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PROPERTY AND CASUALTY COMPANIES – ASSOCIATION EDITION

ANNUAL STATEMENT

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

THE PIE INSURANCE COMPANY

NAIC Group Code 5037, 5037 NAIC Company Code 21857 Employer's ID Number 22-0731810
(Current) (Prior)

Organized under the Laws of	OH	State of Domicile or Port of Entry	OH
Country of Domicile	US		
Incorporated/Organized	02/20/1846	Commenced Business	04/01/1846
Statutory Home Office	4449 EASTON WAY, SUITE 200 - #961	COLUMBUS, OH, US 43219	
Main Administrative Office	1755 BLAKE STREET, 5TH FLOOR		
	DENVER, CO, US 80202	855-705-2716 *(Telephone)*	
Mail Address	1755 BLAKE STREET, 5TH FLOOR	DENVER, CO, US 80202	
Primary Location of Books and Records	1755 BLAKE STREET, 5TH FLOOR		
	DENVER, CO, US 80202	855-705-2716 *(Telephone)*	
Internet Website Address	WWW.PIEINSURANCE.COM		
Statutory Statement Contact	ANDREW HICKS	720-679-4697 *(Telephone)*	
	INSURANCE.OPS@PIEINSURANCE.COM *(E-Mail)*	855-705-2716 *(Fax)*	

OFFICERS

JOHN CHRISTIAN SWIGART, CHIEF EXECUTIVE OFFICER	DAX NMN CRAIG, PRESIDENT
HOLLY WILSON WALLINGER, ASSISTANT SECRETARY	AUDRA ANN FOGLIETTA, CHIEF FINANCIAL OFFICER & TREASURER

DIRECTORS OR TRUSTEES

JOHN CHRISTIAN SWIGART	DAX NMN CRAIG
RICKY ROLAND POULIN	AUDRA ANN FOGLIETTA

State of
County of 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.

x John C. Swigart	x Audra Foglietta	x Holly Wallinger
John Christian Swigart	Audra Ann Foglietta	Holly Wilson Wallinger
Chief Executive Officer	Chief Financial Officer & Treasurer	Assistant Secretary

Subscribed and sworn to before me
this 24th day of
FEBRUARY, 2025

x

Ariel Leigh Grimaldi
Notary Public - State of New York
No. 01GR0026438
Qualified in Suffolk County
My Commission Expires Jul. 02, 2028

This electronic notarial act
involved a remote online appearance
involving the use of communication
technology.

a. Is this an original filing? Yes
b. If no:
1. State the amendment number:
2. Date filed:
3. Number of pages attached:

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3+4) Amount	Percentage of Column 5 Line 13
1. Long-term bonds (Schedule D, Part 1):						
1.01 U.S. governments	34,731,795	21.6	34,731,795		34,731,795	21.6
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	388,025	0.2	388,025		388,025	0.2
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	600,698	0.4	600,698		600,698	0.4
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	3,959,808	2.5	3,959,808		3,959,808	2.5
1.06 Industrial and miscellaneous	60,642,166	37.7	60,642,166		60,642,166	37.7
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	100,322,492	62.4	100,322,492		100,322,492	62.4
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)						
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks						
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)						
3.02 Industrial and miscellaneous Other (Unaffiliated)						
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds						
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds						
3.09 Total common stocks						
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company						
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate						
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	2,150,583	1.3	2,150,583		2,150,583	1.3
6.02 Cash equivalents (Schedule E, Part 2)	57,298,435	35.6	57,298,435		57,298,435	35.6
6.03 Short-term investments (Schedule DA)	868,875	0.5	868,875		868,875	0.5
6.04 Total cash, cash equivalents and short-term investments	60,317,893	37.5	60,317,893		60,317,893	37.5
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	159,791	0.1	159,791		159,791	0.1
10. Receivables for securities						
11. Securities lending (Schedule DL, Part 1)				XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	160,800,176	100.0	160,800,176		160,800,176	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	160,121	
	2.2 Additional investment made after acquisition (Part 2, Column 9)		160,121
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase / (decrease):		
	5.1 Totals, Part 1, Column 13		
	5.2 Totals, Part 3, Column 9		
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		329
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)		159,791
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		159,791

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		95,105,002
2.	Cost of bonds and stocks acquired, Part 3, Column 7		56,116,440
3.	Accrual of discount		1,442,481
4.	Unrealized valuation increase / (decrease):		
	4.1 Part 1, Column 12		
	4.2 Part 2, Section 1, Column 15		
	4.3 Part 2, Section 2, Column 13		
	4.4 Part 4, Column 11		
5.	Total gain (loss) on disposals, Part 4, Column 19		413,447
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		52,602,320
7.	Deduct amortization of premium		152,559
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)		100,322,493
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		100,322,493

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				
Governments (including all obligations guaranteed by governments)				
1. United States	34,731,795	33,793,880	34,215,768	37,115,000
2. Canada				
3. Other Countries				
4. Totals	34,731,795	33,793,880	34,215,768	37,115,000
U.S. States, Territories and Possessions (direct and guaranteed)				
5. Totals	388,025	392,116	383,992	400,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)				
6. Totals	600,698	610,838	584,981	650,000
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	3,959,808	4,004,681	3,955,585	4,116,932
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)				
8. United States	52,903,205	53,168,895	52,346,898	55,083,851
9. Canada	780,223	790,904	779,183	780,000
10. Other Countries	6,958,739	6,960,048	6,935,210	7,030,000
11. Totals	60,642,166	60,919,846	60,061,291	62,893,851
Parent, Subsidiaries and Affiliates				
12. Totals				
13. Total Bonds	100,322,492	99,721,360	99,201,617	105,175,783
PREFERRED STOCKS				
Industrial and Miscellaneous (unaffiliated)				
14. United States				XXX
15. Canada				XXX
16. Other Countries				XXX
17. Totals				XXX
Parent, Subsidiaries and Affiliates				
18. Totals				XXX
19. Total Preferred Stocks				XXX
COMMON STOCKS				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds				
20. United States				XXX
21. Canada				XXX
22. Other Countries				XXX
23. Totals				XXX
Parent, Subsidiaries and Affiliates				
24. Totals				XXX
25. Total Common Stocks				XXX
26. Total Stocks				XXX
27. Total Bonds and Stocks	100,322,492	99,721,360	99,201,617	XXX

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	1,263,971	14,177,256	18,289,055	1,001,512		XXX	34,731,795	34.3	47,114,980	47.7	34,731,795	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	1,263,971	14,177,256	18,289,055	1,001,512		XXX	34,731,795	34.3	47,114,980	47.7	34,731,795	
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		388,025				XXX	388,025	0.4	384,888	0.4	388,025	
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		388,025				XXX	388,025	0.4	384,888	0.4	388,025	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		600,698				XXX	600,698	0.6	2,798,118	2.8	600,698	
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		600,698				XXX	600,698	0.6	2,798,118	2.8	600,698	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	37,514	2,457,161	1,406,243	58,687	203	XXX	3,959,808	3.9	4,317,846	4.4	3,959,808	
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	37,514	2,457,161	1,406,243	58,687	203	XXX	3,959,808	3.9	4,317,846	4.4	3,959,808	

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 and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,332,243	22,286,118	9,258,985	562,209		XXX	38,439,556	38.0	27,193,517	27.5	29,223,170	9,216,386
6.2 NAIC 2	2,806,252	8,421,760	11,373,541	469,933		XXX	23,071,485	22.8	17,014,129	17.2	20,437,820	2,633,666
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	9,138,495	30,707,878	20,632,526	1,032,142		XXX	61,511,041	60.8	44,207,645	44.7	49,660,989	11,850,052
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) 7,633,729	39,909,258	28,954,284	1,622,409	203		78,119,882	77.2	XXX	XXX	68,903,495	9,216,386
12.2 NAIC 2	(d) 2,806,252	8,421,760	11,373,541	469,933			23,071,485	22.8	XXX	XXX	20,437,820	2,633,666
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	10,439,981	48,331,018	40,327,825	2,092,341	203		(b) 101,191,367	100.0	XXX	XXX	89,341,315	11,850,052
12.8 Line 12.7 as a % of Col. 7	10.3	47.8	39.9	2.1	–		100.0	XXX	XXX	XXX	88.3	11.7
13. Total Bonds Prior Year												
13.1 NAIC 1	7,346,632	39,930,279	33,505,331	1,001,588	25,519		XXX	XXX	81,809,349	82.8	78,816,426	2,992,923
13.2 NAIC 2		6,567,065	10,447,063				XXX	XXX	17,014,129	17.2	16,072,628	941,500
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	7,346,632	46,497,344	43,952,394	1,001,588	25,519		XXX	XXX	(b) 98,823,477	100.0	94,889,054	3,934,423
13.8 Line 13.7 as a % of Col. 9	7.4	47.1	44.5	1.0	0.0		XXX	XXX	100.0	XXX	96.0	4.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	5,856,083	35,187,802	26,422,494	1,436,914	203		68,903,495	68.1	78,816,426	79.8	68,903,495	XXX
14.2 NAIC 2	2,511,461	7,022,177	10,434,249	469,933			20,437,820	20.2	16,072,628	16.3	20,437,820	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	8,367,544	42,209,979	36,856,743	1,906,846	203		89,341,315	88.3	94,889,054	96.0	89,341,315	XXX
14.8 Line 14.7 as a % of Col. 7	9.4	47.2	41.3	2.1	–		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.3	41.7	36.4	1.9	–		88.3	XXX	XXX	XXX	88.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,777,646	4,721,456	2,531,790	185,495			9,216,386	9.1	2,992,923	3.0	XXX	9,216,386
15.2 NAIC 2	294,791	1,399,583	939,292				2,633,666	2.6	941,500	1.0	XXX	2,633,666
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	2,072,436	6,121,039	3,471,082	185,495			11,850,052	11.7	3,934,423	4.0	XXX	11,850,052
15.8 Line 15.7 as a % of Col. 7	17.5	51.7	29.3	1.6			100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.0	6.0	3.4	0.2			11.7	XXX	XXX	XXX	XXX	11.7

(a) Includes $11,850,052 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $2,958,946 current year of bonds with Z designations and $ prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.
(c) Includes $ current year of bonds with 5GI designations, $ 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 $868,875; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $.

SCHEDULE D – PART 1A – SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,263,971	14,177,256	18,289,055	1,001,512		XXX	34,731,795	34.3	47,114,980	47.7	34,731,795	
1.02 Residential Mortgage-Backed Securities						XXX						
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	1,263,971	14,177,256	18,289,055	1,001,512		XXX	34,731,795	34.3	47,114,980	47.7	34,731,795	
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		388,025				XXX	388,025	0.4	384,888	0.4	388,025	
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		388,025				XXX	388,025	0.4	384,888	0.4	388,025	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		600,698				XXX	600,698	0.6	2,798,118	2.8	600,698	
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		600,698				XXX	600,698	0.6	2,798,118	2.8	600,698	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		1,833,498	1,327,880			XXX	3,161,378	3.1	3,927,399	4.0	3,161,378	
5.02 Residential Mortgage-Backed Securities	37,514	110,972	78,364	58,687	203	XXX	285,739	0.3			285,739	
5.03 Commercial Mortgage-Backed Securities		512,691				XXX	512,691	0.5	390,447	0.4	512,691	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	37,514	2,457,161	1,406,243	58,687	203	XXX	3,959,808	3.9	4,317,846	4.4	3,959,808	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,596,329	22,075,189	18,707,079	846,647		XXX	46,225,244	45.7	30,979,238	31.3	40,750,933	5,474,311
6.02 Residential Mortgage-Backed Securities	663,029	1,586,233	546,429	70,460		XXX	2,866,152	2.8				2,866,152
6.03 Commercial Mortgage-Backed Securities	45,591	1,756,430	120,896			XXX	1,922,917	1.9	1,477,966	1.5	1,747,628	175,289
6.04 Other Loan-Backed and Structured Securities	3,833,545	5,290,026	1,258,121	115,035		XXX	10,496,727	10.4	11,750,441	11.9	7,162,428	3,334,300
6.05 Totals	9,138,495	30,707,878	20,632,526	1,032,142		XXX	61,511,041	60.8	44,207,645	44.7	49,660,989	11,850,052
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	5,860,301	39,074,666	38,324,015	1,848,159		XXX	85,107,140	84.1	XXX	XXX	79,632,829	5,474,311
12.02 Residential Mortgage-Backed Securities	700,543	1,697,205	624,793	129,147	203	XXX	3,151,891	3.1	XXX	XXX	285,739	2,866,152
12.03 Commercial Mortgage-Backed Securities	45,591	2,269,121	120,896			XXX	2,435,608	2.4	XXX	XXX	2,260,319	175,289
12.04 Other Loan-Backed and Structured Securities	3,833,545	5,290,026	1,258,121	115,035		XXX	10,496,727	10.4	XXX	XXX	7,162,428	3,334,300
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	10,439,981	48,331,018	40,327,825	2,092,341	203		101,191,367	100.0	XXX	XXX	89,341,315	11,850,052
12.10 Lines 12.09 as a % Col. 7	10.3	47.8	39.9	2.1	–		100.0	XXX	XXX	XXX	88.3	11.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	5,928,196	36,293,588	41,955,733	1,001,588	25,519	XXX	XXX	XXX	85,204,624	86.2	84,263,123	941,500
13.02 Residential Mortgage-Backed Securities						XXX	XXX	XXX				
13.03 Commercial Mortgage-Backed Securities	19,458	1,848,955				XXX	XXX	XXX	1,868,413	1.9	1,868,413	
13.04 Other Loan-Backed and Structured Securities	1,398,979	8,354,802	1,996,661			XXX	XXX	XXX	11,750,442	11.9	8,757,518	2,992,923
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	7,346,632	46,497,344	43,952,394	1,001,588	25,519		XXX	XXX	98,823,477	100.0	94,889,054	3,934,423
13.10 Line 13.09 as a % of Col. 9	7.4	47.1	44.5	1.0	0.0		XXX	XXX	100.0	XXX	96.0	4.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	5,044,972	36,082,215	36,657,483	1,848,159		XXX	79,632,829	78.7	84,263,123	85.3	79,632,829	XXX
14.02 Residential Mortgage-Backed Securities	37,514	110,972	78,364	58,687	203	XXX	285,739	0.3			285,739	XXX
14.03 Commercial Mortgage-Backed Securities	2,663	2,136,760	120,896			XXX	2,260,319	2.2	1,868,413	1.9	2,260,319	XXX
14.04 Other Loan-Backed and Structured Securities	3,282,395	3,880,033				XXX	7,162,428	7.1	8,757,518	8.9	7,162,428	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	8,367,544	42,209,979	36,856,743	1,906,846	203		89,341,315	88.3	94,889,054	96.0	89,341,315	XXX
14.10 Line 14.09 as a % of Col. 7	9.4	47.2	41.3	2.1	–		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.3	41.7	36.4	1.9	–		88.3	XXX	XXX	XXX	88.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	815,328	2,992,451	1,666,531			XXX	5,474,311	5.4	941,500	1.0	XXX	5,474,311
15.02 Residential Mortgage-Backed Securities	663,029	1,586,233	546,429	70,460		XXX	2,866,152	2.8			XXX	2,866,152
15.03 Commercial Mortgage-Backed Securities	42,928	132,361				XXX	175,289	0.2			XXX	175,289
15.04 Other Loan-Backed and Structured Securities	551,150	1,409,993	1,258,121	115,035		XXX	3,334,300	3.3	2,992,923	3.0	XXX	3,334,300
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	2,072,436	6,121,039	3,471,082	185,495			11,850,052	11.7	3,934,423	4.0	XXX	11,850,052
15.10 Line 15.09 as a % of Col. 7	17.5	51.7	29.3	1.6			100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.0	6.0	3.4	0.2			11.7	XXX	XXX	XXX	XXX	11.7

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,970,891	2,970,891			
2. Cost of short-term investments acquired	1,152,154	1,152,154			
3. Accrual of discount	26,397	26,397			
4. Unrealized valuation increase / (decrease)					
5. Total gain (loss) on disposals	1,075	1,075			
6. Deduct consideration received on disposals	3,281,641	3,281,641			
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)	868,875	868,875			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	868,875	868,875			

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

(SI-11) Schedule DB - Part A - Verification Between Years - Options, Caps, Floors, Collars, Swaps and Forwards

NONE

(SI-11) Schedule DB - Part B - Verification Between Years - Futures Contracts

NONE

(SI-12) Schedule DB - Part C - Section 1

NONE

(SI-13) Schedule DB - Part C - Section 2

NONE

(SI-14) Schedule DB - Verification

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	30,131,110	747,585	29,383,525	
2.	Cost of cash equivalents acquired	312,111,640	497,645	311,613,995	
3.	Accrual of discount	4,770	4,770		
4.	Unrealized valuation increase / (decrease)	(21,164)		(21,164)	
5.	Total gain (loss) on disposals	17,635		17,635	
6.	Deduct consideration received on disposals	284,945,556	1,250,000	283,695,556	
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)	57,298,435	–	57,298,435	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	57,298,435	–	57,298,435	

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

(E-01) Schedule A - Part 1

NONE

(E-02) Schedule A - Part 2

NONE

(E-03) Schedule A - Part 3

NONE

(E-04) Schedule B - Part 1

NONE

(E-05) Schedule B - Part 2

NONE

(E-06) Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book / Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase / (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Surplus Debentures, etc., Unaffiliated																			
64952G-AE-8	NEW YORK LIFE INSURANCE CO			NY	NEW YORK LIFE INSURANCE CO	1.D FE	08/21/2024		160,121	155,309	159,791		(329)				4,406		
2799999 – Surplus Debentures, etc., Unaffiliated									160,121	155,309	159,791		(329)				4,406		XXX
6099999 – Subtotals, Unaffiliated									160,121	155,309	159,791		(329)				4,406		XXX
6299999 – Totals									160,121	155,309	159,791		(329)				4,406		XXX

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

Line Number							
1A	1A $	1B $	1C $	1D $159,791	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Surplus Debentures, etc., Unaffiliated										
64952G-AE-8	NEW YORK LIFE INSURANCE CO		NY	NEW YORK LIFE INSURANCE CO	08/21/2024		160,121			
2799999 – Surplus Debentures, etc., Unaffiliated							160,121			XXX
6099999 – Subtotals, Unaffiliated							160,121			XXX
6299999 – Totals							160,121			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 Encumbrances, Prior Year	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 Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book / Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
6299999 – Totals																			

NONE

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments, Issuer Obligations																					
912810-EV-6	UNITED STATES TREASURY				1.A	1,291,406	101.844	1,273,050	1,250,000	1,263,971		(21,515)			6.875	5.022	FA	32,460	85,938	09/15/2023	08/15/2025
912810-EX-2	UNITED STATES TREASURY				1.A	695,011	104.087	686,974	660,000	680,142		(11,656)			6.750	4.771	FA	16,827	44,550	09/15/2023	08/15/2026
912810-SY-5	UNITED STATES TREASURY				1.A	1,001,758	70.964	709,640	1,000,000	1,001,512		(76)			2.250	2.239	MN	2,921	22,500	05/21/2021	05/15/2041
912828-U2-4	UNITED STATES TREASURY				1.A	3,069,204	95.969	3,069,081	3,198,000	3,170,966		13,969			2.000	2.465	MN	40,284	31,980	02/02/2017	11/15/2026
912828-Z9-4	UNITED STATES TREASURY				1.A	1,509,047	86.844	1,563,188	1,800,000	1,561,200		40,814			1.500	4.423	FA	10,198	27,000	09/15/2023	02/15/2030
912828-ZQ-6	UNITED STATES TREASURY				1.A	2,082,063	82.078	1,887,797	2,300,000	2,119,771		29,186			0.625	2.099	MN	9,054	2,656	09/15/2023	05/15/2030
91282C-AE-1	UNITED STATES TREASURY				1.A	1,535,331	81.250	1,604,688	1,975,000	1,607,614		56,568			0.625	4.396	FA	4,662	12,344	09/15/2023	08/15/2030
91282C-AV-3	UNITED STATES TREASURY				1.A	1,787,602	81.844	1,861,945	2,275,000	1,863,628		60,251			0.875	4.404	MN	12,538		10/31/2023	11/15/2030
91282C-AY-7	UNITED STATES TREASURY				1.A	1,531,828	90.063	1,621,125	1,800,000	1,608,812		60,174			0.625	4.563	MN	6,614	5,625	09/15/2023	11/30/2027
91282C-DJ-7	UNITED STATES TREASURY				1.A	694,319	81.716	667,620	817,000	699,753		5,433			1.375	3.765	MN	1,459	5,617	08/21/2024	11/15/2031
91282C-DK-4	UNITED STATES TREASURY				1.A	2,513,184	94.547	2,363,672	2,500,000	2,505,192		(2,673)			1.250	1.140	MN	18,372	46,875	12/20/2021	11/30/2026
91282C-DW-8	UNITED STATES TREASURY				1.A	870,703	90.313	903,125	1,000,000	899,005		22,150			1.750	4.486	JJ	7,323	17,500	09/15/2023	01/31/2029
91282C-DY-4	UNITED STATES TREASURY				1.A	2,832,830	84.109	2,788,213	3,315,000	2,876,148		35,926			1.875	4.030	FA	23,478	28,125	08/21/2024	02/15/2032
91282C-FC-0	UNITED STATES TREASURY				1.A	1,539,363	92.781	1,577,281	1,700,000	1,571,222		24,925			2.625	4.472	JJ	18,675	44,625	09/15/2023	07/31/2029
91282C-FJ-5	UNITED STATES TREASURY				1.A	1,535,016	94.750	1,563,375	1,650,000	1,557,508		17,601			3.125	4.472	FA	17,520	25,781	09/15/2023	08/31/2029
91282C-GJ-4	UNITED STATES TREASURY				1.A	1,516,500	95.969	1,535,500	1,600,000	1,531,668		11,855			3.500	4.448	JJ	23,435	56,000	09/15/2023	01/31/2030
91282C-GZ-8	UNITED STATES TREASURY				1.A	1,763,508	95.734	1,723,219	1,800,000	1,768,888		5,235			3.500	3.862	AO	42,290	31,500	12/21/2023	04/30/2030
91282C-JJ-1	UNITED STATES TREASURY				1.A	2,560,848	99.547	2,538,449	2,550,000	2,559,743		(1,048)			4.500	4.446	MN	14,898	114,750	04/30/2024	11/15/2033
91282C-JP-7	UNITED STATES TREASURY				1.A	2,188,764	100.250	2,180,438	2,175,000	2,184,408		(4,355)			4.375	4.142	JD	52,022	47,578	01/04/2024	12/15/2026
91282C-JZ-5	UNITED STATES TREASURY				1.A	1,697,484	95.736	1,675,502	1,750,000	1,700,643		3,159			4.000	4.377	FA	26,440	35,000	04/30/2024	02/15/2034
0019999999 – U.S. Governments, Issuer Obligations						34,215,768	XXX	33,793,880	37,115,000	34,731,795		345,925			XXX	XXX	XXX	381,471	685,944	XXX	XXX
0109999999 – Subtotals – U.S. Governments						34,215,768	XXX	33,793,880	37,115,000	34,731,795		345,925			XXX	XXX	XXX	381,471	685,944	XXX	XXX
U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
20772K-QL-6	CONNECTICUT ST			1	1.D FE	383,992	98.029	392,116	400,000	388,025		3,137			3.875	4.827	JD	8,439	7,750	09/14/2023	06/15/2028
0419999999 – U.S. States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						383,992	XXX	392,116	400,000	388,025		3,137			XXX	XXX	XXX	8,439	7,750	XXX	XXX
0509999999 – Subtotals – U.S. States, Territories and Possessions (Direct and Guaranteed)						383,992	XXX	392,116	400,000	388,025		3,137			XXX	XXX	XXX	8,439	7,750	XXX	XXX
U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations																					
64966Q-CE-8	NEW YORK CITY			1	1.C FE	584,981	93.975	610,838	650,000	600,698		12,300			2.630	4.967	FA	7,123	17,095	09/14/2023	08/01/2028
0619999999 – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed), Issuer Obligations						584,981	XXX	610,838	650,000	600,698		12,300			XXX	XXX	XXX	7,123	17,095	XXX	XXX
0709999999 – Subtotals – U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						584,981	XXX	610,838	650,000	600,698		12,300			XXX	XXX	XXX	7,123	17,095	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations																					
13077D-QF-2	CALIFORNIA ST UNIV REV			1	1.D FE	254,951	91.810	270,840	295,000	266,705		9,092			1.361	5.040	MN	669		09/11/2023	11/01/2027
282659-AY-7	EL CAJON CALIF			1	1.C FE	361,464	96.291	385,164	400,000	380,468		14,767			1.429	5.540	AO	1,429	5,716	09/13/2023	04/01/2026
544445-U8-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV				1.D FE	100,952	91.158	104,832	115,000	103,877		2,925			1.625	4.767	MN	1,173		01/05/2024	05/15/2028
575579-FJ-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE				1.C FE	751,975	108.928	729,818	670,000	694,076		(3,778)			5.250	4.505	JJ	17,588	52,763	02/06/2007	07/01/2030
61255Q-AJ-5	MONTEREY PK CALIF PENSION OBLIG			1	1.C FE	229,829	86.018	236,550	275,000	235,853		6,024			1.893	4.920	JD	434	5,206	01/09/2024	06/01/2030
64971W-TC-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.B FE	786,019	97.554	814,576	835,000	803,912		13,858			3.100	5.004	FA	10,785	25,885	09/11/2023	02/01/2027
64972H-5G-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	275,646	92.476	277,428	300,000	278,536		2,890			1.350	4.358	JJ	1,868		08/21/2024	07/15/2027
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	394,115	94.876	403,223	425,000	397,951		2,948			4.132	5.182	MN	2,244	17,561	09/11/2023	05/15/2032
0819999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Issuer Obligations						3,154,950	XXX	3,222,429	3,315,000	3,161,378		48,726			XXX	XXX	XXX	36,189	107,130	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities																					
3132L7-J5-9	FH V82084 - RMBS			4	1.A	285,401	89.865	271,331	301,932	285,739		338			3.500	4.608	MON	881	2,775	09/06/2024	12/01/2045
0829999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Residential Mortgage-Backed Securities						285,401	XXX	271,331	301,932	285,739		338			XXX	XXX	XXX	881	2,775	XXX	XXX
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities																					
3137HC-2C-5	FHMS K-517 A2 - CMBS			4	1.A	515,234	102.184	510,920	500,000	512,691		(2,544)			5.355	4.612	MON	2,231	20,081	03/12/2024	01/25/2029
0839999999 – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions, Commercial Mortgage-Backed Securities						515,234	XXX	510,920	500,000	512,691		(2,544)			XXX	XXX	XXX	2,231	20,081	XXX	XXX
0909999999 – Subtotals – U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						3,955,585	XXX	4,004,681	4,116,932	3,959,808		46,521			XXX	XXX	XXX	39,301	129,987	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																					
00185A-AK-0	AON PLC		C	1,2	2.B FE	123,643	99.244	124,055	125,000	124,017		375			3.875	4.729	JD	215	2,422	08/21/2024	12/15/2025
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	309,734	99.586	318,675	320,000	317,684		6,144			3.600	5.625	MN	1,504	11,520	09/11/2023	05/14/2025
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.D FE	512,521	96.681	524,011	542,000	519,620		5,503			3.829	5.092	FA	7,840	20,753	09/12/2023	08/15/2028
007589-AD-6	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.D FE	186,095	87.158	189,133	217,000	190,200		4,105			2.211	4.813	JD	213	4,798	01/09/2024	06/15/2030
00973R-AN-3	AKER BP ASA		C	1,2	2.B FE	167,188	93.921	164,362	175,000	167,261		73			5.125	5.723	AO	2,242		11/19/2024	10/01/2034
025816-CS-6	AMERICAN EXPRESS CO			2	1.G FE	308,159	95.737	325,506	340,000	319,422		8,716			2.550	5.548	MS	2,818	8,670	09/11/2023	03/04/2027
025816-DV-8	AMERICAN EXPRESS CO			1,2,5	1.G FE	226,706	100.524	226,179	225,000	226,648		(58)			5.043	4.820	JJ	4,885		10/30/2024	07/26/2028
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	431,018	98.758	419,722	425,000	430,510		(501)			5.125	4.931	MS	5,687	21,781	12/21/2023	03/27/2033
03027X-BC-3	AMERICAN TOWER CORP			1,2	2.C FE	110,821	85.694	119,972	140,000	115,615		3,711			2.100	5.880	JD	131	2,940	09/11/2023	06/15/2030
03073E-AY-1	CENCORA INC			1,2	2.B FE	249,939	97.487	243,718	250,000	249,933		(6)			5.150	5.154	FA	787		12/02/2024	02/15/2035
03076C-AK-2	AMERIPRISE FINANCIAL INC			1,2	1.G FE	307,181	99.575	318,640	320,000	317,876		8,275			3.000	5.731	AO	2,373	4,800	09/11/2023	04/02/2025
031162-DD-9	AMGEN INC			1,2	2.A FE	233,477	92.928	241,613	260,000	239,135		4,427			3.000	5.178	FA	2,795	7,800	09/14/2023	02/22/2029
04316J-AD-1	ARTHUR J. GALLAGHER & CO			1,2	2.B FE	204,000	100.748	201,496	200,000	203,659		(337)			5.500	5.222	MS	3,636	11,000	12/21/2023	03/02/2033
04352E-AA-3	ASCENSION HEALTH			1,2	1.C FE	430,760	89.903	449,515	500,000	443,522		9,964			2.532	5.187	MN	1,618	12,660	09/14/2023	11/15/2029
053332-BK-7	AUTOZONE INC			1,2	2.B FE	224,683	99.422	223,700	225,000	224,702		19			5.400	5.418	JJ	6,176		11/19/2024	07/15/2034
05348E-BA-6	AVALONBAY COMMUNITIES INC			1,2	1.G FE	233,218	97.006	242,515	250,000	238,786		4,348			3.350	5.392	MN	1,070	8,375	09/14/2023	05/15/2027
05583J-AK-8	BPCE SA		C	2,5	2.A FE	235,943	94.608	236,520	250,000	236,714		771			2.045	4.076	AO	1,023		10/30/2024	10/19/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.E FE	611,330	97.984	627,098	640,000	620,398		7,403			3.824	4.961	JJ	10,945	13,002	08/21/2024	01/20/2028
06051G-GR-4	BANK OF AMERICA CORP			1,2,5	1.E FE	237,188	96.791	241,977	250,000	240,619		3,377			3.593	4.828	JJ	3,992	8,983	12/21/2023	07/21/2028
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.E FE	461,457	88.097	493,343	560,000	478,060		12,835			2.592	5.391	AO	2,500	9,331	09/11/2023	04/29/2031
06051G-LH-0	BANK OF AMERICA CORP			1,2,5	1.G FE	201,344	99.160	198,320	200,000	201,323		(21)			5.288	5.199	AO	1,939		10/30/2024	04/25/2034
06368L-WU-6	BANK OF MONTREAL			1,2	1.F FE	309,114	102.462	307,387	300,000	307,659		(1,455)			5.717	4.958	MS	4,574	8,576	03/12/2024	09/25/2028
06406R-BN-6	BANK OF NEW YORK MELLON CORP			2,5	1.D FE	234,085	98.984	247,460	250,000	238,128		3,418			4.543	5.931	FA	4,732	11,358	10/20/2023	02/01/2029
06738E-CC-7	BARCLAYS PLC		C	1,2	2.A FE	229,889	101.797	229,043	225,000	229,068		(821)			7.325	6.260	MN	2,701	8,241	10/30/2024	11/02/2026
075887-CR-8	BECTON DICKINSON AND CO			1,2	2.B FE	225,844	99.728	224,388	225,000	225,823		(21)			4.874	4.774	FA	4,356		10/30/2024	02/08/2029
084659-AM-3	BERKSHIRE HATHAWAY ENERGY CO			1,2	1.G FE	274,512	95.193	285,579	300,000	281,158		5,135			3.250	5.361	AO	2,058	4,875	09/11/2023	04/15/2028
09247X-AN-1	BLACKROCK FINANCE INC			1	1.D FE	263,704	97.407	262,999	270,000	264,568		865			3.200	4.166	MS	2,544	4,320	08/21/2024	03/15/2027
09247X-AP-6	BLACKROCK FINANCE INC			1,2	1.D FE	232,759	94.362	240,623	255,000	237,342		3,572			3.250	5.052	AO	1,404	4,144	09/14/2023	04/30/2029
09659W-2N-3	BNP PARIBAS SA		C	2,5	1.G FE	239,100	96.264	240,660	250,000	240,605		1,505			1.323	3.395	JJ	1,544		10/30/2024	01/13/2027
09857L-AR-9	BOOKING HOLDINGS INC			1,2	1.G FE	309,216	99.070	317,024	320,000	311,090		1,441			4.625	5.236	AO	3,207	7,400	09/11/2023	04/13/2030
101137-AW-7	BOSTON SCIENTIFIC CORP			1,2	2.A FE	13,818	98.804	13,833	14,000	13,841		23			3.750	4.766	MS	175		10/31/2024	03/01/2026
101137-BA-4	BOSTON SCIENTIFIC CORP			1,2	2.A FE	306,007	89.289	321,440	360,000	315,079		7,015			2.650	5.334	JD	795	9,540	09/11/2023	06/01/2030
126408-HD-8	CSX CORP			1,2	2.A FE	307,098	99.072	317,030	320,000	314,819		5,968			3.350	5.370	MN	1,787	10,720	09/11/2023	11/01/2025
126408-HM-8	CSX CORP			1,2	2.A FE	149,579	97.914	146,871	150,000	149,614		36			4.250	4.317	MS	1,877	3,188	08/21/2024	03/15/2029

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	
		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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
12661P-AA-7	CSL FINANCE PLC		C	2	1.G FE	244,475	97.663	244,158	250,000	244,837		362			3.850	4.802	AO	1,711		10/30/2024	04/27/2027
12803R-AA-2	CAIXABANK SA		C	2,5	2.B FE	232,011	102.459	230,533	225,000	231,776		(235)			6.208	5.374	JJ	6,324		10/30/2024	01/18/2029
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	98,155	99.678	99,678	100,000	98,686		523			4.927	5.377	MN	698	4,927	12/21/2023	05/10/2028
14040H-CT-0	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	292,800	97.378	311,610	320,000	296,039		2,494			5.268	6.448	MN	2,388	16,858	09/11/2023	05/10/2033
14149Y-BN-7	CARDINAL HEALTH INC			1,2	2.B FE	227,579	100.213	225,479	225,000	227,496		(82)			5.125	4.824	FA	4,356		10/30/2024	02/15/2029
141781-BY-9	CARGILL INC			1,2	1.F FE	100,269	100.205	100,205	100,000	100,188		(81)			4.875	4.624	AO	1,097		08/21/2024	10/10/2025
16411R-AK-5	CHENIERE ENERGY INC			1,2	2.C FE	147,420	97.831	146,747	150,000	147,523		103			4.625	5.110	AO	1,465		10/30/2024	10/15/2028
17136M-AC-6	CHURCH & DWIGHT CO INC			1,2	2.A FE	307,266	103.049	309,147	300,000	306,454		(647)			5.600	5.263	MN	2,147	16,800	09/11/2023	11/15/2032
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	220,154	96.243	230,983	240,000	225,963		4,488			3.520	5.271	AO	1,502	4,224	09/11/2023	10/27/2028
172967-NX-5	CITIGROUP INC			1,2,5	2.A FE	218,541	100.539	221,186	220,000	219,456		702			5.610	5.797	MS	3,154	12,342	09/11/2023	09/29/2026
17327C-AM-5	CITIGROUP INC			1,2,5	2.A FE	382,020	96.034	384,136	400,000	384,403		2,383			1.122	3.217	JJ	1,907		10/30/2024	01/28/2027
174610-AT-2	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	183,152	90.388	180,776	200,000	184,114		962			3.250	4.966	AO	1,101		08/21/2024	04/30/2030
198280-AF-6	COLUMBIA PIPELINE GROUP INC			1,2	2.A FE	389,676	99.735	398,940	400,000	397,447		6,001			4.500	6.086	JD	1,500	18,000	09/11/2023	06/01/2025
20030N-DM-0	COMCAST CORP			1,2	1.G FE	303,970	83.644	317,847	380,000	315,432		8,874			1.950	5.273	JJ	3,417	7,410	09/11/2023	01/15/2031
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	69,582	101.737	71,216	70,000	69,611		28			5.500	5.578	MS	1,134	3,133	11/20/2023	03/15/2034
209111-GM-9	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	174,804	98.305	172,034	175,000	174,801		(3)			5.125	5.140	MS	1,071		11/14/2024	03/15/2035
21871X-AS-8	COREBRIDGE FINANCIAL INC			1,2	2.B FE	233,919	101.863	229,192	225,000	233,868		(51)			5.750	5.198	JJ	5,966		12/02/2024	01/15/2034
224044-CN-5	COX COMMUNICATIONS INC			1,2	2.B FE	256,551	84.257	252,771	300,000	258,533		1,982			2.600	5.144	JD	347	3,900	08/21/2024	06/15/2031
22534P-AG-8	CREDIT AGRICOLE SA		C		1.E FE	264,225	100.728	251,820	250,000	263,768		(457)			5.514	4.721	JJ	6,739		08/21/2024	07/05/2033
22822V-AW-1	CROWN CASTLE INC			1,2	2.C FE	427,492	82.766	434,522	525,000	439,084		11,410			2.100	5.203	AO	2,756	11,025	12/21/2023	04/01/2031
23636A-BH-3	DANSKE BANK A/S		C	1,2	2.A FE	230,261	101.377	228,098	225,000	230,080		(180)			5.705	5.199	MS	4,279		10/30/2024	03/01/2030
25278X-AN-9	DIAMONDBACK ENERGY INC			1,2	2.B FE	233,725	93.006	232,515	250,000	234,212		487			3.500	4.964	JD	729	4,375	10/30/2024	12/01/2029
256677-AP-0	DOLLAR GENERAL CORP			1,2	2.B FE	435,329	98.198	436,981	445,000	436,614		932			5.450	5.728	JJ	11,857	18,796	08/21/2024	07/05/2033
263534-CQ-0	EIDP INC			1,2	1.G FE	313,059	99.900	319,680	320,000	316,351		2,535			4.500	5.375	MN	1,840	14,400	09/11/2023	05/15/2026
26441C-BL-8	DUKE ENERGY CORP			1,2	2.B FE	236,495	85.379	234,792	275,000	237,079		584			2.550	5.083	JD	312	3,506	11/19/2024	06/15/2031
26875P-AP-6	EOG RESOURCES INC			1,2	1.G FE	273,840	99.500	273,625	275,000	274,146		306			4.150	4.459	JJ	5,262		08/21/2024	01/15/2026
26884T-AP-7	ERAC USA FINANCE LLC			1,2	1.G FE	414,868	99.311	422,072	425,000	420,350		5,394			3.800	5.164	MN	2,692	16,150	12/21/2023	11/01/2025
26884T-AY-8	ERAC USA FINANCE LLC			1,2	1.G FE	227,507	100.362	225,815	225,000	227,426		(80)			5.000	4.708	FA	4,250		10/30/2024	02/15/2029
281020-BA-4	EDISON INTERNATIONAL			1,2	2.C FE	229,804	100.904	227,034	225,000	229,731		(73)			5.450	4.918	JD	545	5,688	12/02/2024	06/15/2029
285512-AE-9	ELECTRONIC ARTS INC			1,2	2.A FE	416,495	83.042	415,210	500,000	426,785		10,130			1.850	4.624	FA	3,494	9,250	12/21/2023	02/15/2031
29250N-BY-0	ENBRIDGE INC			1,2	2.A FE	54,907	105.305	57,918	55,000	54,925		16			6.200	6.228	MN	436	3,467	11/06/2023	11/15/2030
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	307,421	99.041	316,931	320,000	313,990		5,089			3.700	5.448	FA	4,473	11,840	09/11/2023	02/15/2026
294429-AT-2	EQUIFAX INC			1,2	2.B FE	264,282	83.608	284,267	340,000	274,369		7,807			2.350	5.877	MS	2,353	7,990	09/11/2023	09/15/2031
30040W-AP-3	EVERSOURCE ENERGY			1,2	2.B FE	287,443	87.526	297,588	340,000	294,011		5,083			3.375	5.702	MS	3,825	11,475	09/11/2023	03/01/2032
30225V-AS-6	EXTRA SPACE STORAGE LP			1,2	2.B FE	228,044	99.034	222,827	225,000	228,032		(12)			5.400	5.211	FA	5,063		12/02/2024	02/01/2034
316773-DG-2	FIFTH THIRD BANCORP			2,5	2.A FE	297,014	97.973	313,514	320,000	301,465		3,444			4.772	6.025	JJ	6,490	15,270	09/11/2023	07/28/2030
34959J-AG-3	FORTIVE CORP			1,2	2.B FE	243,583	97.709	244,273	250,000	244,238		655			3.150	4.812	JD	350	3,938	10/30/2024	06/15/2026
373334-KL-4	GEORGIA POWER CO			1,2	1.G FE	308,754	90.701	326,524	360,000	318,533		7,564			2.650	5.462	MS	2,809	9,540	09/11/2023	09/15/2029
373334-KW-0	GEORGIA POWER CO			1,2	1.G FE	252,828	99.222	248,055	250,000	252,806		(21)			5.250	5.095	MS	3,865		11/19/2024	03/15/2034
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	307,242	98.802	316,166	320,000	313,791		5,067			3.650	5.394	MS	3,893	11,680	09/11/2023	03/01/2026
38141G-YB-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	287,978	85.213	306,767	360,000	298,207		7,910			2.615	5.517	AO	1,804	4,707	09/11/2023	04/22/2032
38141G-ZR-8	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	483,938	97.243	505,664	520,000	496,535		9,749			3.615	5.218	MS	5,535	18,798	09/11/2023	03/15/2028
38151L-AG-5	GOLDMAN SACHS BANK USA			2,5	1.E FE	504,885	100.780	503,900	500,000	504,383		(502)			5.414	5.007	MN	3,008	13,535	10/30/2024	05/21/2027
404280-CL-1	HSBC HOLDINGS PLC		D	1,2,5	1.G FE	273,667	92.198	295,034	320,000	287,386		10,727			2.013	5.126	MS	1,771	6,442	09/14/2023	09/22/2028
404280-EN-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	225,000	99.336	223,506	225,000	225,000					5.286	5.288	MN	1,388		11/12/2024	11/19/2030
437076-CF-7	HOME DEPOT INC			1,2	1.F FE	290,606	80.946	303,548	375,000	303,031		9,709			1.375	5.015	MS	1,518	2,578	09/14/2023	03/15/2031
438516-CS-3	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	201,920	97.995	195,990	200,000	201,913		(7)			5.000	4.879	MS	3,333		12/02/2024	03/01/2035
446150-AS-3	HUNTINGTON BANCSHARES INC			1,2	2.A FE	307,857	87.967	334,275	380,000	320,376		9,716			2.550	6.190	FA	3,957	9,690	09/11/2023	02/04/2030
456873-AD-0	TRANE TECHNOLOGIES FINANCING LTD		C	1,2	2.A FE	296,803	95.904	306,893	320,000	301,700		3,785			3.800	5.332	MS	3,378	12,160	09/11/2023	03/21/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
458140-BT-6	INTEL CORP			1,2	2.B FE	242,490	88.203	242,558	275,000	243,809		1,319			1.600	5.075	FA	1,699		10/30/2024	08/12/2028
45866F-AT-1	INTERCONTINENTAL EXCHANGE INC			1	1.G FE	309,622	99.465	318,287	320,000	317,539		6,117			3.650	5.666	MN	1,233	11,680	09/11/2023	05/23/2025
461070-AU-8	INTERSTATE POWER AND LIGHT CO			1,2	2.A FE	226,275	101.609	218,459	215,000	225,930		(345)			5.700	4.978	AO	2,587	6,128	08/21/2024	10/15/2033
465685-AT-2	ITC HOLDINGS CORP			1,2	2.B FE	229,493	100.690	226,553	225,000	229,452		(42)			5.650	5.378	MN	1,836		11/19/2024	05/09/2034
46647P-BJ-4	JPMORGAN CHASE & CO			1,2,5	1.F FE	749,152	97.438	760,016	780,000	753,565		3,422			4.493	5.133	MS	9,443	28,306	08/21/2024	03/24/2031
46647P-BW-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	429,201	96.074	432,333	450,000	431,896		2,695			1.040	3.178	FA	1,911		10/30/2024	02/04/2027
46647P-EH-5	JPMORGAN CHASE & CO			1,2,5	1.F FE	313,017	102.291	306,873	300,000	312,835		(182)			5.766	5.224	AO	3,315		10/30/2024	04/22/2035
48241F-AC-8	KBC GROEP NV		C	2	1.G FE	216,152	103.441	206,882	200,000	215,648		(504)			6.324	5.283	MS	3,513	6,324	08/21/2024	09/21/2034
48241F-AD-6	KBC GROEP NV		C	2	1.G FE	247,753	98.419	246,048	250,000	247,823		71			4.932	5.106	AO	2,569		10/30/2024	10/16/2030
49271V-AP-5	KEURIG DR PEPPER INC			1,2	2.B FE	242,193	95.918	239,795	250,000	242,465		273			3.950	4.735	AO	2,085		10/30/2024	04/15/2029
49446R-BA-6	KIMCO REALTY OP LLC			1,2	2.A FE	309,118	95.192	323,653	340,000	312,501		2,619			4.600	5.871	FA	6,517	15,640	09/11/2023	02/01/2033
50077L-BC-9	KRAFT HEINZ FOODS CO			1,2	2.B FE	233,179	97.979	240,049	245,000	237,111		3,067			3.875	5.340	MN	1,213	9,494	09/14/2023	05/15/2027
502431-AU-3	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	339,558	99.580	338,572	340,000	339,653		95			5.350	5.364	JD	1,516	13,036	03/11/2024	06/01/2034
53944Y-AX-1	LLOYDS BANKING GROUP PLC		C	2	2.A FE	220,000	99.585	219,087	220,000	220,000					5.679	5.679	JJ	6,108	6,247	01/02/2024	01/05/2035
55261F-AS-3	M&T BANK CORP			1,2,5	2.A FE	205,517	107.194	219,748	205,000	205,421		(81)			7.413	7.366	AO	2,575	7,598	10/27/2023	10/30/2029
55354G-AH-3	MSCI INC			1,2	2.C FE	237,520	94.283	235,708	250,000	237,895		375			4.000	5.137	MN	1,278	5,000	10/30/2024	11/15/2029
571748-BU-5	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	434,366	101.190	430,058	425,000	434,132		(258)			5.400	5.086	MS	6,758	18,375	08/21/2024	09/15/2033
571903-BN-2	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	223,727	102.170	229,883	225,000	224,037		238			5.550	5.677	AO	2,636	7,284	09/13/2023	10/15/2028
58013M-FB-5	MCDONALD'S CORP			1,2	2.A FE	303,242	97.743	312,778	320,000	309,214		4,620			3.500	5.167	MS	3,733	11,200	09/11/2023	03/01/2027
581557-BQ-7	MCKESSON CORP			1,2	2.A FE	307,724	96.677	328,702	340,000	326,198		14,303			0.900	5.488	JD	238	3,060	09/11/2023	12/03/2025
615369-AW-5	MOODY'S CORP			1,2	2.A FE	301,587	83.094	315,757	380,000	312,366		8,349			2.000	5.208	FA	2,787	7,600	09/11/2023	08/19/2031
61690U-8G-8	MORGAN STANLEY BANK NA			1,2,5	1.E FE	647,166	99.337	645,691	650,000	647,407		241			4.447	4.682	AO	5,861		10/30/2024	10/15/2027
617446-8P-7	MORGAN STANLEY			1,2,5	1.E FE	457,434	92.883	482,992	520,000	468,092		8,243			3.622	5.564	AO	4,709	18,834	09/11/2023	04/01/2031
61747Y-EV-3	MORGAN STANLEY			1,2,5	1.E FE	305,796	103.678	311,034	300,000	304,118		(1,313)			6.296	5.883	AO	3,830	9,444	09/11/2023	10/18/2028
63253Q-AG-9	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				1.D FE	349,874	100.140	350,489	350,000	349,921		47			4.787	4.793	JJ	7,958	8,377	03/12/2024	01/10/2029
63861V-AF-4	NATIONWIDE BUILDING SOCIETY		C	2,5	2.A FE	238,768	95.674	239,185	250,000	239,560		792			2.972	4.452	FA	2,786		10/30/2024	02/16/2028
65364U-AN-6	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	281,652	84.879	275,857	325,000	284,047		2,395			1.960	4.584	JD	71	3,185	08/21/2024	06/27/2030
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	291,030	97.676	293,028	300,000	292,786		1,756			2.900	4.631	JD	387	4,350	08/21/2024	06/15/2026
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING				1.B FE	332,577	96.248	336,868	350,000	337,002		4,425			0.800	4.512	JJ	1,299		08/21/2024	01/14/2026
682680-AW-3	ONEOK INC			1,2	2.B FE	244,115	97.355	243,388	250,000	244,329		214			4.350	4.954	MS	3,202		10/30/2024	03/15/2029
68389X-CS-2	ORACLE CORP			1,2	2.B FE	219,476	96.597	217,343	225,000	219,652		176			4.200	4.766	MS	2,468		10/30/2024	09/27/2029
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	309,843	103.024	309,072	300,000	307,197		(2,646)			6.615	5.639	AO	3,914	9,923	01/09/2024	10/20/2027
694308-KR-7	PACIFIC GAS AND ELECTRIC CO			1,2	2.B FE	609,326	102.252	613,512	600,000	609,210		(116)			5.800	5.585	MN	4,447	24,843	08/21/2024	05/15/2034
6944PL-2Z-1	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	299,580	100.720	302,160	300,000	299,672		92			4.900	4.930	JJ	6,942	7,350	01/04/2024	01/11/2029
709599-BE-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	223,328	99.453	223,769	225,000	223,558		229			4.450	5.068	JJ	4,228		10/30/2024	01/29/2026
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC			1,2	1.G FE	458,804	102.825	462,713	450,000	458,611		(242)			5.750	5.442	MN	3,163	21,563	08/21/2024	11/17/2032
74251V-AS-1	PRINCIPAL FINANCIAL GROUP INC			1,2	2.A FE	306,854	86.187	327,511	380,000	318,972		9,378			2.125	5.582	JD	359	8,075	09/11/2023	06/15/2030
74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	261,212	96.729	261,169	270,000	263,071		1,859			3.700	4.539	MN	1,665	4,995	01/08/2024	05/01/2028
74977R-DN-1	COOPERATIEVE RABOBANK UA		C	2	1.G FE	242,845	97.023	242,558	250,000	243,326		481			3.649	4.536	AO	2,154		10/30/2024	04/06/2028
75524K-PG-3	CITIZENS BANK NA			2,5	1.G FE	247,448	99.068	247,670	250,000	247,601		153			4.575	4.876	FA	4,511		10/31/2024	08/09/2028
75884R-BA-0	REGENCY CENTERS LP			1,2	2.A FE	302,076	93.398	317,553	340,000	308,363		4,857			3.700	5.710	JD	559	12,580	09/11/2023	06/15/2030
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.A FE	296,576	96.686	309,395	320,000	303,376		5,254			3.375	5.352	MN	1,380	10,800	09/11/2023	11/15/2027
760759-AX-8	REPUBLIC SERVICES INC			1,2	2.A FE	121,487	81.105	121,658	150,000	125,001		3,460			1.450	4.605	FA	822	2,175	12/21/2023	02/15/2031
760759-BC-3	REPUBLIC SERVICES INC			1,2	2.A FE	150,719	97.540	146,310	150,000	150,716		(2)			5.000	4.934	AO	1,875		12/02/2024	04/01/2034
78017F-ZQ-9	ROYAL BANK OF CANADA			1,2,5	1.E FE	174,552	99.627	174,347	175,000	174,578		26			4.510	4.607	AO	1,600		10/30/2024	10/18/2027

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 B./A.C.V.	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
78081B-AN-3	ROYALTY PHARMA PLC			1,2	2.C FE	306,004	81.963	327,852	400,000	318,587		9,741			2.150	5.886	MS	2,843	8,600	09/11/2023	09/02/2031
78200J-AA-0	RUSH SYSTEM FOR HEALTH			1,2	1.E FE	526,318	95.857	532,006	555,000	530,578		4,260			3.922	4.950	MN	2,781	21,767	01/09/2024	11/15/2029
785592-AU-0	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	301,613	97.635	312,432	320,000	306,479		3,765			4.200	5.662	MS	3,957	13,440	09/11/2023	03/15/2028
81762P-AE-2	SERVICENOW INC			1,2	1.G FE	311,256	83.111	332,444	400,000	325,548		11,057			1.400	5.242	MS	1,867	5,600	09/11/2023	09/01/2030
83192P-AD-0	SMITH & NEPHEW PLC		C	1,2	2.B FE	99,695	99.263	99,263	100,000	99,714		19			5.400	5.440	MS	1,515	2,700	03/13/2024	03/20/2034
842400-GN-7	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	308,867	99.283	317,706	320,000	316,441		5,870			3.700	5.662	FA	4,933	11,840	09/11/2023	08/01/2025
855244-AZ-2	STARBUCKS CORP			1,2	2.A FE	704,657	87.634	709,835	810,000	715,808		9,098			2.550	4.847	MN	2,639	13,961	12/02/2024	11/15/2030
871829-BS-5	SYSCO CORP			1,2	2.B FE	109,762	102.953	113,248	110,000	109,833		62			5.750	5.792	JJ	2,881	4,217	11/06/2023	01/17/2029
87264A-DC-6	T-MOBILE USA INC			1,2	2.B FE	350,722	102.524	348,582	340,000	350,403		(311)			5.750	5.314	JJ	9,015	8,173	08/21/2024	01/15/2034
87612B-BG-6	TARGA RESOURCES PARTNERS LP			1,2	2.B FE	223,720	98.915	222,559	225,000	223,795		75			5.000	5.192	JJ	5,188		10/30/2024	01/15/2028
879360-AC-9	TELEDYNE TECHNOLOGIES INC			1,2	2.C FE	239,255	96.089	240,223	250,000	240,515		1,260			1.600	4.773	AO	1,000		10/30/2024	04/01/2026
883556-CV-2	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	297,651	100.687	302,061	300,000	298,678		791			4.953	5.241	FA	5,820	14,859	09/11/2023	08/10/2026
89115A-2M-3	TORONTO-DOMINION BANK			1	1.F FE	240,610	100.501	251,253	250,000	243,060		2,063			5.156	6.176	JJ	6,123	12,890	10/20/2023	01/10/2028
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	145,235	96.756	145,134	150,000	145,882		647			3.050	4.361	MS	1,258	2,288	08/21/2024	03/22/2027
89236T-KU-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	308,000	98.384	314,827	320,000	310,055		1,575			4.550	5.221	MN	9,060		09/11/2023	05/17/2030
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1,2	2.B FE	333,430	102.506	328,019	320,000	326,373		(5,491)			7.850	5.922	FA	10,467	25,120	09/11/2023	02/01/2026
89788M-AE-2	TRUIST FINANCIAL CORP			2,5	1.G FE	225,258	90.221	225,553	250,000	226,332		1,074			1.887	4.281	JD	315	2,359	10/30/2024	06/07/2029
902133-AZ-0	TYCO ELECTRONICS GROUP SA		C	1	1.G FE	313,859	100.018	320,058	320,000	317,085		2,496			4.500	5.350	FA	5,520	14,400	09/11/2023	02/13/2026
902674-ZW-3	UBS AG (LONDON BRANCH)		C		1.E FE	244,050	102.260	255,650	250,000	245,378		1,119			5.650	6.219	MS	4,316	14,125	10/20/2023	09/11/2028
90320W-AG-8	UPMC			1,2	1.F FE	560,610	98.247	550,183	560,000	560,604		(7)			5.035	5.019	MN	3,603	28,196	03/12/2024	05/15/2033
92343V-FX-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	54,893	83.162	62,372	75,000	59,492		816			1.680	5.930	AO	214		10/24/2022	10/30/2030
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	303,878	98.508	315,226	320,000	312,626		6,774			3.150	5.463	JJ	4,648	10,080	09/11/2023	01/15/2026
95000U-2L-6	WELLS FARGO & CO			1,2,5	1.E FE	333,594	96.798	348,473	360,000	338,096		3,476			4.478	5.668	AO	3,896	11,083	09/11/2023	04/04/2031
95000U-2S-1	WELLS FARGO & CO			1,2,5	1.E FE	466,811	94.183	499,170	530,000	487,052		16,102			2.393	5.079	JD	1,022	12,683	10/20/2023	06/02/2028
95000U-3L-5	WELLS FARGO & CO			1,2,5	1.E FE	662,955	101.645	660,693	650,000	662,109		(846)			5.707	5.078	AO	7,110		10/30/2024	04/22/2028
95040Q-AM-6	WELLTOWER OP LLC			1,2	2.A FE	309,848	87.021	330,680	380,000	319,675		7,603			2.800	5.799	JD	887	10,640	09/11/2023	06/01/2031
98389B-BA-7	XCEL ENERGY INC			1,2	2.B FE	310,470	99.195	317,424	320,000	311,460		752			5.450	5.849	FA	6,588	18,021	09/11/2023	08/15/2033
98978V-AV-5	ZOETIS INC			1,2	2.B FE	234,062	103.098	237,125	230,000	233,618		(361)			5.600	5.352	MN	1,610	12,880	09/14/2023	11/16/2032
1019999999 – Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						44,831,240	XXX	45,583,954	47,503,000	45,356,369		419,760			XXX	XXX	XXX	488,243	1,118,477	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities																					
03465X-AA-7	AOMT 2024-1 A1 - RMBS			4	. Z	469,499	98.856	474,941	480,438	471,582		2,082			5.210	6.099	MON	2,086	22,945	01/19/2024	08/27/2068
19688R-AA-7	COLT 2023-3 A1 - RMBS			4	. Z	398,122	101.425	394,187	388,649	398,097		(25)			7.180	6.967	MON	2,325	25,580	01/25/2024	09/25/2068
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	376,474	94.636	365,722	386,452	376,628		155			4.000	4.114	MON	1,288	4,808	09/06/2024	05/25/2067
92539D-AA-6	VERUS 232 A1 - CMO/RMBS			4	. Z	432,537	100.531	432,671	430,385	433,736		1,198			6.193	6.257	MON	2,221	24,433	01/25/2024	03/26/2068
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS			2	. Z	753,976	101.695	754,728	742,148	755,532		1,555			7.070	6.682	MON	4,372	43,725	02/22/2024	10/25/2068
92540D-AA-3	VERUS 238 A1 - RMBS			4	1.A FE	429,888	100.753	429,901	426,688	430,578		690			6.259	6.127	MON	2,226	22,256	02/07/2024	12/26/2068
1029999999 – Industrial and Miscellaneous (Unaffiliated), Residential Mortgage-Backed Securities						2,860,496	XXX	2,852,150	2,854,759	2,866,152		5,656			XXX	XXX	XXX	14,519	143,746	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities																					
05493Q-AB-1	BBCMS 2023-5C23 A3 - CMBS			4	1.A FE	303,322	105.338	305,480	290,000	300,572		(2,584)			6.675	5.605	MON	1,613	19,358	12/01/2023	12/15/2056
065404-BA-2	BANK 2018-BNK10 A4 - CMBS			4	1.A FE	347,751	95.735	363,272	379,456	356,257		6,607			3.428	5.751	MON	1,084	13,008	09/13/2023	02/17/2061
08161N-AF-4	BMARK 2020-B16 A5 - CMBS			4	1.A FE	271,854	89.036	267,108	300,000	273,521		1,667			2.732	4.741	MON	683	2,732	08/21/2024	02/18/2053
17291D-AC-7	CGCMT 2018-C5 A3 - CMBS			4	1.A FE	554,292	96.535	558,859	578,919	559,483		5,191			3.963	5.113	MON	1,912	21,031	01/03/2024	06/12/2051
74331Q-AA-5	PROG 24SFR1 A - CMBS			4	1.A FE	174,722	93.107	177,140	190,254	175,289		567			3.350	3.998	MON	248	5,154	01/18/2024	02/20/2041
95001M-AE-0	WFCM 2017-C38 A4 - CMBS			4	1.A FE	256,479	96.091	256,788	267,234	257,796		1,316			3.190	4.877	MON	710	2,764	09/06/2024	07/15/2050
1039999999 – Industrial and Miscellaneous (Unaffiliated), Commercial Mortgage-Backed Securities						1,908,420	XXX	1,928,647	2,005,863	1,922,917		12,764			XXX	XXX	XXX	6,250	64,046	XXX	XXX
Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities																					
02008D-AC-3	ALLYA 2022-3 A3 - ABS			4	1.A FE	237,867	100.198	240,536	240,061	239,173		919			5.070	5.800	MON	541	12,171	09/15/2023	04/15/2027

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 B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
05592X-AD-2	BMWOT 2023-A A3 - ABS			4	1.A FE	404,859	100.919	403,676	400,000	402,543		(2,287)			5.470	4.903	MON	365	21,880	12/22/2023	02/25/2028
06761K-BA-8	BABSN 193RR BRR - CDO		C	4	1.C FE	250,000	100.043	250,108	250,000	250,000							JAJO			12/10/2024	01/22/2036
102104-AA-4	CLDCD 241 A2 - ABS			4	1.F FE	205,000	99.664	204,311	205,000	205,000					5.781	5.781	MON	1,119		11/22/2024	11/22/2049
12481K-AU-2	CBAM 2017-2 BR - CDO		C	4,5	1.C FE	497,035	100.470	502,352	500,000	495,111		(1,929)			6.759	7.023	JAJO	7,135	37,831	12/27/2023	07/17/2034
14043N-AD-1	COPAR 2024-1 A3 - ABS			4	1.A FE	89,987	100.124	90,112	90,000	89,988		–			4.620	5.129	MON	185	219	11/19/2024	07/16/2029
14044C-AD-4	COPAR 2021-1 A4 - ABS			4	1.A FE	515,475	97.805	537,928	550,000	531,915		16,276			1.040	4.241	MON	254	5,720	12/26/2023	04/15/2027
14044E-AD-0	COPAR 2023-2 A3 - ABS			4	1.A FE	409,531	101.790	407,160	400,000	405,953		(3,526)			5.820	4.893	MON	1,035	23,280	12/21/2023	06/15/2028
14319B-AC-6	CARMX 2023-3 A3 - ABS			4	1.A FE	403,844	100.848	403,392	400,000	402,227		(1,593)			5.280	4.893	MON	939	21,120	12/21/2023	05/15/2028
29002Y-AJ-1	ELM12 12R AR - CDO		C	4,5	1.A FE	301,650	100.334	301,001	300,000	301,650		–			5.926	5.957	JAJO	4,445		11/05/2024	10/15/2037
344940-AD-3	FORDO 2023-C A3 - ABS			4	1.A FE	327,755	101.322	326,257	322,000	325,531		(2,196)			5.530	4.825	MON	791	17,807	12/22/2023	09/15/2028
34535A-AE-0	FORDO 2022-C A4 - ABS			4	1.A FE	791,714	100.085	800,680	800,000	795,422		2,898			4.590	5.068	MON	1,632	24,480	08/21/2024	12/15/2027
34535V-AD-6	FORDO 2024-D - ABS			4	1.A FE	109,996	100.070	110,077	110,000	109,996					4.610	4.656	MON	225	324	11/19/2024	08/15/2029
362541-AF-1	GMALT 2023-1 B - ABS			4	1.B FE	271,638	100.459	276,262	275,000	274,037		1,793			5.510	6.310	MON	463	15,153	09/11/2023	01/20/2027
362583-AD-8	GMCAR 2023-2 A3 - ABS			4	1.A FE	392,000	99.997	399,988	400,000	396,477		3,488			4.470	5.472	MON	745	17,880	09/12/2023	02/16/2028
380146-AC-4	GMCAR 2022-1 A3 - ABS			4	1.A FE	103,568	99.095	106,690	107,664	106,120		2,042			1.260	6.048	MON	57	1,357	09/15/2023	11/16/2026
38139E-AC-7	GLM 22 A - CDO		C	4,5	1.A FE	401,200	100.568	402,270	400,000	401,232		32			5.919	5.967	JAJO	4,150		11/05/2024	10/20/2037
437927-AD-8	HAROT 2023-2 A4 - ABS			4	1.A FE	396,578	100.520	402,080	400,000	397,697		870			4.910	5.219	MON	873	19,640	09/13/2023	09/17/2029
448977-AD-0	HART 2022-A A3 - ABS			4	1.A FE	126,232	99.251	129,841	130,821	129,194		1,947			2.220	6.083	MON	129	2,904	09/15/2023	10/15/2026
44935F-AD-6	HART 2021-C A3 - ABS			4	1.A FE	45,354	99.599	46,834	47,022	46,682		1,067			0.740	6.807	MON	15	348	09/15/2023	05/15/2026
47787C-AC-7	JDOT 2023-C A3 - ABS			4	1.A FE	399,973	101.140	404,560	400,000	399,986		11			5.480	5.546	MON	974	21,920	09/12/2023	05/15/2028
50190A-AR-3	LCM XVII BRR - CDO			4,5	1.C FE	300,011	99.961	299,884	300,000	300,028		17			6.518	7.232	JAJO	4,236	5,492	08/21/2024	10/15/2031
58772W-AC-7	MBART 2021-1 A3 - ABS			4	1.A FE	64,697	99.362	66,665	67,093	66,429		1,418			0.460	6.089	MON	14	309	09/15/2023	06/15/2026
65479Q-AC-1	NAROT 2022-A A3 - ABS			4	1.A FE	135,121	99.051	139,234	140,568	138,308		2,124			1.860	5.954	MON	116	2,615	09/15/2023	08/17/2026
67573C-AS-8	OCT32 32RR A13 - CDO			4,5	1.A FE	352,100	100.498	351,744	350,000	352,115		15			5.965	5.981	JAJO	3,596		12/09/2024	11/02/2037
69702T-AJ-1	PLMRS 231R AR - CDO		C	4,5	. Z	400,000	100.000	400,000	400,000	400,000							JAJO			12/13/2024	01/20/2038
758465-BN-7	RESPK 2011RR BRR - CDO		C	4,5	. Z	500,000	100.181	500,907	500,000	500,000					6.093	6.181	JAJO	2,200		11/20/2024	01/15/2038
85236K-AM-4	SIDC 241 A2 - ABS			4	1.G FE	129,151	101.652	132,148	130,000	129,164		12			5.900	5.950	MON	128	5,859	03/15/2024	03/25/2049
92348K-BZ-5	VZMT 2023-5 A1A - ABS			4	1.A FE	824,984	100.824	831,798	825,000	824,994		5			5.610	5.677	MON	1,414	30,388	09/12/2023	09/08/2028
92867U-AD-4	VWALT 2023-A A3 - ABS			4	1.A FE	399,940	100.847	403,388	400,000	399,980		31			5.810	5.889	MON	710	23,240	09/12/2023	10/20/2026
92868R-AD-0	VALET 2024-1 A3 - ABS			4	1.A FE	139,987	100.209	140,293	140,000	140,056		69			4.630	4.658	MON	198	432	11/19/2024	07/20/2029
98163Q-AE-9	WOART 2022-B A4 - ABS			4	1.A FE	533,887	98.713	542,922	550,000	539,718		5,772			3.440	4.646	MON	841	18,920	12/26/2023	03/15/2028
1049999999 – Industrial and Miscellaneous (Unaffiliated), Other Loan-Backed and Structured Securities						10,461,134	XXX	10,555,095	10,530,229	10,496,727		29,276			XXX	XXX	XXX	39,525	331,287	XXX	XXX
1109999999 – Subtotals – Industrial and Miscellaneous (Unaffiliated)						60,061,291	XXX	60,919,846	62,893,851	60,642,166		467,456			XXX	XXX	XXX	548,537	1,657,556	XXX	XXX
2419999999 – Subtotals – Issuer Obligations						83,170,931	XXX	83,603,216	88,983,000	84,238,265		829,848			XXX	XXX	XXX	921,465	1,936,396	XXX	XXX
2429999999 – Subtotals – Residential Mortgage-Backed Securities						3,145,897	XXX	3,123,481	3,156,691	3,151,891		5,994			XXX	XXX	XXX	15,399	146,521	XXX	XXX
2439999999 – Subtotals – Commercial Mortgage-Backed Securities						2,423,654	XXX	2,439,567	2,505,863	2,435,608		10,220			XXX	XXX	XXX	8,482	84,127	XXX	XXX
2449999999 – Subtotals – Other Loan-Backed and Structured Securities						10,461,134	XXX	10,555,095	10,530,229	10,496,727		29,276			XXX	XXX	XXX	39,525	331,287	XXX	XXX
2509999999 – Subtotals – Total Bonds						99,201,617	XXX	99,721,360	105,175,783	100,322,492		875,338			XXX	XXX	XXX	984,871	2,498,331	XXX	XXX

	Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1.	1A	1A $49,162,683	1B $1,414,951	1C $3,678,291	1D $3,256,010	1E $6,420,571	1F $3,981,030	1G $10,206,346
	1B	2A $11,084,332	2B $9,389,328	2C $1,728,950				
	1C	3A $	3B $	3C $				
	1D	4A $	4B $	4C $				
	1E	5A $	5B $	5C $				
	1F	6 $						

(E-11) Schedule D - Part 2 - Section 1

NONE

(E-12) Schedule D - Part 2 - Section 2

NONE

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
Bonds: U.S. Governments								
91282C-DJ-7	UNITED STATES TREASURY		08/21/2024	Various	XXX	786,102	925,000	3,387
91282C-DY-4	UNITED STATES TREASURY		08/21/2024	BNP PARIBAS SECURITIES BOND	XXX	1,592,517	1,815,000	555
91282C-JJ-1	UNITED STATES TREASURY		04/30/2024	Various	XXX	1,851,359	1,850,000	33,181
91282C-JP-7	UNITED STATES TREASURY		01/04/2024	BNP PARIBAS SECURITIES BOND	XXX	2,395,061	2,380,000	5,974
91282C-JZ-5	UNITED STATES TREASURY		04/30/2024	Various	XXX	2,676,781	2,750,000	11,560
0109999999 – Bonds: U.S. Governments						9,301,821	9,720,000	54,658
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3132L7-J5-9	FH V82084 - RMBS		09/06/2024	Unknown	XXX	290,429	307,251	160
3137HC-2C-5	FHMS K-517 A2 - CMBS		03/12/2024	BREAN CAPITAL, LLC	XXX	515,234	500,000	1,041
544445-U8-0	LOS ANGELES CALIF DEPT ARPTS ARPT REV		01/05/2024	UBS Financial Services LLC	XXX	100,952	115,000	280
61255Q-AJ-5	MONTEREY PK CALIF PENSION OBLIG		01/09/2024	PERSHING LLC	XXX	229,829	275,000	578
64972H-5G-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/21/2024	HILLTOP SECURITIES INC	XXX	275,646	300,000	405
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,412,089	1,497,251	2,465
Bonds: Industrial and Miscellaneous (Unaffiliated)								
00185A-AK-0	AON PLC	C	08/21/2024	JANE STREET EXECUTION SERVICES LLC	XXX	123,643	125,000	888
007589-AD-6	ADVOCATE HEALTH AND HOSPITALS CORP		01/09/2024	J.P. MORGAN SECURITIES LLC	XXX	186,095	217,000	347
00973R-AN-3	AKER BP ASA	C	11/19/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	167,188	175,000	1,221
025816-DV-8	AMERICAN EXPRESS CO		10/30/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	226,706	225,000	2,994
03073E-AY-1	CENCORA INC		12/02/2024	Various	XXX	249,939	250,000	
03465X-AA-7	AOMT 241 A1 - RMBS		01/19/2024	MORGAN STANLEY & CO. LLC	XXX	532,592	545,000	1,735
053332-BK-7	AUTOZONE INC		11/19/2024	HSBC SECURITIES INC.	XXX	224,683	225,000	4,793
05583J-AK-8	BPCE SA	C	10/30/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	235,943	250,000	156
06051G-GF-0	BANK OF AMERICA CORP		08/21/2024	Sumridge Partners	XXX	294,264	300,000	988
06051G-LH-0	BANK OF AMERICA CORP		10/30/2024	Jefferies LLC	XXX	201,344	200,000	176
06368L-WU-6	BANK OF MONTREAL		03/12/2024	BMO CAPITAL MARKET CORP	XXX	309,114	300,000	8,051
06738E-CC-7	BARCLAYS PLC	C	10/30/2024	BOFA SECURITIES, INC	XXX	229,889	225,000	8,195
06761K-BA-8	BABSN 193RR BRR - CDO	C	12/10/2024	CIBC WORLD MARKETS CORP	XXX	250,000	250,000	
075887-CR-8	BECTON DICKINSON AND CO		10/30/2024	GOLDMAN SACHS & CO.	XXX	225,844	225,000	2,528
08161N-AF-4	BMARK 2020-B16 A5 - CMBS		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	271,854	300,000	455
09247X-AN-1	BLACKROCK INC		08/21/2024	NatWest Markets	XXX	263,704	270,000	3,744
09659W-2N-3	BNP PARIBAS SA	C	10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	239,100	250,000	983
101137-AW-7	BOSTON SCIENTIFIC CORP		10/31/2024	J.P. MORGAN SECURITIES LLC	XXX	13,818	14,000	88
102104-AA-4	CLDCD 241 A2 - ABS		11/22/2024	GUGGENHEIM SECURITIES, LLC	XXX	205,000	205,000	
126408-HM-8	CSX CORP		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	149,579	150,000	2,763
12661P-AA-7	CSL FINANCE PLC	C	10/30/2024	CITADEL SECURITIES INSTITUTIONAL LL	XXX	244,475	250,000	80
12803R-AA-2	CAIXABANK SA	C	10/30/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	232,011	225,000	3,958
14043N-AD-1	COPAR 2024-1 A3 - ABS		11/19/2024	J.P. MORGAN SECURITIES LLC	XXX	89,987	90,000	
14149Y-BN-7	CARDINAL HEALTH INC		10/30/2024	J.P. MORGAN SECURITIES LLC	XXX	227,579	225,000	2,434
141781-BY-9	CARGILL INC		08/21/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	100,269	100,000	1,774
16411R-AK-5	CHENIERE ENERGY INC		10/30/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	147,420	150,000	308
17291D-AC-7	CGCMT 2018-C5 A3 - CMBS		01/03/2024	BARCLAYS CAPITAL INC.	XXX	554,292	578,919	255
17327C-AM-5	CITIGROUP INC		10/30/2024	GOLDMAN SACHS & CO.	XXX	382,020	400,000	1,159
174610-AT-2	CITIZENS FINANCIAL GROUP INC		08/21/2024	JANE STREET EXECUTION SERVICES LLC	XXX	183,152	200,000	2,004
19688R-AA-7	COLT 233 A1 - RMBS		01/25/2024	MORGAN STANLEY & CO. LLC	XXX	501,328	489,399	2,733
209111-GM-9	CONSOLIDATED EDISON COMPANY OF NEW YORK		11/14/2024	SCOTIA CAPITAL (USA) INC.	XXX	174,804	175,000	
21871X-AS-8	COREBRIDGE FINANCIAL INC		12/02/2024	BOFA SECURITIES, INC	XXX	233,919	225,000	4,959
224044-CN-5	COX COMMUNICATIONS INC		08/21/2024	JANE STREET EXECUTION SERVICES LLC	XXX	256,551	300,000	1,430

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
22534P-AG-8	CREDIT AGRICOLE SA	C	08/21/2024	CREDIT AGRICOLE SECURITIES USA	XXX	264,225	250,000	1,761
23636A-BH-3	DANSKE BANK A/S	C	10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	230,261	225,000	2,104
25278X-AN-9	DIAMONDBACK ENERGY INC		10/30/2024	MORGAN STANLEY & CO. LLC	XXX	233,725	250,000	3,646
256677-AP-0	DOLLAR GENERAL CORP		08/21/2024	FLOW TRADERS U.S. INSTITUTIONAL TRA	XXX	128,555	125,000	870
26441C-BL-8	DUKE ENERGY CORP		11/19/2024	PERSHING LLC	XXX	236,495	275,000	3,019
26875P-AP-6	EOG RESOURCES INC		08/21/2024	GOLDMAN SACHS & CO.	XXX	273,840	275,000	1,141
26884T-AY-8	ERAC USA FINANCE LLC		10/30/2024	BOFA SECURITIES, INC	XXX	227,507	225,000	2,375
281020-BA-4	EDISON INTERNATIONAL		12/02/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	229,804	225,000	5,280
29002Y-AJ-1	ELM12 12R AR - CDO	C	11/05/2024	BOFA SECURITIES, INC	XXX	301,650	300,000	1,679
30225V-AS-6	EXTRA SPACE STORAGE LP		12/02/2024	Jefferies LLC	XXX	228,044	225,000	4,118
34535A-AE-0	FORDO 2022-C A4 - ABS		08/21/2024	WELLS FARGO SECURITIES, LLC	XXX	399,464	400,000	306
34535V-AD-6	FORDO 2024-D - ABS		11/19/2024	BARCLAYS CAPITAL INC.	XXX	109,996	110,000	
34959J-AG-3	FORTIVE CORP		10/30/2024	GOLDMAN SACHS & CO.	XXX	243,583	250,000	2,975
373334-KW-0	GEORGIA POWER CO		11/19/2024	BOFA SECURITIES, INC	XXX	252,828	250,000	2,370
38139E-AC-7	GLM 22 A - CDO	C	11/05/2024	BNP PARIBAS SECURITIES BOND	XXX	401,200	400,000	462
38151L-AG-5	GOLDMAN SACHS BANK USA		10/30/2024	GOLDMAN SACHS & CO.	XXX	504,885	500,000	12,031
404280-EN-5	HSBC HOLDINGS PLC	C	11/12/2024	HSBC SECURITIES INC.	XXX	225,000	225,000	
438516-CS-3	HONEYWELL INTERNATIONAL INC		12/02/2024	PERSHING LLC	XXX	201,920	200,000	2,556
458140-BT-6	INTEL CORP		10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	242,490	275,000	966
461070-AU-8	INTERSTATE POWER AND LIGHT CO		08/21/2024	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	226,275	215,000	4,289
465685-AT-2	ITC HOLDINGS CORP		11/19/2024	JANE STREET EXECUTION SERVICES LLC	XXX	229,493	225,000	388
46647P-BJ-4	JPMORGAN CHASE & CO		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	298,893	300,000	5,504
46647P-BW-5	JPMORGAN CHASE & CO		10/30/2024	GOLDMAN SACHS & CO.	XXX	429,201	450,000	1,131
46647P-EH-5	JPMORGAN CHASE & CO		10/30/2024	J.P. MORGAN SECURITIES LLC	XXX	313,017	300,000	432
48241F-AC-8	KBC GROEP NV	C	08/21/2024	BOFA SECURITIES, INC	XXX	216,152	200,000	5,270
48241F-AD-6	KBC GROEP NV	C	10/30/2024	GOLDMAN SACHS & CO.	XXX	247,753	250,000	480
49271V-AP-5	KEURIG DR PEPPER INC		10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	242,193	250,000	439
50190A-AR-3	LCM XVII BRR - CDO		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	300,011	300,000	2,209
502431-AU-3	L3HARRIS TECHNOLOGIES INC		03/11/2024	BOFA SECURITIES, INC	XXX	339,558	340,000	
53944Y-AX-1	LLOYDS BANKING GROUP PLC	C	01/02/2024	LLYODS SECURITIES INC	XXX	220,000	220,000	
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		09/06/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	385,686	395,916	630
55354G-AH-3	MSCI INC		10/30/2024	US BANCORP INVESTMENTS INC.	XXX	237,520	250,000	4,611
571748-BU-5	MARSH & MCLENNAN COMPANIES INC		08/21/2024	BOFA SECURITIES, INC	XXX	185,323	175,000	4,095
61690U-8G-8	MORGAN STANLEY BANK NA		10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	647,166	650,000	1,044
63253Q-AG-9	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		03/12/2024	CITADEL SECURITIES INSTITUTIONAL LL	XXX	349,874	350,000	2,979
63861V-AF-4	NATIONWIDE BUILDING SOCIETY	C	10/30/2024	GOLDMAN SACHS & CO.	XXX	238,768	250,000	1,527
65364U-AN-6	NIAGARA MOHAWK POWER CORP		08/21/2024	JANE STREET EXECUTION SERVICES LLC	XXX	281,652	325,000	956
655844-BS-6	NORFOLK SOUTHERN CORP		08/21/2024	BARCLAYS CAPITAL INC.	XXX	291,030	300,000	1,595
66815L-2A-6	NORTHWESTERN MUTUAL GLOBAL FUNDING		08/21/2024	JANE STREET EXECUTION SERVICES LLC	XXX	332,577	350,000	288
67573C-AS-8	OCT32 32RR A13 - CDO		12/09/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	352,100	350,000	2,330
682680-AW-3	ONEOK INC		10/30/2024	GOLDMAN SACHS & CO.	XXX	244,115	250,000	1,390
68389X-CS-2	ORACLE CORP		10/30/2024	J.P. MORGAN SECURITIES LLC	XXX	219,476	225,000	893
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC		01/09/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	309,843	300,000	4,465
694308-KR-7	PACIFIC GAS AND ELECTRIC CO		08/21/2024	BNP PARIBAS SECURITIES BOND	XXX	609,326	600,000	6,968
6944PL-2Z-1	PACIFIC LIFE GLOBAL FUNDING II		01/04/2024	J.P. MORGAN SECURITIES LLC	XXX	299,580	300,000	
69702T-AJ-1	PLMRS 231R AR - CDO	C	12/13/2024	BOFA SECURITIES, INC	XXX	400,000	400,000	
709599-BE-3	PENSKE TRUCK LEASING CO LP		10/30/2024	J.P. MORGAN SECURITIES LLC	XXX	223,328	225,000	2,559
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC		08/21/2024	JANE STREET EXECUTION SERVICES LLC	XXX	159,671	150,000	2,252

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
74331Q-AA-5	PROG 24SFR1 A - CMBS		01/18/2024	RBC CAPITAL MARKETS, LLC	XXX	175,408	191,000	
74456Q-BU-9	PUBLIC SERVICE ELECTRIC AND GAS CO		01/08/2024	CITADEL SECURITIES INSTITUTIONAL LL	XXX	261,212	270,000	1,915
74977R-DN-1	COOPERATIEVE RABOBANK UA	C	10/30/2024	GOLDMAN SACHS & CO.	XXX	242,845	250,000	608
75524K-PG-3	CITIZENS BANK NA		10/31/2024	Sumridge Partners	XXX	247,448	250,000	2,605
758465-BN-7	RESPK 2011RR BRR - CDO	C	11/20/2024	BNP PARIBAS SECURITIES BOND	XXX	500,000	500,000	
760759-BC-3	REPUBLIC SERVICES INC		12/02/2024	TRUIST SECURITIES, INC.	XXX	150,719	150,000	1,292
78017F-ZQ-9	ROYAL BANK OF CANADA		10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	174,552	175,000	285
78200J-AA-0	RUSH SYSTEM FOR HEALTH		01/09/2024	J.P. MORGAN SECURITIES LLC	XXX	526,318	555,000	3,386
83192P-AD-0	SMITH & NEPHEW PLC	C	03/13/2024	J.P. MORGAN SECURITIES LLC	XXX	99,695	100,000	
85236K-AM-4	SIDC 241 A2 - ABS		03/15/2024	TORONTO DOMINION SECURITIES	XXX	129,151	130,000	
855244-AZ-2	STARBUCKS CORP		12/02/2024	Various	XXX	402,862	450,000	2,646
87264A-DC-6	T-MOBILE USA INC		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	180,968	170,000	978
87612B-BG-6	TARGA RESOURCES PARTNERS LP		10/30/2024	GOLDMAN SACHS & CO.	XXX	223,720	225,000	3,313
879360-AC-9	TELEDYNE TECHNOLOGIES INC		10/30/2024	PERSHING LLC	XXX	239,255	250,000	333
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	145,235	150,000	1,894
89788M-AE-2	TRUIST FINANCIAL CORP		10/30/2024	PERSHING LLC	XXX	225,258	250,000	1,887
90320W-AG-8	UPMC		03/12/2024	BOFA SECURITIES, INC	XXX	560,610	560,000	9,320
92343V-FX-7	VERIZON COMMUNICATIONS INC		08/21/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	58,676	75,000	389
92348K-BZ-5	VZMT 2023-5 A1A - ABS		08/22/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	424,996	425,000	132
92539D-AA-6	VERUS 232 - CMO/RMBS		01/25/2024	MORGAN STANLEY & CO. LLC	XXX	535,635	532,970	2,567
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS		02/22/2024	BNP PARIBAS SECURITIES BOND	XXX	974,448	959,161	4,709
92540D-AA-3	VERUS 238 A1 - RMBS		02/07/2024	BNP PARIBAS SECURITIES BOND	XXX	539,188	535,175	744
92868R-AD-0	VALET 2024-1 A3 - ABS		11/19/2024	WELLS FARGO SECURITIES, LLC	XXX	139,987	140,000	
95000U-3L-5	WELLS FARGO & CO		10/30/2024	JANE STREET EXECUTION SERVICES LLC	XXX	662,955	650,000	927
95001M-AE-0	WFCM 2017-C38 A4 - CMBS		09/06/2024	BMO CAPITAL MARKET CORP	XXX	256,479	267,234	400
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						29,770,766	30,200,774	207,910
2509999997 – Subtotals - Bonds - Part 3						40,484,676	41,418,025	265,033
2509999998 – Summary Item from Part 5 for Bonds						15,631,765	16,315,272	55,989
2509999999 – Subtotals - Bonds						56,116,440	57,733,297	321,022
6009999999 – Totals						56,116,440	XXX	321,022

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book / Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
912810-ET-1	UNITED STATES TREASURY		10/07/2024	CITADEL SECURITIES LLC	XXX	1,568,951	1,550,000	1,600,254	1,590,461		(27,501)		(27,501)		1,562,961		5,991	5,991	135,530	02/15/2025
912810-EV-6	UNITED STATES TREASURY		12/02/2024	Various	XXX	255,275	250,000	258,281	257,097		(3,944)		(3,944)		253,154		2,122	2,122	22,250	08/15/2025
912810-EW-4	UNITED STATES TREASURY		10/07/2024	NOMURA SECURITIES INTL., FIXED I	XXX	1,539,785	1,500,000	1,538,320	1,534,042		(11,932)		(11,932)		1,522,110		17,675	17,675	103,207	02/15/2026
912810-EX-2	UNITED STATES TREASURY		12/10/2024	Various	XXX	834,242	800,000	842,438	838,544		(13,043)		(13,043)		825,501		8,742	8,742	70,288	08/15/2026
912828-U2-4	UNITED STATES TREASURY		10/07/2024	GOLDMAN SACHS & CO.	XXX	1,921	2,000	1,920	1,975		7		7		1,981		(60)	(60)	36	11/15/2026
91282C-AH-4	UNITED STATES TREASURY		10/07/2024	BNP PARIBAS SECURITIES BOND	XXX	1,633,078	1,800,000	1,536,680	1,554,418		48,125		48,125		1,602,542		30,536	30,536	9,945	08/31/2027
91282C-AL-5	UNITED STATES TREASURY		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	405,527	450,000	381,023	385,548		12,322		12,322		397,870		7,657	7,657	1,725	09/30/2027
91282C-AU-5	UNITED STATES TREASURY		10/07/2024	BMO Capital Markets Corp (Chicago)	XXX	1,624,008	1,800,000	1,527,609	1,545,095		47,565		47,565		1,592,660		31,348	31,348	8,438	10/31/2027
91282C-BL-4	UNITED STATES TREASURY		10/07/2024	BNP PARIBAS SECURITIES BOND	XXX	2,138,359	2,525,000	2,111,729	2,113,108		39,468		39,468		2,152,577		(14,217)	(14,217)	32,575	02/15/2031
91282C-CB-5	UNITED STATES TREASURY		10/07/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	2,126,811	2,450,000	2,106,809	2,107,923		31,395		31,395		2,139,319		(12,508)	(12,508)	35,701	05/15/2031
91282C-CS-8	UNITED STATES TREASURY		10/07/2024	BOFA SECURITIES, INC.	XXX	1,597,113	1,900,000	1,509,164	1,521,009		32,870		32,870		1,553,879		43,234	43,234	27,235	08/15/2031
91282C-DJ-7	UNITED STATES TREASURY		10/07/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	1,691,975	2,008,000	1,606,959	1,526,607		31,361		31,361		1,649,750		42,225	42,225	24,016	11/15/2031
91282C-EP-2	UNITED STATES TREASURY		10/07/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	511,436	550,000	511,371	511,480		3,054		3,054		514,534		(3,099)	(3,099)	14,180	05/15/2032
91282C-JB-8	UNITED STATES TREASURY		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	1,560,959	1,550,000	1,547,518	1,547,772		973		973		1,548,744		12,215	12,215	79,203	09/30/2025
91282C-JP-7	UNITED STATES TREASURY		10/07/2024	GOLDMAN SACHS & CO.	XXX	206,738	205,000	206,297			(316)		(316)		205,981		756	756	7,302	12/15/2026
91282C-JZ-5	UNITED STATES TREASURY		11/19/2024	J.P. MORGAN SECURITIES LLC	XXX	970,781	1,000,000	979,297			1,234		1,234		980,531		(9,750)	(9,750)	30,543	02/15/2034
0109999999 – Bonds: U.S. Governments						18,666,960	20,340,000	18,265,668	17,035,078		191,639		191,639		18,504,094		162,866	162,866	602,174	XXX
Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
179090-KD-6	CLACKAMAS CNTY ORE SCH DIST NO 007J LAKE		06/01/2024	Various	XXX	2,207,251	2,200,000	2,490,818	2,209,720		(5,535)		(5,535)		2,204,185		3,066	3,066	52,616	06/01/2024
0709999999 – Bonds: U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						2,207,251	2,200,000	2,490,818	2,209,720		(5,535)		(5,535)		2,204,185		3,066	3,066	52,616	XXX
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3132L7-J5-9	FH V82084 - RMBS		12/01/2024	Paydown	XXX	5,656	5,319	5,028			628		628		5,656				29	12/01/2045
3137HA-MS-2	FHMS K-507 A2 - CMBS		10/07/2024	BARCLAYS CAPITAL INC.	XXX	400,863	395,000	390,279	390,447		502		502		390,949		9,915	9,915	16,274	09/25/2028
575579-FJ-1	MASSACHUSETTS BAY TRANSN AUTH MASS SALE		10/08/2024	PERSHING LLC	XXX	505,141	455,000	510,669	473,952		(1,977)		(1,977)		471,975		33,166	33,166	30,390	07/01/2030
71783D-CB-9	PHILADELPHIA PA AUTH FOR INDL DEV CITY S		10/07/2024	PERSHING LLC	XXX	479,405	500,000	456,690	461,480		12,414		12,414		473,894		5,511	5,511	7,967	04/15/2026
735000-TN-1	PORT OAKLAND CALIF REV		10/07/2024	Various	XXX	479,857	500,000	455,480	460,222		11,419		11,419		471,641		8,216	8,216	6,576	05/01/2026
745291-DF-8	PUERTO RICO PUB FIN CORP		06/01/2024	Maturity @ 100.00	XXX	25,000	25,000	30,081	25,519						25,519		(519)	(519)	641	06/01/2024
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						1,895,922	1,880,319	1,848,226	1,811,620		22,984		22,984		1,839,632		56,289	56,289	61,877	XXX
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
020002-BJ-9	ALLSTATE CORP		10/07/2024	WELLS FARGO SECURITIES, LLC	XXX	165,720	200,000	151,968	153,620		4,309		4,309		157,930		7,790	7,790	2,360	12/15/2030
02008D-AC-3	ALLYA 2022-3 A3 - ABS		12/15/2024	Paydown	XXX	159,939	159,939	158,477	158,735		1,204		1,204		159,939				6,126	04/15/2027
030288-AC-8	AMERICAN TRANSMISSION SYSTEMS INC		10/07/2024	GOLDMAN SACHS & CO.	XXX	433,735	500,000	425,020	425,143		5,972		5,972		431,114		2,621	2,621	16,305	01/15/2032
03040W-AS-4	AMERICAN WATER CAPITAL CORP		10/07/2024	J.P. MORGAN SECURITIES LLC	XXX	195,198	200,000	192,562	192,586		1,121		1,121		193,707		1,491	1,491	8,271	09/01/2028
031162-CW-8	AMGEN INC		10/07/2024	HSBC SECURITIES INC.	XXX	175,312	200,000	170,784	170,840		2,693		2,693		173,533		1,779	1,779	5,149	02/25/2031
03465X-AA-7	AOMT 2024-1 A1 - RMBS		12/01/2024	Paydown	XXX	64,562	64,562	63,092			1,470		1,470		64,562				1,770	08/27/2068
035240-AR-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC		10/07/2024	HSBC SECURITIES INC.	XXX	241,705	235,000	233,296	233,364		154		154		233,518		8,186	8,186	13,914	01/23/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book / Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
03740L-AA-0	AON CORP		10/07/2024	DEUTSCHE BANK SECURITIES, INC.	XXX	423,165	500,000	408,050	408,211		7,763		7,763		415,974		7,191	7,191	11,531	08/23/2031
03764D-AJ-0	APID XII BR - CDO	C	07/02/2024	Paydown	XXX	500,000	500,000	497,000	497,009		2,991		2,991		500,000				25,308	04/15/2031
04015W-BE-3	ARES XXXIX BR2 - CDO	C	06/21/2024	Paydown	XXX	500,000	500,000	499,250	499,254		746		746		500,000				24,711	04/18/2031
04636N-AG-8	ASTRAZENECA FINANCE LLC		10/07/2024	JANE STREET EXECUTION SERVICES LLC	XXX	287,812	280,000	276,606	276,740		354		354		277,094		10,718	10,718	15,054	03/03/2030
060352-AE-1	BANK 2017-BNK6 A4 - CMBS		10/07/2024	Various	XXX	405,282	420,000	386,909	389,574		6,889		6,889		396,463		8,819	8,819	11,579	07/16/2060
06427D-AR-4	BACM 2017-BNK3 A3 - CMBS		10/07/2024	BARCLAYS CAPITAL INC.	XXX	443,494	457,578	424,118	426,990		7,653		7,653		434,643		8,851	8,851	12,920	02/17/2050
065404-BA-2	BANK 2018-BNK10 A4 - CMBS		10/01/2024	Paydown	XXX	9,329	9,329	8,550	8,597		733		733		9,329				267	02/17/2061
075887-CQ-0	BECTON DICKINSON AND CO		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	281,574	280,000	273,697	274,074		1,017		1,017		275,091		6,483	6,483	15,148	02/13/2028
101137-AZ-0	BOSTON SCIENTIFIC CORP		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	49,060	50,000	47,838	47,862		1,143		1,143		49,004		55	55	810	06/01/2025
15189Y-AH-9	CENTERPOINT ENERGY RESOURCES CORP		01/02/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	228,734	220,000	216,904	216,982		2		2		216,984		11,750	11,750	4,059	03/01/2033
19688R-AA-7	COLT 2023-3 A1 - RMBS		12/01/2024	Paydown	XXX	100,750	100,750	103,206			(2,456)		(2,456)		100,750				4,110	09/25/2068
25243Y-BB-4	DIAGEO CAPITAL PLC	C	10/07/2024	MORGAN STANLEY & CO. LLC	XXX	314,378	345,000	296,103	298,111		5,430		5,430		303,541		10,837	10,837	7,830	10/24/2029
26245X-AQ-0	DRSLF 86 BR - CDO	C	10/07/2024	WELLS FARGO SECURITIES, LLC	XXX	500,290	500,000	499,685	499,685		(39)		(39)		499,646		644	644	36,163	07/17/2034
34529N-AD-2	FORDL 2023-B A3 - ABS		10/10/2024	MITSUBISHI UFJ SECURITIES (USA), INC.	XXX	302,098	300,000	299,954	299,962		23		23		299,985		2,113	2,113	14,578	10/15/2026
380146-AC-4	GMCAR 2022-1 A3 - ABS		12/16/2024	Paydown	XXX	225,917	225,917	217,321	218,391		7,526		7,526		225,917				1,498	11/16/2026
38141G-WL-4	GOLDMAN SACHS GROUP INC		10/07/2024	Millennium Advisors	XXX	244,680	250,000	238,888	238,937		2,322		2,322		241,258		3,422	3,422	7,766	06/05/2028
43815P-AD-1	HAROT 2022-2 A4 - ABS		10/10/2024	US BANCORP INVESTMENTS INC.	XXX	324,669	328,000	316,057	317,334		3,425		3,425		320,760		3,909	3,909	10,038	12/18/2028
448977-AD-0	HART 2022-A A3 - ABS		12/15/2024	Paydown	XXX	257,617	257,617	248,580	250,581		7,036		7,036		257,617				2,991	10/15/2026
44934K-AD-6	HART 2021-B A4 - ABS		10/10/2024	MIZUHO SECURITIES USA INC.	XXX	416,898	425,000	393,706	399,498		15,667		15,667		415,166		1,733	1,733	2,097	02/16/2027
44935F-AD-6	HART 2021-C A3 - ABS		12/15/2024	Paydown	XXX	263,709	263,709	254,356	255,821		7,888		7,888		263,709				1,016	05/15/2026
46647P-BA-3	JPMORGAN CHASE & CO		10/07/2024	BARCLAYS CAPITAL INC.	XXX	322,150	325,000	317,275	317,334		2,756		2,756		320,090		2,060	2,060	15,337	01/29/2027
46647P-BK-1	JPMORGAN CHASE & CO		10/07/2024	BARCLAYS CAPITAL INC.	XXX	236,220	240,000	225,535	228,170		6,841		6,841		235,010		1,210	1,210	4,805	04/22/2026
548661-DY-0	LOWE'S COMPANIES INC		10/07/2024	UBS SECURITIES LLC	XXX	425,040	500,000	414,930	415,106		8,337		8,337		423,443		1,597	1,597	8,335	10/15/2030
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	10,164	9,464	9,212			952		952		10,164				82	05/25/2067
573874-AP-9	MARVELL TECHNOLOGY INC		10/07/2024	WELLS FARGO SECURITIES, LLC	XXX	36,371	35,000	34,898	34,901		13		13		34,914		1,457	1,457	2,124	02/15/2029
58772W-AC-7	MBART 2021-1 A3 - ABS		12/15/2024	Paydown	XXX	268,342	268,342	258,761	260,018		8,324		8,324		268,342				625	06/15/2026
617446-8Q-5	MORGAN STANLEY		10/07/2024	BARCLAYS CAPITAL INC.	XXX	270,751	275,000	263,871	264,004		6,299		6,299		270,303		448	448	5,683	04/28/2026
637417-AK-2	NNN REIT INC		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	387,800	400,000	378,264	378,351		4,078		4,078		382,428		5,372	5,372	13,728	10/15/2027
65479Q-AC-1	NAROT 2022-A A3 - ABS		12/15/2024	Paydown	XXX	240,131	240,131	230,826	232,641		7,490		7,490		240,131				2,301	08/17/2026
664675-AL-9	NORTHEASTERN UNIVERSITY		10/07/2024	Sumridge Partners	XXX	697,564	700,000	682,689	684,667		5,226		5,226		689,893		7,671	7,671	35,594	03/01/2026
67110N-AP-0	OAKC XIII BR - CDO		09/10/2024	Paydown	XXX	500,000	500,000	499,685	499,685		316		316		500,000				32,759	10/23/2034
74331Q-AA-5	PROG 24SFR1 A - CMBS		12/01/2024	Paydown	XXX	746	746	685			61		61		746				15	02/20/2041
758465-BC-1	RESPK 2011 BR - CDO	C	12/09/2024	Paydown	XXX	500,000	500,000	500,250	500,252		(252)		(252)		500,000				41,477	10/16/2034
784710-AC-9	SSM HEALTH CARE CORP		10/07/2024	RBC CAPITAL MARKETS, LLC	XXX	403,948	400,000	394,888	395,196		760		760		395,956		7,992	7,992	16,694	06/01/2028
785592-AV-8	SABINE PASS LIQUEFACTION LLC		10/07/2024	JANE STREET EXECUTION SERVICES LLC	XXX	101,386	100,000	101,759	101,751		(517)		(517)		101,234		152	152	7,474	06/30/2026
808513-CG-8	CHARLES SCHWAB CORP		07/23/2024	MORGAN STANLEY & CO. LLC	XXX	238,457	235,000	235,254	235,237		(44)		(44)		235,193		3,264	3,264	12,656	08/24/2026
863667-AY-7	STRYKER CORP		10/07/2024	HSBC SECURITIES INC.	XXX	436,575	500,000	426,895	427,056		7,612		7,612		434,668		1,907	1,907	7,935	06/15/2030

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 B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	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
893574-AK-9	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	97,832	100,000	96,988	96,999		509		509		97,508		324	324	4,256	03/15/2028
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		10/07/2024	CREDIT AGRICOLE SECURITIES USA	XXX	102,800	100,000	101,405	101,402		(154)		(154)		101,248		1,552	1,552	4,883	12/15/2029
92343V-GN-8	VERIZON COMMUNICATIONS INC		10/07/2024	MORGAN STANLEY & CO. LLC	XXX	255,513	300,000	234,459	236,308		4,799		4,799		241,107		14,406	14,406	7,516	03/15/2032
92539D-AA-6	VERUS 232 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	102,584	102,584	103,097			(513)		(513)		102,584				3,069	03/26/2068
92539Y-AA-0	VERUS 2023-7 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	217,013	217,013	220,472			(3,459)		(3,459)		217,013				7,518	10/25/2068
92540D-AA-3	VERUS 238 A1 - RMBS		12/01/2024	Paydown	XXX	108,487	108,487	109,300			(814)		(814)		108,487				3,134	12/26/2068
92868K-AD-5	VALET 2021-1 A4 - ABS		10/10/2024	BARCLAYS CAPITAL INC.	XXX	414,574	425,000	393,075	397,668		12,426		12,426		410,094		4,481	4,481	4,329	10/20/2028
95000U-2G-7	WELLS FARGO & CO		10/07/2024	CITIGROUP GLOBAL MARKETS INC.	XXX	45,953	50,000	44,381	44,394		650		650		45,044		909	909	1,352	10/30/2030
95000U-2J-1	WELLS FARGO & CO		10/07/2024	BARCLAYS CAPITAL INC.	XXX	89,928	100,000	86,426	86,457		1,481		1,481		87,938		1,990	1,990	2,979	02/11/2031
95000U-3A-9	WELLS FARGO & CO		10/07/2024	BARCLAYS CAPITAL INC.	XXX	100,607	100,000	99,137	99,141		175		175		99,317		1,290	1,290	5,783	07/25/2028
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)						14,126,562	14,604,170	13,766,393	13,194,635		166,388		166,388		13,970,088		156,474	156,474	515,813	XXX
2509999997 – Subtotals - Bonds - Part 4						36,896,695	39,024,489	36,371,105	34,251,054		375,476		375,476		36,518,000		378,695	378,695	1,232,480	XXX
2509999998 – Summary Item from Part 5 for Bonds						15,705,625	16,315,272	15,631,765			39,108		39,108		15,670,872		34,753	34,753	223,219	XXX
2509999999 – Subtotals - Bonds						52,602,320	55,339,761	52,002,870	34,251,054		414,584		414,584		52,188,872		413,447	413,447	1,455,699	XXX
6009999999 – Totals						52,602,320	XXX	52,002,870	34,251,054		414,584		414,584		52,188,872		413,447	413,447	1,455,699	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP 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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
Bonds: U.S. Governments																				
912810-EW-4	UNITED STATES TREASURY		08/21/2024	MORGAN STANLEY & CO. LLC	10/07/2024	NOMURA SECURITIES INTL., FIXED I	450,000	463,010	461,936	461,889		(1,121)		(1,121)			47	47	3,962	440
91282C-BJ-9	UNITED STATES TREASURY		08/21/2024	NatWest Markets	10/07/2024	BARCLAYS CAPITAL INC.	810,000	731,373	731,120	734,188		2,815		2,815			(3,068)	(3,068)	1,139	347
91282C-BQ-3	UNITED STATES TREASURY		08/21/2024	Various	10/07/2024	DEUTSCHE BANK SECURITIES, INC.	1,690,000	1,599,095	1,608,075	1,606,788		7,693		7,693			1,286	1,286	5,112	3,995
91282C-BT-7	UNITED STATES TREASURY		08/21/2024	J.P. MORGAN SECURITIES LLC	10/07/2024	DEUTSCHE BANK SECURITIES, INC.	1,250,000	1,184,763	1,190,381	1,189,940		5,178		5,178			440	440	4,894	3,663
91282C-BW-0	UNITED STATES TREASURY		08/21/2024	SG AMERICAS SECURITIES, LLC	10/07/2024	BNP PARIBAS SECURITIES BOND	1,250,000	1,182,275	1,187,793	1,187,343		5,068		5,068			450	450	4,102	2,879
91282C-CF-6	UNITED STATES TREASURY		08/21/2024	J.P. MORGAN SECURITIES LLC	10/07/2024	DEUTSCHE BANK SECURITIES, INC.	500,000	471,835	473,965	473,854		2,019		2,019			110	110	1,332	840
91282C-CS-8	UNITED STATES TREASURY		08/21/2024	Various	10/07/2024	BOFA SECURITIES, INC	1,925,000	1,631,515	1,618,128	1,636,360		4,845		4,845			(18,232)	(18,232)	3,531	392
91282C-FY-2	UNITED STATES TREASURY		08/21/2024	DEUTSCHE BANK SECURITIES, INC.	10/07/2024	MORGAN STANLEY & CO. LLC	505,000	508,570	504,783	508,500		(71)		(71)			(3,717)	(3,717)	6,951	4,384
91282C-JX-0	UNITED STATES TREASURY		08/21/2024	HSBC SECURITIES INC.	10/07/2024	BNP PARIBAS SECURITIES BOND	900,000	913,221	904,254	912,987		(234)		(234)			(8,733)	(8,733)	6,750	2,054
0109999999 – Bonds: U.S. Governments							9,280,000	8,685,656	8,680,434	8,711,849		26,193		26,193			(31,415)	(31,415)	37,772	18,995
Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
114894-ZN-1	BROWARD CNTY FLA ARPT SYS REV		01/05/2024	FUNB-FUNDS II	01/05/2024	J.P. MORGAN SECURITIES LLC	5,000	4,573	4,604	4,573							32	32	33	33
0909999999 – Bonds: U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							5,000	4,573	4,604	4,573							32	32	33	33
Bonds: Industrial and Miscellaneous (Unaffiliated)																				
00774M-AS-4	AERCAP IRELAND CAPITAL DAC	C	10/31/2024	PERSHING LLC	12/10/2024	GOLDMAN SACHS & CO.	250,000	240,420	241,648	241,225		805		805			422	422	1,580	1,106
04685A-3Q-2	ATHENE GLOBAL FUNDING		01/04/2024	DEUTSCHE BANK SECURITIES, INC.	10/07/2024	CITIGROUP GLOBAL MARKETS INC.	245,000	245,000	251,336	245,000							6,336	6,336	10,221	
05571A-AV-7	BPCE SA	C	01/08/2024	CITIGROUP GLOBAL MARKETS INC.	10/07/2024	JANE STREET EXECUTION SERVICES LLC	250,000	250,000	255,943	250,000							5,943	5,943	10,321	
06761K-AQ-4	BABSN 2019-III BR - CDO	C	08/21/2024	MITSUBISHI UFJ SECURITIES (USA), INC.	12/23/2024	Paydown	250,000	250,241	250,000	250,000		(241)		(241)					7,349	1,488
09631R-AA-6	BLUEM XXXV A - CDO	C	08/21/2024	MITSUBISHI UFJ SECURITIES (USA), INC.	10/16/2024	Paydown	300,000	300,794	300,000	300,000		(794)		(794)					4,896	1,708
09659W-2C-7	BNP PARIBAS SA	C	01/09/2024	GOLDMAN SACHS & CO.	10/07/2024	BOFA SECURITIES, INC	330,000	311,091	318,902	314,470		3,379		3,379			4,433	4,433	10,331	1,765
12529M-AC-2	CF 2019-CF1 ASB - CMBS		09/06/2024	BMO CAPITAL MARKET CORP	10/07/2024	Various	280,272	273,608	274,122	274,226		619		619			(105)	(105)	1,850	524
172967-NS-6	CITIGROUP INC		01/09/2024	DEUTSCHE BANK SECURITIES, INC.	10/07/2024	JANE STREET EXECUTION SERVICES LLC	325,000	320,866	325,754	321,733		867		867			4,021	4,021	13,204	1,976
21037X-AC-4	CONSTELLATION SOFTWARE INC		02/08/2024	Various	10/07/2024	J.P. MORGAN SECURITIES LLC	275,000	276,483	280,910	276,312		(171)		(171)			4,598	4,598	9,141	
29002Y-AA-0	ELM12 XII A - CDO	C	08/21/2024	DEUTSCHE BANK SECURITIES, INC.	10/03/2024	Paydown	300,000	300,710	300,000	300,000		(710)		(710)					4,072	1,673
378272-BS-6	GLENCORE FUNDING LLC		03/26/2024	SMBC NIKKO SECURITIES AMERICA, INC.	10/07/2024	JANE STREET EXECUTION SERVICES LLC	195,000	195,000	199,629	195,000							4,629	4,629	5,353	
38138J-AN-3	GLM 9R AR - CDO	C	03/27/2024	BOFA SECURITIES, INC	10/08/2024	WELLS FARGO SECURITIES, LLC	550,000	550,000	552,464	550,000							2,464	2,464	17,674	

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 B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	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
44891A-CV-7	HYUNDAI CAPITAL AMERICA		08/21/2024	BOFA SECURITIES, INC	10/07/2024	CITIGROUP GLOBAL MARKETS INC.	155,000	156,719	158,415	156,711		(8)		(8)			1,704	1,704	4,253	484
49271V-AU-4	KEURIG DR PEPPER INC		08/21/2024	J.P. MORGAN SECURITIES LLC	10/07/2024	WELLS FARGO SECURITIES, LLC	270,000	279,137	278,567	278,990		(147)		(147)			(423)	(423)	8,229	6,396
50077L-AD-8	KRAFT HEINZ FOODS CO		10/30/2024	GOLDMAN SACHS & CO.	12/10/2024	J.P. MORGAN SECURITIES LLC	250,000	243,648	244,258	244,073		426		426			184	184	3,938	3,125
55261F-AT-1	M&T BANK CORP		03/11/2024	CITIGROUP GLOBAL MARKETS INC.	10/07/2024	CITIGROUP GLOBAL MARKETS INC.	100,000	100,000	105,230	100,000							5,230	5,230	3,463	
595017-BE-3	MICROCHIP TECHNOLOGY INC		03/05/2024	J.P. MORGAN SECURITIES LLC	10/07/2024	MORGAN STANLEY & CO. LLC	350,000	349,381	355,712	349,450		69		69			6,262	6,262	10,360	
620076-BY-4	MOTOROLA SOLUTIONS INC		03/12/2024	Various	10/07/2024	CITIGROUP GLOBAL MARKETS INC.	340,000	339,241	345,991	339,324		83		83			6,667	6,667	9,114	
709599-BZ-6	PENSKE TRUCK LEASING CO LP		03/26/2024	Various	10/07/2024	GOLDMAN SACHS & CO.	340,000	339,698	347,405	339,724		27		27			7,681	7,681	9,398	
760759-AY-6	REPUBLIC SERVICES INC		10/30/2024	BOFA SECURITIES, INC	12/02/2024	Millennium Advisors	125,000	120,246	120,543	120,646		399		399			(103)	(103)	602	504
784710-AC-9	SSM HEALTH CARE CORP		08/21/2024	Citigroup	10/07/2024	RBC CAPITAL MARKETS, LLC	200,000	203,260	201,974	203,161		(99)		(99)			(1,187)	(1,187)	3,453	2,175
827048-AX-7	SILGAN HOLDINGS INC		08/21/2024	BOFA SECURITIES, INC	10/07/2024	JANE STREET EXECUTION SERVICES LLC	325,000	305,321	307,824	306,859		1,538		1,538			964	964	2,363	1,769
86944B-AD-5	SUTTER HEALTH		01/11/2024	FUNB-FUNDS II	10/07/2024	MORGAN STANLEY & CO. LLC	500,000	477,780	484,320	481,013		3,233		3,233			3,307	3,307	21,195	7,749
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE COMPANY L		10/30/2024	GOLDMAN SACHS & CO.	12/02/2024	MARKETAXESS CORPORATION	225,000	231,455	231,021	231,018		(437)		(437)			3	3	5,986	4,416
95001Y-AC-8	WFCM 2019-C54 ASB - CMBS		01/03/2024	BARCLAYS CAPITAL INC.	10/07/2024	Various	300,000	281,438	288,622	285,516		4,079		4,079			3,105	3,105	7,070	102
1109999999 – Bonds: Industrial and Miscellaneous (Unaffiliated)							7,030,272	6,941,536	7,020,587	6,954,451		12,915		12,915			66,136	66,136	185,414	36,961
2509999998 – Subtotals - Bonds							16,315,272	15,631,765	15,705,625	15,670,872		39,108		39,108			34,753	34,753	223,219	55,989
6009999999 – Totals								15,631,765	15,705,625	15,670,872		39,108		39,108			34,753	34,753	223,219	55,989

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
1999999 – Totals – Preferred and Common Stocks									XXX	XXX

NONE

1. Total amount of goodwill nonadmitted $

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 – Totals – Preferred and Common Stocks				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	Foreign	Date Acquired	Name of Vendor	Maturity Date	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 B./A.C.V.	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
Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations																			
NORTHROP GRUMMAN CORP			08/21/2024	RBC CAPITAL MARKETS, LLC	01/15/2025	274,747		2,406			275,000	272,341	3,715		2.930	5.348	JJ		
FIFTH THIRD BANCORP			08/21/2024	JANE STREET EXECUTION SERVICES LLC	01/28/2025	299,337		3,264			300,000	296,073	3,028		2.375	5.401	JJ		
EAST OHIO GAS CO			08/21/2024	JANE STREET EXECUTION SERVICES LLC	06/15/2025	294,791		4,127			300,000	290,664	173		1.300	5.231	JD	1,950	
1019999999 – Bonds: Industrial and Miscellaneous (Unaffiliated), Issuer Obligations						868,875		9,797			875,000	859,078	6,917		XXX	XXX	XXX	1,950	
1109999999 – Bonds: Subtotals – Industrial and Miscellaneous (Unaffiliated)						868,875		9,797			875,000	859,078	6,917		XXX	XXX	XXX	1,950	
2419999999 – Total Bonds, Subtotals – Issuer Obligations						868,875		9,797			875,000	859,078	6,917		XXX	XXX	XXX	1,950	
2509999999 – Total Bonds, Subtotals – Bonds						868,875		9,797			875,000	859,078	6,917		XXX	XXX	XXX	1,950	
7709999999 – Total Short-Term Investments						868,875		9,797			XXX	859,078	6,917		XXX	XXX	XXX	1,950	

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $868,875	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

(E-18) Schedule DB - Part A - Section 1

NONE

(E-18) Schedule DB - Part A - Section 1 - Description of Hedged Risk(s)

NONE

(E-18) Schedule DB - Part A - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-19) Schedule DB - Part A - Section 2

NONE

(E-19) Schedule DB - Part A - Section 2 - Description of Hedged Risk(s)

NONE

(E-19) Schedule DB - Part A - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-20) Schedule DB - Part B - Section 1

NONE

(E-20) Schedule DB - Part B - Section 1 - Broker Name

NONE

(E-20) Schedule DB - Part B - Section 1 - Description of Hedged Risk(s)

NONE

(E-20) Schedule DB - Part B - Section 1 - Financial or Economic Impact of the Hedge

NONE

(E-21) Schedule DB - Part B - Section 2

NONE

(E-21) Schedule DB - Part B - Section 2 - Description of Hedged Risk(s)

NONE

(E-21) Schedule DB - Part B - Section 2 - Financial or Economic Impact of the Hedge

NONE

(E-22) Schedule DB - Part D - Section 1

NONE

(E-23) Schedule DB - Part D - Section 2 - By Reporting Entity

NONE

(E-23) Schedule DB - Part D - Section 2 - To Reporting Entity

NONE

(E-24) Schedule DB - Part E

NONE

(E-25) Schedule DL - Part 1

NONE

(E-25) Schedule DL - Part 1 - General Interrogatories

NONE

(E-26) Schedule DL - Part 2

NONE

(E-26) Schedule DL - Part 2 - General Interrogatories

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 *
Open Depositories						
Wells Fargo –					1,107,339	XXX
PNC Bank –					45,128	XXX
BNY Mellon –					274,087	XXX
US Bank –					637,881	XXX
0199998 – Deposits in depositories that do not exceed allowable limits in any one depository (See Instructions)-open depositories					86,148	XXX
0199999 – Totals – Open Depositories					2,150,583	XXX
0399999 – Total Cash on Deposit					2,150,583	XXX
0599999 – Total Cash					2,150,583	XXX

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

1. January	49,993	4. April	166,410	7. July	12,139,938	10. October	3,106,863
2. February	(944,902)	5. May	187,660	8. August	5,525,140	11. November	2,537,990
3. March	(822,313)	6. June	843,344	9. September	4,895,050	12. December	2,150,583

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP Identification	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
All Other Money Market Mutual Funds								
31846V-62-5	FIRST AMER:INS PRM OBL Z		12/30/2024	4.290	XXX	57,298,435	144,408	23,768
8309999999 – All Other Money Market Mutual Funds						57,298,435	144,408	23,768
8609999999 – Total Cash Equivalents						57,298,435	144,408	23,768

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

Line Number							
1A	1A $	1B $	1C $	1D $	1E $	1F $	1G $
1B	2A $	2B $	2C $				
1C	3A $	3B $	3C $				
1D	4A $	4B $	4C $				
1E	5A $	5B $	5C $				
1F	6 $						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	For the benefit of policyholders	275,818	267,216		
5.	California CA	B	For the benefit of policyholders	22,825,241	22,791,958		
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	For the benefit of policyholders	111,468	116,803		
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	For the benefit of policyholders	215,750	215,750		
12.	Hawaii HI						
13.	Idaho ID	B	For the benefit of policyholders	143,016	138,556		
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	For the benefit of policyholders	167,203	175,205		
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO	B	For the benefit of policyholders	2,286,221	2,214,920		
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	For the benefit of policyholders	334,405	350,409		
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For the benefit of policyholders	403,574	332,063		
33.	New York NY						
34.	North Carolina NC	B	For the benefit of policyholders	454,021	373,570		
35.	North Dakota ND						
36.	Ohio OH	B	For the benefit of policyholders	2,567,692	2,426,172		
37.	Oklahoma OK						
38.	Oregon OR	B	For the benefit of policyholders	615,472	610,912		
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	For the benefit of policyholders	561,850	544,328		
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.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Totals	XXX	XXX	30,961,731	30,557,862		
Details of Write-Ins							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page						
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)						