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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

NATIONWIDE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0140 (Current) 0140 (Prior) NAIC Company Code 25453 Employer's ID Number 95-2130882

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

Country of Domicile United States of America

Incorporated/Organized 06/30/1960 Commenced Business 08/31/1960

Statutory Home Office ONE WEST NATIONWIDE BLVD. (Street and Number), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Main Administrative Office ONE WEST NATIONWIDE BLVD. (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Mail Address ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number or P.O. Box), COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records ONE WEST NATIONWIDE BLVD., 1-14-301 (Street and Number)
COLUMBUS, OH, US 43215-2220 (City or Town, State, Country and Zip Code), 614-249-1545 (Area Code) (Telephone Number)

Internet Website Address WWW.NATIONWIDE.COM

Statutory Statement Contact ANDREA D. IACOBONI (Name), 614-249-1545 (Area Code) (Telephone Number)
FINRPT@NATIONWIDE.COM (E-mail Address), 866-315-1430 (FAX Number)

OFFICERS

PRESIDENT & COO	MARK ALLEN BERVEN	VP & TREASURER	PETER JUSTIN ROTHERMEL
SVP & SECRETARY	DENISE LYNN SKINGLE		

OTHER

KEVIN PAUL SCHEIDERER #, VP-CHIEF TAX OFFC

DIRECTORS OR TRUSTEES

CHARLES ANTHONY BEAL	MARK ALLEN BERVEN	OSCAR GUERRERO
CASEY ELLEN KEMPTON #	GEORGE MIDDLETON WILLIAMS III	

State of OHIO
County of FRANKLIN SS

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

MARK ALLEN BERVEN PRESIDENT & COO	DENISE LYNN SKINGLE SVP & SECRETARY	PETER JUSTIN ROTHERMEL VP & TREASURER

Subscribed and sworn to before me this 1st day of FEBRUARY 2025

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

NOTARIAL SEAL STATE OF OHIO

Ryan James Lamb
Notary Public, State of Ohio
Commission #: 2024-RE-883431
My Commission Expires 10-30-29

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	85,004,059	17.604	85,004,061		85,004,061	17.604
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed		0.000				0.000
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,555,000	0.736	3,555,000		3,555,000	0.736
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	103,486,677	21.431	103,486,673		103,486,673	21.431
1.06 Industrial and miscellaneous	260,714,137	53.992	260,714,134		260,714,134	53.992
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	452,759,873	93.764	452,759,868		452,759,868	93.764
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	122,732	0.025	122,732		122,732	0.025
6.02 Cash equivalents (Schedule E, Part 2)	29,035,904	6.013	29,035,904		29,035,904	6.013
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	29,158,636	6.039	29,158,636		29,158,636	6.039
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	954,988	0.198	954,988		954,988	0.198
10. Receivables for securities		0.000				0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	482,873,497	100.000	482,873,492		482,873,492	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		955,943
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	488,906	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	(95,964)	392,942
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		393,897
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)		954,988
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		954,988

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		477,067,607
2.	Cost of bonds and stocks acquired, Part 3, Column 7		37,498,259
3.	Accrual of discount		1,257,256
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	622,464	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11		622,464
5.	Total gain (loss) on disposals, Part 4, Column 19		(92,037)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		62,093,402
7.	Deduct amortization of premium		1,408,749
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		(91,542)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		452,759,856
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		452,759,856

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	85,004,059	74,263,878	79,387,676	79,447,995
Governments (Including all obligations guaranteed by governments)	2. Canada				
	3. Other Countries				
	4. Totals	85,004,059	74,263,878	79,387,676	79,447,995
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	3,555,000	3,040,218	3,555,000	3,555,000
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	103,486,677	92,806,052	104,944,960	104,887,554
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	220,615,546	209,975,211	221,863,982	219,906,473
	9. Canada	8,607,856	8,164,017	8,696,250	8,406,000
	10. Other Countries	31,490,719	30,176,709	31,864,278	31,429,539
	11. Totals	260,714,121	248,315,937	262,424,510	259,742,012
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	452,759,857	418,426,085	450,312,146	447,632,561
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	452,759,857	418,426,085	450,312,146	

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	95,317	34,805,527	25,335,923	228,645	24,538,649	XXX	85,004,061	18.8	91,333,512	19.1	85,004,061	
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	95,317	34,805,527	25,335,923	228,645	24,538,649	XXX	85,004,061	18.8	91,333,512	19.1	85,004,061	
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						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1			3,555,000			XXX	3,555,000	0.8	3,555,000	0.7	3,555,000	
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			3,555,000			XXX	3,555,000	0.8	3,555,000	0.7	3,555,000	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,276,448	36,486,510	26,823,393	17,084,916	6,264,330	XXX	98,935,597	21.9	89,737,770	18.8	97,901,665	1,033,932
5.2 NAIC 2		2,312,654	2,238,423			XXX	4,551,077	1.0	4,593,801	1.0	4,551,077	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	12,276,448	38,799,164	29,061,816	17,084,916	6,264,330	XXX	103,486,674	22.9	94,331,571	19.8	102,452,742	1,033,932

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	15,677,736	61,728,261	37,338,883	6,061,547	1,715,197	XXX	122,521,624	27.1	136,859,734	28.7	63,152,125	59,369,499
6.2 NAIC 2	19,978,234	48,660,682	50,856,490	16,198,505	2,498,599	XXX	138,192,510	30.5	150,987,793	31.6	104,768,477	33,424,033
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	35,655,970	110,388,943	88,195,373	22,260,052	4,213,796	XXX	260,714,134	57.6	287,847,527	60.3	167,920,602	92,793,532
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) 28,049,501	133,020,298	93,053,199	23,375,108	32,518,176		310,016,282	68.5	XXX	XXX	249,612,851	60,403,431
12.2 NAIC 2	(d) 19,978,234	50,973,336	53,094,913	16,198,505	2,498,599		142,743,587	31.5	XXX	XXX	109,319,554	33,424,033
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	48,027,735	183,993,634	146,148,112	39,573,613	35,016,775		(b) 452,759,869	100.0	XXX	XXX	358,932,405	93,827,464
12.8 Line 12.7 as a % of Col. 7	10.6	40.6	32.3	8.7	7.7		100.0	XXX	XXX	XXX	79.3	20.7
13. Total Bonds Prior Year												
13.1 NAIC 1	32,412,237	112,992,891	112,641,161	32,054,021	31,385,706		XXX	XXX	321,486,016	67.4	259,619,907	61,866,109
13.2 NAIC 2	19,080,493	53,896,854	63,498,759	14,822,407	4,283,081		XXX	XXX	155,581,594	32.6	117,316,802	38,264,792
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	51,492,730	166,889,745	176,139,920	46,876,428	35,668,787		XXX	XXX	(b) 477,067,610	100.0	376,936,709	100,130,901
13.8 Line 13.7 as a % of Col. 9	10.8	35.0	36.9	9.8	7.5		XXX	XXX	100.0	XXX	79.0	21.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	23,150,075	98,966,856	73,153,073	21,824,671	32,518,175		249,612,850	55.1	259,619,907	54.4	249,612,850	XXX
14.2 NAIC 2	16,651,716	30,696,215	45,712,904	14,166,784	2,091,936		109,319,555	24.1	117,316,802	24.6	109,319,555	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	39,801,791	129,663,071	118,865,977	35,991,455	34,610,111		358,932,405	79.3	376,936,709	79.0	358,932,405	XXX
14.8 Line 14.7 as a % of Col. 7	11.1	36.1	33.1	10.0	9.6		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	8.8	28.6	26.3	7.9	7.6		79.3	XXX	XXX	XXX	79.3	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	4,899,426	34,053,442	19,900,126	1,550,437	1		60,403,432	13.3	61,866,109	13.0	XXX	60,403,432
15.2 NAIC 2	3,326,518	20,277,121	7,382,009	2,031,721	406,663		33,424,032	7.4	38,264,792	8.0	XXX	33,424,032
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	8,225,944	54,330,563	27,282,135	3,582,158	406,664		93,827,464	20.7	100,130,901	21.0	XXX	93,827,464
15.8 Line 15.7 as a % of Col. 7	8.8	57.9	29.1	3.8	0.4		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.8	12.0	6.0	0.8	0.1		20.7	XXX	XXX	XXX	XXX	20.7

(a) Includes $ 93,827,462 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		34,507,280	25,099,103		24,471,117	XXX	84,077,500	18.6	91,324,229	19.1	84,077,500	
1.02 Residential Mortgage-Backed Securities	95,317	298,247	236,820	228,645	67,531	XXX	926,560	0.2	9,285	0.0	926,560	
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	95,317	34,805,527	25,335,923	228,645	24,538,648	XXX	85,004,060	18.8	91,333,514	19.1	85,004,060	
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						XXX						
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						XXX						
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations			3,555,000			XXX	3,555,000	0.8	3,555,000	0.7	3,555,000	
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			3,555,000			XXX	3,555,000	0.8	3,555,000	0.7	3,555,000	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	2,668,711	18,425,902	13,423,284	1,450,000		XXX	35,967,897	7.9	36,218,225	7.6	34,933,966	1,033,931
5.02 Residential Mortgage-Backed Securities	6,945,039	20,373,262	15,638,532	15,634,916	6,264,330	XXX	64,856,079	14.3	55,420,879	11.6	64,856,079	
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities	2,662,698					XXX	2,662,698	0.6	2,692,467	0.6	2,662,698	
5.05 Totals	12,276,448	38,799,164	29,061,816	17,084,916	6,264,330	XXX	103,486,674	22.9	94,331,571	19.8	102,452,743	1,033,931
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	33,526,848	100,162,621	76,094,494	20,709,615	4,213,796	XXX	234,707,374	51.8	252,157,251	52.9	164,452,739	70,254,635
6.02 Residential Mortgage-Backed Securities	30,478	136,292	9,581,974	1,488,582		XXX	11,237,326	2.5	11,335,235	2.4	296,654	10,940,672
6.03 Commercial Mortgage-Backed Securities	1,433,072	4,294,159				XXX	5,727,231	1.3	8,251,597	1.7	1,433,072	4,294,159
6.04 Other Loan-Backed and Structured Securities	665,573	5,795,871	2,518,905	61,855		XXX	9,042,204	2.0	16,103,442	3.4	1,738,137	7,304,067
6.05 Totals	35,655,971	110,388,943	88,195,373	22,260,052	4,213,796	XXX	260,714,135	57.6	287,847,525	60.3	167,920,602	92,793,533
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	36,195,559	153,095,803	118,171,881	22,159,615	28,684,913	XXX	358,307,771	79.1	XXX	XXX	287,019,205	71,288,566
12.02 Residential Mortgage-Backed Securities	7,070,834	20,807,801	25,457,326	17,352,143	6,331,861	XXX	77,019,965	17.0	XXX	XXX	66,079,293	10,940,672
12.03 Commercial Mortgage-Backed Securities	1,433,072	4,294,159				XXX	5,727,231	1.3	XXX	XXX	1,433,072	4,294,159
12.04 Other Loan-Backed and Structured Securities	3,328,271	5,795,871	2,518,905	61,855		XXX	11,704,902	2.6	XXX	XXX	4,400,835	7,304,067
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	48,027,736	183,993,634	146,148,112	39,573,613	35,016,774		452,759,869	100.0	XXX	XXX	358,932,405	93,827,464
12.10 Line 12.09 as a % of Col. 7	10.6	40.6	32.3	8.7	7.7		100.0	XXX	XXX	XXX	79.3	20.7
13. Total Bonds Prior Year												
13.01 Issuer Obligations	39,767,218	132,099,244	153,410,668	28,137,908	29,839,667	XXX	XXX	XXX	383,254,705	80.3	309,154,159	74,100,546
13.02 Residential Mortgage-Backed Securities	6,062,483	17,619,572	18,699,208	18,555,017	5,829,119	XXX	XXX	XXX	66,765,399	14.0	55,777,108	10,988,291
13.03 Commercial Mortgage-Backed Securities	2,429,814	5,821,783				XXX	XXX	XXX	8,251,597	1.7	6,761,304	1,490,293
13.04 Other Loan-Backed and Structured Securities	3,233,216	11,349,147	4,030,044	183,502		XXX	XXX	XXX	18,795,909	3.9	5,244,140	13,551,769
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	51,492,731	166,889,746	176,139,920	46,876,427	35,668,786		XXX	XXX	477,067,610	100.0	376,936,711	100,130,899
13.10 Line 13.09 as a % of Col. 9	10.8	35.0	36.9	9.8	7.5		XXX	XXX	100.0	XXX	79.0	21.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	28,211,487	107,540,835	102,860,739	20,127,894	28,278,250	XXX	287,019,205	63.4	309,154,159	64.8	287,019,205	XXX
14.02 Residential Mortgage-Backed Securities	7,070,833	20,807,801	16,005,237	15,863,561	6,331,861	XXX	66,079,293	14.6	55,777,108	11.7	66,079,293	XXX
14.03 Commercial Mortgage-Backed Securities	1,433,072					XXX	1,433,072	0.3	6,761,304	1.4	1,433,072	XXX
14.04 Other Loan-Backed and Structured Securities	3,086,399	1,314,436				XXX	4,400,835	1.0	5,244,140	1.1	4,400,835	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	39,801,791	129,663,072	118,865,976	35,991,455	34,610,111		358,932,405	79.3	376,936,711	79.0	358,932,405	XXX
14.10 Line 14.09 as a % of Col. 7	11.1	36.1	33.1	10.0	9.6		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.8	28.6	26.3	7.9	7.6		79.3	XXX	XXX	XXX	79.3	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	7,984,072	45,554,968	15,311,142	2,031,721	406,663	XXX	71,288,566	15.7	74,100,546	15.5	XXX	71,288,566
15.02 Residential Mortgage-Backed Securities	1		9,452,089	1,488,582		XXX	10,940,672	2.4	10,988,291	2.3	XXX	10,940,672
15.03 Commercial Mortgage-Backed Securities		4,294,159				XXX	4,294,159	0.9	1,490,293	0.3	XXX	4,294,159
15.04 Other Loan-Backed and Structured Securities	241,872	4,481,435	2,518,905	61,855		XXX	7,304,067	1.6	13,551,769	2.8	XXX	7,304,067
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	8,225,945	54,330,562	27,282,136	3,582,158	406,663		93,827,464	20.7	100,130,899	21.0	XXX	93,827,464
15.10 Line 15.09 as a % of Col. 7	8.8	57.9	29.1	3.8	0.4		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.8	12.0	6.0	0.8	0.1		20.7	XXX	XXX	XXX	XXX	20.7

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,609,140			1,609,140
2. Cost of cash equivalents acquired	120,251,515			120,251,515
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	92,824,751			92,824,751
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)	29,035,904			29,035,904
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	29,035,904			29,035,904

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	EC Newry Mill LLC		New Orleans	LA	ENHANCED CAPITAL STATE HTC FUND, LLC		10/19/2023		1,423,106	474,369	474,369		(481,574)						0.460
	Judson Investor II LLC		Columbus	OH	Judson Investor II LLC		05/24/2024		9,775	9,775	9,775								
2199999. Joint Venture Interests - Real Estate - Unaffiliated									1,432,881	484,144	484,144		(481,574)						XXX
	Advantage Capital Multistate LIHTC Investors LLC		New Orleans	LA	ACMC Tax Equity Partners LLC		12/20/2024		472,519	470,844	470,844		(1,675)					470,844	23.780
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									472,519	470,844	470,844		(1,675)					470,844	XXX
6099999. Total - Unaffiliated									1,905,400	954,988	954,988		(483,249)					470,844	XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									1,905,400	954,988	954,988		(483,249)					470,844	XXX

1.

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

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
	Judson Investor II LLC	Columbus	OH	Judson Investor II LLC	05/24/2024		9,775			22.380
	Model Tobacco Development Group LLC	Vienna	VA	Model Tobacco Master Tenant LLC	10/27/2020			(95,964)		0.090
	VA State TC Fund V LLC	St. Louis	MO	Twain HTC LLC	02/12/2024		6,612			44.050
2199999. Joint Venture Interests - Real Estate - Unaffiliated							16,387	(95,964)		XXX
	Advantage Capital Multistate LIHTC Investors LLC	New Orleans	LA	ACMC Tax Equity Partners LLC	12/20/2024		472,519			23.780
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							472,519			XXX
6099999. Total - Unaffiliated							488,906	(95,964)		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							488,906	(95,964)		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	EC Riverwalk 3 LLC	New Orleans	LA	Distribution	12/29/2017	12/31/2024													4,170
	Model Tobacco Development Group LLC	Vienna	VA	Fully Amortized	10/27/2020	12/31/2024			95,964			95,964							
	VA State TC Fund V LLC	St. Louis	MO	Fully Amortized	02/12/2024	12/31/2024			(6,612)			(6,612)							
2199999. Joint Venture Interests - Real Estate - Unaffiliated									89,352			89,352							4,170
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	Distribution	12/19/2013	12/31/2024													1
	Nationwide Affordable Housing Fund 51: Red Stone Equity Fund 39 LLC	Wilmington	DE	Distribution	12/29/2013	12/31/2024													1
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			2
6099999. Total - Unaffiliated									89,352			89,352							4,172
6199999. Total - Affiliated																			
6299999 - Totals									89,352			89,352							4,172

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-RL-4	U S Treasury Tips				1.A	19,049,420	97.2280	17,987,218	18,500,000	24,471,117	622,464	11,677			0.750	0.821	FA	70,253	182,958	12/11/2017	02/15/2045
912828-2R-0	U S Treasury Nt				1.A	9,515,665	95.0390	9,503,910	10,000,000	9,845,260		56,048			2.250	2.867	FA	84,986	225,000	08/30/2018	08/15/2027
912828-YS-3	U S Treasury Nt				1.A	10,093,009	88.6720	8,867,190	10,000,000	10,048,258		(9,448)			1.750	1.646	MN	22,721	175,000	02/05/2020	11/15/2029
912828-Z9-4	U S Treasury Nt	SD			1.A	10,714,884	86.8200	8,682,030	10,000,000	10,378,241		(72,177)			1.500	0.746	FA	56,658	150,000	04/08/2020	02/15/2030
91282C-DF-5	US Treasury Nt				1.A	4,429,052	89.5630	4,567,688	5,100,000	4,651,251		106,887			1.375	3.870	AO	12,010	70,125	11/16/2022	10/31/2028
91282C-FY-2	US Treasury Nt				1.A	9,978,477	97.7500	9,694,845	9,918,000	9,962,511		(8,109)			3.875	3.774	MN	33,973	384,323	12/20/2022	11/30/2029
91282C-HC-8	US Treasury Nt	SD			1.A	9,498,703	91.9060	8,914,911	9,700,000	9,526,138		17,491			3.375	3.625	MN	42,504	327,375	06/08/2023	05/15/2033
91282C-HT-1	US Treasury Nt				1.A	3,520,925	95.2030	3,474,913	3,650,000	3,535,458		10,765			3.875	4.315	FA	53,423	141,438	08/22/2023	08/15/2033
91282C-JM-4	US Treasury Nt				1.A	1,660,706	99.6330	1,643,941	1,650,000	1,659,265		(1,344)			4.375	4.267	MN	6,381	72,188	12/04/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						78,460,841	XXX	73,336,646	78,518,000	84,077,499	622,464	111,790			XXX	XXX	XXX	382,909	1,728,407	XXX	XXX
36179X-LJ-3	GNMA Pool #MA8429			4	1.A	919,727	99.6880	920,348	923,225	919,731		5			5.500	5.579	MON	4,231	33,852	04/08/2024	11/20/2052
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G			4	1.A	7,108	101.6910	6,884	6,770	6,829		(18)			6.750	6.073	MON	38	457	11/02/2001	06/15/2028
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						926,835	XXX	927,232	929,995	926,560		(13)			XXX	XXX	XXX	4,269	34,309	XXX	XXX
0109999999. Total - U.S. Government Bonds						79,387,676	XXX	74,263,878	79,447,995	85,004,059	622,464	111,777			XXX	XXX	XXX	387,178	1,762,716	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
111746-JE-4	Brockton MA Txbl				1.D FE	855,000	87.0120	743,949	855,000	855,000					2.408	2.408	MN	3,431	20,588	10/21/2021	11/01/2030
111746-JF-1	Brockton MA Txbl				1.D FE	700,000	85.8810	601,164	700,000	700,000					2.558	2.558	MN	2,984	17,906	10/21/2021	11/01/2031
111746-JG-9	Brockton MA Txbl			2	1.D FE	1,300,000	84.9930	1,104,910	1,300,000	1,300,000					2.708	2.708	MN	5,867	35,204	10/21/2021	11/01/2032
111746-JH-7	Brockton MA Txbl			2	1.D FE	700,000	84.3140	590,195	700,000	700,000					2.858	2.858	MN	3,334	20,006	10/21/2021	11/01/2033
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,555,000	XXX	3,040,218	3,555,000	3,555,000					XXX	XXX	XXX	15,616	93,704	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						3,555,000	XXX	3,040,218	3,555,000	3,555,000					XXX	XXX	XXX	15,616	93,704	XXX	XXX
010268-CX-6	Alabama Fed Aid HW Fin AuthRev Txbl Ser B			2	1.C FE	1,450,000	78.5180	1,138,510	1,450,000	1,450,000					2.650	2.650	MS	12,808	38,425	10/07/2021	09/01/2037
155498-ML-9	Central TX Regional Mob Auth Txbl Ref Senior Ser E			2	1.G FE	800,000	84.5680	676,542	800,000	800,000					2.674	2.674	JJ	10,696	21,392	10/07/2021	01/01/2033
155498-MM-7	Central TX Regional Mob Auth Txbl Ref Senior Lien E			2	1.G FE	875,000	83.1890	727,899	875,000	875,000					2.774	2.774	JJ	12,136	24,273	10/07/2021	01/01/2034
235036-8J-2	Dallas-Ft Worth Intl Arpt Rev Txbl Ref Ft Worth Intl AirSerC			1	1.E FE	1,070,000	81.6830	874,005	1,070,000	1,070,000					2.691	2.691	MN	4,799	28,794	10/28/2021	11/01/2034
305734-AB-1	Fairview Health Services Sr Nt			1	2.A FE	2,233,750	77.4690	1,743,046	2,250,000	2,238,423		1,517			2.558	2.640	MN	7,354	57,555	10/22/2021	11/15/2031
3133EL-BN-3	Federal Farm Credit Bank Nt				1.A FE	5,306,710	88.9630	4,448,170	5,000,000	5,161,291		(31,702)			1.950	1.269	MN	9,208	97,500	04/20/2020	11/27/2029
432308-T4-6	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A			1	1.D FE	4,590,000	93.2710	4,281,143	4,590,000	4,590,000					2.763	2.763	AO	31,705	126,822	02/24/2022	10/01/2028
432308-T5-3	Hillsborough Cnty Fl Aviation Txbl Tampa Intl Arpt - Ser A			1	1.D FE	2,060,000	91.7950	1,890,971	2,060,000	2,060,000					2.883	2.883	AO	14,847	59,390	02/24/2022	10/01/2029
491552-T3-9	Kentucky St Tpk Econ Dv Rd Rev Txbl Ref Revitilization Ser B				1.D FE	565,710	84.1990	610,443	725,000	598,500		16,004			1.968	5.162	JJ	7,134	14,268	11/21/2022	07/01/2031
576000-XP-3	Massachusetts St Sch Bldg Rev Txbl-Ref-Sub-Ser B			2	1.C FE	5,391,100	85.4070	4,604,350	5,391,100	5,391,100					3.166	3.166	AO	36,033	170,682	11/07/2019	10/15/2034
59447T-MG-5	Michigan St Fin Auth Rev Rev Bds			2	1.F FE	3,634,560	103.1080	3,093,243	3,000,000	3,129,967		(67,021)			5.000	2.611	MN	19,167	150,000	09/14/2016	11/15/2031
71884A-YW-3	Phoenix AZ Civic Impt Corp Rev Ref Sub Ser A			2	1.B FE	2,958,125	100.7890	2,519,715	2,500,000	2,525,878		(50,652)			5.000	2.900	JJ	62,500	125,000	04/22/2015	07/01/2030
762244-FL-0	Rhode Island Hlth&Ed Bldg Rev Ref Hosp Fing-Lifespan Oblig			2	2.A FE	2,646,968	101.2150	2,277,335	2,250,000	2,312,654		(44,241)			5.000	2.911	MN	14,375	112,500	07/27/2016	05/15/2033
85732P-CE-8	State Pub Sch Bldg Auth PA Rev Const Bds Ser C			1	1.D FE	522,128	100.8570	529,498	525,000	522,943		378			5.088	5.183	MS	7,865	26,712	11/21/2022	09/15/2029
88059E-5G-5	Tenn Val Auth Cpn Strip Strips	@			1.A	1,886,463	73.3960	1,929,570	2,629,000	2,208,210		61,203			0.000	2.831	N/A			05/23/2019	03/15/2031
910208-AA-5	United Elec Securitization Sec Nt				1.A FE	1,033,930	99.5910	1,029,705	1,033,930	1,033,930					5.109	5.096	JD	4,402	52,824	12/07/2022	06/01/2031

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						37,024,444	XXX	32,374,145	36,149,030	35,967,896		(114,514)			XXX	XXX	XXX	255,029	1,106,137	XXX	XXX
3132DW-AU-8	FHLMC Pool #B0019			4	1.A	470,326	95.7060	433,992	453,462	467,643		(844)			3.500	2.095	MON	1,323	15,871	10/24/2019	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068			4	1.A	5,073,274	86.6750	4,299,687	4,960,689	5,049,351		(6,957)			1.500	1.028	MON	6,201	74,410	08/19/2020	10/25/2035
3132DN-RC-9	FHLMC Pool #SD1383			4	1.A	638,183	78.0520	632,742	810,673	646,026		3,398			2.000	4.424	MON	1,351	16,213	11/03/2022	02/25/2052
3132DW-BC-6	FHLMC Pool #SD8135			4	1.A	1,359,500	82.0590	1,071,303	1,305,521	1,356,218		(960)			2.500	1.854	MON	2,720	32,638	03/02/2021	03/25/2051
3132DW-DD-2	FHLMC Pool #SD8200			4	1.A	1,963,323	81.5990	1,635,001	2,003,710	1,965,496		719			2.500	2.713	MON	4,174	50,093	03/09/2022	03/25/2052
3132DW-DK-6	FHLMC Pool #SD8206			4	1.A	2,029,328	85.0530	1,721,438	2,023,952	2,028,780		(175)			3.000	2.968	MON	5,060	60,719	03/09/2022	04/25/2052
3132DW-DS-9	FHLMC Pool #SD8213			4	1.A	87,645	85.0420	87,890	103,349	88,296		269			3.000	4.833	MON	258	3,101	11/03/2022	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214			4	1.A	215,295	88.5780	216,843	244,805	216,429		459			3.500	5.055	MON	714	8,568	11/03/2022	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258			4	1.A	585,392	96.8930	589,210	608,101	586,079		271			5.000	5.539	MON	2,534	30,405	11/03/2022	10/25/2052
3132DW-ER-0	FHLMC Pool #SD8244			4	1.A	214,056	91.5120	201,573	220,268	214,305		98			4.000	4.325	MON	734	8,811	09/08/2022	09/25/2052
3132DW-ET-6	FHLMC Pool# SD8246			4	1.A	3,402,677	96.9240	3,359,974	3,466,592	3,404,460		710			5.000	5.266	MON	14,444	173,330	10/05/2022	09/25/2052
3132DW-GS-6	FHLMC Pool #SD8309			4	1.A	467,585	100.5550	466,789	464,212	467,494		(91)			6.000	5.852	MON	2,321	18,568	04/02/2024	03/01/2053
3132DW-GZ-0	FHLMC Pool #SD8316				1.A	3,267,141	98.8510	3,263,010	3,300,931	3,267,425		283			5.500	5.668	MON	15,129	146,903	04/02/2024	04/25/2053
3133TC-6P-8	FHLMC Structured Ser 2008 M			4	1.A	1,254	102.0200	1,233	1,209	1,216		(3)			7.000	6.147	MON	7	85	10/24/2001	11/20/2027
3138AE-J8-7	FNMA Pool #AI1186			4	1.A	1,938,583	94.2720	1,814,349	1,924,600	1,935,473		(460)			4.000	3.806	MON	6,415	76,984	06/28/2011	04/25/2041
3140E8-FP-8	FNMA Pool #BA3773			4	1.A	3,607,154	87.1960	3,089,063	3,542,666	3,600,010		(1,285)			3.000	2.584	MON	8,857	106,280	10/27/2015	11/25/2045
3140KD-G4-6	FNMA Pool #BP5618			4	1.A	3,115,678	82.2760	2,464,688	2,995,620	3,108,920		(1,981)			2.500	1.769	MON	6,241	74,891	06/18/2020	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276			4	1.A	2,148,095	78.7370	1,653,881	2,100,505	2,144,788		(970)			2.000	1.655	MON	3,501	42,010	06/18/2020	07/25/2050
3140QT-XA-2	FN Pool# CB7872 Pool #CB7872				1.A	1,587,301	103.6960	1,593,910	1,537,105	1,585,971		(1,330)			7.000	5.556	MON	8,966	71,732	04/08/2024	01/25/2054
3140X9-6Y-6	FNMA Pool #FM6286			4	1.A	687,146	82.4760	543,419	658,886	685,517		(458)			2.500	1.780	MON	1,373	16,472	03/02/2021	01/25/2051
3140XG-PS-2	FNMA Pool #FS1332			4	1.A	450,530	88.9520	418,192	470,134	451,162		241			3.500	4.110	MON	1,371	16,455	08/30/2022	03/25/2052
3140XG-U9-8	FNMA Pool #FS1507			4	1.A	520,246	84.9720	481,321	566,446	522,343		832			3.000	3.950	MON	1,416	16,993	09/08/2022	02/25/2052
3140XG-WN-5	FNMA Pool# FS1552			4	1.A	489,132	82.0900	452,031	550,650	491,824		1,120			2.500	3.893	MON	1,147	13,766	09/08/2022	11/25/2051
3140XH-Y7-6	FNMA Pool# FS2533			4	1.A	507,021	77.8740	462,474	593,876	511,555		1,689			2.000	3.471	MON	990	11,877	09/08/2022	07/25/2052
3140XK-J7-6	FNMA Pool #FS3885				1.A	2,825,586	84.9450	2,824,530	3,325,135	2,831,736		6,150			3.000	5.002	MON	8,313	58,190	05/21/2024	11/25/2051
3140XM-5S-1	Fannie Mae Super Pool# FS6256				1.A	2,491,421	88.8590	2,482,245	2,793,465	2,495,555		4,134			3.500	4.924	MON	8,148	48,886	06/05/2024	08/25/2052
3140XQ-XZ-5	FN FS8795 Pool# FS8795				1.A	1,756,035	100.6080	1,737,386	1,726,894	1,755,871		(165)			6.000	5.756	MON	8,634	17,269	10/18/2024	08/25/2054
31418C-7F-5	FNMA Pool #MA3593			4	1.A	151,539	95.4730	138,853	145,437	151,282		(14)			4.500	2.483	MON	545	6,545	04/11/2019	02/25/2049
31418D-2L-5	FNMA Pool #MA4378			4	1.A	9,616,815	78.1760	7,466,679	9,551,151	9,610,827		(1,808)			2.000	1.924	MON	15,919	191,023	06/21/2021	07/25/2051
31418D-4X-7	FNMA Pool #MA4437			4	1.A	2,499,385	78.1900	2,052,644	2,625,210	2,507,066		2,661			2.000	2.497	MON	4,375	52,504	03/09/2022	10/25/2051
31418D-CB-6	FNMA Pool #MA3665			4	1.A	399,380	95.4000	364,112	381,669	398,738		(91)			4.500	2.648	MON	1,431	17,175	06/14/2019	05/25/2049
31418D-XJ-6	FNMA Pool #MA4280			4	1.A	582,310	73.9910	436,589	590,055	582,959		177			1.500	1.623	MON	738	8,851	03/02/2021	03/25/2051
31418D-XL-1	FNMA Pool #MA4282			4	1.A	646,251	82.0820	509,556	620,789	644,683		(462)			2.500	1.869	MON	1,293	15,520	03/02/2021	03/25/2051
31418E-CU-2	Fn MA5192 Pool #MA4582			4	1.A	382,338	88.3710	385,591	436,334	388,553		2,746			2.000	4.339	MON	727	8,727	11/03/2022	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623			4	1.A	578,651	81.5990	578,575	709,049	584,367		2,375			2.500	4.610	MON	1,477	17,726	11/03/2022	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656			4	1.A	1,213,068	94.2550	1,147,179	1,217,105	1,213,205		4			4.500	4.545	MON	4,564	54,770	09/07/2022	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732			4	1.A	2,136,964	91.5120	2,045,266	2,234,960	2,140,764		1,451			4.000	4.533	MON	7,450	89,399	10/05/2022	09/01/2052
31418E-HK-9	Fn MA5192 Pool # MA4733			4	1.A	1,130,344	94.2240	1,109,701	1,177,729	1,131,975		633			4.500	5.035	MON	4,416	52,998	10/05/2022	09/25/2052
31418E-KS-8	Fn MA5192 Pool #MA4804			4	1.A	587,050	91.4810	591,908	647,026	589,444		1,001			4.000	5.084	MON	2,157	25,881	11/03/2022	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805			4	1.A	377,021	94.1930	379,498	402,894	377,933		373			4.500	5.332	MON	1,511	18,130	11/03/2022	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842			4	1.A	479,247	99.1900	482,678	486,622	479,414		65			5.500	5.740	MON	2,230	26,764	11/03/2022	12/01/2052
31418E-W5-5	Fn MA5192 Pool #MA5167				1.A	1,356,145	102.2200	1,348,027	1,318,746	1,355,844		(302)			6.500	5.659	MON	7,143	14,286	10/18/2024	10/01/2053
31419B-CT-0	FNMA Pool #AE0981			4	1.A	375,415	91.4390	332,924	364,094	373,376		(288)			3.500	2.776	MON	1,062	12,743	09/23/2011	03/25/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31419L-3D-3	FNMA Pool #AE9795			4	1.A	449,439	91.4390	389,711	426,198	445,710		(660)			3.500	2.245	MON	1,243	14,917	01/06/2015	11/25/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						64,860,269	XXX	57,757,665	66,088,524	64,856,083		12,555			XXX	XXX	XXX	180,623	1,839,479	XXX	XXX
490303-GF-5	Kent Cnty MI Bldg Auth Rev LBASS Ref			4	1.A FE	3,060,247	100.9150	2,674,242	2,650,000	2,662,698		(29,769)			5.500	4.320	JD	12,146	145,750	10/13/2005	06/01/2025
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						3,060,247	XXX	2,674,242	2,650,000	2,662,698		(29,769)			XXX	XXX	XXX	12,146	145,750	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						104,944,960	XXX	92,806,052	104,887,554	103,486,677		(131,728)			XXX	XXX	XXX	447,798	3,091,366	XXX	XXX
001192-AL-7	AGL Capital Corp Sr Nt			1	2.A FE	2,615,688	99.0380	2,525,466	2,550,000	2,556,806		(7,581)			3.875	3.560	MN	12,626	98,813	01/28/2016	11/15/2025
00206R-LJ-9	AT&T Inc Sr Nt			1	2.B FE	405,415	67.4580	290,067	430,000	406,663		393			3.550	3.853	MS	4,495	15,265	09/09/2021	09/15/2055
013817-AK-7	Alcoa Inc Nt				2.B FE	129,116	103.5520	127,369	123,000	128,814		(302)			5.950	5.412	FA	3,049	3,659	02/01/2024	02/02/2037
015271-AS-8	Alexandria Real Estate Equity Sr Nt			1	2.A FE	348,224	74.3740	312,370	420,000	350,742		1,324			4.000	5.182	FA	7,000	16,800	01/19/2023	02/01/2050
015271-AT-6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	205,454	89.3970	174,325	195,000	201,235		(1,251)			2.750	2.034	JD	238	5,363	07/14/2021	12/15/2029
015271-AV-1	Alexandria Real Estate Equity Sr Nt			1	2.A FE	368,884	77.0050	308,020	400,000	377,577		2,457			1.875	2.650	FA	3,125	7,500	04/29/2021	02/01/2033
015271-BA-6	Alexandria Real Estate Equity Sr Nt			1	2.A FE	493,718	93.8360	464,490	495,000	493,923		80			4.750	4.777	AO	4,964	23,513	02/02/2023	04/15/2035
015271-BC-2	Alexandria Real Estate Equity Sr Nt			1	2.A FE	2,862,806	96.9260	2,778,854	2,867,000	2,863,654		848			5.250	5.264	MN	19,233	112,888	02/01/2024	05/15/2036
01882Y-AE-6	Alliant Energy Finance Sr Nt			1	2.B FE	848,708	102.2640	869,244	850,000	848,899		183			5.950	5.985	MS	12,784	44,956	11/07/2023	03/30/2029
02665W-EB-3	American Honda Fin Sr MTN			1	1.G FE	498,875	90.0820	450,410	500,000	499,330		157			2.250	2.285	JJ	5,281	11,250	01/11/2022	01/12/2029
02666T-AE-7	American Homes 4 Rent Sr Nt			1	2.B FE	1,950,340	89.3310	1,786,624	2,000,000	1,962,057		4,424			3.625	3.927	AO	15,306	72,500	03/31/2022	04/15/2032
031162-DF-4	Amgen Inc Sr Nt			1	2.A FE	412,684	77.2220	320,470	415,000	412,802		43			4.200	4.233	FA	6,246	17,430	02/17/2022	02/22/2052
031162-DH-0	Amgen Inc Sr Nt			1	2.A FE	2,996,010	96.1720	2,885,166	3,000,000	2,997,237		532			4.050	4.072	FA	44,888	121,500	08/15/2022	08/18/2029
031162-DP-2	Amgen Inc Sr Nt			1	2.A FE	319,443	100.6390	322,046	320,000	319,631		105			5.150	5.190	MS	5,448	16,480	02/15/2023	03/02/2028
031162-DQ-0	Amgen Inc Sr Nt			1	2.A FE	478,891	100.8960	484,300	480,000	479,144		141			5.250	5.290	MS	8,330	25,200	02/15/2023	03/02/2030
031162-DR-8	Amgen Inc Sr Nt			1	2.A FE	318,992	99.2160	317,490	320,000	319,140		82			5.250	5.291	MS	5,553	16,800	02/15/2023	03/02/2033
039482-AB-0	Archer-Daniels-Midland Co Sr Nt			1	1.F FE	2,207,712	92.2790	2,053,217	2,225,000	2,215,240		1,682			3.250	3.342	MS	18,882	72,313	03/25/2020	03/27/2030
045054-AL-7	Ashtead Capital Inc Sr Sec Nt			1	2.C FE	885,440	94.7680	758,145	800,000	816,054		(19,482)			4.250	1.409	MN	5,667	34,000	09/15/2021	11/01/2029
045054-AP-8	Ashtead Capital Inc Sr Nt			1	2.C FE	488,751	83.1040	407,209	490,000	489,140		118			2.450	2.479	FA	4,635	12,005	08/03/2021	08/12/2031
049560-AR-6	Atmos Energy Corp Sr Nt			1	1.G FE	506,650	91.1110	455,557	500,000	504,141		(870)			2.625	2.428	MS	3,865	13,125	01/11/2022	09/15/2029
049560-AZ-8	Atmos Energy Corp Sr Nt			1	1.E FE	682,448	104.7480	680,859	650,000	679,764		(2,568)			5.900	5.234	MN	4,900	42,078	12/12/2023	11/15/2033
052769-AG-1	Autodesk Inc Sr Nt			1	2.A FE	359,859	90.5190	366,602	405,000	370,968		5,851			2.850	4.745	JJ	5,322	11,543	01/19/2023	01/15/2030
053332-BD-3	Autozone Inc Sr Nt			1	2.B FE	444,261	95.9360	426,913	445,000	444,380		62			4.750	4.771	FA	8,807	21,138	01/23/2023	02/01/2033
06051G-JL-4	Bank of America Corp Sr Nt Fix to Float 10/24			1	1.G FE	760,000	83.4230	634,016	760,000	760,000					1.922	1.922	AO	2,719	14,607	10/16/2020	10/24/2031
06051G-JM-2	Bank of America Corp Sr Nt Fix to Float 10/50			1	1.G FE	220,000	61.2300	134,706	220,000	220,000					2.831	2.831	AO	1,159	6,228	10/16/2020	10/24/2051
06051G-KL-2	Bank of America Corp Sub Nt Fix to Float			1	2.A FE	400,000	88.5550	354,220	400,000	400,000					3.846	3.846	MS	4,829	15,384	03/03/2022	03/08/2037
07274N-AJ-2	Bayer US Finance II LLC Sr Nt			1	2.B FE	1,735,002	99.2650	1,786,775	1,800,000	1,768,137		31,522			4.250	6.192	JD	3,400	76,500	12/11/2023	12/15/2025
07274N-AL-7	Bayer US Finance II LLC Sr Nt			1	2.B FE	575,941	96.0370	480,185	500,000	541,212		(10,604)			4.375	2.053	JD	972	21,875	09/15/2021	12/15/2028
075887-BG-3	Becton Dickinson & Co Sr Nt			1	2.B FE	1,755,000	86.2860	1,514,323	1,755,000	1,755,000					4.685	4.685	JD	3,654	82,222	12/04/2014	12/15/2044
084659-AV-3	Berkshire Hathaway Energy Sr Nt			1	1.G FE	571,395	94.0820	470,411	500,000	545,375		(8,083)			3.700	1.889	JJ	8,531	18,500	09/15/2021	07/15/2030
084659-AX-9	Berkshire Hathaway Energy Sr Nt			1	1.G FE	471,180	78.9990	315,997	400,000	465,422		(1,640)			4.250	3.292	AO	3,589	17,000	04/28/2021	10/15/2050
085770-AA-3	Berry Global Escrow Corp 1st Lien			1	2.C FE	837,270	99.6910	857,340	860,000	846,097		8,408			4.875	5.991	JJ	19,332	41,925	12/12/2023	07/15/2026
092113-AQ-2	Black Hills Corp Sr Nt			1	2.A FE	453,422	92.1170	446,766	485,000	458,168		2,521			4.350	5.176	MN	3,516	21,098	02/01/2023	05/01/2033
092113-AT-6	Black Hills Corp Sr Nt			1	2.A FE	581,088	87.1810	523,085	600,000	587,174		2,140			2.500	2.927	JD	667	15,000	01/27/2022	06/15/2030
092113-AW-9	Black Hills Corp Sr Nt			1	2.A FE	441,325	103.8520	451,754	435,000	440,960		(358)			6.150	5.954	MN	3,418	31,211	12/12/2023	05/15/2034
096630-AJ-7	Boardwalk Pipelines LLC Sr Unsecured Nt			1	2.C FE	824,200	87.2890	720,136	825,000	824,398		67			3.600	3.611	MS	9,900	29,700	02/09/2022	09/01/2032
097023-BK-0	Boeing Co Sr Nt			1	2.C FE	267,089	78.6760	212,426	270,000	267,742		184			3.300	3.398	MS	2,970	8,910	04/26/2021	03/01/2035
097023-CJ-2	Boeing Co Sr Nt			1	2.C FE	411,528	83.6950	334,782	400,000	408,716		(810)			3.600	3.320	MN	2,400	14,400	05/24/2021	05/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-CU-7	Boeing Co Sr Nt			1	2.C FE	413,024	100.2090	360,754	360,000	380,493		(9,131)			5.040	2.329	MN	3,024	18,144	04/26/2021	05/01/2027
097023-CW-3	Boeing Co Sr Nt			1	2.C FE	348,644	92.8170	250,605	270,000	342,813		(1,674)			5.805	4.069	MN	2,612	15,674	04/27/2021	05/01/2050
097023-CY-9	Boeing Co Sr Nt			1	2.C FE	1,250,744	98.6070	1,055,092	1,070,000	1,180,467		(19,883)			5.150	2.948	MN	9,184	55,105	04/26/2021	05/01/2030
10373Q-BV-1	BP Cap Mkts America Sr Nt			1	1.E FE	854,540	96.7610	841,822	870,000	855,932		1,313			4.893	5.126	MS	13,007	42,569	12/11/2023	09/11/2033
11135F-AQ-4	Broadcom Inc Sr Unsecured Nt			1	2.B FE	1,098,630	95.6530	956,533	1,000,000	1,065,703		(10,628)			4.150	2.876	MN	5,303	41,500	10/18/2021	11/15/2030
11135F-BK-6	Broadcom Inc Sr Nt			1	2.B FE	287,784	87.5340	245,096	280,000	285,837		(630)			3.419	3.124	AO	2,021	9,573	10/15/2021	04/15/2033
11135F-BL-4	Broadcom Inc Sr Unsecured Nt			1	2.B FE	1,026,360	86.6460	866,455	1,000,000	1,020,437		(1,921)			3.469	3.207	AO	7,323	34,690	10/19/2021	04/15/2034
11135F-BQ-3	Broadcom Inc Sr Unsecured Nt			1	2.B FE	784,032	80.5220	644,175	800,000	786,778		894			3.187	3.357	MN	3,258	25,496	10/19/2021	11/15/2036
126408-HU-0	CSX Corp Sr Nt			2	1.G FE	441,846	93.5320	425,572	455,000	444,021		1,142			4.100	4.467	MN	2,384	18,655	01/26/2023	11/15/2032
14040H-CX-1	Capital One Financial Corp Sr Nt Fixed to Float			2	2.A FE	3,575,000	100.7860	3,603,107	3,575,000	3,575,000					5.468	5.468	FA	81,450	195,481	01/25/2023	02/01/2029
141781-BQ-6	Cargill Inc Sr Nt			1	1.F FE	172,282	82.3480	175,400	213,000	180,773		4,497			1.700	4.576	FA	1,499	3,621	01/26/2023	02/02/2031
14448C-AQ-7	Carrier Global Corp Sr Nt			1	2.B FE	1,002,803	89.4040	894,039	1,000,000	1,001,627		(307)			2.722	2.686	FA	10,283	27,220	12/10/2020	02/15/2030
14448C-AR-5	Carrier Global Corp Sr Nt			1	2.B FE	404,668	77.2280	308,910	400,000	403,950		(205)			3.377	3.292	AO	3,227	13,508	04/22/2021	04/05/2040
172967-ML-2	Citigroup Inc Sr Nt Fix to Float 1/30			1	1.G FE	106,171	88.3050	88,305	100,000	103,513		(653)			2.666	1.936	JJ	1,126	2,666	10/15/2020	01/29/2031
205887-CD-2	ConAgra Foods Inc Sr Nt			1	2.C FE	339,684	94.0040	253,810	270,000	327,729		(3,400)			5.300	3.304	MN	2,385	14,310	04/27/2021	11/01/2038
210385-AB-6	Constellation En Gen LLC Sr Nt			1	2.A FE	98,723	101.9440	101,944	100,000	99,050		270			5.600	5.934	MS	1,867	5,600	10/16/2023	03/01/2028
210385-AD-2	Constellation En Gen LLC Sr Nt			1	2.A FE	1,127,369	104.6010	1,134,925	1,085,000	1,123,879		(3,333)			6.125	5.604	JJ	30,644	52,796	12/12/2023	01/15/2034
212015-AU-5	Continental Resources Inc Sr Nt			1	2.C FE	815,427	94.7460	852,718	900,000	844,310		27,479			2.268	5.810	MN	2,608	20,412	12/11/2023	11/15/2026
219023-AC-2	Corn Products Intl Inc Sr Nt			1	2.B FE	111,104	106.2090	111,519	105,000	110,787		(303)			6.625	5.985	AO	1,469	6,956	12/11/2023	04/15/2037
22003B-AP-1	Corporate Office Prop LP Sr Nt			1	2.C FE	597,156	80.3040	481,823	600,000	597,805		213			2.900	2.947	JD	1,450	17,400	11/02/2021	12/01/2033
226373-AQ-1	Energy Transfer LP Sr Nt			2	2.B FE	749,428	100.0620	740,458	740,000	742,327		(7,100)			5.625	4.294	MN	6,938	41,625	01/18/2024	05/01/2027
22822V-BA-8	Crown Castle Inc Sr Nt			1	2.B FE	929,144	99.8680	928,769	930,000	929,457		162			5.000	5.021	JJ	21,958	46,500	01/09/2023	01/11/2028
24703T-AG-1	Dell Int LLC / EMC Corp 1st Lien			1	2.B FE	96,391	100.9980	100,998	100,000	97,026		529			5.300	6.030	AO	1,325	5,300	10/16/2023	10/01/2029
251526-CE-7	Deutsche Bank AG NY Branch Sr Non Pref Fix to Float 11/25			2	2.A FE	647,707	97.4310	679,093	697,000	664,103		15,916			2.129	4.764	MN	1,525	14,839	01/17/2024	11/24/2026
251526-CP-2	Deutsche Bank AG NY Branch Sr Non Pref			2	2.A FE	500,000	95.0330	475,167	500,000	500,000					2.311	2.311	MN	1,444	11,555	11/10/2021	11/16/2027
25160P-AJ-6	Deutsche Bank NY Sr Non Pref				2.A FE	1,479,246	100.5750	1,493,537	1,485,000	1,481,535		2,128			6.119	6.281	JJ	42,152	90,867	12/12/2023	07/14/2026
25179M-AV-5	Devon Energy Corp Sr Nt			1	2.B FE	1,158,022	100.7350	1,015,412	1,008,000	1,036,740		(40,237)			5.850	1.757	JD	2,621	58,968	12/03/2021	12/15/2025
25278X-AN-9	Diamondback Energy Inc Sr Nt			1	2.B FE	542,635	93.0160	465,081	500,000	525,953		(5,210)			3.500	2.320	JD	1,458	17,500	09/15/2021	12/01/2029
25470D-BJ-7	Discovery Communications Sr Nt			1	2.C FE	706,398	88.8960	586,716	660,000	688,383		(5,100)			3.625	2.720	MN	3,057	23,925	04/29/2021	05/15/2030
25746U-DG-1	Dominion Resources Inc Sr Nt Ser C			1	2.B FE	329,988	91.9840	275,953	300,000	318,368		(3,457)			3.375	2.079	AO	2,531	10,125	07/15/2021	04/01/2030
260543-CG-6	Dow Chemical Co Sr Nt			1	2.B FE	285,530	82.0500	205,125	250,000	281,074		(1,292)			4.375	3.420	MN	1,398	10,938	05/20/2021	11/15/2042
26442C-BG-8	Duke Energy Corporation 1st Mtg Bd			1	1.F FE	99,939	86.5030	86,503	100,000	99,955		6			2.850	2.857	MS	839	2,850	03/01/2022	03/15/2032
26884L-AG-4	EQT Corp Sr Nt			1	2.C FE	622,691	106.3400	638,038	600,000	617,491		(2,997)			7.000	6.293	FA	17,500	42,000	03/10/2023	02/01/2030
26884T-AW-2	ERAC USA Finance Company Sr Nt			1	1.G FE	840,490	97.0670	844,479	870,000	843,166		2,542			4.900	5.364	MN	7,105	42,630	12/11/2023	05/01/2033
29278N-AF-0	Energy Transfer Partners Sr Nt Ser 10Y			1	2.B FE	998,190	99.7960	997,960	1,000,000	999,278		187			4.950	4.973	JD	2,200	49,500	06/05/2018	06/15/2028
29364W-BA-5	Entergy Louisiana LLC Sec Nt			1	1.F FE	236,972	91.5690	183,138	200,000	226,720		(3,053)			4.000	2.162	MS	2,356	8,000	07/15/2021	03/15/2033
29366M-AC-2	Entergy Arkansas LLC 1st Mtg Bd			1	1.F FE	281,459	67.1660	181,349	270,000	280,611		(248)			3.350	3.133	JD	402	9,045	04/27/2021	06/15/2052
29444U-BH-8	Equinix Inc Sr Nt			1	2.B FE	304,388	85.9750	313,809	365,000	318,046		7,235			2.150	4.825	JJ	3,619	7,848	01/25/2023	07/15/2030
29444U-BS-4	Equinix Inc Sr Nt			1	2.B FE	776,857	85.3920	785,609	920,000	805,571		15,047			2.500	4.789	MN	2,939	23,000	01/18/2023	05/15/2031
30034W-AB-2	Evergy Inc Sr Nt			1	2.B FE	1,142,472	90.9160	1,000,076	1,100,000	1,124,903		(5,295)			2.900	2.359	MS	9,393	31,900	01/27/2022	09/15/2029
30036F-AC-5	EVERGY KANSAS CENTRAL 1st Lien			2	1.F FE	680,224	103.4770	677,774	655,000	678,105		(2,024)			5.900	5.384	MN	4,938	38,645	12/12/2023	11/15/2033
30037E-AA-1	Evergy Missouri West Inc 1st Lien			1	1.G FE	524,522	87.8110	461,008	525,000	524,638		43			3.750	3.761	MS	5,797	19,688	03/10/2022	03/15/2032
30225V-AP-2	Extra Space Storage LP Sr Nt			1	2.B FE	401,330	85.1750	343,257	403,000	401,646		217			2.200	2.262	AO	1,872	8,866	07/25/2023	10/15/2030
30231G-BK-7	Exxon Mobil Corp Sr Nt			1	1.D FE	902,447	94.1180	752,940	800,000	862,671		(11,976)			3.482	1.824	MS	7,893	27,856	09/15/2021	03/19/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
314382-AA-0	Fells Point Funding Tr Sr Nt			1	2.A FE	2,000,000	96.1280	1,922,552	2,000,000	2,000,000					3.046	3.046	JJ	25,553	60,920	02/02/2022	01/31/2027
33834D-AA-2	Five Corners Funding Trust Sr Nt			1	1.G FE	320,082	89.4060	268,217	300,000	312,623		(2,321)			2.850	1.982	MN	1,093	8,550	09/15/2021	05/15/2030
341081-FA-0	Florida Pwr & Lt Co 1st Lien				1.E FE	326,836	104.6840	308,816	295,000	323,941		(1,544)			5.950	4.924	FA	7,314	17,553	01/30/2023	02/01/2038
345397-A6-0	Ford Motor Cr Co Sr Nt			1	2.C FE	1,227,704	99.8930	1,253,652	1,255,000	1,246,475		17,854			5.125	6.664	JD	2,680	64,319	12/11/2023	06/16/2025
345397-B2-8	Ford Motor Cr Co Sr Nt			1	2.C FE	509,463	98.4680	531,729	540,000	525,791		15,536			3.375	6.561	MN	2,430	18,225	12/11/2023	11/13/2025
361448-BM-4	GATX Corp Sr Nt			1	2.B FE	649,916	104.5080	679,301	650,000	650,000		67			6.050	6.050	MS	11,579	40,090	12/11/2023	03/15/2034
37045X-CY-0	General Motors Co Sr Nt			1	2.B FE	970,613	91.5660	824,091	900,000	944,040		(7,788)			3.600	2.591	JD	900	32,400	07/15/2021	06/21/2030
37045X-DE-3	General Motors Finl Co Sr Nt			1	2.B FE	67,274	83.7710	58,640	70,000	68,225		267			2.350	2.811	JJ	791	1,645	04/21/2021	01/08/2031
37331N-AK-7	Georgia-Pacific LLC Sr Nt			1	1.G FE	545,601	87.4100	502,606	575,000	550,932		3,738			2.300	3.106	AO	2,241	13,225	01/27/2023	04/30/2030
377372-AE-7	Glaxosmithkline Cap Inc Co Gtd Nt			1	1.F FE	549,847	108.2940	498,153	460,000	541,671		(4,348)			6.375	4.584	MN	3,747	29,325	01/25/2023	05/15/2038
378272-BQ-0	Glencore Funding LLC Sr Nt			1	2.A FE	690,164	106.1520	689,988	650,000	686,788		(3,229)			6.500	5.654	AO	9,976	42,250	12/12/2023	10/06/2033
37940X-AA-0	Global Payments Inc Sr Nt			1	2.C FE	2,786,678	99.6290	2,729,832	2,740,000	2,740,580		(15,211)			2.650	2.088	FA	27,430	72,610	11/23/2021	02/15/2025
37940X-AC-6	Global Payments Inc Sr Nt			1	2.C FE	273,145	74.6500	186,626	250,000	271,280		(545)			4.150	3.618	FA	3,919	10,375	05/20/2021	08/15/2049
37940X-AG-7	Global Payments Inc Sr Nt			1	2.C FE	1,434,104	94.7670	1,530,494	1,615,000	1,516,180		44,738			2.150	5.360	JJ	16,011	34,723	02/14/2023	01/15/2027
38141G-YJ-7	Goldman Sachs Group Inc Sr Nt Fix to Float			1	2.A FE	500,000	83.3690	416,844	500,000	500,000					2.383	2.383	JJ	5,296	11,915	07/14/2021	07/21/2032
404119-BS-7	HCA Inc Sr Nt			1	2.C FE	1,798,985	100.4970	1,803,918	1,795,000	1,796,590		(2,327)			5.875	5.728	FA	39,839	105,456	12/12/2023	02/15/2026
40434L-AJ-4	HP Inc Sr Nt			1	2.B FE	502,070	85.5630	427,815	500,000	501,466		(213)			2.650	2.599	JD	515	13,250	01/24/2022	06/17/2031
42250P-AE-3	Healthpeak Properties Sr Nt			1	2.A FE	3,248,464	99.1660	3,238,749	3,266,000	3,250,032		1,591			5.250	5.326	JD	7,621	171,465	02/05/2024	12/15/2032
436893-AC-5	Home Bancshares Inc Sub Nt Fix to Float			2	2.B FE	415,000	79.8740	331,478	415,000	415,000					3.125	3.125	JJ	5,440	12,969	01/13/2022	01/30/2032
437076-BM-3	Home Depot Inc Sr Nt			1	1.F FE	3,974,240	98.2220	3,928,892	4,000,000	3,996,409		2,788			3.000	3.074	AO	30,000	120,000	02/03/2016	04/01/2026
437076-CB-6	Home Depot Inc Sr Nt			1	1.F FE	1,988,820	89.9960	1,799,918	2,000,000	1,993,743		1,086			2.700	2.764	AO	11,400	54,000	03/26/2020	04/15/2030
446413-AT-3	Huntington Ingalls Industries Sr Nt			1	2.C FE	304,425	94.7220	255,749	270,000	290,938		(3,813)			4.200	2.563	MN	1,890	11,340	04/30/2021	05/01/2030
44644M-AF-8	Huntington National Bank Sr Nt Fix to Flt			1	1.G FE	3,000,000	99.1640	2,974,911	3,000,000	3,000,000					4.552	4.552	MN	16,691	136,560	05/06/2022	05/17/2028
44891A-BK-2	Hyundia Capital America Sr Nt			1	1.G FE	1,152,511	100.1240	1,001,238	1,000,000	1,007,990		(44,329)			5.875	1.395	AO	13,708	58,750	09/02/2021	04/07/2025
44891A-BW-6	Hyundia Capital America Sr Nt			1	1.G FE	811,539	95.1670	856,500	900,000	847,127		33,946			1.500	5.774	JD	600	13,500	12/12/2023	06/15/2026
452327-AM-1	Illumina Inc Sr Nt			1	2.B FE	946,318	84.7600	957,789	1,130,000	983,723		19,625			2.550	4.996	MS	7,844	28,815	01/19/2023	03/23/2031
458140-CA-6	Intel Corp Sr Nt			1	2.A FE	438,388	90.9150	413,663	455,000	441,191		1,486			4.150	4.628	FA	7,658	18,883	01/27/2023	08/05/2032
459200-KA-8	International Bus Machs Corp Sr Nt			1	1.G FE	335,778	94.7090	284,127	300,000	321,039		(4,588)			3.500	1.823	MN	1,342	10,500	09/16/2021	05/15/2029
459200-KX-8	International Bus Machs Corp Sr Nt			1	1.G FE	489,241	99.3220	486,678	490,000	489,510		144			4.500	4.535	FA	8,881	22,050	01/30/2023	02/06/2028
46188B-AB-8	Invitation Homes OP Sr Nt			1	2.B FE	1,040,433	90.2230	947,342	1,050,000	1,042,734		1,634			2.300	2.479	MN	3,086	24,150	10/16/2023	11/15/2028
465685-AQ-8	ITC Holdings Corp Sr Nt			1	2.B FE	401,736	89.3460	357,385	400,000	401,183		(210)			2.950	2.888	MN	1,541	11,800	01/27/2022	05/14/2030
46647P-AX-4	JP Morgan Chase & Co Fix to Flt Sr Nt			1	1.F FE	260,034	97.8890	254,511	260,000	260,027		(6)			4.452	4.261	JD	836	11,575	04/28/2022	12/05/2029
46647P-DK-9	JP Morgan Chase & Co Subordinated Nt Fix to Flt			1	1.G FE	4,000,000	101.8020	4,072,064	4,000,000	4,000,000					5.717	5.717	MS	67,969	228,680	09/07/2022	09/14/2033
476556-CX-1	Jersey Central Pwr & Lt Co Sr Nt				2.B FE	234,605	103.6880	236,409	228,000	234,260		(330)			6.150	5.836	JD	1,169	14,022	12/12/2023	06/01/2037
476556-DC-6	Jersey Central Pwr & Lt Co Sr Nt			1	1.G FE	1,404,604	99.4820	1,258,442	1,265,000	1,285,570		(25,555)			4.300	2.210	JJ	25,082	54,395	02/21/2020	01/15/2026
478375-AH-1	Johnson Control Intl plc Sr Nt				2.B FE	247,094	104.0370	247,608	238,000	246,534		(541)			6.000	5.561	JJ	6,585	14,280	12/11/2023	01/15/2036
491674-BN-6	Kentucky Utilities Co 1st Lien			2	1.F FE	598,632	100.8590	605,154	600,000	598,853		107			5.450	5.479	AO	6,903	32,700	03/09/2023	04/15/2033
49177J-AH-5	Kenvue Inc Sr Nt			1	1.F FE	593,611	100.6200	598,688	595,000	593,858		199			5.000	5.042	MS	8,181	29,750	10/19/2023	03/22/2030
49177J-AK-8	Kenvue Inc Sr Nt			1	1.F FE	1,787,741	98.2680	1,754,075	1,785,000	1,787,510		(213)			4.900	4.879	MS	24,053	87,465	10/19/2023	03/22/2033
50540R-AQ-5	Laboratory Corp of America Sr Nt			1	2.B FE	478,248	99.8290	442,591	443,350	443,350		(9,358)			3.600	1.053	FA	6,650	15,961	09/02/2021	02/01/2025
50540R-AS-1	Laboratory Corp of America Sr Nt			1	2.B FE	289,488	85.9450	214,864	250,000	285,464		(1,174)			4.700	3.693	FA	4,896	11,750	05/20/2021	02/01/2045
529043-AE-1	Lexington Realty Trust Sr Nt			1	2.B FE	664,764	86.4260	573,870	664,000	664,515		(84)			2.700	2.685	MS	5,279	17,928	10/26/2021	09/15/2030
546676-AZ-0	Louisville Gas & Elec Co 1st Lien			1	1.F FE	598,632	101.1630	606,977	600,000	598,853		107			5.450	5.479	AO	6,903	32,700	03/09/2023	04/15/2033
548661-DY-0	Lowes Cos Inc Sr Nt			1	2.A FE	498,085	83.4640	417,322	500,000	498,849		188			1.700	1.742	AO	1,794	8,500	10/07/2020	10/15/2030
55336V-BQ-2	MPLX LP Sr Nt			1	2.B FE	1,572,539	87.5090	1,461,402	1,670,000	1,602,260		10,744			2.650	3.450	FA	16,719	44,255	02/22/2022	08/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
55336V-BV-1	MPLX LP Sr Nt			1	2.B FE	484,287	96.1100	470,940	490,000	485,171		466			5.000	5.149	MS	8,167	24,500	02/03/2023	03/01/2033
55354G-AL-4	MSCI Inc Sr Nt			1	2.C FE	515,352	91.8070	550,844	600,000	531,255		9,014			3.875	6.151	JD	1,938	23,250	03/09/2023	02/15/2031
573284-AV-8	Martin Marietta Materials Inc Sr Nt			1	2.B FE	204,988	88.4930	176,987	200,000	203,047		(577)			2.500	2.174	MS	1,472	5,000	07/14/2021	03/15/2030
58769J-AL-1	Mercedes-Benz Fin N/A Sr Nt			1	1.F FE	48,815	100.0840	50,042	50,000	49,086		225			5.100	5.670	FA	1,048	2,550	10/16/2023	08/03/2028
59217G-BY-4	Met Life Global Funding I Sr Nt				1.D FE	2,527,100	97.8370	2,445,925	2,500,000	2,506,685		(3,247)			3.450	3.308	JD	3,115	86,250	01/23/2018	12/18/2026
59217G-CK-3	Met Life Global Funding I Secured Nt				1.D FE	2,320,682	95.6310	2,409,911	2,520,000	2,396,988		41,476			3.000	4.946	MS	21,420	75,600	02/14/2023	09/19/2027
595112-BS-1	Micron Technology Inc Sr Unsecured Nt			1	2.C FE	800,000	83.6980	669,580	800,000	800,000					2.703	2.703	AO	4,565	21,624	10/18/2021	04/15/2032
61772B-AC-7	Morgan Stanley Sr Nt Fix to Flt 4/22/41			1	1.E FE	346,429	73.9870	251,556	340,000	345,542		(258)			3.217	3.089	AO	2,096	10,938	05/24/2021	04/22/2042
620076-BW-8	Motorola Solutions Inc Sr Nt			1	2.B FE	499,315	102.0090	510,047	500,000	499,457		58			5.600	5.618	JD	2,333	28,000	05/17/2022	06/01/2032
62912X-AF-1	NGPL Pipeco LLC Sr Nt			2	2.C FE	152,552	99.2500	132,002	133,000	140,919		(3,618)			4.875	1.995	FA	2,449	6,484	09/15/2021	08/15/2027
62928C-AA-0	NGPL Pipeco LLC Sr Nt				2.C FE	1,942,911	86.1170	1,662,052	1,930,000	1,938,843		(1,201)			3.250	3.172	JJ	28,923	62,725	05/27/2021	07/15/2031
637417-AL-0	National Retail Properties Inc Sr Nt			1	2.A FE	411,262	97.5480	349,221	358,000	386,483		(7,714)			4.300	1.960	AO	3,250	15,394	09/20/2021	10/15/2028
64952W-CH-4	New York Life Global Fdg Sec Nt				1.A FE	4,686,736	96.7810	4,548,684	4,700,000	4,697,745		1,425			2.350	2.382	JJ	51,237	110,450	08/16/2016	07/14/2026
64952W-CX-9	New York Life Global Fdg Sec Nt				1.A FE	3,968,200	95.0000	3,799,980	4,000,000	3,989,334		3,314			3.000	3.093	JJ	57,000	120,000	01/03/2018	01/10/2028
64952W-EZ-2	New York Life Global Fdg Sec Nt				1.A FE	504,076	95.6650	483,109	505,000	504,222		78			4.550	4.573	JJ	9,765	22,978	01/24/2023	01/28/2033
651290-AR-9	Newfield Exploration Co Sr Nt			1	2.C FE	2,702,840	100.3070	2,457,519	2,450,000	2,501,619		(67,196)			5.375	2.527	JJ	65,844	131,688	12/02/2021	01/01/2026
651639-AP-1	Newmont Mining Corp Sr Nt			1	2.A FE	967,416	91.2000	711,360	780,000	942,162		(7,225)			4.875	3.252	MS	11,196	38,025	05/20/2021	03/15/2042
65339K-CJ-7	Nextera Energy Capital Sr Nt			1	2.A FE	465,301	98.5280	448,301	455,000	463,504		(955)			5.000	4.695	JJ	10,490	22,750	01/24/2023	07/15/2032
654740-BS-7	Nissan Motor Acceptance Corp Sr Nt			1	2.C FE	1,634,018	95.9170	1,726,508	1,800,000	1,709,368		71,710			2.000	6.490	MS	11,200	36,000	12/11/2023	03/09/2026
65480C-AC-9	Nissan Motor Acc Co Sr Nt			1	2.C FE	499,880	93.9170	469,585	500,000	499,958		24			1.850	1.855	MS	2,698	9,250	09/13/2021	09/16/2026
65480C-AD-7	Nissan Motor Acc Co Sr Nt			1	2.C FE	268,898	88.6660	238,512	269,000	268,944		14			2.450	2.456	MS	1,941	6,591	09/13/2021	09/15/2028
655844-CQ-9	Norfolk Southern Corp Sr Nt			2	2.A FE	1,011,757	95.2560	1,000,183	1,050,000	1,017,392		3,137			4.450	4.913	MS	15,575	46,725	03/09/2023	03/01/2033
655844-CR-7	Norfolk Southern Corp Sr Nt			1	2.A FE	47,968	100.8770	50,438	50,000	48,277		256			5.050	5.781	FA	1,052	2,518	10/16/2023	08/01/2030
68233J-CS-1	Oncor Electric Delivery Sec Nt			1	1.F FE	674,589	102.5890	666,825	650,000	672,730		(1,859)			5.650	5.143	MN	4,693	36,929	01/25/2024	11/15/2033
682680-AW-3	ONEOK Inc Sr Nt			1	2.B FE	454,636	97.3170	389,266	400,000	430,294		(7,246)			4.350	2.333	MS	5,123	17,400	07/14/2021	03/15/2029
68389X-AV-7	Oracle Corp Sr Nt			1	2.B FE	869,304	91.9090	781,228	850,000	865,472		(1,395)			4.300	4.057	JJ	17,564	36,550	02/15/2022	07/08/2034
68389X-CP-8	Oracle Corp Sr Nt			1	2.B FE	464,675	97.3040	452,462	465,000	464,725		27			4.900	4.909	FA	9,177	22,785	02/02/2023	02/06/2033
694308-HD-2	Pacific Gas & Elec Co 1st Lien Nt			1	2.B FE	81,385	84.3480	84,348	100,000	82,328		501			4.600	6.224	JD	204	4,600	01/26/2023	06/15/2043
694308-HH-3	Pacific Gas & Elec Co 1st Lien			1	2.B FE	28,861	85.2360	29,833	35,000	29,152		155			4.750	6.261	FA	628	1,663	01/27/2023	02/15/2044
718172-CY-3	Philip Morris Intl Inc Sr Nt			1	1.F FE	4,897,200	100.2910	5,014,525	5,000,000	4,948,764		43,376			4.875	5.837	FA	93,438	243,750	10/19/2023	02/13/2026
74005P-BN-3	Praxair Inc Sr Nt			1	1.F FE	3,735,638	99.7530	3,740,738	3,750,000	3,749,845		1,611			2.650	2.694	FA	40,302	99,375	01/29/2015	02/05/2025
74256L-EX-3	Principal LFE GLB Fnd II Sec Nt				1.E FE	270,637	100.5320	271,435	270,000	270,445		(192)			5.000	4.914	JJ	6,188	6,750	01/17/2024	01/16/2027
756109-BL-7	Realty Income Corp Sr Nt			1	1.G FE	529,033	84.3500	421,751	500,000	521,335		(2,510)			2.850	2.244	JD	633	14,250	11/10/2021	12/15/2032
756109-BY-9	Realty Income Corp Sr Nt			1	1.G FE	1,461,701	99.5250	1,492,872	1,500,000	1,474,814		13,113			4.450	5.498	MS	19,654	66,750	01/23/2024	09/15/2026
76131V-AA-1	Retail PPTYS Of America Sr Nt			1	2.B FE	348,088	99.6110	333,698	335,000	335,000		(4,466)			4.000	2.578	MS	3,946	13,400	01/27/2022	03/15/2025
76131V-AB-9	Retail PPTYS Of America Sr Nt			1	2.B FE	561,193	97.7180	497,386	509,000	544,138		(5,789)			4.750	3.354	MS	7,119	24,178	01/07/2022	09/15/2030
771196-BK-7	Roche Hldgs Inc Sr Nt			1	1.C FE	1,435,558	97.5970	1,415,149	1,450,000	1,447,833		1,533			2.625	2.737	MN	4,864	38,063	02/22/2016	05/15/2026
771196-BV-3	Roche Hldgs Inc Sr Nt			1	1.C FE	1,966,639	95.3680	2,040,879	2,140,000	2,042,966		41,387			2.314	4.515	MS	15,269	49,520	02/13/2023	03/10/2027
78409V-BH-6	S&P Global Inc Sr Nt			1	1.G FE	791,038	95.5750	821,941	860,000	821,154		16,729			2.450	4.671	MS	7,023	21,070	03/01/2023	03/01/2027
797440-BF-0	San Diego Gas & Elec Co 1st Mtg Nt				1.F FE	645,639	99.1860	644,706	650,000	645,967		311			5.350	5.429	MN	4,443	34,775	12/12/2023	05/15/2035
806605-AH-4	Schering-Plough Corp Sr Nt			1	1.E FE	440,300	110.8490	404,600	365,000	433,004		(3,875)			6.550	4.597	MS	7,039	23,908	01/25/2023	09/15/2037
808513-CD-5	Schwab /Charles/ Corp Sr Nt Fix to Float 05/19/28			1	1.F FE	1,145,556	101.9680	1,172,630	1,150,000	1,146,397		695			5.643	5.724	MN	7,571	64,895	10/16/2023	05/19/2029
822905-AE-5	Shell Finance US Inc Sr Nt			1	1.D FE	749,748	78.3590	525,002	670,000	749,164		(585)			4.000	3.230	MN	3,797	13,400	10/08/2024	05/10/2046
832696-AW-8	Smucker JM Co Sr Nt			1	2.B FE	99,749	103.5720	103,572	100,000	99,806		49			5.900	5.957	MN	754	6,228	10/16/2023	11/15/2028
842400-FH-1	Southern CA Edison Co 1st Ref Mtg Ser 2008A				1.G FE	445,675	102.2940	444,978	435,000	445,174		(490)			5.950	5.694	FA	10,784	25,883	12/12/2023	02/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
842400-GN-7	Southern CA Edison Co 1st Lien Ser E			1	1.G FE	4,130,006	99.3220	4,269,836	4,299,000	4,241,500		94,125			3.700	6.069	FA	66,276	159,063	10/19/2023	08/01/2025
842434-CQ-3	Southern CA Gas Co 1st Mtg			1	1.D FE	2,361,992	97.2110	2,235,848	2,300,000	2,310,023		(6,709)			2.600	2.293	JD	2,658	59,800	07/25/2016	06/15/2026
842587-CW-5	Southern Co Sr Nt			1	2.A FE	866,588	89.8650	741,385	825,000	859,709		(2,503)			4.250	3.779	JJ	17,531	35,063	02/17/2022	07/01/2036
8426EP-AG-3	Southern CO Gas Capital Sr Nt			1	2.A FE	665,379	102.5060	666,292	650,000	664,098		(1,231)			5.750	5.427	MS	11,005	37,479	12/12/2023	09/15/2033
858119-BN-9	Steel Dynamics Inc Sr Nt			1	2.B FE	297,909	91.9760	275,929	300,000	299,139		299			1.650	1.756	AO	1,045	4,950	10/07/2020	10/15/2027
866677-AJ-6	Sun Communities Sr Nt				2.C FE	2,463,493	99.4290	2,455,899	2,470,000	2,464,485		527			5.700	5.735	JJ	64,920	140,790	01/10/2023	01/15/2033
87264A-BX-2	T-Mobile USA Inc 1st Lien			1	2.B FE	249,978	82.9650	207,412	250,000	249,985		2			2.250	2.251	MN	719	5,625	05/27/2021	11/15/2031
87305Q-CH-2	TTX Co Sr Nt			1	1.F FE	2,375,533	99.9520	2,218,930	2,220,000	2,221,161		(30,327)			3.600	2.210	JJ	36,852	79,920	08/28/2019	01/15/2025
87305Q-CR-0	TTX Co Sr Nt			1	1.F FE	1,118,221	102.8690	1,110,984	1,080,000	1,114,986		(3,081)			5.750	5.279	MN	6,728	62,100	12/11/2023	11/22/2033
87612B-BQ-4	Targa Resources Partners Sr Nt			1	2.B FE	203,645	100.2780	200,556	200,000	202,060		(614)			5.500	5.130	MS	3,667	11,000	04/26/2022	03/01/2030
87612B-BS-0	Targa Resources Partners Sr Nt			1	2.B FE	691,581	96.6700	642,857	665,000	681,556		(3,644)			4.875	4.205	FA	13,508	32,419	02/23/2022	02/01/2031
87612B-BU-5	Targa Resources Partners Sr Nt			1	2.B FE	1,738,700	90.8850	1,590,488	1,750,000	1,741,557		1,016			4.000	4.080	JJ	32,278	70,000	02/23/2022	01/15/2032
89214P-DD-8	Townebank/Portsmouth VA Fix to Float			2	2.A FE	375,000	85.7300	321,488	375,000	375,000					3.125	3.125	FA	4,427	11,719	02/02/2022	02/15/2032
89236T-KQ-7	Toyota Motor Credit Corp Sr Nt				1.E FE	1,299,142	99.7750	1,297,072	1,300,000	1,299,457		163			4.625	4.640	JJ	28,225	60,125	01/09/2023	01/12/2028
89681L-AA-0	Triton Container Sr Nt			1	2.C FE	998,868	84.8110	848,111	1,000,000	999,198		98			3.250	3.263	MS	9,569	32,500	01/13/2022	03/15/2032
89788K-AA-4	Truist Bank Sub Nt			2	1.G FE	512,110	85.7880	428,938	500,000	507,369		(1,409)			2.250	1.936	MS	3,438	11,250	07/15/2021	03/11/2030
90265E-AP-5	UDR Inc Sr Nt			1	2.A FE	766,326	97.1770	651,084	670,000	721,160		(12,674)			4.400	2.300	JJ	12,693	29,480	04/27/2021	01/26/2029
907818-DY-1	Union Pacific Corp Nt			1	1.G FE	999,310	99.9420	999,424	1,000,000	999,997		78			3.250	3.258	JJ	14,986	32,500	08/07/2014	01/15/2025
907818-FT-0	Union Pacific Corp Sr Nt			1	1.G FE	249,928	74.8660	187,166	250,000	249,937		3			3.200	3.202	MN	911	8,000	05/17/2021	05/20/2041
91159H-HN-3	US Bancorp Sr MT Nt				1.G FE	992,680	96.6670	966,673	1,000,000	998,740		785			2.375	2.458	JJ	10,490	23,750	07/19/2016	07/22/2026
913017-CW-7	RTX Corporation Sr Nt			1	2.A FE	1,534,555	88.8640	1,541,797	1,735,000	1,543,997		8,978			4.450	5.602	MN	9,651	77,208	12/11/2023	11/16/2038
91324P-AX-0	UnitedHealth Group Inc Sr Nt			1	1.F FE	328,933	108.2720	303,163	280,000	324,149		(2,540)			6.500	4.803	JD	809	18,200	01/24/2023	06/15/2037
91324P-DP-4	UnitedHealth Group Inc Sr Nt			1	1.F FE	1,541,146	96.6320	1,560,613	1,615,000	1,562,807		11,733			3.875	4.782	JD	2,781	62,581	02/14/2023	12/15/2028
91913Y-AV-2	Valero Energy Corp Sr Nt			1	2.B FE	754,292	97.9750	685,823	700,000	729,504		(8,766)			4.350	2.946	JD	2,538	30,450	01/27/2022	06/01/2028
91913Y-AW-0	Valero Energy Corp Sr Nt			1	2.B FE	1,156,101	95.9500	997,882	1,040,000	1,106,118		(15,624)			4.000	2.326	AO	10,400	41,600	09/17/2021	04/01/2029
91914J-AB-8	Valero Energy Corp Sr Nt			1	2.B FE	221,369	98.5540	192,180	195,000	207,915		(4,198)			4.500	2.172	MS	2,584	8,775	09/16/2021	03/15/2028
92277G-AU-1	Ventas Realty LP Sr Nt			1	2.A FE	528,465	90.1220	450,610	500,000	517,492		(3,423)			3.000	2.226	JJ	6,917	15,000	09/15/2021	01/15/2030
92564R-AA-3	VICI Properties / Note Sr Nt				2.C FE	883,062	98.3740	905,041	920,000	894,713		11,651			4.250	5.788	JD	3,258	39,100	01/17/2024	12/01/2026
92564R-AH-8	VICI Properties / Note Sr Nt			1	2.C FE	1,201,171	98.9270	1,246,485	1,260,000	1,222,908		20,671			4.500	6.396	MS	18,900	56,700	12/11/2023	09/01/2026
92565O-AC-7	Vici Properties LP Sr Nt			1	2.C FE	289,336	97.9120	283,946	290,000	289,521		80			4.950	4.987	FA	5,423	14,355	04/20/2022	02/15/2030
92565O-AD-5	Vici Properties LP Sr Nt			1	2.C FE	289,573	97.1480	281,729	290,000	289,673		36			5.125	5.144	MN	1,899	14,863	04/20/2022	05/15/2032
92840V-AE-2	Vistra Operations Co LLC 1st Lien				2.C FE	1,114,601	95.4100	992,267	1,040,000	1,084,763		(9,014)			4.300	3.271	JJ	20,621	44,720	09/15/2021	07/15/2029
92840V-AG-7	Vistra Operations Co LLC 1st Lein			1	2.C FE	1,170,396	97.2960	1,099,447	1,130,000	1,144,661		(7,326)			3.700	2.998	JJ	17,537	41,810	05/05/2021	01/30/2027
92840V-AQ-5	Vistra Operations Co LLC 1st Lien			1	2.C FE	499,761	107.3720	536,858	500,000	499,813		41			6.950	6.956	AO	7,336	36,584	09/12/2023	10/15/2033
92936U-AF-6	WP Carey Inc Sr Nt			1	2.A FE	84,147	95.1280	71,346	75,000	80,360		(1,182)			3.850	2.099	JJ	1,331	2,888	09/16/2021	07/15/2029
92936U-AG-4	WP Carey Inc Sr Nt			1	2.A FE	506,175	84.9820	424,911	500,000	504,033		(639)			2.400	2.252	FA	5,000	12,000	07/15/2021	02/01/2031
969457-BB-5	Williams Companies Inc Deb Ser A				2.B FE	210,336	110.4600	203,246	184,000	204,885		(2,868)			7.500	5.280	JJ	6,363	13,800	01/18/2023	01/15/2031
96950F-AQ-7	Williams Partners LP Sr Nt				2.B FE	814,863	99.9550	749,664	750,000	750,000		(16,669)			3.900	1.062	JJ	13,488	29,250	09/02/2021	01/15/2025
98389B-AY-6	Xcel Energy Inc Sr Nt			1	2.A FE	1,993,400	91.7000	1,834,002	2,000,000	1,996,275		616			3.400	3.438	JD	5,667	68,000	03/27/2020	06/01/2030
98956P-AB-8	Zimmer Hldgs Inc Sr Nt			1	2.B FE	477,379	99.8310	459,223	460,000	476,105		(689)			5.750	5.405	MN	2,278	26,450	01/18/2023	11/30/2039
98956P-AG-7	Zimmer Hldgs Inc Sr Nt			1	2.B FE	514,683	89.6410	448,207	500,000	512,051		(951)			4.250	3.959	FA	8,028	21,250	02/16/2022	08/15/2035
06368L-GV-2	Bank of Montreal Sr Nt		A	1	1.F FE	1,299,948	100.7640	1,309,928	1,300,000	1,299,998					5.203	5.203	FA	28,183	67,639	01/05/2023	02/01/2028
11271L-AC-6	Brookfield Fin Inc Sr Nt			1	1.G FE	535,670	97.2010	486,004	500,000	518,195		(6,152)			3.900	2.553	JJ	8,450	19,500	02/02/2022	01/25/2028
11271L-AE-2	Brookfield Fin Inc Sr Nt			1	1.G FE	438,944	96.1840	384,737	400,000	425,734		(4,675)			4.350	2.966	AO	3,673	17,400	01/27/2022	04/15/2030
11271L-AH-5	Brookfield Fin Inc Sr Nt		A	1	1.G FE	1,616,224	86.8600	1,389,765	1,600,000	1,611,051		(1,667)			2.724	2.600	AO	9,201	43,584	10/19/2021	04/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
13607L-8C-0	Canadian Imp. Bank Sr Nt		A		1.F FE	1,050,000	101.0770	1,061,303	1,050,000	1,050,000					5.237	5.237	JD	458	27,494	06/24/2024	06/28/2027
136385-AC-5	Canadian Natural Resources Sr Nt		A		2.A FE	316,138	109.2400	256,714	235,000	291,591		(7,025)			7.200	3.333	JJ	7,802	16,920	05/05/2021	01/15/2032
136385-AE-1	Canadian Natural Resources Sr Nt		A	1	2.A FE	303,951	104.9320	298,007	284,000	301,048		(1,534)			6.450	5.554	JD	51	18,318	01/18/2023	06/30/2033
136385-BA-8	Canadian Natural Resources Sr Nt		A	1	2.A FE	403,928	88.8230	355,293	400,000	402,449		(422)			2.950	2.825	JJ	5,441	11,800	04/29/2021	07/15/2030
67077M-AF-5	Nutrien Ltd Sr Nt		A	1	2.B FE	2,231,491	101.7970	2,175,398	2,137,000	2,207,814		(4,120)			5.875	5.492	JD	10,462	125,549	04/10/2018	12/01/2036
94106B-AA-9	Waste Connections Inc Sr Nt		A	1	2.A FE	499,955	89.3740	446,869	500,000	499,977		4			2.600	2.601	FA	5,417	13,000	01/21/2020	02/01/2030
00084D-AL-4	ABN AMRO Bank NV Sub Nt		D		2.B FE	1,738,619	99.4990	1,786,000	1,795,000	1,763,038		23,228			4.800	6.256	AO	17,471	86,160	12/11/2023	04/18/2026
00217G-AB-9	Aptiv PLC / Aptiv Corp Sr Nt		D	1	2.B FE	1,660,789	86.2560	1,436,169	1,665,000	1,661,870		382			3.250	3.280	MS	18,038	54,113	02/09/2022	03/01/2032
00973R-AF-0	Aker BP ASA Nt		C	1	2.B FE	1,561,383	92.8760	1,393,136	1,500,000	1,537,887		(7,274)			3.750	3.174	JJ	25,938	56,250	02/22/2022	01/15/2030
05578Q-AE-3	BPCE SA Sub Nt Fixed to Float		D		2.B FE	739,720	99.5780	647,255	650,000	675,337		(19,966)			4.875	1.702	AO	7,922	31,688	09/15/2021	04/01/2026
05578Q-AH-6	BPCE SA Sub Nt Fixed to Float		C	2	2.B FE	1,000,000	83.7380	837,384	1,000,000	1,000,000					3.648	3.648	JJ	16,923	36,480	01/10/2022	01/14/2037
06675D-CM-2	Banque Federative du Credit Mu Sr Pref Nt		D		1.E FE	2,799,832	100.4590	2,812,852	2,800,000	2,799,964		132			5.194	5.194	FA	66,656		07/10/2024	02/16/2028
06675F-BC-0	Banque Fed Cred Mutuelq Sr Pref		D		1.E FE	576,821	100.2250	577,293	576,000	576,577		(244)			5.088	5.036	JJ	12,862	14,653	01/18/2024	01/23/2027
06738E-AE-5	Barclays Plc Sr Nt		D		2.A FE	2,654,650	99.7100	2,492,755	2,500,000	2,509,876		(48,021)			3.650	1.701	MS	26,615	91,250	12/02/2021	03/16/2025
06738E-BU-8	Barclays Plc Sr Nt Fix to Float		D	1	2.A FE	326,934	95.0600	342,217	360,000	335,124		7,831			2.279	4.868	MN	843	8,204	12/13/2023	11/24/2027
06738E-CF-0	Barclays Plc Sr Nt		D	1	2.A FE	2,824,528	101.0570	2,829,588	2,800,000	2,818,580		(5,948)			5.829	5.314	MN	23,575	81,606	07/11/2024	05/09/2027
09659T-2B-6	BNP Paribas Fix-To-Flt Sub Nt		D	2	2.A FE	243,323	83.8380	209,595	250,000	244,943		404			2.588	2.810	FA	2,498	6,470	10/22/2020	08/12/2035
12661P-AB-5	CSL Finance PLC Sr Nt		D	1	1.G FE	442,064	96.3300	438,299	455,000	445,703		1,908			4.050	4.577	AO	3,276	18,428	01/24/2023	04/27/2029
12661P-AC-3	CSL Finance PLC Sr Nt		D	1	1.G FE	480,495	93.9470	451,887	481,000	480,610		44			4.250	4.263	AO	3,634	20,443	04/20/2022	04/27/2032
21684A-AF-3	Cooperative Rabobank UA Sub Nt		D		2.A FE	632,577	97.9870	646,713	660,000	642,556		9,979			3.750	5.549	JJ	11,000	24,750	01/17/2024	07/21/2026
225313-AK-1	Credit Agricole SA Sub Nt Fix to Float		D	2	2.A FE	328,038	94.3340	283,002	300,000	313,627		(4,291)			4.000	2.433	JJ	5,700	12,000	07/14/2021	01/10/2033
22535W-AH-0	Credit Agricole SA Sr Nt Fix to Float 1/26/26		D	2	1.G FE	495,975	96.0110	480,056	500,000	498,412		752			1.247	1.403	JJ	2,685	6,235	09/15/2021	01/26/2027
22535W-AJ-6	Credit Agricole Sr Non Pref		D	2	1.G FE	248,620	103.2950	258,237	250,000	248,867		204			6.316	6.428	AO	3,860	15,790	10/16/2023	10/03/2029
225401-AU-2	UBS Group AG Sr Nt Fix to Float 5/31		D	1	1.G FE	795,609	87.1400	688,408	790,000	793,765		(530)			3.091	3.008	MN	3,188	24,419	05/24/2021	05/14/2032
314890-AC-8	Ferguson Finance PLC Sr Nt		D	1	2.A FE	1,665,023	98.4780	1,644,581	1,670,000	1,667,580		982			4.250	4.317	AO	13,998	70,975	04/12/2022	04/20/2027
314890-AD-6	Ferguson Finance PLC Sr Nt		D	1	2.A FE	994,790	95.3180	953,183	1,000,000	995,968		454			4.650	4.716	AO	9,171	46,500	04/12/2022	04/20/2032
404280-CT-4	HSBC Holdings PLC Sr Nt Fix to Float 5/31		D	1	1.G FE	520,000	84.9630	441,808	520,000	520,000					2.804	2.804	MN	1,499	14,581	05/17/2021	05/24/2032
456837-AV-5	ING Groep NV Sr Nt Fix to Float 04/01/26		D	2	1.G FE	507,075	96.0820	480,410	500,000	501,989		(1,572)			1.726	1.403	AO	2,158	8,630	09/15/2021	04/01/2027
46590X-AM-8	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	526,886	88.8350	505,473	569,000	532,746		4,321			3.750	4.846	JD	1,778	21,338	08/22/2023	12/01/2031
46590X-AQ-9	JBS USA/Food/Finance Sr Nt		D	1	2.C FE	427,278	74.8650	374,325	500,000	428,834		1,148			4.375	5.379	FA	9,054	21,882	08/22/2023	02/02/2052
62947Q-BB-3	NXP BV Sr Nt		D	1	2.A FE	2,457,858	100.4060	2,208,932	2,200,000	2,272,901		(71,856)			5.350	1.976	MS	39,233	117,700	05/19/2022	03/01/2026
62947Q-BC-1	NXP BV Sr Nt		D	1	2.A FE	723,094	101.6320	726,670	715,000	720,674		(1,353)			5.550	5.311	JD	3,307	39,683	02/14/2023	12/01/2028
62954H-BA-5	NXP Bv/Nxp Fdg/Nxp USA Sr Nt		D	1	2.A FE	817,443	85.1750	698,437	820,000	818,132		276			2.500	2.539	MN	2,847	20,500	05/19/2022	05/11/2031
74977R-DH-4	Rabobank Nederland - SIFMA Sr Nt Fix to Float		D	2	1.G FE	962,847	98.2760	1,012,243	1,030,000	989,913		25,803			1.339	4.080	JD	268	13,792	12/12/2023	06/24/2026
822582-AD-4	Shell International Finance Sr Nt		D		1.D FE	1,207,551	108.8110	1,180,597	1,085,000	1,201,725		(5,547)			6.375	5.276	JD	3,074	69,169	12/11/2023	12/15/2038
902613-AX-6	UBS Group AG Sr Nt		D		1.G FE	260,997	99.6810	249,204	250,000	251,438		(6,171)			3.750	1.255	MS	2,474	9,375	06/12/2023	03/26/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						236,047,548	XXX	224,097,307	234,219,350	234,707,378		2,247			XXX	XXX	XXX	2,587,524	9,134,396	XXX	XXX
89176L-AC-8	Towd Point Mortgage Tr RMBS Ser 2018-6 Cl A2			4	1.A	11,159,121	88.6870	9,312,093	10,500,000	10,940,671		(47,621)			3.750	3.194	MON	32,813	393,750	10/24/2019	03/25/2058
89177B-AA-3	Towd Point Mortgage Tr RMBS Ser 2019-1 Cl A1			4	1.A	296,217	96.0240	286,184	298,032	296,654		135			3.750	3.833	MON	931	11,176	01/24/2019	03/25/2058
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						11,455,338	XXX	9,598,277	10,798,032	11,237,325		(47,486)			XXX	XXX	XXX	33,744	404,926	XXX	XXX
05359A-AE-3	Aventura Mall Tr CMBS Ser 18-AVM Cl B			4	1.A	187,277	95.0020	199,505	210,000	194,159		3,866			4.112	6.596	MON	720	8,780	03/01/2023	07/05/2040
05493X-AA-8	The BAHA Trust CMBS Ser 24-MAR Cl A				1.A FE	2,800,000	100.9080	2,825,421	2,800,000	2,800,000					6.171	6.176	MON	14,398		11/22/2024	12/10/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06054M-AC-7	Banc of America Comm Mtg Tr CMBS Ser 2016-UB10 CI ASB			4	1.A	593,920	98.8340	569,925	576,652	577,202		(1,347)			3.019	2.564	MON	1,451	17,409	05/20/2016	07/15/2049
12593Y-BC-6	Comm Mortgage Trust CMBS Ser 2016-CR28 CI ASB			4	1.A	880,794	99.4010	850,038	855,162	855,870		(2,031)			3.525	3.066	MON	2,512	30,145	01/27/2016	02/10/2049
810064-AA-3	Scotts Trust CMBS Ser 2023-SFS CI A			4	1.A	1,300,000	101.4710	1,319,117	1,300,000	1,300,000					5.910	5.948	MON	6,402	76,827	02/24/2023	03/12/2040
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,761,991	XXX	5,764,006	5,741,814	5,727,231		488			XXX	XXX	XXX	25,483	133,161	XXX	XXX
03768W-AU-9	Apidos CLO CLO Ser 2020-34A CI CR			4	1.F FE	518,375	100.0790	550,437	550,000	530,895		(3,025)			6.929	7.681	JAJO	7,622	42,878	05/11/2022	01/20/2035
039937-AA-5	ARES CLO Ltd Inc CLO 2022-63A Ser A1A			4	1.A FE	398,900	100.1610	400,645	400,000	399,313		87			5.997	6.086	JAJO	4,798	27,385	03/10/2022	04/20/2035
039937-AE-7	ARES CLO Ltd Inc CLO Ser 2022-63A CI B1			4	1.C FE	200,000	100.0490	200,099	200,000	200,000					6.567	6.617	JAJO	2,627	14,855	03/10/2022	04/20/2035
039937-AG-2	ARES CLO Ltd Inc CLO Ser 2022-63A CI C			4	1.F FE	200,000	100.2150	200,429	200,000	200,000					7.017	7.074	JAJO	2,807	15,772	03/10/2022	04/20/2035
046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A CI B			4	1.A FE	19,119	99.2600	18,981	19,123	19,122		1			2.080	2.096	MON	18	398	11/16/2021	02/15/2027
11124T-AL-8	Broad River BSL Funding CLO Lt CLO Ser 2020-1A CI BR			4	1.C FE	194,100	100.0950	200,190	200,000	198,592		(1,507)			6.579	6.780	JAJO	2,632	14,878	03/15/2022	07/20/2034
126650-BP-4	CVS Health Corp LBASS PTC Nt			1	2.B FE	993,715	100.4930	854,504	850,311	887,427		(8,225)			6.036	3.803	MON	2,994	52,196	01/04/2013	12/10/2028
14317V-AW-0	Carlyle Global Mrkt Strat CLO Ser 2019-4A CI BR			4	1.F FE	332,500	100.0760	350,267	350,000	339,910		(2,335)			6.806	7.426	JAJO	5,161	26,560	05/17/2022	04/15/2035
15032T-BE-5	Cedar Funding Ltd CLO Ser 2013-1A CI ARR			4	1.A FE	3,000,000	100.2750	3,008,250	3,000,000	3,000,000					5.959	4.935	JAJO	35,754	204,215	03/24/2021	04/20/2034
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 CI A2				1.A FE	199,252	100.4850	200,224	199,258	199,255		3			5.490	5.555	MON	486	9,542	01/24/2024	01/16/2029
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A CI A2				1.A FE	74,896	100.5550	75,313	74,898	74,896					5.240	5.299	MON	174	3,521	01/12/2024	03/15/2030
44148J-AA-7	Hotwire Funding LLC Ser 2021-1 CI A2				1.F FE	150,000	94.5640	141,846	150,000	150,000					2.311	2.322	MON	106	3,467	11/09/2021	11/20/2051
55953W-AA-8	Magnetite CLO Ltd CLO Ser 2022-32A CL A			4	1.A FE	500,000	100.1240	500,619	500,000	500,000					5.997	5.195	JAJO	6,497	33,887	03/07/2022	04/15/2035
55953W-AC-4	Magnetite CLO Ltd CLO Ser 2022-32A CL B			4	1.C FE	150,000	100.1400	150,210	150,000	150,000					6.532	5.790	JAJO	2,131	11,001	03/07/2022	04/15/2035
55953W-AE-0	Magnetite CLO Ltd CLO Ser 2022-32A CL C			4	1.F FE	100,000	100.2060	100,206	100,000	100,000					6.956	7.010	JAJO	1,507	7,741	03/07/2022	04/15/2035
90931G-AA-7	United Airlines Inc 1st Lien			4	1.E FE	885,317	101.6780	814,123	800,687	850,710		(5,694)			5.875	2.592	JAJO	9,931	47,040	12/03/2021	10/15/2027
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT		C	4	1.D FE	1,243,459	88.0070	1,090,004	1,238,539	1,242,083		(326)			2.900	2.855	MJSD	1,596	35,918	07/21/2021	09/15/2036
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						9,159,633	XXX	8,856,347	8,982,816	9,042,203		(21,021)			XXX	XXX	XXX	86,841	551,254	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						262,424,510	XXX	248,315,937	259,742,012	260,714,137		(65,772)			XXX	XXX	XXX	2,733,592	10,223,737	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						355,087,833	XXX	332,848,316	352,441,380	358,307,773	622,464	(477)			XXX	XXX	XXX	3,241,078	12,062,644	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						77,242,442	XXX	68,283,174	77,816,551	77,019,968		(34,944)			XXX	XXX	XXX	218,636	2,278,714	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						5,761,991	XXX	5,764,006	5,741,814	5,727,231		488			XXX	XXX	XXX	25,483	133,161	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						12,219,880	XXX	11,530,589	11,632,816	11,704,901		(50,790)			XXX	XXX	XXX	98,987	697,004	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						450,312,146	XXX	418,426,085	447,632,561	452,759,873	622,464	(85,723)			XXX	XXX	XXX	3,584,184	15,171,523	XXX	XXX

1.

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

1A — 1A ...$ 191,274,714 1B ..$ 2,525,878 1C ..$ 10,880,491 1D ..$ 22,595,782 1E ..$ 9,505,336 1F ..$ 37,288,990 1G ..$ 35,945,094

1B — 2A ...$ 57,955,633 2B ..$ 49,526,262 2C ..$ 35,261,693

1C — 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 191,274,714	1B ..$ 2,525,878	1C ..$ 10,880,491	1D ..$ 22,595,782	1E ..$ 9,505,336	1F .. $ 37,288,990	1G ..$ 35,945,094
1B	2A ...$ 57,955,633	2B ..$ 49,526,262	2C ..$ 35,261,693			
1C	3A ...$	3B ..$	3C ..$			
1D	4A ...$	4B ..$	4C ..$			
1E	5A ...$	5B ..$	5C ..$			
1F	6 .....$					

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179X-LJ-3	GNMA Pool #MA8429 5.500% 11/20/52		04/08/2024	Goldman Sachs & Company		919,727	923,225	1,128
0109999999. Subtotal - Bonds - U.S. Governments						919,727	923,225	1,128
3132DW-GS-6	FHLMC Pool #SD8309 6.000% 03/01/53		04/02/2024	BMO Capital Markets Corp		467,585	464,212	155
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		04/02/2024	Wells Fargo Securities LLC		3,267,141	3,300,931	5,751
3140QT-XA-2	FN Pool# CB7872 Pool #CB7872 7.000% 01/25/54		04/08/2024	Goldman Sachs & Company		1,587,301	1,537,105	2,391
3140XK-J7-6	FNMA Pool #FS3885 3.000% 11/25/51		05/21/2024	Citigroup		2,825,586	3,325,135	5,819
3140XM-5S-1	Fannie Mae Super Pool# FS6256 3.500% 08/25/52		06/05/2024	Goldman Sachs & Company		2,491,421	2,793,465	1,358
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		10/18/2024	Goldman Sachs & Company		1,756,035	1,726,894	5,756
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/18/2024	Citigroup		1,356,145	1,318,746	4,762
0909999999. Subtotal - Bonds - U.S. Special Revenues						13,751,214	14,466,488	25,992
013817-AK-7	Alcoa Inc Nt 5.950% 02/02/37		02/01/2024	Barclays Capital Inc		129,116	123,000	81
015271-BC-2	Alexandria Real Estate Equity Sr Nt 5.250% 05/15/36		02/01/2024	Various		2,862,806	2,867,000	
05493X-AA-8	The BAHA Trust CMBS Ser 24-MAR Cl A 6.171% 12/10/29		11/22/2024	Goldman Sachs & Company		2,800,000	2,800,000	1,920
226373-AQ-1	Energy Transfer LP Sr Nt 5.625% 05/01/27		01/18/2024	Barclays Capital Inc		749,428	740,000	9,366
251526-CE-7	Deutsche Bank AG NY Branch Sr Non Pref Fix to Float 11/25 2.129% 11/24/26		01/17/2024	Morgan Stanley & Co LLC		309,553	330,000	1,073
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC		199,252	199,258	
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital		74,896	74,898	
42250P-AE-3	Healthpeak Properties Sr Nt 5.250% 12/15/32		02/05/2024	Various		2,292,726	2,310,000	17,339
68233J-CS-1	Oncor Electric Delivery Sec Nt 5.650% 11/15/33		01/25/2024	Tax Free Exchange		674,589	650,000	7,345
74256L-EX-3	Principal LFE GLB Fnd II Sec Nt 5.000% 01/16/27		01/17/2024	Toronto Dominion		270,637	270,000	112
756109-BY-9	Realty Income Corp Sr Nt 4.450% 09/15/26		01/23/2024	Tax Free Exchange		1,461,701	1,500,000	23,733
822905-AE-5	Shell Finance US Inc Sr Nt 4.000% 05/10/46		10/08/2024	Tax Free Exchange		749,748	670,000	11,018
92564R-AA-3	VICI Properties / Note Sr Nt 4.250% 12/01/26		01/17/2024	Goldman Sachs & Company		883,062	920,000	5,213
13607L-8C-0	Canadian Imp. Bank Sr Nt 5.237% 06/28/27	A	06/24/2024	CIBC World Markets Corp		1,050,000	1,050,000	
06675D-CM-2	Banque Federative du Credit Mu Sr Pref Nt 5.194% 02/16/28	D	07/10/2024	Citigroup		2,799,832	2,800,000	
06675F-BC-0	Banque Fed Cred Mutuelq Sr Pref 5.088% 01/23/27	D	01/18/2024	Various		576,821	576,000	
06738E-CF-0	Barclays Plc Sr Nt 5.829% 05/09/27	D	07/11/2024	Citadel Securities LLC		2,824,528	2,800,000	28,562
21684A-AF-3	Cooperative Rabobank UA Sub Nt 3.750% 07/21/26	D	01/17/2024	Goldman Sachs & Company		632,577	660,000	12,237
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						21,341,272	21,340,156	117,999
2509999997. Total - Bonds - Part 3						36,012,213	36,729,869	145,119
2509999998. Total - Bonds - Part 5						1,486,046	1,502,034	2,342
2509999999. Total - Bonds						37,498,259	38,231,903	147,461
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						37,498,259	XXX	147,461

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
911760-LQ-7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1G 6.750% 06/15/28		12/01/2024	Paydown		2,410	2,410	2,530	2,437		(28)		(28)		2,410				89	06/15/2028
912828-3J-7	U S Treasury Nt 2.125% 11/30/24		11/30/2024	Maturity		2,000,000	2,000,000	1,977,586	1,996,857		3,143		3,143		2,000,000				42,500	11/30/2024
912828-G3-8	U S Treasury Nt 2.250% 11/15/24		11/15/2024	Maturity		3,000,000	3,000,000	2,899,465	2,985,136		14,864		14,864		3,000,000				67,500	11/15/2024
912828-X7-0	U S Treasury Nt 2.000% 04/30/24		04/30/2024	Maturity		3,000,000	3,000,000	2,980,090	2,998,989		1,011		1,011		3,000,000				30,000	04/30/2024
0109999999. Subtotal - Bonds - U.S. Governments						8,002,410	8,002,410	7,859,671	7,983,419		18,990		18,990		8,002,410				140,089	XXX
3132CW-AU-8	FHLMC Pool #B0019 3.500% 06/25/34		12/01/2024	Paydown		95,360	95,360	98,906	98,520		(3,159)		(3,159)		95,360				1,901	06/25/2034
3132D5-6D-9	FHLMC Pool #SB8068 1.500% 10/25/35		12/01/2024	Paydown		649,009	649,009	663,739	661,519		(12,510)		(12,510)		649,009				5,239	10/25/2035
3132DN-RC-9	FHLMC Pool #SD1383 2.000% 02/25/52		12/01/2024	Paydown		44,693	44,693	35,184	35,429		9,264		9,264		44,693				461	02/25/2052
3132DW-BC-6	FHLMC Pool #SD8135 2.500% 03/25/51		12/01/2024	Paydown		99,691	99,691	103,812	103,635		(3,945)		(3,945)		99,691				1,432	03/25/2051
3132DW-DD-2	FHLMC Pool #SD8200 2.500% 03/25/52		12/01/2024	Paydown		146,780	146,780	143,822	143,928		2,852		2,852		146,780				2,040	03/25/2052
3132DW-DK-6	FHLMC Pool #SD8206 3.000% 04/25/52		12/01/2024	Paydown		149,937	149,937	150,335	150,308		(371)		(371)		149,937				2,571	04/25/2052
3132DW-DS-9	FHLMC Pool #SD8213 3.000% 05/25/52		12/01/2024	Paydown		6,907	6,907	5,857	5,883		1,024		1,024		6,907				118	05/25/2052
3132DW-DT-7	FHLMC Pool #SD8214 3.500% 05/25/52		12/01/2024	Paydown		18,666	18,666	16,416	16,467		2,199		2,199		18,666				375	05/25/2052
3132DW-E7-4	FHLMC Pool #SD8258 5.000% 10/25/52		12/01/2024	Paydown		52,293	52,293	50,340	50,376		1,917		1,917		52,293				1,501	10/25/2052
3132DW-ER-0	FHLMC Pool #SD8244 4.000% 09/25/52		12/01/2024	Paydown		14,107	14,107	13,709	13,719		388		388		14,107				329	09/25/2052
3132DW-ET-6	FHLMC Pool# SD8246 5.000% 09/25/52		12/01/2024	Paydown		286,081	286,081	280,807	280,895		5,186		5,186		286,081				8,424	09/25/2052
3133TC-6P-8	FHLMC Structured Ser 2008 M 7.000% 11/20/27		12/01/2024	Paydown		656	656	680	661		(6)		(6)		656				25	11/20/2027
3138AE-J8-7	FNMA Pool #AI1186 4.000% 04/25/41		12/01/2024	Paydown		193,976	193,976	195,386	195,119		(1,142)		(1,142)		193,976				4,032	04/25/2041
3140E8-FP-8	FNMA Pool #BA3773 3.000% 11/25/45		12/01/2024	Paydown		345,121	345,121	351,403	350,833		(5,712)		(5,712)		345,121				6,474	11/25/2045
3140KD-G4-6	FNMA Pool #BP5618 2.500% 06/25/50		12/01/2024	Paydown		283,896	283,896	295,274	294,822		(10,925)		(10,925)		283,896				4,048	06/25/2050
3140QD-6N-9	FNMA Pool #CA6276 2.000% 07/25/50		12/01/2024	Paydown		177,618	177,618	181,642	181,445		(3,827)		(3,827)		177,618				1,845	07/25/2050
3140X9-6Y-6	FNMA Pool #FM6286 2.500% 01/25/51		12/01/2024	Paydown		57,012	57,012	59,457	59,356		(2,344)		(2,344)		57,012				1,069	01/25/2051
3140XG-PS-2	FNMA Pool #FS1332 3.500% 03/25/52		12/01/2024	Paydown		52,817	52,817	50,614	50,658		2,158		2,158		52,817				936	03/25/2052
3140XG-U9-8	FNMA Pool #FS1507 3.000% 02/25/52		12/01/2024	Paydown		39,668	39,668	36,433	36,521		3,147		3,147		39,668				733	02/25/2052
3140XG-WN-5	FNMA Pool# FS1552 2.500% 11/25/51		12/01/2024	Paydown		38,053	38,053	33,802	33,910		4,143		4,143		38,053				540	11/25/2051
3140XH-Y7-6	FNMA Pool# FS2533 2.000% 07/25/52		12/01/2024	Paydown		38,208	38,208	32,620	32,803		5,405		5,405		38,208				448	07/25/2052
31418C-7F-5	FNMA Pool #MA3593 4.500% 02/25/49		12/01/2024	Paydown		15,490	15,490	16,139	16,114		(624)		(624)		15,490				356	02/25/2049
31418D-2L-5	FNMA Pool #MA4378 2.000% 07/25/51		12/01/2024	Paydown		602,574	602,574	606,717	606,454		(3,879)		(3,879)		602,574				6,678	07/25/2051
31418D-4X-7	FNMA Pool #MA4437 2.000% 10/25/51		12/01/2024	Paydown		168,968	168,968	160,869	161,192		7,775		7,775		168,968				1,913	10/25/2051
31418D-CB-6	FNMA Pool #MA3665 4.500% 05/25/49		12/01/2024	Paydown		54,486	54,486	57,015	56,936		(2,450)		(2,450)		54,486				1,192	05/25/2049
31418D-XJ-6	FNMA Pool #MA4280 1.500% 03/25/51		12/01/2024	Paydown		34,152	34,152	33,704	33,731		421		421		34,152				287	03/25/2051
31418D-XL-1	FNMA Pool #MA4282 2.500% 03/25/51		12/01/2024	Paydown		46,069	46,069	47,958	47,876		(1,807)		(1,807)		46,069				652	03/25/2051
31418E-CU-2	Fn MA5192 Pool #MA4582 2.000% 04/25/37		12/01/2024	Paydown		52,005	52,005	45,569	45,982		6,022		6,022		52,005				569	04/25/2037
31418E-D5-6	Fn MA5192 Pool #MA4623 2.500% 06/25/52		12/01/2024	Paydown		44,118	44,118	36,005	36,213		7,906		7,906		44,118				635	06/25/2052
31418E-E6-3	Fn MA5192 Pool #MA4656 4.500% 07/01/52		12/01/2024	Paydown		97,549	97,549	97,225	97,236		313		313		97,549				2,473	07/01/2052
31418E-HJ-2	Fn MA5192 Pool #MA4732 4.000% 09/01/52		12/01/2024	Paydown		163,878	163,878	156,692	156,864		7,013		7,013		163,878				3,856	09/01/2052
31418E-HK-9	Fn MA5192 Pool # MA4733 4.500% 09/25/52		12/01/2024	Paydown		95,555	95,555	91,711	91,792		3,764		3,764		95,555				2,495	09/25/2052
31418E-KS-8	Fn MA5192 Pool #MA4804 4.000% 11/25/52		12/01/2024	Paydown		37,194	37,194	33,747	33,827		3,368		3,368		37,194				844	11/25/2052
31418E-KT-6	Fn MA5192 Pool #MA4805 4.500% 11/25/52		12/01/2024	Paydown		28,070	28,070	26,268	26,305		1,765		1,765		28,070				747	11/25/2052
31418E-LY-4	Fn MA5192 Pool #MA4842 5.500% 12/01/52		12/01/2024	Paydown		47,092	47,092	46,378	46,388		704		704		47,092				1,539	12/01/2052
31419B-CT-0	FNMA Pool #AE0981 3.500% 03/25/41		12/01/2024	Paydown		48,043	48,043	49,537	49,306		(1,263)		(1,263)		48,043				929	03/25/2041
31419L-3D-3	FNMA Pool #AE9795 3.500% 11/25/40		12/01/2024	Paydown		24,396	24,396	25,727	25,551		(1,155)		(1,155)		24,396				473	11/25/2040
910208-AA-5	United Elec Securitization Sec Nt 5.109% 06/01/31		12/01/2024	Redemption 100.0000		135,815	135,815	135,815	135,815						135,815				5,464	06/01/2031
0909999999. Subtotal - Bonds - U.S. Special Revenues						4,486,003	4,486,003	4,467,314	4,464,389		21,615		21,615		4,486,003				75,643	XXX
00177G-AG-6	American Money Management CLO Ser 2022-25A Cl C 7.047% 04/15/35		06/25/2024	Call 100.0000		500,000	500,000	500,000	500,000						500,000				27,223	04/15/2035

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
046497-AB-9	Atalaya Equipment LBASS Ser 2021-1A Cl A2 1.230% 05/15/26		06/15/2024	Paydown		6,732	6,732	6,732	6,732						6,732				20	05/15/2026
046497-AC-7	Atalaya Equipment LBASS Ser 2021-1A Cl B 2.080% 02/15/27		12/15/2024	Paydown		30,877	30,877	30,871	30,875		2		2		30,877				487	02/15/2027
06054M-AC-7	Banc of America Comm Mtg Tr CMBS Ser 2016-UB10 Cl ASB 3.019% 07/15/49		12/01/2024	Paydown		377,865	377,865	389,180	379,108		(1,243)		(1,243)		377,865				6,232	07/15/2049
12189L-AR-2	Burlington Northern Santa Fe Nt 3.750% 04/01/24		04/01/2024	Maturity		3,246,000	3,246,000	3,349,612	3,249,086		(3,086)		(3,086)		3,246,000				60,863	04/01/2024
12189L-AT-8	Burlington Northern Santa Fe Sr Nt 3.400% 09/01/24		09/01/2024	Maturity		1,000,000	1,000,000	997,710	999,824		176		176		1,000,000				34,000	09/01/2024
12593Y-BC-6	Comm Mortgage Trust CMBS Ser 2016-CR28 Cl ASB 3.525% 02/10/49		12/01/2024	Paydown		1,136,855	1,136,855	1,170,930	1,140,496		(3,641)		(3,641)		1,136,855				22,506	02/10/2049
126650-BP-4	CVS Health Corp LBASS PTC Nt 6.036% 12/10/28		12/10/2024	Redemption 100.0000		192,827	192,827	225,348	204,730		(11,903)		(11,903)		192,827				5,446	12/10/2028
210795-PZ-7	Continental Airlines Inc LBASS EETC Ser 2012-1 Cl A 4.150% 04/11/24		04/11/2024	Maturity		231,938	231,938	245,274	233,361		(1,423)		(1,423)		231,938				4,813	04/11/2024
212015-AN-1	Continental Resources Inc Sr Nt 3.800% 06/01/24		06/01/2024	Maturity		1,250,000	1,250,000	1,305,925	1,259,493		(9,493)		(9,493)		1,250,000				23,750	06/01/2024
233853-AD-2	Daimler Trucks Finance NA Sr Nt 1.625% 12/13/24		12/13/2024	Maturity		2,500,000	2,500,000	2,499,350	2,499,791		209		209		2,500,000				40,625	12/13/2024
251526-CB-3	Deutsche Bank AG NY Branch Sr Non Preferred Fix to Flt 3.961% 11/26/25		11/26/2024	Redemption 100.0000		2,475,000	2,475,000	2,625,554	2,521,502		(46,502)		(46,502)		2,475,000				98,035	11/26/2025
25179M-BC-6	Devon Energy Corp Sr Nt 5.250% 09/15/24		09/15/2024	Maturity		375,000	375,000	408,912	375,000						375,000				19,688	09/15/2024
29379V-BB-8	Enterprise Products Operations Sr Nt 3.900% 02/15/24		02/15/2024	Maturity		2,000,000	2,000,000	2,078,880	2,000,000						2,000,000				39,000	02/15/2024
31677Q-BT-5	Fifth Third Bancorp Sr Nt Fix to Flt 10/27/24 5.852% 10/27/25		10/28/2024	Call 100.0000		1,800,000	1,800,000	1,783,584	1,784,037		7,066		7,066		1,791,102		8,898	8,898	105,336	10/27/2025
337738-AS-7	FiServe Inc Sr Nt 2.750% 07/01/24		07/01/2024	Maturity		3,000,000	3,000,000	2,994,960	2,999,467		533		533		3,000,000				82,500	07/01/2024
37940X-AF-9	Global Payments Inc Sr Nt 1.500% 11/15/24		11/15/2024	Maturity		1,600,000	1,600,000	1,598,880	1,599,667		333		333		1,600,000				24,000	11/15/2024
459200-JY-8	International Bus Machs Corp Sr Nt 3.000% 05/15/24		05/15/2024	Maturity		2,000,000	2,000,000	2,085,000	2,006,989		(6,989)		(6,989)		2,000,000				30,000	05/15/2024
50204J-AA-5	LCM Ltd Partnership CLO Ser 37A Cl A1 6.136% 04/15/34		12/23/2024	Redemption 100.0000		500,000	500,000	499,250	507,978		(7,978)		(7,978)		500,000				40,426	04/15/2034
50204J-AE-7	LCM Ltd Partnership CLO Ser 37A Cl B 6.606% 04/15/34		12/23/2024	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				12,978	04/15/2034
50204J-AG-2	LCM Ltd Partnership CLO Ser 37A Cl C 7.156% 04/15/34		12/23/2024	Redemption 100.0000		150,000	150,000	150,000	150,000						150,000				13,972	04/15/2034
565849-AP-1	Marathon Oil Corp Sr Nt 4.400% 07/15/27		12/12/2024	Call 94.8660		899,330	948,000	1,052,460	1,007,506		(16,635)		(16,635)		990,872				14,603	07/15/2027
58769J-AA-5	Mercedes-Benz Fin N/A Sr Nt 5.500% 11/27/24		11/27/2024	Maturity		3,235,000	3,235,000	3,255,283	3,245,653		(10,653)		(10,653)		3,235,000				177,925	11/27/2024
58940B-AE-6	Mercury Financial Credit Card LBASS Ser 2022 Cl 1A 2.500% 09/21/26		01/31/2024	Call 100.0000		4,750,000	4,750,000	4,694,353	4,730,262		1,254		1,254		4,731,516		18,484	18,484	13,194	09/21/2026
67115V-AE-2	Oak Hill Credit Partners CLO Ser 2022-11A Cl C 6.917% 07/19/33		08/14/2024	Call 100.0000		500,000	500,000	500,000	500,000						500,000				31,829	07/19/2033
68233J-CR-3	Oncor Electric Delivery Sec Nt 5.650% 11/15/33		01/25/2024	Tax Free Exchange		674,589	650,000	674,811	674,716		(126)		(126)		674,589				7,345	11/15/2033
712700-EB-8	Peoples United Bank Sr Nt 4.000% 07/15/24		07/15/2024	Maturity		2,000,000	2,000,000	1,988,180	1,999,242		758		758		2,000,000				80,000	07/15/2024
74824D-AG-5	Queens Center Mtg Tr CMBS Ser 2013-QCA Cl B 3.376% 01/11/37		11/01/2024	Paydown		3,000,000	3,000,000	2,928,984	2,985,761		14,239		14,239		3,000,000				92,840	01/11/2037
84861T-AC-2	Spirit Realty LP Sr Nt 4.450% 09/15/26		01/23/2024	Tax Free Exchange		1,463,201	1,500,000	1,655,085	1,585,873		(2,061)		(2,061)		1,583,813		(120,612)	(120,612)	23,733	09/15/2026
89177B-AA-3	Towd Point Mortgage Tr RMBS Ser 2019-1 Cl A1 3.750% 03/25/58		12/01/2024	Paydown		50,680	50,680	50,372	50,423		257		257		50,680				999	03/25/2058
90931G-AA-7	United Airlines Inc 1st Lien 5.875% 10/15/27		10/15/2024	Redemption 100.0000		338,004	338,004	373,730	361,525		(23,521)		(23,521)		338,004				12,411	10/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
94989E-AF-4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC20 Cl ASB 2.978% 04/15/50		12/01/2024	Paydown		820,011	820,011	824,271	819,489		522		522		820,011				14,502	04/15/2050
29250N-BQ-7	Enbridge Inc Sr Nt 5.969% 03/08/26	A	03/08/2024	Call 100.0000		510,000	510,000	509,363	509,388		89		89		509,477		523	523	15,221	03/08/2026
11042C-AA-8	British Airways PTC Ser 2021-1 A PPT 2.900% 09/15/36	C	12/15/2024	Redemption 100.0000		88,628	88,628	88,980	88,905		(277)		(277)		88,628				1,615	09/15/2036
822582-BQ-4	Shell International Finance Sr Nt 4.000% 05/10/46	D	10/08/2024	Tax Free Exchange		750,418	670,000	758,092	751,690		(1,942)		(1,942)		749,748		670	670	24,418	05/10/2046
83051G-AS-7	Skandinaviska Enskilda Sr Nt 0.650% 09/09/24	D	09/09/2024	Maturity		1,500,000	1,500,000	1,497,870	1,499,509		491		491		1,500,000				9,750	09/09/2024
92857W-BH-2	Vodafone Group PLC Sr Nt 3.750% 01/16/24	D	01/16/2024	Maturity		3,000,000	3,000,000	3,086,670	3,000,819		(819)		(819)		3,000,000				56,250	01/16/2024
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						48,102,955	48,083,417	49,034,456	48,408,897		(122,363)		(122,363)		48,286,534		(92,037)	(92,037)	1,268,535	XXX
2509999997. Total - Bonds - Part 4						60,591,368	60,571,830	61,361,441	60,856,705		(81,758)		(81,758)		60,774,947		(92,037)	(92,037)	1,484,267	XXX
2509999998. Total - Bonds - Part 5						1,502,034	1,502,034	1,486,046			15,988		15,988		1,502,034				35,408	XXX
2509999999. Total - Bonds						62,093,402	62,073,864	62,847,487	60,856,705		(65,770)		(65,770)		62,276,981		(92,037)	(92,037)	1,519,675	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						62,093,402	XXX	62,847,487	60,856,705		(65,770)		(65,770)		62,276,981		(92,037)	(92,037)	1,519,675	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
36179X-LJ-3	GNMA Pool #MA8429 5.500% 11/20/52		04/08/2024	Goldman Sachs & Company	12/01/2024	Paydown	109,900	109,484	109,900	109,900		416		416					2,583	134
0109999999. Subtotal - Bonds - U.S. Governments							109,900	109,484	109,900	109,900		416		416					2,583	134
3132DW-GS-6	FHLMC Pool #SD8309 6.000% 03/01/53		04/02/2024	BMO Capital Markets Corp	12/01/2024	Paydown	48,319	48,670	48,319	48,319		(351)		(351)					1,192	16
3132DW-GZ-0	FHLMC Pool #SD8316 5.500% 04/25/53		04/02/2024	Wells Fargo Securities LLC	12/01/2024	Paydown	272,190	269,394	272,190	272,190		2,796		2,796					7,222	484
3140QT-XA-2	FN Pool# CB7872 Pool #CB7872 7.000% 01/25/54		04/08/2024	Goldman Sachs & Company	12/01/2024	Paydown	529,193	546,474	529,193	529,193		(17,281)		(17,281)					16,400	823
3140XK-J7-6	FNMA Pool #FS3885 3.000% 11/25/51		05/21/2024	Citigroup	12/01/2024	Paydown	155,895	132,474	155,895	155,895		23,421		23,421					1,505	273
3140XM-5S-1	Fannie Mae Super Pool# FS6256 3.500% 08/25/52		06/05/2024	Goldman Sachs & Company	12/01/2024	Paydown	102,756	91,645	102,756	102,756		11,110		11,110					1,031	50
3140XQ-XZ-5	FN FS8795 Pool# FS8795 6.000% 08/25/54		10/18/2024	Goldman Sachs & Company	12/01/2024	Paydown	30,672	31,190	30,672	30,672		(518)		(518)					191	102
31418E-W5-5	Fn MA5192 Pool #MA5167 6.500% 10/01/53		10/18/2024	Citigroup	12/01/2024	Paydown	127,265	130,874	127,265	127,265		(3,609)		(3,609)					863	460
0909999999. Subtotal - Bonds - U.S. Special Revenues							1,266,290	1,250,721	1,266,290	1,266,290		15,568		15,568					28,404	2,208
35105A-AB-3	Foursight Capital Auto Rec Tr Ser 2024-1 Cl A2 5.490% 01/16/29		01/24/2024	JP Morgan Securities LLC	12/15/2024	Paydown	100,742	100,739	100,742	100,742		3		3					3,608	
37988X-AB-1	GLS Auto Select Receivables Tr Ser 2024-1A Cl A2 5.240% 03/15/30		01/12/2024	Deutsche Bank Capital	12/15/2024	Paydown	25,102	25,102	25,102	25,102		1		1					813	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							125,844	125,841	125,844	125,844		4		4					4,421	
2509999998. Total - Bonds							1,502,034	1,486,046	1,502,034	1,502,034		15,988		15,988					35,408	2,342
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								1,486,046	1,502,034	1,502,034		15,988		15,988					35,408	2,342

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of New York Mellon ..... New York. NY	.....	.....	.....	.....	 122,732	..XXX.
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX			122,732	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			122,732	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			122,732	XXX

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

1. January	124,226	4. April	105,945	7. July	121,809	10. October	121,412
2. February	125,326	5. May	112,224	8. August	85,936	11. November	11,905
3. March	(143,542)	6. June	(16,340)	9. September	121,239	12. December	122,732

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
	Nationwide Cash Management Co		12/31/2024	0.000		29,035,904		109,694
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						29,035,904		109,694
8609999999 - Total Cash Equivalents						29,035,904		109,694

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	For protection of state's ph's			147,311	137,859
5. California CA	B	Workers compensation			132,580	124,074
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE	ST	For protection of all ph's	100,000	100,000		
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	For protection of state's ph's			63,835	59,739
12. Hawaii HI						
13. Idaho ID	B	For protection of state's ph's			304,444	284,910
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	Multiple			166,953	156,241
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	Multiple			324,085	303,291
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	For protection of state's ph's			328,995	307,886
33. New York NY						
34. North Carolina NC	B	For protection of state's ph's			368,279	344,649
35. North Dakota ND						
36. Ohio OH	B	For protection of all ph's	1,964,152	1,838,126		
37. Oklahoma OK						
38. Oregon OR	B	Workers compensation			147,311	137,859
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 protection of state's ph's			558,497	515,965
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	2,064,152	1,938,126	2,542,290	2,372,473
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				