,061,553	972,693		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,061,553	972,693		
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				