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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

LIGHTNING ROD MUTUAL INSURANCE COMPANY

NAIC Group Code 00207 (Current Period), 00207 (Prior Period) NAIC Company Code 26123 Employer's ID Number 34-0359380

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

Country of Domicile United States

Incorporated/Organized 01/01/1906 Commenced Business 03/01/1906

Statutory Home Office 2865 Benden Drive (Street and Number), Wooster, OH, US 44691 (City or Town, State, Country and Zip Code)

Main Administrative Office 2865 Benden Drive (Street and Number) Wooster, OH, US 44691 (City or Town, State, Country and Zip Code) 330-262-9060 (Area Code) (Telephone Number)

Mail Address 2865 Benden Drive (Street and Number or P.O. Box), Wooster, OH, US 44691 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 2865 Benden Drive (Street and Number) Wooster, OH, US 44691 (City or Town, State, Country and Zip Code) 330-262-9060 (Area Code) (Telephone Number)

Internet Web Site Address www.wrg-ins.com

Statutory Statement Contact Christopher M. Racz, CPA (Name) 330-262-9060-2446 (Area Code) (Telephone Number) (Extension)

Christopher.Racz@wrginsurance.com (E-Mail Address) 800-563-9896 (Fax Number)

OFFICERS

Name	Title	Name	Title
GREGORY A. BRUNN	PRESIDENT AND SECRETARY - CHIEF EXECUTIVE OFFICER	MICHAEL A. SHUTT	VICE PRESIDENT AND TREASURER -CHIEF FINANCIAL OFFICER

OTHER OFFICERS

WILLIAM J. GALONSKI	VICE PRESIDENT-CHIEF CLAIMS OFFICER	GLENDA K. RISNER	VICE PRESIDENT-INSURANCE OPERATIONS
DAVID E. FREETAGE	VICE PRESIDENT-CHIEF INFORMATION OFFICER		

DIRECTORS OR TRUSTEES

KEVIN W. DAY	GREGORY A. BRUNN	JEFFREY P. HASTINGS	DOROTHY C. BAUNACH
JOHN P. MURPHY	MARY L. LEGERSKI	EDDIE L. STEINER	KENNETH L. VAGNINI
FLOYD A. TROUTEN III			

State of .....Ohio.....

County of .....Wayne.....

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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.

GREGORY A. BRUNN PRESIDENT AND SECRETARY -CHIEF EXECUTIVE OFFICER	MICHAEL A. SHUTT VICE PRESIDENT AND TREASURER -CHIEF FINANCIAL OFFICER	

Subscribed and sworn to before me this 26th 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

Stacey Ludington, Notary Public
March 12, 2029

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	22,946,470	6.636	22,946,470		22,946,470	6.652
1.02 All other governments	0	0.000			0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,405,761	0.407	1,405,761		1,405,761	0.408
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	14,836,593	4.291	14,836,593		14,836,593	4.301
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	46,303,408	13.391	46,303,408		46,303,408	13.423
1.06 Industrial and miscellaneous	98,041,111	28.353	98,041,111		98,041,111	28.421
1.07 Hybrid securities	0	0.000			0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000			0	0.000
1.09 SVO identified funds	0	0.000			0	0.000
1.10 Unaffiliated bank loans	0	0.000			0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000			0	0.000
1.12 Total long-term bonds	183,533,343	53.077	183,533,343	0	183,533,343	53.205
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000			0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000			0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	61,341,535	17.740	61,341,535		61,341,535	17.782
3.02 Industrial and miscellaneous Other (Unaffiliated)	316,282	0.091	316,282		316,282	0.092
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000			0	0.000
3.04 Parent, subsidiaries and affiliates Other	829,092	0.240	0		0	0.000
3.05 Mutual funds	0	0.000			0	0.000
3.06 Unit investment trusts	0	0.000			0	0.000
3.07 Closed-end funds	0	0.000			0	0.000
3.08 Exchange traded funds	0	0.000			0	0.000
3.09 Total common stocks	62,486,909	18.071	61,657,817	0	61,657,817	17.874
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000			0	0.000
4.02 Residential mortgages	0	0.000			0	0.000
4.03 Commercial mortgages	0	0.000			0	0.000
4.04 Mezzanine real estate loans	0	0.000			0	0.000
4.05 Total valuation allowance	0	0.000			0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	23,741,428	6.866	23,741,428		23,741,428	6.882
5.02 Properties held for production of income	0	0.000	0		0	0.000
5.03 Properties held for sale	0	0.000	0		0	0.000
5.04 Total real estate	23,741,428	6.866	23,741,428	0	23,741,428	6.882
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	55,884,496	16.162	55,884,496		55,884,496	16.200
6.02 Cash equivalents (Schedule E, Part 2)	7,799,691	2.256	7,799,691		7,799,691	2.261
6.03 Short-term investments (Schedule DA)	1,192,264	0.345	1,192,264		1,192,264	0.346
6.04 Total cash, cash equivalents and short-term investments	64,876,451	18.762	64,876,451	0	64,876,451	18.807
7. Contract loans	0	0.000	0		0	0.000
8. Derivatives (Schedule DB)	0	0.000	0		0	0.000
9. Other invested assets (Schedule BA)	11,148,067	3.224	11,148,067		11,148,067	3.232
10. Receivables for securities	0	0.000	0		0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0		0	0.000
13. Total invested assets	345,786,198	100.000	344,957,106	0	344,957,106	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		24,314,396
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	108,054	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	108,054
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	681,022	
	8.2 Totals, Part 3, Column 9	0	681,022
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		23,741,428
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		23,741,428

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		0
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		12,268,523
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	591,309	591,309
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	(437,473)	
	5.2 Totals, Part 3, Column 9	0	(437,473)
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		1,274,292
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		11,148,067
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		11,148,067

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		229,080,139
2.	Cost of bonds and stocks acquired, Part 3, Column 7		81,300,428
3.	Accrual of discount		773,977
4.	Unrealized valuation increase/(decrease):		
	4.1 Part 1, Column 12	104,371	
	4.2 Part 2, Section 1, Column 15	0	
	4.3 Part 2, Section 2, Column 13	8,410,544	
	4.4 Part 4, Column 11	(7,678,425)	836,490
5.	Total gain (loss) on disposals, Part 4, Column 19		8,363,063
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		73,965,984
7.	Deduct amortization of premium		367,861
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	0	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	0	
	9.4 Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2)		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		246,020,252
12.	Deduct total nonadmitted amounts		829,092
13.	Statement value at end of current period (Line 11 minus Line 12)		245,191,160

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (including all obligations guaranteed by governments)	1. United States	22,946,470	22,342,855	22,038,038	22,716,134
	2. Canada				
	3. Other Countries				
	4. Totals	22,946,470	22,342,855	22,038,038	22,716,134
U.S. States, Territories and Possessions (direct and guaranteed)	5. Totals	1,405,761	1,343,192	1,410,452	1,400,000
U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed)	6. Totals	14,836,593	13,738,206	14,917,489	14,760,000
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	46,303,408	44,579,775	46,392,497	48,249,520
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	86,095,133	84,376,471	85,915,558	87,529,813
	9. Canada	1,453,398	1,484,386	1,413,426	1,665,000
	10. Other Countries	10,492,580	10,435,705	10,465,816	10,680,000
	11. Totals	98,041,111	96,296,562	97,794,800	99,874,813
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	183,533,343	178,300,590	182,553,277	187,000,467
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States				
	15. Canada				
	16. Other Countries				
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	61,655,747	61,655,747	16,400,988	
	21. Canada				
	22. Other Countries	2,070	2,070	1,861	
	23. Totals	61,657,817	61,657,817	16,402,848	
Parent, Subsidiaries and Affiliates	24. Totals	829,092	829,092	936,000	
	25. Total Common Stocks	62,486,909	62,486,909	17,338,848	
	26. Total Stocks	62,486,909	62,486,909	17,338,848	
	27. Total Bonds and Stocks	246,020,252	240,787,499	199,892,126	

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	7,161,942	9,131,777	7,109,564	620,811	114,640	XXX	24,138,735	13.1	11,356,514	7.5	24,138,735	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	7,161,942	9,131,777	7,109,564	620,811	114,640	XXX	24,138,735	13.1	11,356,514	7.5	24,138,735	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	0.0	0	0.0		
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1		405,761		1,000,000		XXX	1,405,761	0.8	1,158,904	0.8	1,405,761	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	0	405,761	0	1,000,000	0	XXX	1,405,761	0.8	1,158,904	0.8	1,405,761	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		5,410,091	7,626,503	1,800,000		XXX	14,836,593	8.0	20,627,803	13.6	14,836,593	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	0	5,410,091	7,626,503	1,800,000	0	XXX	14,836,593	8.0	20,627,803	13.6	14,836,593	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	2,697,606	15,322,072	19,338,256	6,636,888	2,308,586	XXX	46,303,408	25.1	37,397,473	24.7	46,303,408	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	2,697,606	15,322,072	19,338,256	6,636,888	2,308,586	XXX	46,303,408	25.1	37,397,473	24.7	46,303,408	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	9,443,849	39,004,649	29,740,875	836,283	239,410	XXX	79,265,066	42.9	66,438,603	43.8	49,387,577	29,877,490
6.2 NAIC 2	1,777,583	9,723,731	6,917,753	356,977		XXX	18,776,045	10.2	14,540,380	9.6	18,373,490	402,554
6.3 NAIC 3						XXX	0	0.0	0	0.0		
6.4 NAIC 4						XXX	0	0.0	0	0.0		
6.5 NAIC 5						XXX	0	0.0	0	0.0		
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	11,221,432	48,728,380	36,658,629	1,193,260	239,410	XXX	98,041,111	53.1	80,978,983	53.4	67,761,067	30,280,044
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	0.0	0	0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX	0	0.0	0	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX	0	0.0	0	0.0		
10.2 NAIC 2						XXX	0	0.0	0	0.0		
10.3 NAIC 3						XXX	0	0.0	0	0.0		
10.4 NAIC 4						XXX	0	0.0	0	0.0		
10.5 NAIC 5						XXX	0	0.0	0	0.0		
10.6 NAIC 6						XXX	0	0.0	0	0.0		
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX	0	0.0	0	0.0		
11.2 NAIC 2						XXX	0	0.0	0	0.0		
11.3 NAIC 3						XXX	0	0.0	0	0.0		
11.4 NAIC 4						XXX	0	0.0	0	0.0		
11.5 NAIC 5						XXX	0	0.0	0	0.0		
11.6 NAIC 6						XXX	0	0.0	0	0.0		
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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) 19,303,397	69,274,349	63,815,198	10,893,982	2,662,636	0	165,949,562	89.8	XXX	XXX	136,072,073	29,877,490
12.2 NAIC 2	(d) 1,777,583	9,723,731	6,917,753	356,977	0	0	18,776,045	10.2	XXX	XXX	18,373,490	402,554
12.3 NAIC 3	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	21,080,980	78,998,080	70,732,951	11,250,959	2,662,636	0	(b) 184,725,607	100.0	XXX	XXX	154,445,564	30,280,044
12.8 Line 12.7 as a % of Col. 7	11.4	42.8	38.3	6.1	1.4	0.0	100.0	XXX	XXX	XXX	83.6	16.4
13. Total Bonds Prior Year												
13.1 NAIC 1	11,470,451	61,615,361	56,870,049	2,654,649	4,368,787	0	XXX	XXX	136,979,298	90.4	110,000,538	26,978,759
13.2 NAIC 2	796,555	8,866,967	4,876,859	0	0	0	XXX	XXX	14,540,380	9.6	13,938,959	601,421
13.3 NAIC 3	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.4 NAIC 4	0	0	0	0	0	0	XXX	XXX	0	0.0	0	0
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	12,267,006	70,482,328	61,746,908	2,654,649	4,368,787	0	XXX	XXX	(b) 151,519,678	100.0	123,939,497	27,580,180
13.8 Line 13.7 as a % of Col. 9	8.1	46.5	40.8	1.8	2.9	0.0	XXX	XXX	100.0	XXX	81.8	18.2
14. Total Publicly Traded Bonds												
14.1 NAIC 1	15,168,278	53,457,308	54,005,266	10,778,585	2,662,636		136,072,073	73.7	110,000,742	72.6	136,072,073	XXX
14.2 NAIC 2	1,777,583	9,321,177	6,917,753	356,977			18,373,490	9.9	13,938,959	9.2	18,373,490	XXX
14.3 NAIC 3							0	0.0	0	0.0	0	XXX
14.4 NAIC 4							0	0.0	0	0.0	0	XXX
14.5 NAIC 5							0	0.0	0	0.0	0	XXX
14.6 NAIC 6							0	0.0	0	0.0	0	XXX
14.7 Totals	16,945,861	62,778,485	60,923,019	11,135,562	2,662,636	0	154,445,563	83.6	123,939,701	81.8	154,445,563	XXX
14.8 Line 14.7 as a % of Col. 7	11.0	40.6	39.4	7.2	1.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	9.2	34.0	33.0	6.0	1.4	0.0	83.6	XXX	XXX	XXX	83.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	4,135,119	15,817,041	9,809,932	115,397			29,877,489	16.2	26,978,759	17.8	XXX	29,877,489
15.2 NAIC 2		402,554					402,554	0.2	601,421	0.4	XXX	402,554
15.3 NAIC 3							0	0.0	0	0.0	XXX	0
15.4 NAIC 4							0	0.0	0	0.0	XXX	0
15.5 NAIC 5							0	0.0	0	0.0	XXX	0
15.6 NAIC 6							0	0.0	0	0.0	XXX	0
15.7 Totals	4,135,119	16,219,596	9,809,932	115,397	0	0	30,280,044	16.4	27,580,180	18.2	XXX	30,280,044
15.8 Line 15.7 as a % of Col. 7	13.7	53.6	32.4	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	2.2	8.8	5.3	0.1	0.0	0.0	16.4	XXX	XXX	XXX	XXX	16.4

(a) Includes $ 30,280,044 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $ 0 current year of bonds with Z designations, and$ 0 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$ 1,192,264 ; 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	6,808,099	7,767,422	6,402,213			XXX	20,977,734	11.4	7,889,964	5.2	20,977,734	
1.02 Residential Mortgage-Backed Securities	39,037	398,946	303,245	370,520	112,022	XXX	1,223,771	0.7	1,298,948	0.9	1,223,771	
1.03 Commercial Mortgage-Backed Securities	114,622	266,591	251,052	250,291	2,618	XXX	885,174	0.5	924,503	0.6	885,174	
1.04 Other Loan-Backed and Structured Securities	200,184	698,818	153,054			XXX	1,052,055	0.6	1,243,099	0.8	1,052,055	
1.05 Totals	7,161,942	9,131,777	7,109,564	620,811	114,640	XXX	24,138,735	13.1	11,356,514	7.5	24,138,735	0
2. All Other Governments												
2.01 Issuer Obligations						XXX	0	0.0	0	0.0		
2.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		405,761		1,000,000		XXX	1,405,761	0.8	1,158,904	0.8	1,405,761	
3.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.05 Totals	0	405,761	0	1,000,000	0	XXX	1,405,761	0.8	1,158,904	0.8	1,405,761	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		5,410,091	7,626,503	1,800,000		XXX	14,836,593	8.0	20,627,803	13.6	14,836,593	
4.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.05 Totals	0	5,410,091	7,626,503	1,800,000	0	XXX	14,836,593	8.0	20,627,803	13.6	14,836,593	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		4,487,108	12,671,328	808,254	1,116,533	XXX	19,083,222	10.3	24,561,555	16.2	19,083,222	
5.02 Residential Mortgage-Backed Securities	2,635,100	7,705,586	5,699,675	5,221,059	1,192,053	XXX	22,453,474	12.2	8,210,601	5.4	22,453,474	
5.03 Commercial Mortgage-Backed Securities	62,505	3,129,378	967,254			XXX	4,159,137	2.3	4,625,317	3.1	4,159,137	
5.04 Other Loan-Backed and Structured Securities				607,575		XXX	607,575	0.3	0	0.0	607,575	
5.05 Totals	2,697,606	15,322,072	19,338,256	6,636,888	2,308,586	XXX	46,303,408	25.1	37,397,473	24.7	46,303,408	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	4,290,286	28,193,318	28,580,630	604,704		XXX	61,668,937	33.4	47,409,681	31.3	53,778,127	7,890,810
6.02 Residential Mortgage-Backed Securities	987,860	2,389,835	274,765	40,628		XXX	3,693,088	2.0	2,348,183	1.5		3,693,088
6.03 Commercial Mortgage-Backed Securities	25,146	4,881,870	212,334			XXX	5,119,350	2.8	5,355,832	3.5	4,587,118	532,232
6.04 Other Loan-Backed and Structured Securities	5,918,141	13,263,358	7,590,900	547,928	239,410	XXX	27,559,737	14.9	25,865,286	17.1	9,395,822	18,163,914
6.05 Totals	11,221,432	48,728,380	36,658,629	1,193,260	239,410	XXX	98,041,111	53.1	80,978,983	53.4	67,761,067	30,280,044
7. Hybrid Securities												
7.01 Issuer Obligations						XXX	0	0.0	0	0.0		
7.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX	0	0.0	0	0.0		
8.02 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.03 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.04 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.05 Affiliated Bank Loans – Issued						XXX	0	0.0	0	0.0		
8.06 Affiliated Bank Loans – Acquired						XXX	0	0.0	0	0.0		
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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		0	0.0	0	0.0		
10. Unaffiliated Bank Loans												
10.01 Bank Loans - Issued						XXX	0	0.0	0	0.0		
10.02 Bank Loans – Acquired						XXX	0	0.0	0	0.0		
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	11,098,385	46,263,698	55,280,674	4,212,958	1,116,533	XXX	117,972,247	63.9	XXX	XXX	110,081,437	7,890,810
12.02 Residential Mortgage-Backed Securities	3,661,997	10,494,368	6,277,685	5,632,208	1,304,075	XXX	27,370,333	14.8	XXX	XXX	23,677,245	3,693,088
12.03 Commercial Mortgage-Backed Securities	202,274	8,277,839	1,430,639	250,291	2,618	XXX	10,163,661	5.5	XXX	XXX	9,631,429	532,232
12.04 Other Loan-Backed and Structured Securities	6,118,325	13,962,175	7,743,954	1,155,502	239,410	XXX	29,219,367	15.8	XXX	XXX	11,055,452	18,163,914
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	21,080,980	78,998,080	70,732,952	11,250,959	2,662,636	0	184,725,607	100.0	XXX	XXX	154,445,563	30,280,044
12.10 Lines 12.09 as a % Col. 7	11.4	42.8	38.3	6.1	1.4	0.0	100.0	XXX	XXX	XXX	83.6	16.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	4,391,423	46,105,156	47,291,331	136,742	3,723,255	XXX	XXX	XXX	101,647,907	67.1	96,285,613	5,362,294
13.02 Residential Mortgage-Backed Securities	1,888,697	4,847,339	2,459,959	2,108,306	553,432	XXX	XXX	XXX	11,857,733	7.8	9,509,549	2,348,183
13.03 Commercial Mortgage-Backed Securities	746,408	6,033,222	3,624,322	409,601	92,100	XXX	XXX	XXX	10,905,653	7.2	10,114,229	791,424
13.04 Other Loan-Backed and Structured Securities	5,240,478	13,496,611	8,371,296	0	0	XXX	XXX	XXX	27,108,385	17.9	8,030,107	19,078,278
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	12,267,006	70,482,327	61,746,908	2,654,649	4,368,787	0	XXX	XXX	151,519,678	100.0	123,939,497	27,580,180
13.10 Line 13.09 as a % of Col. 9	8.1	46.5	40.8	1.8	2.9	0.0	XXX	XXX	100.0	XXX	81.8	18.2
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	10,103,024	41,437,344	53,211,578	4,212,958	1,116,533	XXX	110,081,437	59.6	96,285,613	63.5	110,081,437	XXX
14.02 Residential Mortgage-Backed Securities	2,674,137	8,104,533	6,002,920	5,591,579	1,304,075	XXX	23,677,245	12.8	9,509,549	6.3	23,677,245	XXX
14.03 Commercial Mortgage-Backed Securities	177,128	7,770,754	1,430,639	250,291	2,618	XXX	9,631,429	5.2	10,114,229	6.7	9,631,429	XXX
14.04 Other Loan-Backed and Structured Securities	3,991,369	5,465,854	277,882	1,080,734	239,410	XXX	11,055,249	6.0	8,030,310	5.3	11,055,249	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	16,945,658	62,778,485	60,923,019	11,135,562	2,662,636	0	154,445,360	83.6	123,939,701	81.8	154,445,360	XXX
14.10 Line 14.09 as a % of Col. 7	11.0	40.6	39.4	7.2	1.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	9.2	34.0	33.0	6.0	1.4	0.0	83.6	XXX	XXX	XXX	83.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	995,361	4,826,354	2,069,095			XXX	7,890,810	4.3	5,362,294	3.5	XXX	7,890,810
15.02 Residential Mortgage-Backed Securities	987,860	2,389,835	274,765	40,628		XXX	3,693,088	2.0	2,348,183	1.5	XXX	3,693,088
15.03 Commercial Mortgage-Backed Securities	25,146	507,086				XXX	532,232	0.3	791,424	0.5	XXX	532,232
15.04 Other Loan-Backed and Structured Securities	2,126,752	8,496,321	7,466,072	74,769		XXX	18,163,914	9.8	19,078,278	12.6	XXX	18,163,914
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans						XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit						XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	4,135,119	16,219,596	9,809,932	115,397	0	0	30,280,044	16.4	27,580,180	18.2	XXX	30,280,044
15.10 Line 15.09 as a % of Col. 7	13.7	53.6	32.4	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	2.2	8.8	5.3	0.1	0.0	0.0	16.4	XXX	XXX	XXX	XXX	16.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets(a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	0	0	0	0	0
2. Cost of short-term investments acquired	1,164,000	1,164,000			
3. Accrual of discount	28,264	28,264			
4. Unrealized valuation increase/(decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	0				
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,192,264	1,192,264	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	1,192,264	1,192,264	0	0	0

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

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual Funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,174,264	0	2,174,264	0
2. Cost of cash equivalents acquired	72,367,172		72,367,172	
3. Accrual of discount	0			
4. Unrealized valuation increase/(decrease)	0			
5. Total gain (loss) on disposals	0			
6. Deduct consideration received on disposals	66,741,745		66,741,745	
7. Deduct amortization of premium	0			
8. Total foreign exchange change in book/adjusted carrying value	0			
9. Deduct current year's other-than-temporary impairment recognized	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	7,799,691	0	7,799,691	0
11. Deduct total nonadmitted amounts	0			
12. Statement value at end of current period (Line 10 minus Line 11)	7,799,691	0	7,799,691	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13-11-12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Properties occupied by the reporting entity - Administrative																
Benden East Building		Wooster	OH	11/30/2018		26,547,076		23,741,428		681,022			(681,022)		446,208	753,370
0299999 - Properties occupied by the reporting entity - Administrative						26,547,076	0	23,741,428	0	681,022	0	0	(681,022)	0	446,208	753,370
0399999 - Total Properties occupied by the reporting entity						26,547,076	0	23,741,428	0	681,022	0	0	(681,022)	0	446,208	753,370
0699999 Totals						26,547,076	0	23,741,428	0	681,022	0	0	(681,022)	0	446,208	753,370

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by purchase								
Benden East Improvement	Wooster	OH	12/31/2024		108,054			
0199999 - Acquired by purchase					108,054	0	0	0
0399999 Totals					108,054	0	0	0

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book / Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	Monroe Capital Private Credit Fund			USA	Monroe Capital Private Credit Fund		01/22/2021		4,675,000	4,534,343	4,534,343	(82,225)					584,979		
000000-00-0	HarbourVest Direct Lending Fund (L)LP			USA	HarbourVest Private Credit Fund		08/30/2021		3,220,341	3,076,201	3,076,201	(9,406)					466,416		
000000-00-0	First Eagle Direct Lending V-B, LLC			USA	First Eagle Direct Lending V-B, LLC		07/27/2022		4,140,412	3,537,523	3,537,523	(345,842)					463,906		
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated									12,035,753	11,148,067	11,148,067	(437,473)	0	0	0	0	1,515,301	0	XXX
6099999 - Subtotals - Unaffiliated									12,035,753	11,148,067	11,148,067	(437,473)	0	0	0	0	1,515,301	0	XXX
6199999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 Totals									12,035,753	11,148,067	11,148,067	(437,473)	0	0	0	0	1,515,301	0	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:												
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G $ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0							
1C	3A	$ 0	3B	$ 0	3C	$ 0							
1D	4A	$ 0	4B	$ 0	4C	$ 0							
1E	5A	$ 0	5B	$ 0	5C	$ 0							
1F	6	$ 0											

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
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated										
000000-00-0	First Eagle Direct Lending V-B, LLC		USA	First Eagle Direct Lending V-B, LLC	07/27/2022			591,309		
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							0	591,309	0	XXX
6099999 – Subtotals - Unaffiliated							0	591,309	0	XXX
6199999 – Subtotals - Affiliated							0	0	0	XXX
6299999 Totals							0	591,309	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated																			
000000-00-0	HarbourVest Direct Lending Fund (L)LP		USA	HarbourVest Private Credit Fund	08/30/2021	12/18/2024	739,659					0		739,659	739,659			0	
000000-00-0	First Eagle Direct Lending V-B, LLC		USA	First Eagle Direct Lending V-B, LLC	07/27/2022	10/31/2024	534,633					0		534,633	534,633			0	
1999999 - Joint Venture, Partnership or Limited Liability Company Interests with Underlying Assets Having the Characteristics of: Common Stocks - Unaffiliated							1,274,292	0	0	0	0	0	0	1,274,292	1,274,292	0	0	0	0
6099999 – Subtotals - Unaffiliated							1,274,292	0	0	0	0	0	0	1,274,292	1,274,292	0	0	0	0
6199999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 Totals							1,274,292	0	0	0	0	0	0	1,274,292	1,274,292	0	0	0	0

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																					
912810-EW-4	UNITED STATES TREASURY				1.A	638,935	128.7969	643,984	500,000	520,356		(17,711)			6.000	2.303	FA	11,332	30,000	10/27/2017	02/15/2026
912810-FM-5	UNITED STATES TREASURY				1.A	620,578	108.5000	488,250	450,000	560,310		(19,607)			6.250	1.484	MN	3,652	28,125	11/16/2021	05/15/2030
912810-FP-8	UNITED STATES TREASURY	SD			1.A	583,438	104.5625	522,813	500,000	562,526		(9,136)			5.375	3.115	FA	10,151	26,875	08/29/2022	02/15/2031
912810-FR-4	UNITED STATES TREASURY	SD			1.A	111,815	99.8281	167,170	167,458	167,518	4,230	70			2.375	2.431	JJ	1,837	3,913	05/07/2009	01/15/2025
912810-FR-4	UNITED STATES TREASURY				1.A	894,517	99.8281	1,337,361	1,339,664	1,339,849	33,856	375			2.375	2.405	JJ	14,698	31,306	05/07/2009	01/15/2025
912828-4V-9	UNITED STATES TREASURY	SD			1.A	1,064,219	95.1406	951,406	1,000,000	1,037,042		(9,808)			2.875	1.814	FA	10,859	28,750	03/08/2022	08/15/2028
912828-4Z-0	UNITED STATES TREASURY				1.A	4,083,211	99.0000	4,108,500	4,150,000	4,108,468		25,257			2.750	4.306	FA	38,777	57,063	08/05/2024	08/31/2025
912828-6T-2	UNITED STATES TREASURY				1.A	642,469	92.1875	553,125	600,000	623,686		(5,218)			2.375	1.440	MN	1,850	14,250	04/29/2021	05/15/2029
912828-S5-0	UNITED STATES TREASURY				1.A	901,384	97.6094	1,156,841	1,185,174	1,185,344	29,952	(190)			0.125	0.108	JJ	684	1,458	10/24/2016	07/15/2026
912828-V4-9	UNITED STATES TREASURY				1.A	1,094,655	96.9063	1,392,933	1,437,403	1,436,673	36,333	523			0.375	0.417	JJ	2,490	5,304	01/20/2017	01/15/2027
91282C-JZ-5	UNITED STATES TREASURY				1.A	1,875,402	95.7969	1,868,039	1,950,000	1,879,691		4,288			4.000	4.485	FA	29,462	39,000	04/30/2024	02/15/2034
91282C-KQ-3	UNITED STATES TREASURY				1.A	3,404,883	98.5313	3,202,266	3,250,000	3,399,686		(5,197)			4.375	3.786	MN	18,461	71,094	08/05/2024	05/15/2034
91282C-KZ-3	UNITED STATES TREASURY				1.A	2,966,479	100.2813	2,958,297	2,950,000	2,964,321		(2,158)			4.375	4.171	JJ	59,621		07/31/2024	07/15/2027
0019999999 - Bonds - U.S. Governments - Issuer Obligations						18,881,984	XXX	19,350,986	19,479,699	19,785,470	104,371	(38,512)	0	0	XXX	XXX	XXX	203,875	337,137	XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																					
36179U-ZH-8	G2 MA6144 - RMBS			4	1.A	56,383	103.2787	57,478	55,653	59,840		265			3.000	2.222	MON	139	1,670	09/11/2019	09/20/2049
38380H-S8-6	GNR 2017-165 JY - CMO/RMBS			4	1.A	301,300	78.0335	287,163	368,000	303,908		1,977			3.500	4.952	MON	1,073	12,880	09/01/2023	11/20/2047
38380Y-3C-7	GNR 2018-124 QC - CMO/RMBS			4	1.A	93,251	103.4226	96,745	93,543	93,204		(15)			3.500	3.572	MON	273	3,274	09/19/2018	10/20/2046
38381B-HX-5	GNR 2019-003 BL - CMO/RMBS			4	1.A	769,200	107.2638	820,968	765,373	766,819		1,024			3.500	3.453	MON	2,232	26,788	02/27/2019	09/20/2047
0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,220,134	XXX	1,262,354	1,282,569	1,223,771	0	3,251	0	0	XXX	XXX	XXX	3,718	44,612	XXX	XXX
Bonds - U.S. Governments - Commercial Mortgage-Backed Securities																					
38379U-ZS-8	GNR 2016-096 HA - CMBS			4	1.A	313,181	105.2570	331,301	314,755	313,060		113			2.400	2.513	MON	630	7,554	12/17/2019	12/16/2057
38380R-VC-1	GNR 2021-033 V - CMBS			4	1.A	568,096	69.3418	409,143	590,038	572,114		1,088			1.250	1.656	MON	615	7,375	02/16/2021	06/16/2040
0039999999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						881,277	XXX	740,445	904,793	885,174	0	1,201	0	0	XXX	XXX	XXX	1,244	14,930	XXX	XXX
Bonds - U.S. Governments - Other Loan-Backed and Structured Securities																					
83162C-PP-2	SBAP 2005-20 F A - ABS			4	1.A	2,313	101.0010	2,301	2,278	2,282		(3)			4.570	4.139	JD	9	104	06/25/2009	06/01/2025
83162C-VD-2	SBAP 2012-20 K A - ABS			4	1.A	82,398	92.2310	75,337	81,683	82,155		(45)			2.090	1.919	MN	285	1,707	05/08/2013	11/01/2032
831641-FJ-9	SBIC 2017-10 B B - ABS			4	1.A	207,306	95.3860	197,749	207,314	207,180		(41)			2.518	2.518	MS	1,745	5,234	10/03/2017	09/10/2027
831641-FK-6	SBIC 2018-10 A A - ABS			4	1.A	103,047	96.0530	98,856	102,919	102,897		(39)			3.187	3.161	MS	1,096	3,289	03/21/2018	03/10/2028
831641-FL-4	SBIC 2018-10 B B - ABS			4	1.A	181,011	96.3010	173,502	180,166	180,678		(192)			3.548	3.418	MS	2,137	6,410	09/18/2018	09/10/2028
831641-FT-7	SBIC 2022-10 A A - ABS			4	1.A	478,569	92.9670	441,325	474,712	476,861		(638)			2.938	2.773	MS	4,662	14,004	03/18/2022	03/01/2032
0049999999 - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						1,054,644	XXX	989,071	1,049,073	1,052,055	0	(957)	0	0	XXX	XXX	XXX	9,933	30,749	XXX	XXX
0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						22,038,038	XXX	22,342,855	22,716,134	22,946,470	104,371	(35,018)	0	0	XXX	XXX	XXX	218,769	427,427	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
20772K-AK-5	CONNECTICUT ST				1.D FE	410,452	97.9530	391,812	400,000	405,761		(1,776)			3.750	3.248	JJ	6,917	15,000	04/05/2022	01/15/2028
419792-R3-2	HAWAII ST			2	1.C FE	1,000,000	95.1380	951,380	1,000,000	1,000,000					5.079	5.080	AO	1,834		12/05/2024	10/01/2041
0419999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						1,410,452	XXX	1,343,192	1,400,000	1,405,761	0	(1,776)	0	0	XXX	XXX	XXX	8,751	15,000	XXX	XXX
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,410,452	XXX	1,343,192	1,400,000	1,405,761	0	(1,776)	0	0	XXX	XXX	XXX	8,751	15,000	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
047772-G6-9	ATLANTA GA				1.B FE	453,427	83.3300	383,318	460,000	455,263		629			1.988	2.149	JD	762	9,145	01/10/2022	12/01/2031
052403-HF-2	AUSTIN TEX CMNTY COLLEGE DIST				1.B FE	449,055	97.6310	439,340	450,000	449,347		102			4.000	4.029	FA	7,500	18,000	06/13/2022	08/01/2030
082887-PB-0	BENTON CNTY WASH SCH DIST NO 017 KENNEWI			2	1.A FE	527,510	99.9930	499,965	500,000	502,871		(3,072)			3.000	2.362	JD	1,250	15,000	03/16/2016	12/01/2026
092478-RB-4	BLACKSBURG VA				1.C FE	155,696	87.8580	131,787	150,000	153,260		(603)			2.000	1.560	MS	1,000	3,000	10/21/2020	03/01/2030
150429-2Q-0	CEDAR HILL TEX INDPT SCH DIST				1.A FE	400,000	91.2790	365,116	400,000	400,000					2.447	2.447	FA	3,698	9,788	10/17/2019	02/15/2029
199492-Z6-9	COLUMBUS OHIO				1.A FE	500,000	94.7200	473,600	500,000	500,000					3.647	3.647	AO	4,559	18,235	04/27/2022	04/01/2031
236092-DH-2	DANE CNTY WIS			2	1.A FE	701,218	97.2550	680,785	700,000	700,091		(215)			3.400	3.368	JD	1,983	23,800	09/07/2018	06/01/2028
246199-KZ-5	DELAWARE OHIO CITY SCH DIST			2	1.D FE	500,000	90.1590	450,795	500,000	500,000					2.808	2.808	JD	1,170	14,040	11/15/2019	12/01/2030
25059N-LF-1	DESOTO CNTY MISS			2	1.C FE	212,398	96.5960	193,192	200,000	206,898		(1,225)			3.000	2.298	AO	1,500	6,000	03/17/2020	04/01/2031

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
30382A-HY-1	FAIRFAX CNTY VA			1,2	1.A FE	496,435	94.5770	472,885	500,000	498,264		332			3.300	3.380	AO	4,125	16,500	01/29/2019	10/01/2029
358776-TB-8	FRISCO TEX			2	1.A FE	500,000	95.4620	477,310	500,000	500,000					3.350	3.349	FA	6,328	16,750	01/31/2019	02/15/2029
386138-L5-8	GRAND PRAIRIE TEX			2	1.A FE	602,952	92.0610	552,366	600,000	602,193		(312)			3.919	3.851	FA	8,883	23,514	08/12/2022	02/15/2033
396352-GN-0	GREENVILLE OHIO CITY SCH DIST				1.B FE	250,000	91.2130	228,033	250,000	250,000					2.701	2.701	JJ	3,376	6,753	10/31/2019	01/01/2030
409558-5L-3	HAMPTON VA			2	1.B FE	299,988	96.9780	290,934	300,000	299,996		1			3.500	3.500	MS	3,500	10,500	06/14/2018	09/01/2028
463020-UD-7	IRONDALE ALA				1.C FE	300,000	84.0638	252,191	300,000	300,000					2.110	2.110	AO	1,583	6,330	12/16/2021	10/01/2031
478164-KN-5	JOHNSON & MIAMI CNTYS KANS UNI SCH DIST			2	1.E FE	300,000	84.0910	252,273	300,000	300,000					1.540	1.540	MS	1,540	4,620	02/09/2021	09/01/2030
528815-KX-0	LEWISVILLE CITY				1.A FE	300,000	86.5560	259,668	300,000	300,000					2.040	2.040	FA	2,312	6,120	11/17/2021	02/15/2031
546585-TF-7	LOUISVILLE & JEFFERSON CNTY KY METRO GOV			2	1.B FE	599,994	96.0030	576,018	600,000	600,014		(3)			3.770	3.769	JD	1,885	22,620	10/31/2018	12/01/2028
556583-ZG-0	MADISON ALA				1.D FE	298,749	96.5390	289,617	300,000	299,529		131			3.500	3.550	MN	1,750	10,500	06/14/2018	05/01/2028
562333-PU-2	MANCHESTER			2	1.D FE	500,000	86.2170	431,085	500,000	500,000					2.013	2.013	JD	839	10,065	11/12/2020	12/01/2030
59163P-KN-2	METRO ORE			2	1.A FE	1,000,000	92.2340	922,340	1,000,000	1,000,000					3.000	3.000	JD	2,500	30,000	05/02/2019	06/01/2030
592112-PB-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	296,904	96.2380	288,714	300,000	298,821		311			3.393	3.513	JJ	5,090	10,179	04/25/2018	07/01/2028
64966S-GN-0	NEW YORK CITY			2	1.C FE	1,800,000	95.1320	1,712,376	1,800,000	1,800,000					4.610	4.610	MS	25,586		08/22/2024	09/01/2037
678519-XZ-7	OKLAHOMA CITY OKLA				1.A FE	500,000	96.2020	481,010	500,000	500,000					3.200	3.200	MS	5,333	16,000	03/27/2018	03/01/2028
705880-QU-9	PELL CITY ALA			2	1.C FE	250,000	82.5930	206,483	250,000	250,000					1.750	1.750	JD	365	4,375	08/14/2020	12/01/2031
717096-BC-4	PFLUGERVILLE TEX INDPT SCH DIST				1.A FE	355,089	96.3310	288,993	300,000	335,830		(5,464)			4.000	1.923	FA	4,533	12,000	04/22/2021	02/15/2031
736688-LN-0	PORTLAND ORE CMNTY COLLEGE DIST			2	1.B FE	224,380	97.5360	195,072	200,000	210,805		(2,996)			4.160	2.499	JD	693	8,320	03/27/2020	06/01/2029
751091-QY-8	RALEIGH N C			2	1.A FE	318,120	94.8290	284,487	300,000	301,354		(3,211)			3.600	2.499	JD	900	10,800	06/19/2019	06/01/2030
792673-FQ-3	ST MARYS OHIO CITY SCH DIST			2	1.B FE	200,000	81.7840	163,568	200,000	200,000					1.770	1.770	JD	295	3,540	02/05/2021	12/01/2032
810181-FV-4	SCOTTS BLUFF CNTY NEB SCH DIST NO 032			2	1.D FE	250,000	81.9580	204,895	250,000	250,000					1.753	1.753	JD	365	4,383	07/31/2020	12/01/2031
810454-ER-5	SCOTTSDALE ARIZ				1.A FE	477,027	101.1020	454,959	450,000	472,360		(2,486)			5.000	4.220	JJ	11,250	22,500	01/11/2023	07/01/2032
888514-KD-7	TITUS CNTY TEX			2	1.C FE	200,000	92.7930	185,586	200,000	200,000					2.888	2.888	MS	1,925	5,776	11/06/2019	03/01/2029
952531-CQ-2	WEST DES MOINES IOWA				1.A FE	398,548	97.9380	391,752	400,000	399,700		204			3.125	3.180	JD	1,042	12,500	12/11/2018	06/01/2026
985743-RN-5	YELLOWSTONE CNTY MONT SCH DIST NO 002 BI				1.D FE	300,000	85.8980	257,694	300,000	300,000					2.123	2.123	JD	283	6,369	04/13/2021	06/15/2031
0619999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations					14,917,489	XXX	13,738,206	14,760,000	14,836,593	0	(17,876)	0	0	XXX	XXX	XXX	119,702	398,021	XXX	XXX
0709999999	- Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)					14,917,489	XXX	13,738,206	14,760,000	14,836,593	0	(17,876)	0	0	XXX	XXX	XXX	119,702	398,021	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
023026-DA-2	AMARILLO TEX ECONOMIC DEV CORP SALES TAX			2	1.D FE	600,000	95.0690	570,414	600,000	600,000					3.090	3.090	FA	7,004	18,540	05/21/2019	08/15/2028
033252-AJ-6	ANCHORAGE ALASKA PORT REV			1	1.C FE	209,956	86.8960	173,792	200,000	206,145		(978)			2.299	1.750	JD	383	4,598	12/28/2020	12/01/2030
033252-AK-3	ANCHORAGE ALASKA PORT REV			1,2	1.C FE	212,536	84.8030	173,846	205,000	209,651		(733)			2.449	2.040	JD	418	5,020	12/04/2020	12/01/2031
091096-PC-5	BIRMINGHAM ALA WTRWKS BRD WTR REV			2	1.C FE	225,000	83.4100	187,673	225,000	225,000					2.013	2.013	JJ	2,265	4,529	07/14/2021	01/01/2032
14849T-EC-2	CASTLE ROCK COLO SALES & USE TAX REV			2	1.C FE	200,000	84.0810	168,162	200,000	200,000					2.016	2.016	JD	336	4,032	09/25/2020	06/01/2031
167562-TL-1	CHICAGO ILL MIDWAY ARPT REV			2	1.F FE	108,512	105.8580	105,858	100,000	107,808		(704)			5.000	3.960	JJ	2,500	2,458	12/15/2023	01/01/2040
172253-FT-8	CINCINNATI OHIO CITY SCH DIST CTFS PARTN			2	1.D FE	203,000	85.7820	171,564	200,000	201,517		(418)			2.489	2.259	JD	221	4,978	03/31/2021	12/15/2031
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1.F FE	807,356	90.6540	770,559	850,000	808,254		898			4.144	4.640	JD	2,935	17,612	08/14/2024	06/01/2038
20775H-LN-1	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	640,000	82.8060	529,958	640,000	640,000					1.850	1.850	MN	1,513	11,840	09/16/2021	11/15/2032
23503C-BV-8	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	270,000	100.5730	271,547	270,000	270,000					4.671	4.673	MN	2,102	12,612	07/20/2023	11/01/2027
34074M-VP-3	FLORIDA HSG FIN CORP REV			2	1.A FE	309,120	97.3620	311,558	320,000	309,511		249			3.000	3.184	JJ	5,475	9,600	06/06/2023	07/01/2051
362835-CB-4	GAINESVILLE FLA SPL OBLIG			2	1.D FE	504,340	84.2730	421,365	500,000	502,600		(423)			2.135	2.039	AO	2,669	10,675	09/16/2020	10/01/2031
442349-GT-7	HOUSTON TEX ARPT SYS REV			2	1.E FE	799,709	107.8390	792,617	735,000	791,832		(5,471)			5.250	4.161	JJ	19,294	36,658	06/30/2023	07/01/2042

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
44244C-TM-9	HOUSTON TEX UTIL SYS REV				1.C FE	613,968	97.7160	586,296	600,000	605,877		(1,398)			3.723	3.450	MN	2,854	22,338	08/27/2018	11/15/2028
462590-NZ-9	IOWA STUDENT LN LIQUIDITY CORP STUDENT L				1.C FE	195,000	97.8810	190,868	195,000	195,000					5.343	5.342	JD	868	2,663	08/16/2024	12/01/2034
47875P-EZ-6	JOHNSON CNTY KANS WTR DIST NO 001 WTR RE			2	1.A FE	400,000	84.3610	337,444	400,000	400,000					1.600	1.600	JJ	3,200	6,400	10/14/2020	01/01/2031
507686-RQ-8	LAKE CENTRAL IND MULTI-DISTRICT SCH BLD			2	1.B FE	499,640	85.6670	428,335	500,000	499,790		36			1.801	1.809	JJ	4,152	9,005	10/19/2020	07/15/2030
558605-FX-4	MADISON WIS SWR SYS REV			2	1.B FE	250,000	99.3600	248,400	250,000	250,000					3.000	2.999	JD	625	7,500	12/07/2016	12/01/2026
57419T-6W-6	COMMUNITY DEVELOPMENT ADMINISTRATION MAR			2	1.B FE	959,445	108.8850	979,965	900,000	958,492		(813)			6.250	5.786	MS	18,750	45,595	11/09/2023	03/01/2054
592041-WJ-2	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	669,510	98.7790	592,674	600,000	609,999		(7,746)			4.053	2.691	JJ	12,159	24,318	07/07/2016	07/01/2026
59335K-FM-4	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.G FE	100,000	102.6270	102,627	100,000	100,000					5.763	5.764	MN	961	5,059	12/01/2023	11/01/2034
594654-RG-2	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	302,543	103.0170	298,749	290,000	300,487		(1,273)			5.000	4.388	JD	1,208	14,500	05/10/2023	06/01/2053
594698-TD-4	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			2	1.F FE	75,000	100.2750	75,206	75,000	75,000					3.875	3.875	JD	242	2,906	05/10/2023	06/01/2053
61212L-TD-1	MONTANA ST BRD REGENTS HIGHER ED REV			1	1.D FE	445,829	82.8110	372,650	450,000	447,071		394			1.898	2.000	MN	1,091	8,541	10/05/2021	11/15/2031
613357-CK-6	MONTGOMERY CNTY MD LTD OBLIG			2	1.B FE	500,000	81.7350	408,675	500,000	500,000					2.000	2.000	MN	1,667	10,000	10/29/2021	11/01/2031
614091-BY-1	MONTGOMERY OHIO SPL OBLIG REV			2	1.C FE	207,524	90.8130	181,626	200,000	203,994		(757)			2.833	2.400	JD	472	5,666	02/06/2020	12/01/2030
618028-LV-4	MORRIS CNTY N J IMPT AUTH REV				1.A FE	500,000	87.1260	435,630	500,000	500,000					1.764	1.764	FA	3,675	8,820	01/20/2021	02/01/2030
63910M-AX-6	NAVAJO CNTY ARIZ PLEDGED REV			2	1.C FE	529,937	84.2360	438,027	520,000	526,926		(979)			2.471	2.250	JJ	6,425	12,849	10/13/2021	07/01/2032
658207-2F-1	NORTH CAROLINA HOUSING FINANCE AGENCY			2	1.B FE	897,255	105.9290	879,211	830,000	888,394		(6,379)			5.750	4.629	JJ	24,725	42,687	07/26/2023	01/01/2054
658909-3K-0	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	340,102	106.6560	335,966	315,000	336,828		(2,383)			5.750	4.645	JJ	18,400	15,899	07/19/2023	01/01/2054
658909-PF-7	NORTH DAKOTA STATE NORTH DAKOTA HOUSING			2	1.B FE	158,736	100.2220	160,355	160,000	158,783		31			4.000	4.050	JJ	7,600	6,400	07/13/2023	07/01/2048
67756Q-T9-8	OHIO HOUSING FINANCE AGENCY			2	1.A FE	252,580	97.8400	254,384	260,000	252,809		155			3.250	3.405	MS	2,817	8,450	07/20/2023	09/01/2052
696583-GZ-0	PALM BEACH FLA REV				1.A FE	398,944	92.7260	370,904	400,000	399,505		116			2.500	2.533	JJ	5,000	10,000	12/10/2019	01/01/2029
80375C-AK-8	SARPY CNTY NEB LEASING CORP			2	1.A FE	264,552	96.5160	255,767	265,000	264,811		44			3.500	3.519	JD	412	9,275	01/03/2019	12/15/2028
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA			1	1.E FE	553,642	86.2060	525,857	610,000	554,213		571			4.172	4.839	AO	6,362	12,725	08/07/2024	10/01/2047
880557-7X-5	TENNESSEE ST SCH BD AUTH			1	1.B FE	568,525	101.0600	505,300	500,000	523,861		(8,374)			4.848	2.995	MS	7,137	24,240	04/10/2019	09/15/2027
882806-FT-4	TEXAS TECH UNIV REVS			2	1.B FE	507,675	96.5920	482,960	500,000	502,042		(914)			3.510	3.309	FA	6,630	17,550	03/05/2018	02/15/2028
898735-UQ-6	TUCSON ARIZ CTFS PARTN			1	1.E FE	400,000	83.0100	332,040	400,000	400,000					1.932	1.932	JJ	3,864	7,728	02/18/2021	07/01/2031
914302-ML-5	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE				1.C FE	800,000	98.5700	788,560	800,000	800,000					4.344	4.344	FA	10,715		08/14/2024	02/15/2031
917437-EP-6	UTAH HSG CORP SINGLE FAMILY MTG REV			2	1.C FE	494,843	110.9520	499,284	450,000	490,517		(4,325)			6.500	5.043	JJ	14,788	14,463	12/01/2023	01/01/2054
937591-BE-4	WASHINGTON CNTY GA PUB FACS AUTH REV				1.E FE	300,000	84.4140	253,242	300,000	300,000					1.750	1.750	JD	438	5,250	02/11/2021	12/01/2030
955525-CK-4	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	400,000	85.4150	341,660	400,000	400,000					1.774	1.774	JJ	3,548	7,096	08/04/2021	01/01/2031
958697-KV-5	WESTERN MINN MUN PWR AGY MINN PWR SUPPLY			1	1.C FE	304,677	92.8590	278,577	300,000	302,229		(525)			2.595	2.399	JJ	3,893	7,785	01/22/2020	01/01/2029
982674-NK-5	WYANDOTTE CNTY KANS CITY KANS UNI GOVT U				1.F FE	658,600	87.4720	568,568	650,000	655,082		(845)			2.061	1.914	MS	4,466	13,397	09/01/2020	09/01/2030
98851W-AK-9	YUMA ARIZ PLEDGED REV				1.D FE	615,084	87.2270	523,362	600,000	609,193		(1,564)			2.102	1.810	JJ	5,816	12,612	01/19/2021	07/15/2030
0819999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						19,253,138	XXX	17,682,083	18,865,000	19,083,222	0	(44,510)	0	0	XXX	XXX	XXX	232,074	544,869	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128P8-GM-7	FH C92004 - RMBS			4	1.A	140,432	107.2252	145,574	135,765	142,373		(1,637)			4.000	2.679	MON	453	5,431	03/07/2019	07/01/2038

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
3128QD-N9-4	FH J19416 - RMBS			4	1.A	28,445	104.8540	29,027	27,683	27,849		(113)			3.000	2.259	MON	69	831	12/04/2013	06/01/2027
3128S2-QQ-7	FH T61363 - RMBS			4	1.A	29,520	105.1584	29,670	28,215	30,566		(409)			3.500	2.035	MON	82	988	01/10/2013	09/01/2042
31326F-Y9-3	FH 2B1636 - RMBS			4,5	1.A	28,035	103.8214	29,424	28,341	30,605		1,381			7.199	2.566	MON	341	1,975	12/10/2013	08/01/2043
3132DQ-H3-3	FH SD2950 - RMBS			4	1.A	1,195,095	101.3149	1,194,570	1,179,067	1,194,120		(975)			6.000	5.682	MON	5,895	53,058	03/15/2024	05/01/2053
3132DW-E6-6	FH SD8257 - RMBS			4	1.A	2,076,459	94.0738	2,055,877	2,185,387	2,076,292		(167)			4.500	5.286	MON	8,195	8,195	11/19/2024	10/01/2052
3132DW-JG-9	FH SD8363 - RMBS			4	1.A	1,352,177	100.5354	1,358,249	1,351,016	1,352,168		(9)			6.000	5.962	MON	6,755	40,530	05/30/2024	09/01/2053
3132DW-JR-5	FH SD8372 - RMBS			4	1.A	1,861,311	98.6473	1,826,643	1,851,691	1,861,371		60			5.500	5.401	MON	8,487	16,974	10/08/2024	11/01/2053
3133AN-K7-8	FH QC3918 - RMBS			4	1.A	950,851	82.2608	922,413	1,121,328	954,844		3,993			2.500	4.846	MON	2,336	23,361	01/31/2024	07/01/2051
3133KJ-3Y-6	FH RA3515 - RMBS			4	1.A	2,451,312	81.5235	2,429,199	2,979,753	2,470,469		19,157			2.500	5.420	MON	6,208	55,870	03/15/2024	09/01/2050
3133KM-EM-3	FH RA5540 - RMBS			4	1.A	1,437,777	78.8735	1,453,005	1,842,197	1,439,530		1,753			2.000	5.468	MON	3,070	18,422	05/30/2024	08/01/2051
3133KY-SE-0	FH RB5017 - RMBS			4	1.A	175,181	105.1220	180,212	171,431	178,065		(828)			3.000	2.139	MON	429	5,143	10/28/2019	11/01/2039
3133KY-XR-5	FH RB5188 - RMBS			4	1.A	728,309	93.8325	707,489	753,991	730,979		1,024			4.000	4.573	MON	2,513	30,160	12/12/2022	10/01/2042
3133US-KU-4	FH SI2107 - RMBS			4	1.A	997,176	81.8326	950,064	1,160,984	998,852		1,676			2.500	4.689	MON	2,419	9,675	08/05/2024	07/01/2051
3136A1-4P-7	FNR 2011-117 MA - CMO/RMBS			4	1.A	242	101.8262	246	242	242		0			2.000	1.871	MON	0	5	06/14/2013	08/25/2040
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS			4	1.A	90,014	104.9019	89,823	85,626	85,828		(385)			3.000	2.019	MON	214	2,569	02/06/2015	08/25/2026
3136AW-BD-8	FNR 2017-25 QH - CMO/RMBS			4	1.A	114,282	104.6415	120,112	114,784	113,952		(141)			3.000	3.089	MON	287	3,444	03/27/2019	04/25/2047
3137AQ-Y8-5	FHR 4058 PB - CMO/RMBS			4	1.A	395,508	94.9839	384,685	405,000	396,448		680			5.000	5.344	MON	1,688	20,250	09/06/2023	06/15/2042
3137BY-L3-2	FHR 4683 PD - CMO/RMBS			4	1.A	66,197	101.6512	67,458	66,363	66,155		(9)			3.000	3.102	MON	166	1,991	04/05/2019	04/15/2046
3137F1-VB-1	FHR 4700 VH - CMO/RMBS			4	1.A	201,788	105.4138	206,142	195,555	196,085		(827)			3.000	2.322	MON	489	5,867	09/22/2017	12/15/2028
3137FL-U5-1	FHR 4880 LG - CMO/RMBS			4	1.A	379,846	82.6779	372,050	450,000	383,872		2,269			3.500	4.970	MON	1,313	15,750	09/01/2023	05/15/2049
3137FY-C2-0	FHR 5092 EP - CMO/RMBS			4	1.A	227,302	79.1633	221,422	279,703	228,567		1,024			2.500	5.228	MON	583	6,993	09/06/2023	01/25/2051
3137H9-GK-9	FHR 5275 KA - CMO/RMBS			4	1.A	717,548	99.2232	715,889	721,493	718,016		161			5.500	5.617	MON	3,307	39,682	11/03/2022	09/25/2047
3140QN-Q5-4	FN CB3175 - RMBS			4	1.A	1,352,539	88.7991	1,369,685	1,542,454	1,351,294		309			3.500	5.455	MON	4,499	53,986	11/21/2023	03/01/2052
3140XD-6H-4	FN FM9871 - RMBS			4	1.A	100,521	82.3767	99,837	121,195	101,058		538			2.500	5.167	MON	252	2,272	02/29/2024	12/01/2051
3140XK-BS-8	FN FS3648 - RMBS			4	1.A	209,468	94.2401	221,064	234,575	210,774		1,306			4.000	6.446	MON	782	9,383	10/25/2023	03/01/2046
3140XM-J4-9	FN FS5682 - RMBS			4	1.A	93,859	85.6165	96,491	112,701	94,615		769			3.000	5.949	MON	282	3,995	10/02/2023	10/01/2050
3140XM-Q9-0	FN FS5879 - RMBS			4	1.A	1,357,061	90.2780	1,374,376	1,522,382	1,359,430		2,815			3.500	5.551	MON	4,440	53,283	11/21/2023	11/01/2051
3140XN-2H-6	FN FS7075 - RMBS			4	1.A	749,595	81.6182	739,133	905,599	754,716		5,121			2.500	5.337	MON	1,887	16,980	02/29/2024	01/01/2052
3140XN-TX-2	FN FS6865 - RMBS			4	1.A	1,320,176	100.5350	1,325,996	1,318,940	1,320,309		133			6.000	5.958	MON	6,595	39,568	05/30/2024	10/01/2053
3140XN-UT-9	FN FS6893 - RMBS			4	1.A	631,221	78.2205	625,209	799,290	635,184		3,964			2.000	5.389	MON	1,332	13,322	02/16/2024	08/01/2051
31416X-HY-9	FN AB2046 - RMBS			4	1.A	4,274	104.6091	4,547	4,347	4,327		10			3.000	3.525	MON	11	130	01/24/2011	01/01/2026
31418A-LY-2	FN MA1242 - RMBS			4	1.A	42,500	105.1320	42,757	40,670	43,492		(465)			3.500	2.247	MON	119	1,423	11/14/2012	11/01/2042
31418A-WS-3	FN MA1556 - RMBS			4	1.A	44,441	103.9817	46,560	44,777	44,630		19			2.500	2.615	MON	93	1,119	08/01/2013	08/01/2028
31418C-5A-8	FN MA3540 - RMBS			4	1.A	99,537	106.1427	103,012	97,051	100,784		(679)			3.500	2.200	MON	283	3,397	04/09/2019	12/01/2033
31418D-HH-8	FN MA3831 - RMBS			4	1.A	125,413	105.3678	128,219	121,687	128,542		(886)			3.000	1.769	MON	304	3,651	10/07/2019	11/01/2039
31418E-KP-4	FN MA4801 - RMBS			4	1.A	626,354	96.3777	614,223	637,308	627,071		378			4.500	4.813	MON	2,390	28,679	12/28/2022	11/01/2042
0829999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						22,401,766	XXX	22,280,352	24,638,588	22,453,474	0	41,008	0	0	XXX	XXX	XXX	78,566	598,350	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities																					
31377U-W7-4	FN 387770 - CMBS/RMBS			4	1.A	502,813	95.8508	479,254	500,000	500,809		(734)			3.625	3.466	MON	1,561	18,427	06/06/2022	07/01/2028
3137FB-U7-9	FHMS K-069 A2 - CMBS			4	1.A	1,042,421	96.4700	1,052,149	1,090,648	1,058,337		10,199			3.187	4.330	MON	2,897	34,759	06/06/2023	09/25/2027
3137FK-ZZ-2	FHMS K-088 A2 - CMBS			4	1.A	1,064,723	96.3562	1,059,918	1,100,000	1,073,155		5,454			3.690	4.331	MON	3,383	40,590	06/06/2023	01/25/2029
3138LL-TH-8	FN AN7751 - CMBS/RMBS			4	1.A	504,432	113.5803	602,297	530,283	519,381		(9,429)			3.040	3.718	MON	1,388	16,389	12/13/2018	12/01/2029
3140LA-TP-0	FN BS0557 - CMBS/RMBS			4	1.A	1,013,906	83.2000	832,000	1,000,000	1,007,455		(1,642)			1.465	1.290	MON	1,262	14,894	01/11/2021	01/01/2031
0839999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities						4,128,295	XXX	4,025,618	4,220,932	4,159,137	0	17,700	0	0	XXX	XXX	XXX	10,490	125,060	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities																					
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	609,299	112.7090	591,722	525,000	607,575		(1,724)			7.017	5.321	JD	1,637	18,420	08/06/2024	12/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
0849999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Other Loan-Backed and Structured Securities						609,299	XXX	591,722	525,000	607,575	0	(1,724)	0	0	XXX	XXX	XXX	1,637	18,420	XXX	XXX
0909999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						46,392,497	XXX	44,579,775	48,249,520	46,303,408	0	12,474	0	0	XXX	XXX	XXX	322,767	1,286,698	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
00138C-AN-8	COREBRIDGE GLOBAL FUNDING				1.F FE	373,948	97.3776	404,117	415,000	401,430		18,019			0.900	5.602	MS	1,027	3,735	06/13/2023	09/22/2025
00206R-JX-1	AT&T INC			1,2	2.B FE	358,028	94.3521	377,408	400,000	372,954		10,243			2.300	5.322	JD	767	9,200	07/07/2023	06/01/2027
00774M-AG-0	AERCAP IRELAND CAPITAL DAC		C	1,2	2.A FE	994,080	99.7496	997,496	1,000,000	996,170		2,090			4.450	4.980	AO	11,125	22,250	08/05/2024	10/01/2025
010392-FU-7	ALABAMA POWER CO			1,2	1.F FE	370,203	82.5777	379,857	460,000	377,461		7,258			1.450	5.119	MS	1,964	3,335	05/30/2024	09/15/2030
020002-BH-3	ALLSTATE CORP			1,2	2.A FE	413,158	96.3734	443,318	460,000	441,444		18,539			0.750	5.143	JD	153	3,450	06/13/2023	12/15/2025
023135-BC-9	AMAZON.COM INC			1,2	1.E FE	592,920	96.6060	579,636	600,000	597,834		773			3.150	3.294	FA	6,773	18,900	01/29/2018	08/22/2027
025816-DA-4	AMERICAN EXPRESS CO			2,5	1.G FE	476,445	94.8733	493,341	520,000	480,359		3,543			4.420	5.549	FA	9,449	22,984	11/21/2023	08/03/2033
02665W-EZ-0	AMERICAN HONDA FINANCE CORP			1	1.G FE	904,464	96.0346	864,311	900,000	904,341		(123)			4.900	4.833	JJ	20,948		08/05/2024	01/10/2034
03040W-AS-4	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	600,420	96.2146	577,288	600,000	600,203		(48)			3.750	3.741	MS	7,500	22,500	09/07/2018	09/01/2028
03073E-AW-5	CENCORA INC			1,2	2.B FE	295,101	99.3163	292,983	295,000	295,100		(1)			4.850	4.842	JD	874		12/03/2024	12/15/2029
03076C-AM-8	AMERIPRISE FINANCIAL INC			1,2	1.G FE	537,747	99.8656	524,294	525,000	537,289		(458)			5.150	4.799	MN	3,455	13,519	08/05/2024	05/15/2033
031162-CW-8	AMGEN INC			1,2	2.A FE	614,040	84.8267	508,960	600,000	609,311		(1,471)			2.300	2.020	FA	4,830	13,800	09/09/2021	02/25/2031
036752-AL-7	ELEVANCE HEALTH INC			1,2	2.B FE	349,752	90.7813	363,125	400,000	360,355		7,264			2.875	5.284	MS	3,386	11,500	07/07/2023	09/15/2029
037389-BC-6	AON CORP			1,2	2.B FE	320,922	94.6776	331,372	350,000	327,490		4,497			3.750	5.436	MN	2,151	13,125	07/07/2023	05/02/2029
04316J-AM-1	ARTHUR J. GALLAGHER & CO			1,2	2.B FE	449,703	98.7304	444,287	450,000	449,707		4			5.000	5.009	FA	750		12/10/2024	02/15/2032
04685A-2U-4	ATHENE GLOBAL FUNDING				1.E FE	1,000,293	96.5817	1,014,108	1,050,000	1,014,050		13,757			1.450	4.937	JJ	7,316		08/05/2024	01/08/2026
05254J-AA-8	AUSTRALIA AND NEW ZEALAND BANKING GROUP				1.D FE	392,918	100.5004	396,977	395,000	394,024		994			5.088	5.363	JD	1,284	20,098	11/21/2023	12/08/2025
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	504,200	99.2142	496,071	500,000	500,197		(421)			3.375	3.290	MS	4,969	16,875	09/09/2015	09/15/2025
053332-BK-7	AUTOZONE INC			1,2	2.B FE	499,655	99.2528	496,264	500,000	499,694		39			5.400	5.408	JJ	13,725		11/19/2024	07/15/2034
05578D-AX-0	BPCE SA		C		1.E FE	396,559	97.5505	414,590	425,000	406,318		8,964			3.375	5.832	JD	1,155	14,344	11/27/2023	12/02/2026
05581K-AG-6	BNP PARIBAS SA		C	2,5	1.E FE	533,213	101.8538	529,640	520,000	532,585		(628)			5.894	5.547	JD	2,214	30,649	05/30/2024	12/05/2034
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA		C		1.F FE	191,668	97.5030	195,006	200,000	194,662		2,994			1.125	5.006	MS	644	1,125	08/05/2024	09/18/2025
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.E FE	495,726	97.3855	511,274	525,000	503,756		5,262			4.271	5.355	JJ	9,841	22,423	06/14/2023	07/23/2029
06051G-KQ-1	BANK OF AMERICA CORP			1,2,5	1.G FE	567,450	94.5985	567,591	600,000	573,280		2,921			4.571	5.255	AO	4,876	27,426	12/19/2022	04/27/2033
06051G-LG-2	BANK OF AMERICA CORP			1,2,5	1.G FE	325,936	100.0543	325,176	325,000	325,832		(104)			5.202	5.117	AO	3,100	8,453	06/13/2024	04/25/2029
06051G-MA-4	BANK OF AMERICA CORP			1,2,5	1.G FE	124,324	100.6484	125,811	125,000	124,365		42			5.468	5.536	JJ	3,000	3,418	05/23/2024	01/23/2035
06368F-AC-3	BANK OF MONTREAL			1	1.F FE	355,752	94.5123	378,049	400,000	372,411		15,119			1.250	5.558	MS	1,472	5,000	11/21/2023	09/15/2026
06406R-BP-1	BANK OF NEW YORK MELLON CORP			2,5	1.D FE	513,848	96.1089	518,988	540,000	515,290		1,442			4.706	5.355	FA	10,589	12,706	05/30/2024	02/01/2034
06417X-AE-1	BANK OF NOVA SCOTIA			1	1.F FE	356,099	83.4961	375,732	450,000	366,401		9,360			2.450	5.670	FA	4,563	11,025	11/21/2023	02/02/2032
06738E-BL-8	BARCLAYS PLC		C	1,2,5	2.A FE	398,836	99.3977	417,470	420,000	408,079		8,385			2.852	5.065	MN	1,797	11,978	11/21/2023	05/07/2026
10373Q-AC-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.G FE	748,650	97.0122	679,085	700,000	720,305		(5,472)			3.937	3.050	MS	7,655	27,559	06/11/2019	09/21/2028
110122-DU-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	500,000	86.7537	433,769	500,000	500,000					2.950	2.950	MS	4,343	14,750	02/16/2022	03/15/2032
126650-DQ-0	CVS HEALTH CORP			1,2	2.C FE	590,970	81.0324	486,194	600,000	593,934		865			1.875	2.042	FA	3,844	11,250	08/20/2021	02/28/2031
14040H-CU-7	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	340,568	99.8561	349,496	350,000	346,716		5,572			4.985	6.099	JJ	7,609	17,448	11/21/2023	07/24/2026
14040H-DF-9	CAPITAL ONE FINANCIAL CORP			2,5	2.B FE	302,241	101.5660	304,698	300,000	302,166		(75)			6.051	5.947	FA	7,564	9,077	05/23/2024	02/01/2035
141781-BS-2	CARGILL INC			1,2	1.F FE	498,880	82.5458	412,729	500,000	499,210		106			2.125	2.150	MN	1,505	10,625	11/10/2021	11/10/2031
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	440,954	97.8087	445,030	455,000	441,729		775			4.950	5.393	AO	5,631	11,261	05/30/2024	04/01/2033
172967-PF-2	CITIGROUP INC			1,2,5	2.A FE	549,676	99.8343	549,089	550,000	549,746		70			5.174	5.187	FA	10,909	14,229	06/13/2024	02/13/2030
172967-PL-9	CITIGROUP INC			1,2,5	2.A FE	357,182	99.1192	346,917	350,000	356,977		(205)			5.449	5.179	JD	1,060	9,536	08/05/2024	06/11/2035
17298C-GX-0	CITIGROUP INC			2	2.A FE	700,000	96.3061	674,143	700,000	700,000					4.000	3.999	JD	233	22,750	06/26/2019	06/28/2029
174610-AW-5	CITIZENS FINANCIAL GROUP INC			2	2.B FE	367,853	79.8765	387,401	485,000	374,317		6,464			2.638	6.426	MS	3,234	6,397	05/30/2024	09/30/2032
189054-AV-1	CLOROX CO			1,2	2.A FE	501,650	95.6783	478,392	500,000	500,491		(181)			3.100	3.060	AO	3,875	15,500	11/21/2017	10/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
191216-DK-3	COCA-COLA CO			1	1.E FE	295,722	85.1488	255,446	300,000	297,241		414			2.000	2.160	MS	1,933	6,000	03/23/2021	03/05/2031
20030N-DM-0	COMCAST CORP			1,2	1.G FE	495,000	83.5502	417,751	500,000	496,648		516			1.950	2.069	JJ	4,496	9,750	09/30/2021	01/15/2031
20271R-AR-1	COMMONWEALTH BANK OF AUSTRALIA (NEW YORK				1.D FE	250,335	100.8446	252,112	250,000	250,190		(137)			5.316	5.250	MS	3,987	13,290	11/21/2023	03/13/2026
2027A0-KD-0	COMMONWEALTH BANK OF AUSTRALIA		C		1.D FE	153,267	95.3020	162,013	170,000	160,226		6,312			1.125	5.289	JD	85	1,913	11/21/2023	06/15/2026
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	439,000	86.2004	452,552	525,000	445,039		6,039			2.400	5.210	JD	560	12,600	05/30/2024	06/15/2031
21684A-AF-3	COOPERATIEVE RABOBANK UA		C		2.A FE	259,157	97.9693	269,416	275,000	265,397		5,731			3.750	6.141	JJ	4,583	10,313	11/27/2023	07/21/2026
219207-AC-1	CORNELL UNIVERSITY			1,2	1.C FE	817,296	97.6673	781,338	800,000	816,782		(514)			4.835	4.554	JD	1,719	19,340	08/12/2024	06/15/2034
22535W-AJ-6	CREDIT AGRICOLE SA		C	2,5	1.G FE	500,875	103.3027	516,514	500,000	500,681		(157)			6.316	6.275	AO	7,720	31,580	09/26/2023	10/03/2029
225401-AY-4	UBS GROUP AG		C	1,2,5	1.G FE	394,487	100.5710	397,255	395,000	394,755		218			6.373	6.432	JJ	11,608	25,173	11/21/2023	07/15/2026
22822V-AK-7	CROWN CASTLE INC			1,2	2.C FE	346,841	96.0858	360,322	375,000	353,509		6,127			3.800	5.835	FA	5,383	14,250	11/27/2023	02/15/2028
24422E-UB-3	JOHN DEERE CAPITAL CORP				1.F FE	493,150	95.9704	479,852	500,000	497,158		884			3.050	3.250	JJ	7,413	15,250	03/23/2020	01/06/2028
254687-FX-9	WALT DISNEY CO			1	1.F FE	605,268	88.4094	530,456	600,000	603,177		(481)			2.650	2.555	JJ	7,420	15,900	05/11/2020	01/13/2031
25731V-AA-2	DOMINION ENERGY SOUTH CAROLINA INC			1,2	1.F FE	608,922	83.9859	503,915	600,000	606,317		(872)			2.300	2.130	JD	1,150	13,800	12/06/2021	12/01/2031
257375-AP-0	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	640,344	90.5645	543,387	600,000	623,667		(4,830)			3.000	2.100	MN	2,300	18,000	06/10/2021	11/15/2029
26442C-BA-1	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	431,304	89.1859	356,744	400,000	417,672		(3,498)			2.450	1.499	FA	4,083	9,800	12/30/2020	02/01/2030
278062-AD-6	EATON CORP			1	1.G FE	632,324	93.2310	652,617	700,000	644,422		5,611			4.000	5.249	MN	4,589	28,000	10/12/2022	11/02/2032
278865-BM-1	ECOLAB INC			1,2	1.G FE	603,450	82.9999	497,999	600,000	602,488		(335)			2.125	2.060	FA	5,313	12,750	12/28/2021	02/01/2032
281020-AM-9	EDISON INTERNATIONAL			1,2	2.C FE	197,545	97.1585	204,033	210,000	201,246		2,439			4.125	5.565	MS	2,551	8,663	06/15/2023	03/15/2028
291011-BN-3	EMERSON ELECTRIC CO			1,2	1.F FE	847,016	85.6630	728,136	850,000	848,006		322			1.950	1.993	AO	3,499	16,575	12/15/2021	10/15/2030
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	426,300	90.2982	361,193	400,000	414,683		(2,865)			2.800	1.999	JJ	4,698	11,200	10/19/2020	01/31/2030
30040W-AZ-1	EVERSOURCE ENERGY			1,2	2.B FE	492,262	102.3164	486,003	475,000	492,130		(132)			5.950	5.451	JJ	13,032		11/19/2024	07/15/2034
30231G-BN-1	EXXON MOBIL CORP			1,2	1.D FE	511,745	89.0539	445,270	500,000	506,718		(1,123)			2.610	2.350	AO	2,755	13,050	04/24/2020	10/15/2030
31677Q-BR-9	FIFTH THIRD BANK NA			1,2	1.G FE	259,281	95.0734	261,452	275,000	261,706		2,425			2.250	4.713	FA	2,578		08/05/2024	02/01/2027
341081-GG-6	FLORIDA POWER & LIGHT CO			1,2	1.E FE	498,670	84.7135	423,568	500,000	499,036		123			2.450	2.480	FA	5,036	12,250	01/31/2022	02/03/2032
38141G-A9-5	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	612,900	101.6418	609,851	600,000	612,340		(560)			5.851	5.565	AO	6,436	17,553	05/23/2024	04/25/2035
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	763,573	97.2381	777,905	800,000	772,476		6,298			4.223	5.178	MN	5,631	27,027	06/13/2024	05/01/2029
404119-BS-7	HCA INC			1,2	2.C FE	339,905	100.5379	341,829	340,000	339,969		45			5.875	5.883	FA	7,546	19,975	11/21/2023	02/15/2026
404280-DQ-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	400,234	101.6808	396,555	390,000	394,554		(5,158)			7.336	5.883	MN	4,609	28,610	11/21/2023	11/03/2026
404280-EE-5	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	251,015	100.5545	251,386	250,000	250,991		(24)			5.719	5.663	MS	4,647	7,149	05/23/2024	03/04/2035
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	373,307	91.1428	387,357	425,000	385,564		7,378			2.800	5.073	FA	4,363	11,900	04/20/2023	08/19/2029
422806-AA-7	HEICO CORP			1,2	2.B FE	39,944	100.9847	40,394	40,000	39,959		10			5.250	5.282	FA	875	2,123	07/19/2023	08/01/2028
438506-AS-6	HONEYWELL INTERNATIONAL INC				1.F FE	1,260,000	105.7142	1,057,142	1,000,000	1,107,570		(28,955)			6.625	3.303	JD	2,944	66,250	04/24/2019	06/15/2028
444859-BQ-4	HUMANA INC			1,2	2.B FE	393,863	92.8440	417,798	450,000	416,300		14,904			1.350	5.179	FA	2,498	6,075	06/20/2023	02/03/2027
446150-BC-7	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	115,000	103.1793	118,656	115,000	115,000					6.208	6.211	FA	2,578	7,139	08/14/2023	08/21/2029
44644M-AF-8	HUNTINGTON NATIONAL BANK			2,5	1.G FE	244,130	99.0682	257,577	260,000	248,797		4,236			4.552	6.134	MN	1,447	11,835	11/21/2023	05/17/2028
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1,2	1.G FE	258,650	101.5248	253,812	250,000	258,072		(578)			5.650	4.896	JJ	6,709		08/05/2024	01/10/2030
458140-BR-0	INTEL CORP			1,2	2.B FE	576,000	93.4521	560,713	600,000	581,985		2,993			3.900	4.552	MS	6,240	23,400	12/19/2022	03/25/2030
459200-KA-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	672,732	94.7597	568,558	600,000	642,416		(9,253)			3.500	1.810	MN	2,683	21,000	08/24/2021	05/15/2029
465685-AP-0	ITC HOLDINGS CORP			1,2	2.B FE	398,557	96.2232	408,949	425,000	407,141		5,664			3.350	4.939	MN	1,819	14,238	06/15/2023	11/15/2027
46647P-AV-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	456,226	96.9097	465,167	480,000	463,441		4,666			4.203	5.160	JJ	8,854	20,174	06/13/2023	07/23/2029
46647P-BU-9	JPMORGAN CHASE & CO			1,2,5	1.F FE	175,361	82.5733	185,790	225,000	181,997		6,021			1.764	5.172	MN	463	3,969	11/21/2023	11/19/2031
46647P-DU-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	327,428	100.8334	327,709	325,000	327,148		(280)			5.299	5.094	JJ	7,511	8,611	06/13/2024	07/24/2029
46647P-EC-6	JPMORGAN CHASE & CO			1,2,5	1.F FE	123,655	99.3907	124,238	125,000	123,728		73			5.336	5.471	JJ	2,927	3,335	05/23/2024	01/23/2035
46849L-VA-6	JACKSON NATIONAL LIFE GLOBAL FUNDING				1.G FE	244,718	101.0252	247,512	245,000	244,762		44			5.550	5.592	JJ	6,761		06/25/2024	07/02/2027
48241F-AB-0	KBC GROEP NV		C	2	1.G FE	197,530	101.4642	202,928	200,000	198,007		429			5.796	6.076	JJ	5,216	11,592	11/27/2023	01/19/2029
482480-AL-4	KLA CORP			1,2	1.G FE	454,415	97.7695	439,963	450,000	453,641		(410)			4.650	4.519	JJ	9,649	20,925	12/05/2022	07/15/2032
494368-BZ-5	KIMBERLY-CLARK CORP			1,2	1.F FE	1,010,000	94.1506	941,506	1,000,000	1,004,566		(1,034)			3.200	3.080	AO	5,867	32,000	04/30/2019	04/25/2029
53944Y-AR-4	LLOYDS BANKING GROUP PLC		C	2	2.A FE	395,166	99.5207	408,035	410,000	402,055		6,246			3.511	5.174	MS	4,119	14,395	11/21/2023	03/18/2026
53944Y-AT-0	LLOYDS BANKING GROUP PLC		C	2	2.A FE	248,763	99.7450	249,363	250,000	249,249		486			4.716	4.909	FA	4,585	5,895	08/05/2024	08/11/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
55261F-AR-5	M&T BANK CORP.			1,2,5	2.A FE	462,180	95.4424	477,212	500,000	464,225		2,045			5.053	6.101	JJ	10,808	12,633	05/23/2024	01/27/2034
55279H-AV-2	MANUFACTURERS AND TRADERS TRUST CO.			1,2	1.G FE	393,104	99.4966	407,936	410,000	401,406		7,527			4.650	6.714	JJ	8,156	19,065	11/21/2023	01/27/2026
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	198,670	99.7931	199,586	200,000	199,176		506			4.050	4.703	FA	2,835	4,050	08/05/2024	08/25/2025
61747Y-FA-8	MORGAN STANLEY			1,2,5	1.E FE	299,841	100.1784	300,535	300,000	299,879		38			5.123	5.138	FA	6,404	7,685	06/13/2024	02/01/2029
61747Y-FD-2	MORGAN STANLEY			1,2,5	1.E FE	990,630	100.2940	1,002,940	1,000,000	993,417		1,781			5.164	5.354	AO	10,185	51,640	06/13/2023	04/20/2029
61747Y-FR-1	MORGAN STANLEY			1,2,5	1.E FE	127,648	101.8501	127,313	125,000	127,533		(114)			5.831	5.549	AO	1,458	3,644	05/23/2024	04/19/2035
62952E-AD-9	NYU LANGONE HOSPITALS			1	1.E FE	336,053	89.5722	335,896	375,000	338,234		2,038			4.168	5.247	JJ	7,815	15,630	12/05/2023	07/01/2037
63253Q-AE-4	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR.				1.D FE	393,988	100.4619	401,848	400,000	395,329		1,206			4.900	5.275	JD	980	19,600	11/21/2023	06/13/2028
637417-AS-5	NNN REIT INC.			1,2	2.A FE	441,338	101.8813	453,372	445,000	441,547		209			5.600	5.714	AO	5,261	12,460	05/30/2024	10/15/2033
63861V-AJ-6	NATIONWIDE BUILDING SOCIETY		C	2,5	2.A FE	403,968	102.4851	409,940	400,000	402,554		(1,289)			6.557	6.175	AO	5,318	26,228	11/21/2023	10/18/2027
641062-AF-1	NESTLE HOLDINGS INC.			1,2	1.D FE	694,722	96.0505	672,354	700,000	697,808		540			3.625	3.716	MS	6,837	25,375	09/24/2018	09/24/2028
65473P-AH-8	NISOURCE INC.			1,2	2.B FE	391,925	91.5543	407,417	445,000	403,556		7,679			2.950	5.227	MS	4,376	13,128	06/15/2023	09/01/2029
65473P-AN-5	NISOURCE INC.			1,2	2.B FE	75,210	100.9175	75,688	75,000	75,152		(42)			5.250	5.181	MS	995	3,938	05/30/2023	03/30/2028
665859-AU-8	NORTHERN TRUST CORP.			2	1.E FE	998,530	93.5483	935,483	1,000,000	999,319		145			3.150	3.167	MN	5,075	31,500	05/06/2019	05/03/2029
67066G-AN-4	NVIDIA CORP.			1,2	1.D FE	584,226	84.9595	509,757	600,000	588,809		1,591			2.000	2.313	JD	533	12,000	01/21/2022	06/15/2031
68389X-CT-0	ORACLE CORP.			1,2	2.B FE	498,540	94.6098	473,049	500,000	498,571		31			4.700	4.737	MS	6,136		09/25/2024	09/27/2034
693475-AT-2	PNC FINANCIAL SERVICES GROUP INC.			2	1.G FE	500,780	96.1869	480,935	500,000	500,221		(88)			3.150	3.131	MN	1,838	15,750	06/30/2017	05/19/2027
6944PL-2U-2	PACIFIC LIFE GLOBAL FUNDING II				1.D FE	324,678	102.0800	331,760	325,000	324,763		59			5.500	5.523	JJ	8,093	17,875	07/11/2023	07/18/2028
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC.			1,2	1.G FE	993,379	98.7885	963,188	975,000	992,755		(623)			5.250	4.994	FA	19,622	25,594	08/05/2024	02/13/2034
74153W-CS-6	PRICOA GLOBAL FUNDING I				1.D FE	299,844	100.7997	302,399	300,000	299,889		29			5.100	5.112	MN	1,318	15,300	05/22/2023	05/30/2028
74368C-BQ-6	PROTECTIVE LIFE GLOBAL FUNDING				1.E FE	386,074	100.4520	386,740	385,000	385,450		(421)			5.366	5.246	JJ	10,043	20,659	06/20/2023	01/06/2026
743820-AC-6	PROVIDENCE ST JOSEPH HEALTH			1,2	1.F FE	285,000	99.6226	283,924	285,000	285,000					5.403	5.404	AO	3,850	15,399	04/26/2023	10/01/2033
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO.			1,2	1.F FE	444,677	88.8125	457,384	515,000	449,081		4,404			3.100	5.258	MS	4,701	7,983	05/30/2024	03/15/2032
756109-CG-7	REALTY INCOME CORP.			1,2	1.G FE	438,333	98.0231	446,005	455,000	439,161		828			5.125	5.618	FA	8,809	13,538	05/30/2024	02/15/2034
771196-BP-6	ROCHE HOLDINGS INC.			1,2	1.C FE	595,552	96.3029	577,817	600,000	598,164		455			3.625	3.714	MS	6,283	21,750	09/19/2018	09/17/2028
78016H-ZQ-6	ROYAL BANK OF CANADA			1	1.E FE	344,405	98.1723	353,420	360,000	345,853		1,312			5.000	5.597	MN	2,950	18,000	11/21/2023	05/02/2033
806854-AJ-4	SCHLUMBERGER INVESTMENT SA.		C	1,2	1.F FE	622,986	89.1028	534,617	600,000	613,119		(2,338)			2.650	2.206	JD	221	15,900	08/21/2020	06/26/2030
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO.			1,2	1.G FE	299,370	98.7215	296,165	300,000	299,382		12			5.200	5.228	JD	1,300	7,800	11/19/2024	06/01/2034
842587-DQ-7	SOUTHERN CO.			1,2	2.A FE	189,711	100.0649	190,123	190,000	189,803		51			4.850	4.883	JD	410	9,215	05/15/2023	06/15/2028
863667-AQ-4	STRYKER CORP.			1,2	2.A FE	581,340	96.4558	578,735	600,000	592,903		2,056			3.650	4.050	MS	6,935	21,900	10/12/2018	03/07/2028
87612B-BL-5	TARGA RESOURCES PARTNERS LP.			1,2	2.B FE	351,817	100.6695	352,343	350,000	350,848		(948)			6.500	6.035	JJ	10,490	22,750	11/21/2023	07/15/2027
89114T-ZJ-4	TORONTO-DOMINION BANK.			1	1.F FE	357,170	82.8977	377,185	455,000	368,734		10,492			2.000	5.418	MS	2,806	9,100	11/21/2023	09/10/2031
89788M-AS-1	TRUIST FINANCIAL CORP.			1,2,5	1.G FE	1,025,840	101.2918	1,012,918	1,000,000	1,024,999		(841)			5.711	5.359	JJ	24,906		08/05/2024	01/24/2035
902613-AK-4	UBS GROUP AG.		C	2	1.G FE	1,032,888	83.0798	996,958	1,200,000	1,037,300		4,412			2.746	4.782	FA	12,815		10/07/2024	02/11/2033
911312-BR-6	UNITED PARCEL SERVICE INC.			1,2	1.F FE	1,024,720	94.9998	949,998	1,000,000	1,011,110		(2,601)			3.400	3.100	MS	10,011	34,000	05/09/2019	03/15/2029
914744-AF-4	UNIVERSITY OF NOTRE DAME DU LAC.			1,2	1.A FE	409,648	84.5068	338,027	400,000	405,130		(1,069)			1.637	1.350	FA	2,474	6,548	08/31/2020	02/15/2030
92343V-ER-1	VERIZON COMMUNICATIONS INC.			1	2.A FE	334,415	97.9557	342,845	350,000	338,443		2,748			4.329	5.320	MS	4,209	15,152	07/07/2023	09/21/2028
95000U-2G-7	WELLS FARGO & CO.			1,2,5	1.E FE	461,878	89.6838	484,293	540,000	474,541		11,493			2.879	5.410	AO	2,634	15,547	11/21/2023	10/30/2030
95000U-3E-1	WELLS FARGO & CO.			1,2,5	1.E FE	549,173	101.4965	553,156	545,000	548,682		(491)			5.574	5.364	JJ	13,164	22,017	06/13/2024	07/25/2029
95000U-3F-8	WELLS FARGO & CO.			1,2,5	1.E FE	106,279	99.7392	109,713	110,000	106,613		299			5.557	5.991	JJ	2,649	6,113	11/21/2023	07/25/2034
95000U-3K-7	WELLS FARGO & CO.			1,2,5	1.E FE	123,939	99.5358	124,420	125,000	123,999		60			5.499	5.606	JJ	3,017	3,437	05/23/2024	01/23/2035
95040Q-AP-9	WELLTOWER OP LLC.			1,2	2.A FE	442,598	85.1291	451,184	530,000	448,081		5,484			2.750		JJ	6,721	7,288	05/31/2024	01/15/2032
1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						61,555,724	XXX	59,738,094	62,965,000	61,669,140	0	240,294	0	0	XXX	XXX	XXX	684,063	1,846,001	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
19688R-AA-7	COLT 2023-3 A1 - RMBS			4	1.A FE	511,559	102.5989	518,374	505,243	509,722		(1,574)			7.180	6.739	MON	3,023	36,276	11/29/2023	09/25/2068
46657C-AD-4	JPMMT 238 A4 - RMBS			4	1.A FE	216,305	99.4688	218,776	219,944	216,354		33			6.000	6.091	MON	1,100	13,197	09/21/2023	02/25/2054
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS			4	1.A FE	321,271	95.9700	333,790	347,806	321,940		607			4.000	4.372	MON	1,159	13,697	09/08/2023	05/25/2067

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64831T-AA-5	NRZT 2021-NQM3 A1 - CMO/RMBS			4	1.A FE	248,109	85.6953	266,605	311,108	253,477		(14,584)			1.156	6.645	MON	300	3,597	09/06/2023	11/27/2056
67119E-AA-4	OBX 24NQ11 A1 - RMBS			4	1.A FE	528,456	100.1048	529,016	528,462	528,461		5			5.875	5.850	MON	2,587	12,935	07/23/2024	06/25/2064
67449C-AA-9	OBX 23NQ10 A1 - RMBS			4	1.A FE	510,723	100.8370	515,001	510,726	511,250		(15)			6.465	6.428	MON	2,752	33,018	11/30/2023	10/25/2063
75410P-AA-8	RATE 24J1 A1 - RMBS			4	1.A FE	311,520	99.0938	311,618	314,468	311,556		36			6.000	6.223	MON	1,572	9,434	06/28/2024	07/27/2054
81748E-AB-2	SEMT 2024-7 A2 - RMBS			4	1.A FE	731,694	99.7813	734,339	735,949	731,712		18			6.000	6.013	MON	3,680	18,399	07/16/2024	08/25/2054
92539D-AA-6	VERUS 232 A1 - CMO/RMBS			4	1.A FE	307,263	101.3028	313,915	309,878	308,616		1,071			6.193	6.687	MON	1,599	19,191	09/21/2023	03/26/2068
1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,686,899	XXX	3,741,433	3,783,585	3,693,088	0	(14,404)	0	0	XXX	XXX	XXX	17,772	159,744	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05493Q-AA-3	BBCMS 2023-5C23 A2 - CMBS			4	1.A FE	403,990	101.7837	407,135	400,000	402,900		(1,030)			6.198	5.949	MON	2,066	24,792	11/16/2023	12/15/2056
05493Q-AB-1	BBCMS 2023-5C23 A3 - CMBS			4	1.A FE	287,633	105.2668	289,484	275,000	285,025		(2,450)			6.675	5.605	MON	1,530	18,356	12/01/2023	12/15/2056
06035R-AS-5	BANK 2018-BNK14 A4 - CMBS			4	1.A FE	467,031	97.1963	485,982	500,000	473,745		6,177			4.231	5.871	MON	1,763	21,155	11/27/2023	09/17/2060
06211F-AV-0	BANK5 2023-5YR4 A3 - CMBS			4	1.A FE	222,888	104.7569	226,698	216,403	221,513		(1,334)			6.500	5.783	MON	1,172	16,012	11/30/2023	12/15/2056
08161B-AY-9	BMARK 2018-B3 A5 - CMBS			4	1.A FE	418,992	96.7418	435,338	450,000	426,152		6,707			4.025	5.941	MON	1,509	18,113	12/04/2023	04/12/2051
08161N-AF-4	BMARK 2020-B16 A5 - CMBS			4	1.A FE	467,801	88.8953	488,924	550,000	480,394		11,651			2.732	5.687	MON	1,252	15,026	11/29/2023	02/18/2053
08162V-AE-8	BMARK 2019-B10 A4 - CMBS			4	1.A FE	683,672	94.6366	709,775	750,000	695,504		11,084			3.717	5.709	MON	2,323	27,878	12/04/2023	03/17/2062
08163T-AB-8	BMARK 2023-V2 A2 - CMBS			4	1.A FE	490,156	100.0198	500,099	500,000	492,251		1,924			5.358	5.904	MON	2,232	26,788	11/27/2023	05/17/2055
12515B-AD-0	CD 2019-CD8 A3 - CMBS			4	1.A FE	714,141	89.0929	735,017	825,000	734,642		19,230			2.657	5.747	MON	1,827	21,920	12/05/2023	08/17/2057
36252S-AV-9	GSMS 2019-GC38 A4 - CMBS			4	1.A FE	369,281	95.4991	381,996	400,000	374,990		5,348			3.968	5.765	MON	1,323	15,872	12/04/2023	02/12/2052
74331G-AA-7	PROG 23SFR2 A - CMBS			4	1.A FE	94,022	97.5775	97,578	100,000	94,297		220			4.500	5.004	MON	375	4,500	09/19/2023	10/15/2040
74332V-AA-3	PROG 2022-SFR2 A - CMBS			4	1.A FE	426,605	95.4236	446,194	467,592	437,935		10,702			2.950	5.821	MON	460	13,806	11/29/2023	03/18/2039
1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						5,046,212	XXX	5,204,219	5,433,996	5,119,350	0	68,229	0	0	XXX	XXX	XXX	17,832	224,217	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
03331A-AJ-0	ANCHC 18 C - CDO			4,5	1.F FE	725,000	100.2147	726,556	725,000	725,000					7.168	7.230	JAJO	11,259	57,675	02/23/2021	04/15/2034
03768U-AB-5	APID XXXV B - CDO			4,5	1.C FE	725,000	100.0751	725,545	725,000	725,000					6.279	7.046	JAJO	9,105	51,717	02/16/2021	04/20/2034
04016D-AW-5	ARES 41RR CR - CDO			4,5	1.F FE	725,000	100.0857	725,621	725,000	725,000					6.718	7.433	JAJO	10,552	54,367	02/17/2021	04/17/2034
04033H-AC-9	ARIFL 24B A3 - ABS			4	1.A FE	99,988	100.6606	100,661	100,000	99,989		1			5.260	5.262	MON	234	2,674	06/04/2024	04/15/2033
06428A-AC-2	BAAT 231 A3 - ABS			4	1.A FE	224,991	100.9456	227,128	225,000	224,996		50			5.530	5.596	MON	553	12,442	07/25/2023	02/15/2028
06763V-AA-3	BABSN 2024-I A - CDO	C		4,5	1.A FE	755,250	100.4386	753,290	750,000	753,959		(1,291)			6.247	6.193	JAJO	9,371	35,095	07/11/2024	01/21/2037
07132J-BG-8	BATLN US BR2 - CDO			4,5	1.F FE	725,000	100.1382	726,002	725,000	725,000					6.946	7.015	JAJO	9,653	56,332	02/17/2021	01/24/2035
096919-AB-1	BMWOT 2024-A A2A - ABS			4	1.A FE	504,501	100.7598	508,344	504,511	504,507		7			5.420	5.483	MON	456	14,736	06/04/2024	02/25/2027
12511G-AE-1	CBAM 2021-14 C - CDO			4,5	1.F FE	725,000	100.1014	725,735	725,000	725,000					6.929	6.996	JAJO	10,047	56,521	02/26/2021	04/20/2034
12550T-BE-4	CIFC 2015-IV BR2 - CDO			4,5	1.F FE	725,000	100.0743	725,539	725,000	725,000					6.779	6.857	JAJO	9,830	55,413	02/23/2021	04/20/2034
14044E-AD-0	COPAR 2023-2 A3 - ABS			4	1.A FE	661,400	101.8076	661,749	650,000	657,003		(4,144)			5.820	5.166	MON	1,681	37,830	12/06/2023	06/15/2028
142921-AD-7	CARMX 2032-2 A3 - ABS			4	1.A FE	522,621	100.5418	527,844	525,000	524,001		913			5.050	5.295	MON	1,178	26,512	06/14/2023	01/18/2028
14316K-AC-9	CGMS 2021-2 A2 - CDO			4,5	1.A FE	725,000	100.0023	725,017	725,000	725,000					6.079	6.129	JAJO	8,815	50,239	02/26/2021	04/20/2034
14317D-AE-0	CARMX 2021-3 B - ABS			4	1.A FE	646,816	97.0730	679,511	700,000	669,336		21,156			1.000	4.318	MON	311	7,000	12/07/2023	03/15/2027
17331K-AE-9	CITZN 2023-1 A4 - ABS			4	1.A FE	639,961	101.8741	646,901	635,000	638,448		(1,396)			5.780	5.587	MON	1,631	36,703	11/28/2023	10/15/2030
23292H-AC-5	DLLAA 231 A3 - ABS			4	1.A FE	129,992	101.5178	131,973	130,000	129,996		3			5.640	5.709	MON	224	7,332	07/25/2023	02/22/2028
232989-AB-9	DLLMT 231 A2 - ABS			4	1.A FE	64,509	100.1365	64,822	64,733	64,650		89			5.780	5.930	MON	114	3,742	05/17/2023	11/20/2025
24703G-AB-0	DEFT 2023-2 A2 - ABS			4	1.A FE	17,714	100.1078	17,734	17,715	17,715		0			5.840	5.842	MON	26	1,035	06/12/2023	01/22/2029
29375N-AB-1	EFF 232 A2 - ABS			4	1.A FE	176,185	100.8555	177,723	176,216	176,169		7			5.560	5.566	MON	299	9,798	05/23/2023	04/22/2030
34535C-AA-4	FORDR 2023-REV2 A - ABS			4	1.A FE	364,880	101.7713	371,465	365,000	364,910		21			5.280	5.346	MON	857	19,272	08/01/2023	02/15/2036
36265Q-AD-8	GMCAR 2022-4 A3 - ABS			4	1.A FE	562,339	100.0863	562,363	561,878	562,028		(169)			4.820	4.825	MON	1,128	27,083	04/20/2023	08/16/2027
38014Q-AC-7	GMCAR 2021-3 A3 - ABS			4	1.A FE	46,821	99.5354	48,556	48,782	48,446		1,112			0.480	6.446	MON	10	234	05/05/2023	06/16/2026
38014Q-AD-5	GMCAR 2021-3 A4 - ABS			4	1.A FE	769,563	97.9789	783,831	800,000	780,818		11,256			0.730	4.385	MON	243	2,433	08/05/2024	08/16/2027
39154T-CB-2	GALC 231 A2 - ABS			4	1.A FE	56,334	100.1982	56,451	56,339	56,337		2			5.350	5.354	MON	134	3,014	05/17/2023	02/17/2026
437927-AB-2	HAROT 2023-2 A2 - ABS			4	1.A FE	68,104	100.1263	68,194	68,108	68,107		2			5.410	5.476	MON	164	3,685	05/23/2023	04/15/2026
43815J-AD-5	HAROT 2023-1 A4 - ABS			4	1.A FE	647,359	100.2977	651,935	650,000	648,256		837			4.970	5.171	MON	897	32,305	12/04/2023	06/21/2029
44934Q-AE-1	HART 2024-B A4 - ABS			4	1.A FE	757,852	100.1511	751,133	750,000	757,401		(451)			4.740	4.476	MON	1,580	8,888	10/07/2024	09/16/2030
44935F-AE-4	HART 2021-C A4 - ABS			4	1.A FE	770,438	98.0266	784,213	800,000	782,234		11,796			1.030	4.870	MON	366	3,433	08/05/2024	12/15/2027
48662L-AC-5	RAD 10 B - CDO			4,5	1.C FE	725,000	100.0763	725,553	725,000	725,000					6.288	6.337	JAJO	8,864	51,566	02/05/2021	04/24/2034
55821C-AE-4	ATRM 40R CR2 - CDO			4,5	1.F FE	725,000	100.2205	726,599	725,000	725,000					7.545	6.720	FMAN	5,015	55,736	02/12/2021	05/28/2030
58768R-AD-2	MBALT 2023-A A4 - ABS			4	1.A FE	345,516	99.9916	349,971	350,000	348,151		1,719			4.710	5.303	MON	733	16,485	06/14/2023	02/15/2029
58772W-AC-7	MBART 2021-1 A3 - ABS			4	1.A FE	53,807	99.3146	55,527	55,911	55,393		1,132			0.460	5.722	MON	11	257	05/05/2023	06/15/2026
58772W-AD-5	MBART 2021-1 A4 - ABS			4	1.A FE	765,281	97.2555	778,044	800,000	776,254		10,973			0.730	4.320	MON	260	2,433	08/05/2024	12/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
65473F-AD-9	NALT 2023-B A3 - ABS			4	1.A FE	139,416	100.3403	139,901	139,427	139,425		6			5.690	5.762	MON	353	7,933	06/21/2023	07/15/2026
67590Q-BL-0	OCT21 XXI ABR - CDO			4,5	1.A FE	725,000	100.2264	726,642	725,000	725,000					5.978	6.036	FMAN	5,779	49,694	02/18/2021	02/14/2031
693342-AD-9	PCG 2022-A A4 - ABS			4	1.A FE	469,324	87.2936	458,291	525,000	470,186		862			4.451	5.204	JD	1,947	23,368	03/20/2024	12/01/2049
693342-AJ-6	PCG 2022-B A4 - ABS			4	1.A FE	491,825	95.9519	479,759	500,000	492,039		214			5.212	5.343	JD	2,172	26,060	03/19/2024	12/01/2049
69690A-AS-6	PLMRS 223R A1R - CDO		C	4,5	1.A FE	825,000	100.2508	827,069	825,000	825,000					5.967	5.936	JAJO	9,996	8,087	08/08/2024	07/20/2037
75884E-AD-4	REG18 XVIII C - CDO			4,5	1.F FE	725,000	100.0713	725,517	725,000	725,000					6.668	6.721	JAJO	10,474	54,000	02/18/2021	01/17/2034
76761R-AY-5	RSRVA 1RR ARR - CDO			4,5	1.A FE	725,000	100.0852	725,618	725,000	725,000					5.954	5.985	JAJO	8,993	48,990	03/01/2021	01/18/2034
78414S-AE-4	SBALT 24A A3 - ABS			4	1.A FE	754,775	100.5567	754,175	750,000	752,897		(1,879)			5.390	4.793	MON	1,235	16,844	08/05/2024	11/20/2026
78437V-AE-0	SBALT 24B A3 - ABS			4	1.A FE	853,188	101.0504	858,928	850,000	852,141		(1,046)			5.560	5.385	MON	1,444	27,306	06/06/2024	11/22/2027
87169B-AL-3	SYMP 30R A1R - CDO		C	4,5	1.A FE	1,510,875	100.4109	1,506,164	1,500,000	1,506,919		(3,956)			6.157	6.017	JAJO	18,472	45,593	07/12/2024	10/20/2037
87246M-AS-1	TICP VI AR2 - CDO			4,5	1.A FE	725,000	100.0952	725,690	725,000	725,000					6.038	6.085	JAJO	9,484	49,369	02/08/2021	01/17/2034
891941-AB-2	TAOT 2023-B A2A - ABS			4	1.A FE	20,969	100.0642	20,983	20,970	20,969		0			5.280	5.339	MON	49	1,107	05/16/2023	05/15/2026
89231W-AA-1	TALNT 2023-1 A - ABS			4	1.A FE	234,939	100.3948	235,928	235,000	234,955		11			4.930	4.987	MON	193	11,586	07/18/2023	06/25/2036
89237J-AA-4	TALNT 2020-1 A - ABS			4	1.A FE	777,219	98.6862	789,490	800,000	781,880		4,661			1.350	2.879	MON	180	4,500	08/05/2024	05/25/2033
89237Q-AE-0	TAOT 2024-C A4 - ABS			4	1.A FE	507,227	100.4020	502,010	500,000	506,838		(389)			4.830	4.472	MON	1,073	6,038	10/07/2024	11/15/2029
89239B-AC-5	TAOT 2021-C A3 - ABS			4	1.A FE	35,151	99.6625	36,486	36,609	36,420		853			0.430	7.175	MON	7	157	06/14/2023	01/15/2026
89239H-AE-8	TAOT 2022-D A4 - ABS			4	1.A FE	507,832	101.0348	505,174	500,000	504,743		(2,076)			5.430	5.007	MON	1,207	27,150	06/28/2023	04/17/2028
92867W-AB-4	VALET 2023-1 A2A - ABS			4	1.A FE	42,832	100.2104	42,924	42,834	42,833		1			5.500	5.567	MON	72	2,356	06/06/2023	12/21/2026
94950C-AE-6	WELF 2021-1 B - CDO			4,5	1.C FE	725,000	100.1054	725,764	725,000	725,000					6.429	6.488	JAJO	9,322	52,826	02/19/2021	04/20/2034
96328G-AS-6	WFLF 231 A - ABS			4	1.A FE	297,955	100.6209	299,819	297,969	297,969		13			5.800	5.800	MON	624	17,282	06/08/2023	04/19/2038
96328G-BZ-9	WFLF 243 A1 - ABS			4	1.A FE	234,986	99.8827	234,724	235,000	234,987		1			4.800	4.801	MON	407	1,316	10/29/2024	09/19/2039
981944-AB-7	WOLS 2023-A A2A - ABS			4	1.A FE	232	100.0190	232	232	232		0			5.470	5.470	MON	1	24	05/16/2023	11/17/2025
1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						27,505,965	XXX	27,612,817	27,692,233	27,559,534	0	50,903	0	0	XXX	XXX	XXX	189,085	1,285,569	XXX	XXX
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						97,794,801	XXX	96,296,562	99,874,814	98,041,111	0	345,022	0	0	XXX	XXX	XXX	908,752	3,515,531	XXX	XXX
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						116,018,787	XXX	111,852,560	117,469,699	116,780,185	104,371	137,620	0	0	XXX	XXX	XXX	1,248,465	3,141,028	XXX	XXX
2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						27,308,799	XXX	27,284,139	29,704,742	27,370,333	0	29,854	0	0	XXX	XXX	XXX	100,056	802,706	XXX	XXX
2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities						10,055,784	XXX	9,970,281	10,559,721	10,163,661	0	87,130	0	0	XXX	XXX	XXX	29,566	364,206	XXX	XXX
2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						29,169,908	XXX	29,193,610	29,266,306	29,219,164	0	48,222	0	0	XXX	XXX	XXX	200,655	1,334,737	XXX	XXX
2509999999 Total Bonds						182,553,278	XXX	178,300,590	187,000,467	183,533,343	104,371	302,825	0	0	XXX	XXX	XXX	1,578,741	5,642,677	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																				
1A	1A	$ 88,865,482	1B	$ 7,083,614	1C	$ 12,464,752	1D	$ 10,055,663	1E	$ 11,673,825	1F	$ 19,701,304	1G	$ 14,912,659							
1B	2A	$ 10,693,248	2B	$ 6,594,139	2C	$ 1,488,658															
1C	3A	$ 0	3B	$ 0	3C	$ 0															
1D	4A	$ 0	4B	$ 0	4C	$ 0															
1E	5A	$ 0	5B	$ 0	5C	$ 0															
1F	6	$ 0																			

SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change In B./A.C.V. (15+16-17)	Total Foreign Exchange Change In B./A.C.V.	NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol	Date Acquired
4509999999 Total Preferred Stocks							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX

NONE

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

1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																	
002824-10-0	ABBOTT LABORATORIES ORD			13,594.000	1,537,617	113.110	1,537,617	240,743		29,907		41,326		41,326		03/23/2004	XXX
00287Y-10-9	ABBVIE ORD			5,931.000	1,053,939	177.700	1,053,939	112,525		36,772		134,812		134,812		01/01/2013	XXX
00724F-10-1	ADOBE ORD			726.000	322,838	444.680	322,838	345,128				(22,290)		(22,290)		05/14/2024	XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			1,875.000	543,825	290.040	543,825	146,487		13,238		30,450		30,450		04/19/2013	XXX
02079K-10-7	ALPHABET CL C ORD			9,852.000	1,876,215	190.440	1,876,215	1,431,421		5,911		444,794		444,794		04/05/2024	XXX
02079K-30-5	ALPHABET CL A ORD			12,068.000	2,284,472	189.300	2,284,472	1,088,687		7,241		562,599		562,599		04/05/2024	XXX
023135-10-6	AMAZON COM ORD			2,860.000	627,455	219.390	627,455	219,327				192,907		192,907		10/30/2018	XXX
025537-10-1	AMERICAN ELECTRIC POWER ORD			7,105.000	655,294	92.230	655,294	253,622		25,365		78,226		78,226		05/07/2012	XXX
037833-10-0	APPLE ORD			30,597.000	7,662,101	250.420	7,662,101	2,599,523		24,827		1,533,027		1,533,027		09/04/2024	XXX
038222-10-5	APPLIED MATERIAL ORD			6,422.000	1,044,410	162.630	1,044,410	65,055		9,761		3,596		3,596		10/19/2004	XXX
040413-20-5	ARISTA NETWORKS ORD			904.000	99,919	110.530	99,919	70,565				29,355		29,355		07/30/2024	XXX
053015-10-3	AUTOMATIC DATA PROCESSING ORD			9,566.000	2,800,255	292.730	2,800,255	224,869	14,732	53,570		571,664		571,664		03/16/2007	XXX
071813-10-9	BAXTER INTERNATIONAL ORD			6,987.000	203,741	29.160	203,741	92,602	1,188	8,105		(66,377)		(66,377)		05/29/2003	XXX
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			4,254.000	1,928,253	453.280	1,928,253	120,378				411,021		411,021		01/12/1999	XXX
09290D-10-1	BLACKROCK ORD			690.000	707,326	1,025.110	707,326	123,358		3,519		583,968		583,968		12/29/2011	XXX
101137-10-7	BOSTON SCIENTIFIC ORD			1,500.000	133,980	89.320	133,980	107,666				26,314		26,314		05/14/2024	XXX
11135F-10-1	BROADCOM ORD			2,673.000	619,708	231.840	619,708	349,523		5,116		270,185		270,185		05/14/2024	XXX
127387-10-8	CADENCE DESIGN SYSTEMS ORD			468.000	140,615	300.460	140,615	118,850				21,766		21,766		09/04/2024	XXX
14448C-10-4	CARRIER GLOBAL ORD			7,000.000	477,820	68.260	477,820	48,412	1,575	5,320		75,670		75,670		05/11/2004	XXX
166764-10-0	CHEVRON ORD			2,683.000	388,606	144.840	388,606	12,643		17,493		(11,591)		(11,591)		10/12/2001	XXX
169656-10-5	CHIPOTLE MEXICAN GRILL ORD			3,170.000	191,151	60.300	191,151	168,200				22,951		22,951		11/08/2024	XXX
172062-10-1	CINCINNATI FINANCIAL ORD			7,000.000	1,005,900	143.700	1,005,900	203,490	5,670	22,260		281,680		281,680		05/17/2005	XXX
17275R-10-2	CISCO SYSTEMS ORD			16,251.000	962,059	59.200	962,059	105,488		25,839		141,059		141,059		01/24/2014	XXX
189054-10-9	CLOROX ORD			5.000	812	162.410	812	212		24		99		99		08/14/2003	XXX
191216-10-0	COCA-COLA ORD			21,012.000	1,308,207	62.260	1,308,207	430,602		40,763		69,970		69,970		01/26/2006	XXX
194162-10-3	COLGATE PALMOLIVE ORD			10,666.000	969,646	90.910	969,646	267,023		21,119		119,459		119,459		02/20/2003	XXX
199908-10-4	COMFORT SYSTEMS USA ORD			17.000	7,209	424.060	7,209	5,195		11		2,014		2,014		07/30/2024	XXX
217204-10-6	COPART ORD			2,709.000	155,470	57.390	155,470	125,724				22,729		22,729		11/08/2023	XXX
22052L-10-4	CORTEVA ORD			5,128.000	292,091	56.960	292,091	12,914		3,384		46,357		46,357		01/01/1980	XXX
22160K-10-5	COSTCO WHOLESALE ORD			465.000	426,066	916.270	426,066	332,789		1,618		93,277		93,277		04/05/2024	XXX
244199-10-5	DEERE ORD			1,410.000	597,417	423.700	597,417	110,009	2,284	8,291		33,600		33,600		12/22/2011	XXX
260557-10-3	DOW ORD			5,128.000	205,787	40.130	205,787	21,366		14,358		(75,433)		(75,433)		01/01/1980	XXX
26441C-20-4	DUKE ENERGY ORD			4,146.000	446,690	107.740	446,690	142,917		17,164		44,362		44,362		04/04/2006	XXX
26614N-10-2	DUPONT DE NEMOURS ORD			5,128.000	391,010	76.250	391,010	30,927		7,795		(3,487)		(3,487)		01/01/1980	XXX
26622P-10-7	DOXIMITY CL A ORD			21.000	1,121	53.390	1,121	588				533		533		07/30/2024	XXX
28176E-10-8	EDWARDS LIFESCIENCES ORD			6.000	444	74.030	444	439				5		5		12/10/2024	XXX
29476L-10-7	EQUITY RESIDENTIAL REIT ORD			8,900.000	638,664	71.760	638,664	123,693		23,919		94,340		94,340		11/08/1995	XXX
30231G-10-2	EXXON MOBIL ORD			8,000.000	860,560	107.570	860,560	15,791		30,720		60,720		60,720		12/01/1999	XXX
30303M-10-2	META PLATFORMS CL A ORD			1,354.000	792,781	585.510	792,781	630,226		1,666		160,162		160,162		07/30/2024	XXX
303250-10-4	FAIR ISAAC ORD			10.000	19,909	1,990.930	19,909	16,123				3,787		3,787		07/30/2024	XXX
369550-10-8	GENERAL DYNAMICS ORD			2,600.000	685,074	263.490	685,074	84,800		14,508		9,932		9,932		01/27/2003	XXX
370334-10-4	GENERAL MILLS ORD			6,223.000	396,841	63.770	396,841	139,706		14,811		(8,526)		(8,526)		11/14/2003	XXX
418100-10-3	HASHICORP CL A ORD			45.000	1,539	34.210	1,539	1,478				62		62		05/14/2024	XXX
437076-10-2	HOME DEPOT ORD			887.000	345,034	388.990	345,034	357,459		1,499		(12,425)		(12,425)		12/10/2024	XXX
446150-10-4	HUNTINGTON BANCSHARES ORD			27,849.000	453,103	16.270	453,103	28,771	4,317	17,266		98,864		98,864		08/16/2016	XXX
458140-10-0	INTEL ORD			12,926.000	259,166	20.050	259,166	19,293		4,847		(390,365)		(390,365)		05/19/1992	XXX
461202-10-3	INTUIT ORD			1.000	629	628.500	629	655				(27)		(27)		12/10/2024	XXX
46120E-60-2	INTUITIVE SURGICAL ORD			154.000	80,382	521.960	80,382	71,886				8,496		8,496		12/10/2024	XXX
46625H-10-0	JPMORGAN CHASE ORD			8,933.000	2,141,329	239.710	2,141,329	313,724		41,092		621,826		621,826		07/09/2012	XXX
478160-10-4	JOHNSON & JOHNSON ORD			10,165.000	1,470,062	144.620	1,470,062	147,899		49,910		(123,200)		(123,200)		12/28/2011	XXX
532457-10-8	ELI LILLY ORD			263.000	203,036	772.000	203,036	199,243		1,026		3,793		3,793		03/13/2024	XXX
562750-10-9	MANHATTAN ASSOCIATES ORD			154.000	41,617	270.240	41,617	37,734				4,271		4,271		09/04/2024	XXX
57636Q-10-4	MASTERCARD CL A ORD			467.000	245,908	526.570	245,908	230,159		234		15,749		15,749		11/08/2024	XXX
58933Y-10-5	MERCK & CO ORD			16,400.000	1,631,472	99.480	1,631,472	23,975	13,284	50,512		(156,456)		(156,456)		09/01/1978	XXX
594918-10-4	MICROSOFT ORD			15,237.000	6,422,396	421.500	6,422,396	725,997		45,599		632,694		632,694		12/10/2024	XXX
655844-10-8	NORFOLK SOUTHERN ORD			1,086.000	254,884	234.700	254,884	91,865		5,864		(1,824)		(1,824)		01/20/2015	XXX
68902V-10-7	OTIS WORLDWIDE ORD			3,500.000	324,135	92.610	324,135	73,845		5,285		10,990		10,990		05/11/2004	XXX
713448-10-8	PEPSICO ORD			11,017.000	1,675,245	152.060	1,675,245	99,078	14,928	57,729		(195,882)		(195,882)		03/16/1999	XXX
717081-10-3	PFIZER ORD			10,500.000	278,565	26.530	278,565	7,122		17,640		(23,730)		(23,730)		11/01/1979	XXX
742718-10-9	PROCTER & GAMBLE ORD			4,843.000	811,929	167.650	811,929	206,675		19,179		102,236		102,236		01/09/2003	XXX
743315-10-3	PROGRESSIVE ORD			3,510.000	841,031	239.610	841,031	51,983		4,037		281,958		281,958		08/06/2004	XXX
75513E-10-1	RTX ORD			6,600.000	763,752	115.720	763,752	158,461		16,368		208,428		208,428		05/11/2004	XXX
78409V-10-4	S&P GLOBAL ORD			202.000	100,602	498.030	100,602	100,902		82		(300)		(300)		12/10/2024	XXX
842587-10-7	SOUTHERN ORD			14,950.000	1,230,684	82.320	1,230,684	421,639		42,757		182,390		182,390		08/21/2003	XXX
855244-10-9	STARBUCKS ORD			5,827.000	531,714	91.250	531,714	141,635		13,519		(27,737)		(27,737)		11/16/2012	XXX
871607-10-7	SYNOPSYS ORD			2.000	971	485.360	971	963				7		7		09/04/2024	XXX
871829-10-7	SYSCO ORD			5,516.000	421,753	76.460	421,753	126,537		11,142		18,368		18,368		02/08/2006	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all **COMMON STOCKS** Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book / Adjusted Carrying Value	Rate per Share Used To Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD			37.000	6,811	184.080	6,811	5,558				1,253		1,253		07/30/2024	XXX
883556-10-2	THERMO FISHER SCIENTIFIC ORD			7.000	3,642	520.230	3,642	3,770	3			(129)		(129)		12/10/2024	XXX
89531P-10-5	TREX ORD			20.000	1,381	69.030	1,381	1,555				(174)		(174)		12/10/2024	XXX
900061-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI			6,203.000	620,300	100.000	620,300	620,300		58,066				0		05/13/2020	XXX
902252-10-5	TYLER TECHNOLOGIES ORD			133.000	76,693	576.640	76,693	67,689				9,004		9,004		09/04/2024	XXX
907818-10-8	UNION PACIFIC ORD			1,961.000	447,186	228.040	447,186	164,942		10,354		(34,474)		(34,474)		11/30/2015	XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD			1,900.000	239,590	126.100	239,590	109,996		12,388		(59,147)		(59,147)		07/01/2010	XXX
91324P-10-2	UNITEDHEALTH GRP ORD			548.000	277,211	505.860	277,211	249,928		3,452		27,284		27,284		04/05/2024	XXX
922475-10-8	VEEVA SYSTEMS ORD			198.000	41,630	210.250	41,630	48,671				(7,041)		(7,041)		12/10/2024	XXX
92343V-10-4	VERIZON COMMUNICATIONS ORD			9,636.000	385,344	39.990	385,344	62,595		25,752		22,066		22,066		01/15/2015	XXX
92532F-10-0	VERTEX PHARMACEUTICALS ORD			165.000	66,446	402.700	66,446	68,451				(2,005)		(2,005)		03/13/2024	XXX
92826C-83-9	VISA CL A ORD			1,937.000	612,169	316.040	612,169	143,020		4,165		107,872		107,872		03/23/2016	XXX
92942W-10-7	WK KELLOGG ORD			1,581.000	28,442	17.990	28,442	11,915		1,012		7,668		7,668		02/07/2002	XXX
931142-10-3	WALMART ORD			28,095.000	2,538,383	90.350	2,538,383	423,715	5,830	22,827		1,061,991		1,061,991		10/19/2005	XXX
G76279-10-1	ROIVANT SCIENCES ORD		C	175.000	2,070	11.830	2,070	1,861				210		210		07/30/2024	XXX
5019999999 - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					61,341,535	XXX	61,341,535	16,362,548	63,810	1,037,999	0	8,423,576	0	8,423,576	0	XXX	XXX
Industrial and Miscellaneous (Unaffiliated) - Other																	
62989*-10-5	NAMIC INSURANCE COMPANY, INC			806.000	316,282	392.410	316,282	40,300				40,485		40,485		11/01/1994	XXX
5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other					316,282	XXX	316,282	40,300	0	0	0	40,485	0	40,485	0	XXX	XXX
5109999999 - Subtotals - Industrial and Miscellaneous (Unaffiliated)					61,657,817	XXX	61,657,817	16,402,848	63,810	1,037,999	0	8,464,062	0	8,464,062	0	XXX	XXX
Parent, Subsidiaries and Affiliates - Other																	
34986#-10-3	FORWARD AGENCIES INC			280.000	269,796	963.557	269,796	56,000				40,002		40,002		12/28/1983	XXX
95935#-10-6	WESTERN RESERVE FINANCIAL CORP			55.000	559,296	10,169.020	559,296	880,000				(93,519)		(93,519)		07/18/1997	XXX
5929999999 - Parent, Subsidiaries and Affiliates - Other					829,092	XXX	829,092	936,000	0	0	0	(53,517)	0	(53,517)	0	XXX	XXX
5979999999 - Subtotals - Parent, Subsidiaries and Affiliates					829,092	XXX	829,092	936,000	0	0	0	(53,517)	0	(53,517)	0	XXX	XXX
5989999999 Total Common Stocks					62,486,909	XXX	62,486,909	17,338,848	63,810	1,037,999	0	8,410,544	0	8,410,544	0	XXX	XXX
5999999999 Total Preferred and Common Stocks					62,486,909	XXX	62,486,909	17,338,848	63,810	1,037,999	0	8,410,544	0	8,410,544	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:																		
1A	1A	$ 0	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0					
1B	2A	$ 0	2B	$ 0	2C	$ 0													
1C	3A	$ 0	3B	$ 0	3C	$ 0													
1D	4A	$ 0	4B	$ 0	4C	$ 0													
1E	5A	$ 0	5B	$ 0	5C	$ 0													
1F	6	$ 0																	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
912828-4Z-0	UNITED STATES TREASURY		08/05/2024	CHASE SECURITIES INC.	XXX	4,083,211	4,150,000	49,309
91282C-JZ-5	UNITED STATES TREASURY		04/30/2024	Various	XXX	1,875,402	1,950,000	14,143
91282C-KQ-3	UNITED STATES TREASURY		08/05/2024	Montgomery	XXX	3,404,883	3,250,000	32,069
91282C-KZ-3	UNITED STATES TREASURY		07/31/2024	Montgomery	XXX	2,966,479	2,950,000	5,962
0109999999 - Bonds - U.S. Governments						12,329,975	12,300,000	101,484
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
419792-R3-2	HAWAII ST		12/05/2024	Merrill Lynch	XXX	1,000,000	1,000,000	
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,000,000	1,000,000	0
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
64966S-GN-0	NEW YORK CITY		08/22/2024	CHASE SECURITIES INC.	XXX	1,800,000	1,800,000	
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						1,800,000	1,800,000	0
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
20281P-KG-6	COMMONWEALTH FING AUTH PA REV		08/14/2024	Morgan Stanley	XXX	807,356	850,000	7,240
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN		08/06/2024	CHASE SECURITIES INC.	XXX	609,299	525,000	5,321
3132DQ-H3-3	FH SD2950 - RMBS		03/15/2024	Montgomery	XXX	1,282,194	1,264,998	4,006
3132DW-E6-6	FH SD8257 - RMBS		11/19/2024	Montgomery	XXX	2,090,341	2,199,997	5,225
3132DW-JG-9	FH SD8363 - RMBS		05/30/2024	Montgomery	XXX	1,478,958	1,477,688	739
3132DW-JR-5	FH SD8372 - RMBS		10/08/2024	FIRST UNION CAPITAL	XXX	1,909,867	1,899,996	2,322
3133AN-K7-8	FH QC3918 - RMBS		01/31/2024	Barclays Bank	XXX	1,015,363	1,197,406	333
3133KJ-3Y-6	FH RA3515 - RMBS		03/15/2024	Wachovia Bank	XXX	2,558,458	3,109,997	4,103
3133KM-EM-3	FH RA5540 - RMBS		05/30/2024	Morgan Stanley	XXX	1,504,410	1,927,572	1,285
3133US-KU-4	FH SI2107 - RMBS		08/05/2024	CHASE SECURITIES INC.	XXX	1,023,203	1,191,286	414
3140XD-6H-4	FN FM9871 - RMBS		02/29/2024	Barclays Bank	XXX	105,977	127,773	35
3140XM-J4-9	FN FS5682 - RMBS		06/01/2024	SALOMON BROTHERS INC.	XXX	(402)		0
3140XN-2H-6	FN FS7075 - RMBS		02/29/2024	Wachovia Bank	XXX	789,007	953,212	265
3140XN-TX-2	FN FS6865 - RMBS		05/30/2024	SALOMON BROTHERS INC.	XXX	1,478,920	1,477,535	739
3140XN-UT-9	FN FS6893 - RMBS		02/16/2024	Montgomery	XXX	671,265	849,997	992
46259O-NZ-9	IOWA STUDENT LN LIQUIDITY CORP STUDENT L		08/16/2024	RBC Dain Rauscher (US)	XXX	195,000	195,000	
86657M-BK-1	SUMTER LANDING CMNTY DEV DIST FLA RECREA		08/07/2024	RAYMOND JAMES/FI	XXX	553,642	610,000	8,978
914302-ML-5	UNIVERSITY HOUSTON TEX UNIV REVS TAX EXE		08/14/2024	CHASE SECURITIES INC.	XXX	800,000	800,000	
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						18,872,856	20,657,456	41,997
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00774M-AG-0	AERCAP IRELAND CAPITAL DAC	C	08/05/2024	Morgan Stanley	XXX	994,080	1,000,000	15,451
010392-FU-7	ALABAMA POWER CO		05/30/2024	DEUTSCHE BANK ALEX BROWN	XXX	370,203	460,000	1,408
02665W-EZ-0	AMERICAN HONDA FINANCE CORP		08/05/2024	RBC Dain Rauscher (US)	XXX	904,464	900,000	3,185
03073E-AW-5	CENCORA INC		12/03/2024	Various	XXX	295,101	295,000	
03076C-AM-8	AMERIPRISE FINANCIAL INC		08/05/2024	JEFFERIES & COMPANY, INC	XXX	537,747	525,000	6,083
04033H-AC-9	ARIFL 24B A3 - ABS		06/04/2024	CHASE SECURITIES INC.	XXX	99,988	100,000	
04316J-AM-1	ARTHUR J. GALLAGHER & CO		12/10/2024	Montgomery	XXX	449,703	450,000	
04685A-2U-4	ATHENE GLOBAL FUNDING		08/05/2024	Jane Street	XXX	1,000,293	1,050,000	1,184
053332-BK-7	AUTOZONE INC		11/19/2024	CHASE SECURITIES INC.	XXX	499,655	500,000	10,650
05581K-AG-6	BNP PARIBAS SA	C	05/30/2024	BNP PARIBAS SECURITIES BOND	XXX	533,213	520,000	14,899
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA	C	08/05/2024	SMBC NIKKO SECURITIES AMERICA, INC	XXX	191,668	200,000	863
06051G-LG-2	BANK OF AMERICA CORP		06/13/2024	CHASE SECURITIES INC.	XXX	325,936	325,000	2,301
06051G-MA-4	BANK OF AMERICA CORP		05/23/2024	Montgomery	XXX	124,324	125,000	2,373
06406R-BP-1	BANK OF NEW YORK MELLON CORP		05/30/2024	Morgan Stanley	XXX	513,848	540,000	8,471
06763V-AA-3	BABSN 2024-I A - CDO	C	07/11/2024	BNP PARIBAS SECURITIES BOND	XXX	755,250	750,000	20,553
096919-AB-1	BMWOT 2024-A A2A - ABS		06/04/2024	CHASE SECURITIES INC.	XXX	544,989	545,000	
14040H-DF-9	CAPITAL ONE FINANCIAL CORP		05/23/2024	RBC Dain Rauscher (US)	XXX	302,241	300,000	5,900
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		05/30/2024	Montgomery	XXX	440,954	455,000	3,754
172967-PF-2	CITIGROUP INC		06/13/2024	CHASE SECURITIES INC.	XXX	549,676	550,000	9,565
172967-PL-9	CITIGROUP INC		08/05/2024	RBC Dain Rauscher (US)	XXX	357,182	350,000	2,914
174610-AW-5	CITIZENS FINANCIAL GROUP INC		05/30/2024	Morgan Stanley	XXX	367,853	485,000	2,132
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK		05/30/2024	Jane Street	XXX	439,000	525,000	5,810
219207-AC-1	CORNELL UNIVERSITY		08/12/2024	GOLDMAN	XXX	817,296	800,000	6,232
30040W-AZ-1	EVERSOURCE ENERGY		11/19/2024	GOLDMAN	XXX	492,262	475,000	9,813
31677Q-BR-9	FIFTH THIRD BANK NA		08/05/2024	Barclays Bank	XXX	259,281	275,000	86
38014O-AD-5	GMCAR 2021-3 A4 - ABS		08/05/2024	TORONTO DOMINION BK	XXX	769,563	800,000	324
38141G-A9-5	GOLDMAN SACHS GROUP INC		05/23/2024	Jane Street	XXX	612,900	600,000	3,218
38141G-WZ-3	GOLDMAN SACHS GROUP INC		06/13/2024	SALOMON BROTHERS INC.	XXX	309,555	320,000	1,614

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
404280-EE-5	HSBC HOLDINGS PLC	C	05/23/2024	Merrill Lynch	XXX	251,015	250,000	3,336
44644M-AJ-0	HUNTINGTON NATIONAL BANK		08/05/2024	DONALDSON LUFKIN & JENRETTE	XXX	258,650	250,000	1,020
44934Q-AE-1	HART 2024-B A4 - ABS		10/07/2024	MITSUBISHI UFJ SECURITIES	XXX	757,852	750,000	2,271
44935F-AE-4	HART 2021-C A4 - ABS		08/05/2024	US BANCORP INVESTMENTS INC	XXX	770,438	800,000	481
46647P-DU-7	JPMORGAN CHASE & CO		06/13/2024	Montgomery	XXX	327,428	325,000	6,697
46647P-EC-6	JPMORGAN CHASE & CO		05/23/2024	RBC Dain Rauscher (US)	XXX	123,655	125,000	2,316
46849L-VA-6	JACKSON NATIONAL LIFE GLOBAL FUNDING		06/25/2024	Morgan Stanley	XXX	244,718	245,000	
53944Y-AT-0	LLOYDS BANKING GROUP PLC	C	08/05/2024	FIRST UNION CAPITAL	XXX	248,763	250,000	5,731
55261F-AR-5	M&T BANK CORP		05/23/2024	MARKETTX	XXX	462,180	500,000	8,492
58772W-AD-5	MBART 2021-1 A4 - ABS		08/05/2024	DEUTSCHE BANK ALEX BROWN	XXX	765,281	800,000	341
59217G-FC-8	METROPOLITAN LIFE GLOBAL FUNDING I		08/05/2024	Morgan Stanley	XXX	198,670	200,000	3,623
61747Y-FA-8	MORGAN STANLEY		06/13/2024	CHASE SECURITIES INC	XXX	299,841	300,000	5,678
61747Y-FR-1	MORGAN STANLEY		05/23/2024	BNP PARIBAS SECURITIES BOND	XXX	127,648	125,000	790
637417-AS-5	NNN REIT INC		05/30/2024	MILLENNIUM ADVISORS, LLC	XXX	441,338	445,000	3,184
67119E-AA-4	OBX 24NQ11 A1 - RMBS		07/23/2024	SALOMON BROTHERS INC	XXX	579,993	580,000	2,366
68389X-CT-0	ORACLE CORP		09/25/2024	CHASE SECURITIES INC	XXX	498,540	500,000	
693342-AD-9	PCG 2022-A A4 - ABS		03/20/2024	SALOMON BROTHERS INC	XXX	469,324	525,000	7,205
693342-AJ-6	PCG 2022-B A4 - ABS		03/19/2024	SALOMON BROTHERS INC	XXX	491,825	500,000	7,963
69690A-AS-6	PLMRS 223R A1R - CDO	C	08/08/2024	CHASE SECURITIES INC	XXX	825,000	825,000	
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC		08/05/2024	RBC Dain Rauscher (US)	XXX	993,379	975,000	24,598
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO		05/30/2024	HILLTOP SECURITIES	XXX	444,677	515,000	3,370
75410P-AA-8	RATE 24J1 A1 - RMBS		06/28/2024	Montgomery	XXX	331,859	335,000	2,122
756109-CG-7	REALTY INCOME CORP		05/30/2024	Montgomery	XXX	438,333	455,000	8,745
78414S-AE-4	SBALT 24A A3 - ABS		08/05/2024	MITSUBISHI UFJ SECURITIES	XXX	754,775	750,000	1,797
78437V-AE-0	SBALT 24B A3 - ABS		06/06/2024	RBC Dain Rauscher (US)	XXX	853,188	850,000	1,969
81748E-AB-2	SEMT 247 A2 - RMBS		07/16/2024	Montgomery	XXX	869,369	874,424	2,623
842400-HZ-9	SOUTHERN CALIFORNIA EDISON CO		11/19/2024	GOLDMAN	XXX	299,370	300,000	7,323
87169B-AL-3	SYMP 30R A1R - CDO	C	07/12/2024	FC Stone X	XXX	1,510,875	1,500,000	17,725
89237J-AA-4	TALNT 2020-1 A - ABS		08/05/2024	BNP PARIBAS SECURITIES BOND	XXX	777,219	800,000	330
89237Q-AE-0	TAOT 2024-C A4 - ABS		10/07/2024	MITSUBISHI UFJ SECURITIES	XXX	507,227	500,000	1,543
89788M-AS-1	TRUIST FINANCIAL CORP		08/05/2024	BNP PARIBAS SECURITIES BOND	XXX	1,025,840	1,000,000	1,904
902613-AK-4	UBS GROUP AG	C	10/07/2024	GOLDMAN	XXX	1,032,888	1,200,000	5,217
95000U-3E-1	WELLS FARGO & CO		06/13/2024	Montgomery	XXX	304,173	300,000	6,457
95000U-3K-7	WELLS FARGO & CO		05/23/2024	US BANCORP INVESTMENTS INC	XXX	123,939	125,000	2,387
95040Q-AP-9	WELLTOWER OP LLC		05/31/2024	DAIWA SECURITIES AMERICA INC	XXX	442,598	530,000	5,587
96328G-BZ-9	WFLF 243 A1 - ABS		10/29/2024	MIZUHO SECURITIES USA INC	XXX	234,986	235,000	
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						32,945,074	33,759,424	293,974
2509999997 - Bonds - Subtotals - Bonds - Part 3						66,947,904	69,516,880	437,455
2509999999 - Bonds - Subtotals - Bonds						66,947,904	69,516,880	437,455
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
00724F-10-1	ADOBE ORD		05/14/2024	MERRILL LYNCH	730.000	347,029	XXX	
02079K-10-7	ALPHABET CL C ORD		04/05/2024	MERRILL LYNCH	9,852.000	1,431,421	XXX	
02079K-30-5	ALPHABET CL A ORD		04/05/2024	MERRILL LYNCH	5,328.000	780,363	XXX	
037833-10-0	APPLE ORD		09/04/2024	MERRILL LYNCH	10,809.000	2,319,290	XXX	
040413-10-6	ARISTA NETWORKS ORD		07/30/2024	MERRILL LYNCH	226.000	70,565	XXX	
09290D-10-1	BLACKROCK ORD		10/01/2024	Unknown	690.000	123,358	XXX	
101137-10-7	BOSTON SCIENTIFIC ORD		05/14/2024	MERRILL LYNCH	3,485.000	252,453	XXX	
11135F-10-1	BROADCOM ORD		05/14/2024	MERRILL LYNCH	353.000	466,962	XXX	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		09/04/2024	MERRILL LYNCH	468.000	118,850	XXX	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		11/08/2024	MERRILL LYNCH	3,170.000	168,200	XXX	
199908-10-4	COMFORT SYSTEMS USA ORD		07/30/2024	MERRILL LYNCH	17.000	5,195	XXX	
22160K-10-5	COSTCO WHOLESALE ORD		04/05/2024	MERRILL LYNCH	465.000	332,789	XXX	
26622P-10-7	DOXIMITY CL A ORD		07/30/2024	MERRILL LYNCH	21.000	588	XXX	
28176E-10-8	EDWARDS LIFESCIENCES ORD		12/10/2024	MERRILL LYNCH	6.000	439	XXX	
30303M-10-2	META PLATFORMS CL A ORD		07/30/2024	MERRILL LYNCH	1,412.000	674,233	XXX	
303250-10-4	FAIR ISAAC ORD		07/30/2024	MERRILL LYNCH	10.000	16,123	XXX	
418100-10-3	HASHICORP CL A ORD		05/14/2024	MERRILL LYNCH	45.000	1,478	XXX	
437076-10-2	HOME DEPOT ORD		12/10/2024	MERRILL LYNCH	887.000	357,459	XXX	
461202-10-3	INTUIT ORD		12/10/2024	MERRILL LYNCH	1.000	655	XXX	
46120E-60-2	INTUITIVE SURGICAL ORD		12/10/2024	MERRILL LYNCH	154.000	71,886	XXX	
532457-10-8	ELI LILLY ORD		03/13/2024	MERRILL LYNCH	1,482.000	1,122,729	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
562750-10-9	MANHATTAN ASSOCIATES ORD		09/04/2024	MERRILL LYNCH	101.000	25,934	XXX	
57636Q-10-4	MASTERCARD CL A ORD		11/08/2024	MERRILL LYNCH	467.000	230,159	XXX	
594918-10-4	MICROSOFT ORD		12/10/2024	MERRILL LYNCH	2,956.000	1,229,422	XXX	
78409V-10-4	S&P GLOBAL ORD		12/10/2024	MERRILL LYNCH	202.000	100,902	XXX	
871607-10-7	SYNOPSYS ORD		09/04/2024	MERRILL LYNCH	2.000	963	XXX	
874054-10-9	TAKE TWO INTERACTIVE SOFTWARE ORD		07/30/2024	MERRILL LYNCH	37.000	5,558	XXX	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/10/2024	MERRILL LYNCH	7.000	3,770	XXX	
89531P-10-5	TREX ORD		12/10/2024	MERRILL LYNCH	20.000	1,555	XXX	
902252-10-5	TYLER TECHNOLOGIES ORD		09/04/2024	MERRILL LYNCH	133.000	67,689	XXX	
91324P-10-2	UNITEDHEALTH GRP ORD		04/05/2024	MERRILL LYNCH	765.000	348,895	XXX	
922475-10-8	VEEVA SYSTEMS ORD		12/10/2024	MERRILL LYNCH	198.000	48,671	XXX	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		03/13/2024	MERRILL LYNCH	165.000	68,451	XXX	
G76279-10-1	ROIVANT SCIENCES ORD	C	07/30/2024	MERRILL LYNCH	175.000	1,862	XXX	
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						10,795,896	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates - Other								
95935#-10-6	WESTERN RESERVE FINANCIAL CORP		12/06/2024	Unknown	55.000	275,000	XXX	
5929999999 - Common Stocks - Parent, Subsidiaries and Affiliates - Other						275,000	XXX	0
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3						11,070,896	XXX	0
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						3,281,628	XXX	0
5989999999 - Common Stocks - Subtotals - Common Stocks						14,352,524	XXX	0
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						14,352,524	XXX	0
6009999999 Totals						81,300,428	XXX	437,455

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
36179U-ZH-8	G2 MA6144 - RMBS		12/01/2024	Paydown	XXX	4,994	4,994	5,060	5,346		(352)		(352)		4,994		0	0	83	09/20/2049
38379U-ZS-8	GNR 2016-096 HA - CMBS		12/01/2024	Paydown	XXX	8,967	8,967	8,922	8,915		51		51		8,967		0	0	117	12/16/2057
38380R-VC-1	GNR 2021-033 V - CMBS		12/01/2024	Paydown	XXX	32,668	32,668	31,453	31,615		1,053		1,053		32,668		0	0	222	06/16/2040
38380Y-3C-7	GNR 2018-124 QC - CMO/RMBS		12/01/2024	Paydown	XXX	16,454	16,454	16,402	16,397		57		57		16,454			0	363	10/20/2046
38381A-GK-6	GNR 2018-147 EV - CMO/RMBS		02/20/2024	Paydown	XXX	56,711	56,711	58,271	56,685		27		27		56,711			0	259	01/20/2030
83162C-PP-2	SBAP 2005-20 F A - ABS		12/01/2024	Paydown	XXX	5,300	5,300	5,380	5,317		(16)		(16)		5,300			0	183	06/01/2025
83162C-VD-2	SBAP 2012-20 K A - ABS		11/01/2024	Paydown	XXX	22,562	22,562	22,760	22,705		(143)		(143)		22,562			0	367	11/01/2032
831641-FJ-9	SBIC 2017-10 B B - ABS		09/01/2024	Paydown	XXX	63,066	63,066	63,063	63,038		28		28		63,066			0	997	09/10/2027
831641-FK-6	SBIC 2018-10 A A - ABS		09/01/2024	Paydown	XXX	23,033	23,033	23,062	23,037		(4)		(4)		23,033			0	517	03/10/2028
831641-FL-4	SBIC 2018-10 B B - ABS		09/01/2024	Paydown	XXX	55,584	55,584	55,844	55,801		(217)		(217)		55,584			0	1,939	09/10/2028
831641-FT-7	SBIC 2022-10 A A - ABS		09/01/2024	Paydown	XXX	20,071	20,071	20,234	20,189		(118)		(118)		20,071			0	553	03/01/2032
912828-WJ-5	UNITED STATES TREASURY		05/15/2024	Maturity @ 100.00	XXX	500,000	500,000	506,016	500,328		(328)		(328)		500,000			0	6,250	05/15/2024
0109999999 - Bonds - U.S. Governments						809,410	809,410	816,466	809,371	0	39	0	39	0	809,410	0	0	0	11,849	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
452153-HN-2	ILLINOIS ST		05/30/2024	Merrill Lynch	XXX	557,813	525,000	551,444	551,367		(896)		(896)		550,472		7,341	7,341	11,813	12/01/2042
546417-DV-5	LOUISIANA ST		09/04/2024	Not Available	XXX	180,202	200,000	200,000	200,000				0		200,000		(19,798)	(19,798)	2,584	06/01/2030
0509999999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						738,015	725,000	751,444	751,367	0	(896)	0	(896)	0	750,472	0	(12,457)	(12,457)	14,397	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
033161-2C-3	ANCHORAGE ALASKA		05/30/2024	TD SECURITIES (USA) LLC	XXX	507,595	500,000	607,870	520,217		(4,930)		(4,930)		515,287		(7,692)	(7,692)	18,750	09/01/2026
035771-Q6-4	ANNAPOLIS MD		05/30/2024	SUMRIDGE PARTNERS LLC	XXX	322,410	320,000	353,894	329,986		(1,554)		(1,554)		328,432		(6,023)	(6,023)	10,667	08/01/2027
041796-LS-0	ARLINGTON TEX		05/30/2024	Morgan Stanley	XXX	406,404	400,000	485,224	415,108		(3,794)		(3,794)		411,314		(4,910)	(4,910)	15,889	08/15/2025
101547-WF-0	BOULDER VALLEY COLO SCH DIST NO RE 2 BOU		05/30/2024	Morgan Stanley	XXX	405,680	400,000	444,788	416,470		(1,908)		(1,908)		414,562		(8,882)	(8,882)	8,000	12/01/2027
147231-DJ-0	CASCADE CNTY MONT ELEM SCH DIST NO 1 GRE		05/30/2024	FC Stone X	XXX	208,096	200,000	243,752	216,119		(1,838)		(1,838)		214,281		(6,185)	(6,185)	9,167	07/01/2027
388046-JM-7	GRANT CNTY WASH SCH DIST NO 161 MOSES LA		03/15/2024	FUNB-FUNDS II	XXX	612,228	600,000	724,200	619,976		(2,967)		(2,967)		617,009		(4,781)	(4,781)	9,000	12/01/2026
388568-HZ-3	GRANVILLE OHIO EXMP VLG SCH DIST		05/30/2024	HILLTOP SECURITIES	XXX	407,716	400,000	476,312	415,590		(3,283)		(3,283)		412,307		(4,591)	(4,591)	10,000	12/01/2025
426056-K3-0	HENRICO CNTY VA		05/30/2024	CHASE SECURITIES INC	XXX	631,254	600,000	749,178	656,518		(6,302)		(6,302)		650,216		(18,962)	(18,962)	25,000	08/01/2027
462602-MM-2	IOWA VY IOWA CMNTY COLLEGE DIST NEW JOBS		06/01/2024	Maturity @ 100.00	XXX	470,000	470,000	470,000	470,000				0		470,000			0	7,638	06/01/2024
48068T-BL-7	JOPLIN MO SCHS		03/15/2024	DAVIDSON (D.A.) & CO. INC.	XXX	594,222	600,000	624,522	600,000				0		600,000		(5,778)	(5,778)	9,900	03/01/2027
498062-QD-3	KITSAP CNTY WASH SCH DIST NO 303 BAINBRI		05/30/2024	Morgan Stanley	XXX	504,235	500,000	570,580	527,266		(3,178)		(3,178)		524,088		(19,853)	(19,853)	10,000	12/01/2027
605815-EB-1	MISSOULA CNTY MONT SCH DIST NO 4 HELLGAT		05/30/2024	Fifth Third Securities	XXX	256,155	250,000	287,533	260,660		(1,735)		(1,735)		258,924		(2,769)	(2,769)	5,764	06/15/2026
718814-X5-0	PHOENIX ARIZ		07/01/2024	Call @ 100.00	XXX	40,000	40,000	44,874	40,274		(274)		(274)		40,000			0	1,600	07/01/2024
720526-YG-1	PIERCE CNTY WASH SCH DIST NO 320 SUMNER		05/30/2024	RBC Dain Rauscher (US)	XXX	625,590	600,000	733,710	651,895		(6,046)		(6,046)		645,849		(20,259)	(20,259)	15,000	12/01/2028
795176-EC-6	SALINE CNTY NEB SCH DIST NO 002		09/05/2024	HILLTOP SECURITIES	XXX	375,016	400,000	400,000	400,000				0		400,000		(24,984)	(24,984)	7,085	12/15/2028
848797-PL-4	SPOKANE CNTY WASH SCH DIST NO 356 CENT V		05/30/2024	DONALDSON LUFKIN & JENRETTE	XXX	501,905	500,000	557,515	516,175		(2,689)		(2,689)		513,486		(11,581)	(11,581)	10,000	12/01/2027
984392-FB-1	YAKIMA CNTY WASH SCH DIST NO 90 EAST VAL		05/30/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	203,452	200,000	245,932	209,691		(2,049)		(2,049)		207,643		(4,191)	(4,191)	5,000	12/01/2026
989258-MM-7	ZEELAND MICH PUB SCHS		05/30/2024	BAIRD, ROBERT W., & COMPANY IN	XXX	302,778	300,000	348,660	307,389		(2,263)		(2,263)		305,126		(2,348)	(2,348)	8,750	05/01/2026
0709999999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						7,374,736	7,280,000	8,368,544	7,573,334	0	(44,810)	0	(44,810)	0	7,528,524	0	(153,788)	(153,788)	187,208	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
117467-FL-9	BRUSHY CREEK REGL UTIL AUTH TEX CONTRACT		05/31/2024	FIRST UNION CAPITAL	XXX	308,895	300,000	354,957	316,740		(2,657)		(2,657)		314,083		(5,188)	(5,188)	12,583	08/01/2027
196480-RB-5	COLORADO HOUSING AND FINANCE AUTHORITY		05/30/2024	Various	XXX	433,487	450,000	433,017	433,242		157		157		433,399		88	88	7,753	05/01/2051
249182-KL-9	DENVER COLO CITY & CNTY ARPT REV		05/30/2024	SUMRIDGE PARTNERS LLC	XXX	306,156	300,000	358,677	320,301		(2,838)		(2,838)		317,463		(11,307)	(11,307)	8,167	11/15/2026
29933Q-AG-8	EVANSVILLE IND ECONOMIC DEV LEASE RENT R		05/30/2024	STIFEL NICOLAUS & CO	XXX	372,590	370,000	442,061	379,769		(3,570)		(3,570)		376,199		(3,609)	(3,609)	14,697	02/15/2025
3128P8-GM-7	FH C92004 - RMBS		12/01/2024	Paydown	XXX	15,430	15,430	15,961	16,367		(937)		(937)		15,430		0	0	338	07/01/2038
3128Q0-N9-4	FH J19416 - RMBS		12/01/2024	Paydown	XXX	16,902	16,902	17,367	17,072		(170)		(170)		16,902		0	0	278	06/01/2027
3128S2-QQ-7	FH T61363 - RMBS		12/01/2024	Paydown	XXX	1,214	1,214	1,270	1,333		(119)		(119)		1,214		0	0	23	09/01/2042
31326F-Y9-3	FH 2B1636 - RMBS		12/01/2024	Paydown	XXX	11,457	11,457	11,333	11,814		(357)		(357)		11,457			0	498	08/01/2043
3132DQ-H3-3	FH SD2950 - RMBS		12/01/2024	Paydown	XXX	85,931	85,931	87,099			(1,168)		(1,168)		85,931		0	0	1,676	05/01/2053
3132DW-E6-6	FH SD8257 - RMBS		12/01/2024	Paydown	XXX	14,610	14,610	13,881			728		728		14,610			0	55	10/01/2052

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3132DW-JG-9	FH SD8363 - RMBS		12/01/2024	Paydown	XXX	126,672	126,672	126,781			(109)		(109)		126,672		0	0	2,707	09/01/2053
3132DW-JR-5	FH SD8372 - RMBS		12/01/2024	Paydown	XXX	48,305	48,305	48,556			(251)		(251)		48,305		0	0	285	11/01/2053
3133AN-K7-8	FH QC3918 - RMBS		12/01/2024	Paydown	XXX	76,077	76,077	64,511			11,566		11,566		76,077			0	835	07/01/2051
3133KJ-3Y-6	FH RA3515 - RMBS		12/01/2024	Paydown	XXX	130,244	130,244	107,146			23,098		23,098		130,244		0	0	1,436	09/01/2050
3133KM-EM-3	FH RA5540 - RMBS		12/01/2024	Paydown	XXX	85,375	85,375	66,632			18,742		18,742		85,375			0	510	08/01/2051
3133KY-SE-0	FH RB5017 - RMBS		12/01/2024	Paydown	XXX	20,538	20,538	20,988	21,432		(894)		(894)		20,538		0	0	336	11/01/2039
3133KY-XR-5	FH RB5188 - RMBS		12/01/2024	Paydown	XXX	70,278	70,278	67,884	68,038		2,240		2,240		70,278		0	0	1,512	10/01/2042
3133US-KU-4	FH SI2107 - RMBS		12/01/2024	Paydown	XXX	30,302	30,302	26,027			4,275		4,275		30,302		0	0	154	07/01/2051
3136A1-4P-7	FNR 2011-117 MA - CMO/RMBS		12/01/2024	Paydown	XXX	11,202	11,202	11,230	11,193		8		8		11,202		0	0	120	08/25/2040
3136AE-Z4-2	FNR 2013-70 VA - CMO/RMBS		12/01/2024	Paydown	XXX	52,699	52,699	55,400	53,060		(361)		(361)		52,699			0	860	08/25/2026
3136AW-BD-8	FNR 2017-25 QH - CMO/RMBS		12/01/2024	Paydown	XXX	10,472	10,472	10,426	10,409		63		63		10,472			0	218	04/25/2047
3137BY-L3-2	FHR 4683 PD - CMO/RMBS		12/01/2024	Paydown	XXX	12,564	12,564	12,533	12,527		38		38		12,564		0	0	263	04/15/2046
3137F1-VB-1	FHR 4700 VH - CMO/RMBS		12/01/2024	Paydown	XXX	46,285	46,285	47,760	46,606		(321)		(321)		46,285		0	0	756	12/15/2028
3137F3-JK-1	FHR 4768 VL - CMO/RMBS		01/16/2024	Paydown	XXX	9,141	9,141	9,609	9,141				0		9,141			0	30	01/15/2031
3137FB-U7-9	FHMS K-069 A2 - CMBS		12/01/2024	Paydown	XXX	9,352	9,352	8,938	8,987		365		365		9,352			0	246	09/25/2027
3137FY-C2-0	FHR 5092 EP - CMO/RMBS		12/01/2024	Paydown	XXX	21,952	21,952	17,840	17,859		4,094		4,094		21,952			0	309	01/25/2051
3137H9-GK-9	FHR 5275 KA - CMO/RMBS		12/01/2024	Paydown	XXX	136,751	136,751	136,003	136,061		690		690		136,751			0	4,411	09/25/2047
3138LK-ER-4	FN AN6443 - CMBS/RMBS		07/25/2024	Paydown	XXX	463,007	463,007	466,190	462,522		486		486		463,007		0	0	6,813	09/01/2024
3138LL-TH-8	FN AN7751 - CMBS/RMBS		12/01/2024	Paydown	XXX	12,740	12,740	12,119	12,371		368		368		12,740			0	215	12/01/2029
3140QN-Q5-4	FN CB3175 - RMBS		12/01/2024	Paydown	XXX	164,358	164,358	144,122	143,956		20,402		20,402		164,358		0	0	3,459	03/01/2052
3140XD-6H-4	FN FM9871 - RMBS		12/01/2024	Paydown	XXX	6,578	6,578	5,456			1,122		1,122		6,578			0	60	12/01/2051
3140XK-BS-8	FN FS3648 - RMBS		12/01/2024	Paydown	XXX	29,601	29,601	26,432	26,432		3,168		3,168		29,601		0	0	595	03/01/2046
3140XM-J4-9	FN FS5682 - RMBS		12/01/2024	Paydown	XXX	10,658	10,658	8,872	(827)		1,632		1,632		10,658		0	0	(451)	10/01/2050
3140XM-Q9-0	FN FS5879 - RMBS		12/01/2024	Paydown	XXX	191,144	191,144	170,387	170,331		20,813		20,813		191,144			0	3,700	11/01/2051
3140XN-2H-6	FN FS7075 - RMBS		12/01/2024	Paydown	XXX	47,613	47,613	39,411			8,202		8,202		47,613		0	0	446	01/01/2052
3140XN-TX-2	FN FS6865 - RMBS		12/01/2024	Paydown	XXX	158,595	158,595	158,744			(149)		(149)		158,595		0	0	3,436	10/01/2053
3140XN-UT-9	FN FS6893 - RMBS		12/01/2024	Paydown	XXX	50,707	50,707	40,044			10,662		10,662		50,707		0	0	458	08/01/2051
31416X-HY-9	FN AB2046 - RMBS		12/01/2024	Paydown	XXX	7,681	7,681	7,551	7,629		52		52		7,681		0	0	116	01/01/2026
31418A-LY-2	FN MA1242 - RMBS		12/01/2024	Paydown	XXX	2,826	2,826	2,953	3,054		(228)		(228)		2,826		0	0	64	11/01/2042
31418A-WS-3	FN MA1556 - RMBS		12/01/2024	Paydown	XXX	21,739	21,739	21,576	21,658		80		80		21,739			0	258	08/01/2028
31418C-5A-8	FN MA3540 - RMBS		12/01/2024	Paydown	XXX	18,957	18,957	19,442	19,818		(862)		(862)		18,957			0	395	12/01/2033
31418D-HH-8	FN MA3831 - RMBS		12/01/2024	Paydown	XXX	13,484	13,484	13,897	14,342		(858)		(858)		13,484			0	215	11/01/2039
31418E-KP-4	FN MA4801 - RMBS		12/01/2024	Paydown	XXX	73,468	73,468	72,205	72,244		1,224		1,224		73,468		0	0	1,877	11/01/2042
34074M-P7-0	FLORIDA HSG FIN CORP REV		05/30/2024	FIRST TENNESSEE BANK BOND DIVI	XXX	423,300	400,000	433,548	432,427		(1,303)		(1,303)		431,124		(7,824)	(7,824)	17,633	01/01/2054
34074M-VP-3	FLORIDA HSG FIN CORP REV		12/17/2024	Call @ 100.00	XXX	140,000	140,000	135,240	135,302		52		52		135,355		4,645	4,645	3,450	07/01/2051
354783-AJ-1	FRANKLIN TENN WTR & SWR SYS REV		05/30/2024	Fifth Third Securities	XXX	250,216	245,000	293,667	257,328		(2,400)		(2,400)		254,928		(4,712)	(4,712)	10,208	02/01/2026
447168-KX-2	HUNTSVILLE ALA WTR SYS REV		05/30/2024	FC Stone X	XXX	305,697	300,000	359,814	313,343		(2,960)		(2,960)		310,383		(4,686)	(4,686)	8,750	11/01/2025
45129Y-3S-3	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		05/30/2024	DONALDSON LUFKIN & JENRETTE	XXX	449,990	425,000	457,551	456,578		(1,177)		(1,177)		455,402		(5,412)	(5,412)	18,328	01/01/2053
45129Y-S6-4	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R		05/30/2024	Various	XXX	581,763	590,000	592,372	592,362		(19)		(19)		592,343		(10,580)	(10,580)	20,492	01/01/2050
462467-5S-6	IOWA FINANCE AUTHORITY		05/30/2024	DONALDSON LUFKIN & JENRETTE	XXX	516,983	500,000	528,385	527,310		(878)		(878)		526,432		(9,449)	(9,449)	25,210	07/01/2053
499818-K5-0	KNOXVILLE TENN WTR REV		05/30/2024	Fifth Third Securities	XXX	506,395	500,000	564,935	522,519		(2,834)		(2,834)		519,685		(13,290)	(13,290)	15,000	03/01/2027
520192-QE-8	LAWRENCE KANS WTR & SEW SYS REV		05/30/2024	FIRST UNION CAPITAL	XXX	501,700	500,000	559,150	520,401		(2,892)		(2,892)		517,510		(15,810)	(15,810)	11,667	11/01/2028
57419T-6W-6	COMMUNITY DEVELOPMENT ADMINISTRATION MAR		08/29/2024	Call @ 100.00	XXX	25,000	25,000	26,651	26,647		(15)		(15)		26,632		(1,632)	(1,632)	485	03/01/2054
594654-RG-2	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M		10/30/2024	Call @ 100.00	XXX	55,000	55,000	57,379	57,230		(165)		(165)		57,065		(2,065)	(2,065)	2,125	06/01/2053
658207-2F-1	NORTH CAROLINA HOUSING FINANCE AGENCY		12/03/2024	Call @ 100.00	XXX	45,000	45,000	48,646	48,512		(269)		(269)		48,243		(3,243)	(3,243)	2,171	01/01/2054
658909-3K-0	NORTH DAKOTA STATE NORTH DAKOTA HOUSING		11/22/2024	Call @ 100.00	XXX	10,000	10,000	10,797	10,769		(76)		(76)		10,693		(693)	(693)	505	01/01/2054
658909-PF-7	NORTH DAKOTA STATE NORTH DAKOTA HOUSING		07/01/2024	Call @ 100.00	XXX	140,000	140,000	138,894	138,908		15		15		138,923		1,077	1,077	4,700	07/01/2048
662835-XU-6	NORTH TEX MUN WTR DIST TEX REGL WASTEWTR		05/30/2024	FC Stone X	XXX	615,612	600,000	709,440	640,064		(4,661)		(4,661)		635,404		(19,792)	(19,792)	13,500	06/01/2027
67756Q-T9-8	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		09/01/2024	Call @ 100.00	XXX	35,000	35,000	34,001	34,011		9		9		34,020		980	980	894	09/01/2052
799204-KV-3	SAN PATRICIO TEX MUN WTR DIST WTRWKS REV		03/15/2024	WEDBUSH	XXX	343,740	340,000	404,600	347,685		(1,593)		(1,593)		346,092		(2,352)	(2,352)	11,758	07/10/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
83756C-S8-9	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		05/30/2024	Various	XXX	449,518	470,000	453,132	453,158		152		152		453,310		(3,792)	(3,792)	8,078	11/01/2052
914460-JS-0	UNIVERSITY MINN		03/15/2024	NATIFISE	XXX	500,035	500,000	540,150	500,000				0		500,000		35	35	12,667	02/01/2027
917437-EP-6	UTAH HSG CORP SINGLE FAMILY MTG REV		12/11/2024	Call @ 100.00	XXX	5,000	5,000	5,498	5,498		(48)		(48)		5,450		(450)	(450)	161	01/01/2054
967222-UX-6	WICHITA FALLS TEX WTR & SWR REV		05/30/2024	Fifth Third Securities	XXX	312,186	300,000	352,935	319,714		(2,171)		(2,171)		317,543		(5,357)	(5,357)	12,500	08/01/2027
0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						9,950,172	9,861,909	10,490,075	9,185,253	0	95,195	0	95,195	0	10,074,590	0	(124,418)	(124,418)	282,994	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
033291-AL-9	ANCHC 13 AR - CDO		10/08/2024	CHASE SECURITIES INC	XXX	725,630	725,000	725,000	725,000				0		725,000		630	630	48,417	04/15/2034
06211F-AV-0	BANK5 2023-5YR4 A3 - CMBS		05/01/2024	Paydown	XXX	33,597	33,597	34,603	34,597		(1,000)		(1,000)		33,597		0	0	1,212	12/15/2056
096919-AB-1	BMWOT 2024-A A2A - ABS		12/25/2024	Paydown	XXX	40,489	40,489	40,488			1		1		40,489		0	0	1,183	02/25/2027
17252M-AQ-3	CINTAS NO 2 CORP		04/03/2024	Morgan Stanley	XXX	466,635	500,000	497,960	498,257		46		46		498,303		(31,668)	(31,668)	8,556	05/01/2032
19416Q-EG-1	COLGATE-PALMOLIVE CO		03/15/2024	Maturity @ 100.00	XXX	600,000	600,000	600,000	600,000				0		600,000			0	9,750	03/15/2024
19688R-AA-7	COLT 2023-3 A1 - RMBS		12/01/2024	Paydown	XXX	134,636	134,636	136,319	136,249		(1,613)		(1,613)		134,636			0	6,149	09/25/2068
232989-AB-9	DLLMT 231 A2 - ABS		12/20/2024	Paydown	XXX	255,267	255,267	254,382	254,588		679		679		255,267			0	8,818	11/20/2025
24703G-AB-0	DEFT 2023-2 A2 - ABS		12/22/2024	Paydown	XXX	82,285	82,285	82,277	82,278		7		7		82,285			0	2,982	01/22/2029
29003E-AL-9	ELMW8 VIII B2 - CDO		03/22/2024	Paydown	XXX	725,000	725,000	725,000	725,000				0		725,000			0	21,987	01/20/2034
29375N-AB-1	EFF 232 A2 - ABS		12/20/2024	Paydown	XXX	88,784	88,784	88,769	88,757		27		27		88,784			0	3,018	04/22/2030
30040W-AS-7	EVERSOURCE ENERGY		06/27/2024	Maturity @ 100.00	XXX	400,000	400,000	393,944	397,062		2,938		2,938		400,000			0	8,400	06/27/2024
30040W-AV-0	EVERSOURCE ENERGY		11/19/2024	Jane Street	XXX	99,980	100,000	99,941	99,953		17		17		99,970		10	10	4,816	05/15/2026
34533G-AF-6	FORDO 2020-B B - ABS		03/15/2024	Paydown	XXX	500,000	500,000	482,051	489,742		10,258		10,258		500,000			0	1,487	01/15/2026
36260K-AD-6	GMCAR 2020-4 A4 - ABS		09/16/2024	Paydown	XXX	383,000	383,000	362,189	371,856		11,144		11,144		383,000		0	0	1,229	02/17/2026
36265Q-AD-8	GMCAR 2022-4 A3 - ABS		12/16/2024	Paydown	XXX	188,122	188,122	188,277	188,229		(107)		(107)		188,122			0	7,864	08/16/2027
375558-AZ-6	GILEAD SCIENCES INC		03/15/2024	Barclays Bank	XXX	590,034	600,000	598,500	599,817		36		36		599,852		(9,818)	(9,818)	13,300	02/01/2025
380140-AC-7	GMCAR 2021-3 A3 - ABS		12/16/2024	Paydown	XXX	280,996	280,996	269,701	272,655		8,340		8,340		280,996			0	702	06/16/2026
38141G-VM-3	GOLDMAN SACHS GROUP INC		03/03/2024	Maturity @ 100.00	XXX	600,000	600,000	612,360	600,283		(283)		(283)		600,000			0	12,000	03/03/2024
39154T-CB-2	GALC 231 A2 - ABS		12/15/2024	Paydown	XXX	73,661	73,661	73,654	73,655		6		6		73,661		0	0	2,439	02/17/2026
437927-AB-2	HAROT 2023-2 A2 - ABS		12/15/2024	Paydown	XXX	206,892	206,892	206,880	206,885		7		7		206,892			0	6,231	04/15/2026
448980-AB-8	HALST 2023-B A2A - ABS		11/15/2024	Paydown	XXX	87,308	87,308	87,302	87,305		3		3		87,308		0	0	2,687	09/15/2025
449250-AA-7	ICG 212 A - CDO		07/02/2024	Paydown	XXX	725,000	725,000	725,000	725,000				0		725,000			0	34,504	04/24/2034
44933M-AD-3	HALST 21C A4 - ABS		03/15/2024	Paydown	XXX	775,000	775,000	745,574	770,248		4,752		4,752		775,000			0	700	08/15/2025
44933V-AE-1	HALST 23A A4 - ABS		10/08/2024	COWEN AND COMPANY, LLC	XXX	525,226	525,000	519,360	520,190		1,215		1,215		521,405		3,820	3,820	21,108	11/16/2026
46657C-AD-4	JPMT-238-A4 - CMBS		01/25/2024	Paydown	XXX	1,432	1,432	1,408	1,409		24		24		1,432			0	7	02/25/2054
46657C-AD-4	JPMMT 238 A4 - RMBS		12/01/2024	Paydown	XXX	48,885	48,885	48,076	48,080		805		805		48,885		0	0	1,973	02/25/2054
532457-AZ-1	ELI LILLY AND CO		03/15/2024	RBC Dain Rauscher (US)	XXX	612,684	600,000	697,020	637,728		(2,387)		(2,387)		635,340		(22,656)	(22,656)	16,867	03/15/2027
55285Q-AA-0	MFRA 2022-NQM2 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	35,875	35,875	33,138	33,144		2,731		2,731		35,875			0	732	05/25/2067
571676-AB-1	MARS INC		02/29/2024	US BANCORP INVESTMENTS INC	XXX	450,845	500,000	536,780	523,656		(632)		(632)		523,024		(72,179)	(72,179)	6,800	04/01/2030
58768R-AB-6	MBALT 2023-A A2 - ABS		12/16/2024	Paydown	XXX	157,549	157,549	157,548	157,548		2		2		157,549		0	0	4,178	11/17/2025
58772W-AC-7	MBART 2021-1 A3 - ABS		12/15/2024	Paydown	XXX	223,618	223,618	215,207	217,021		6,598		6,598		223,618			0	521	06/15/2026
64831T-AA-5	NRZT 2021-NQM3 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	51,483	51,483	41,057	44,359		7,123		7,123		51,483		0	0	259	11/27/2056
65473F-AD-9	NALT 2023-B A3 - ABS		12/15/2024	Paydown	XXX	20,573	20,573	20,571	20,572		1		1		20,573		0	0	1,170	07/15/2026
67119E-AA-4	OBX 24NQ11 A1 - RMBS		12/01/2024	Paydown	XXX	51,538	51,538	51,537			1		1		51,538		0	0	803	06/25/2064
67449C-AA-9	OBX 23NQ10 A1 - RMBS		12/25/2024	Paydown	XXX	133,886	133,886	133,885	134,027		(141)		(141)		133,886			0	4,878	10/25/2063
73328Q-AB-0	PFAST 231 A2 - ABS		12/23/2024	Paydown	XXX	355,760	355,760	355,733	355,743		17		17		355,760		0	0	9,653	12/22/2026
74332V-AA-3	PROG 2022-SFR2 A - CMBS		12/01/2024	Paydown	XXX	4,712	4,712	4,299	4,306		407		407		4,712			0	95	03/18/2039
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP INC		06/15/2024	Maturity @ 100.00	XXX	405,000	405,000	393,255	399,492		5,508		5,508		405,000			0	5,822	06/15/2024
75410P-AA-8	RATE 24J1 A1 - RMBS		12/01/2024	Paydown	XXX	20,532	20,532	20,339			192		192		20,532			0	352	07/27/2054
81748E-AB-2	SEMT 2024-7 A2 - RMBS		12/01/2024	Paydown	XXX	138,475	138,475	137,674			801		801		138,475			0	2,396	08/25/2054
842400-HW-6	SOUTHERN CALIFORNIA EDISON CO		11/19/2024	GOLDMAN	XXX	190,623	190,000	189,791	189,833		59		59		189,892		731	731	9,026	06/01/2026
857477-AN-3	STATE STREET CORP		12/16/2024	Maturity @ 100.00	XXX	615,000	615,000	596,691	603,188		11,812		11,812		615,000			0	20,295	12/16/2024
871829-AZ-0	SYSCO CORP		10/07/2024	GOLDMAN	XXX	495,780	500,000	510,000	501,827		(914)		(914)		500,913		(5,133)	(5,133)	19,115	10/01/2025
891941-AB-2	TAOT 2023-B A2A - ABS		12/15/2024	Paydown	XXX	82,943	82,943	82,941	82,942		1		1		82,943		0	0	2,325	05/15/2026
89239B-AC-5	TAOT 2021-C A3 - ABS		12/15/2024	Paydown	XXX	272,338	272,338	261,487	264,580		7,758		7,758		272,338		0	0	605	01/15/2026
89624N-AC-2	CAVU 2021-1 B - CDO		07/23/2024	Paydown	XXX	725,000	725,000	725,000	725,000				0		725,000			0	39,803	04/23/2032
91159H-HM-5	US BANCORP		10/07/2024	US BANCORP INVESTMENTS INC	XXX	586,470	600,000	622,608	605,814		(1,954)		(1,954)		603,860		(17,390)	(17,390)	17,618	04/27/2026
92326Q-AC-7	VENTR 42 A1A - CDO		10/08/2024	Barclays Bank	XXX	725,587	725,000	725,000	725,000				0		725,000		587	587	48,633	04/17/2034
92539D-AA-6	VERUS 232 A1 - CMO/RMBS		12/01/2024	Paydown	XXX	81,516	81,516	80,828	80,902		614		614		81,516			0	2,631	03/26/2068

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
92867W-AB-4	VALET 2023-1 A2A - ABS		12/20/2024	Paydown	XXX	110,351	110,351	110,346	110,348		3		3		110,351			0	3,225	12/21/2026
948214-AS-0	WPARK 2001-R A2R - CDO		07/22/2024	Paydown	XXX	725,000	725,000	726,104	743,841		(21,146)		(21,146)		725,000			0	40,104	07/22/2030
96328G-AS-6	WFLF 231 A - ABS		12/18/2024	Paydown	XXX	117,031	117,031	117,026	117,026		5		5		117,031			0	4,836	04/19/2038
981944-AB-7	WOLS 2023-A A2A - ABS		12/15/2024	Paydown	XXX	100,637	100,637	100,629	100,632		4		4		100,637		0	0	3,176	11/17/2025
1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						16,128,665	16,224,171	16,245,512	15,975,624	0	53,762	0	53,762	0	16,281,731	0	(153,066)	(153,066)	497,432	XXX
2509999997 - Bonds - Subtotals - Bonds - Part 4						35,000,997	34,900,489	36,672,040	34,294,950	0	103,291	0	103,291	0	35,444,727	0	(443,730)	(443,730)	993,881	XXX
2509999999 - Bonds - Subtotals - Bonds						35,000,997	34,900,489	36,672,040	34,294,950	0	103,291	0	103,291	0	35,444,727	0	(443,730)	(443,730)	993,881	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
00724F-10-1	ADOBE ORD		10/08/2024	MERRILL LYNCH	151.000	73,483	XXX	94,195	87,700	4,593			4,593		94,195		(20,712)	(20,712)		XXX
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		03/13/2024	MERRILL LYNCH	725.000	180,285	XXX	56,641	198,505	(141,864)			(141,864)		56,641		123,644	123,644	1,269	XXX
038222-10-5	APPLIED MATERIAL ORD		04/05/2024	MERRILL LYNCH	8,439.000	1,727,725	XXX	85,487	1,367,709	(1,282,222)			(1,282,222)		85,487		1,642,238	1,642,238	2,700	XXX
053015-10-3	AUTOMATIC DATA PROCESSING ORD		04/05/2024	MERRILL LYNCH	2,801.000	687,409	XXX	65,843	652,549	(586,706)			(586,706)		65,843		621,566	621,566	7,843	XXX
09247X-10-1	BLACKROCK ORD		10/01/2024	Unknown	690.000	123,358	XXX	123,358	560,142	(436,784)			(436,784)		123,358			0	10,557	XXX
101137-10-7	BOSTON SCIENTIFIC ORD		06/28/2024	MERRILL LYNCH	1,985.000	152,863	XXX	144,788					0		144,788		8,075	8,075		XXX
11135F-10-1	BROADCOM ORD		09/04/2024	MERRILL LYNCH	857.000	132,906	XXX	117,439					0		117,439		15,467	15,467	450	XXX
127387-10-8	CADENCE DESIGN SYSTEMS ORD		07/30/2024	MERRILL LYNCH	452.000	114,529	XXX	122,676	123,111	(435)			(435)		122,676		(8,147)	(8,147)		XXX
166764-10-0	CHEVRON ORD		04/05/2024	MERRILL LYNCH	2,539.000	400,741	XXX	14,414	378,717	(364,303)			(364,303)		14,414		386,327	386,327	4,139	XXX
172062-10-1	CINCINNATI FINANCIAL ORD		03/13/2024	MERRILL LYNCH	2,277.000	271,572	XXX	164,974	235,578	(70,604)			(70,604)		164,974		106,598	106,598	1,708	XXX
17275R-10-2	CISCO SYSTEMS ORD		03/13/2024	MERRILL LYNCH	6,679.000	334,496	XXX	149,142	337,423	(188,281)			(188,281)		149,142		185,354	185,354	2,605	XXX
30231G-10-2	EXXON MOBIL ORD		04/05/2024	MERRILL LYNCH	6,282.000	742,763	XXX	15,328	628,074	(612,746)			(612,746)		15,328		727,435	727,435	5,968	XXX
30303M-10-2	META PLATFORMS CL A ORD		05/14/2024	MERRILL LYNCH	147.000	68,929	XXX	73,117					0		73,117		(4,188)	(4,188)		XXX
370334-10-4	GENERAL MILLS ORD		04/05/2024	MERRILL LYNCH	5,195.000	350,529	XXX	116,628	338,402	(221,775)			(221,775)		116,628		233,901	233,901	3,065	XXX
46625H-10-0	JPMORGAN CHASE ORD		03/13/2024	MERRILL LYNCH	442.000	84,504	XXX	16,224	75,184	(58,961)			(58,961)		16,224		68,281	68,281	464	XXX
487836-10-8	KELLANOVA ORD		03/13/2024	MERRILL LYNCH	9,278.000	501,278	XXX	270,601	518,733	(248,132)			(248,132)		270,601		230,677	230,677	5,196	XXX
532457-10-8	ELI LILLY ORD		12/10/2024	MERRILL LYNCH	1,219.000	978,384	XXX	923,487					0		923,487		54,897	54,897	1,720	XXX
58933Y-10-5	MERCK & CO ORD		03/13/2024	MERRILL LYNCH	2,041.000	248,332	XXX	157,360	222,510	(65,150)			(65,150)		157,360		90,973	90,973	1,572	XXX
594918-10-4	MICROSOFT ORD		09/04/2024	MERRILL LYNCH	1,473.000	603,941	XXX	611,775					0		611,775		(7,834)	(7,834)	1,589	XXX
665859-10-4	NORTHERN TRUST ORD		04/05/2024	MERRILL LYNCH	60.000	5,066	XXX	3,990	5,063	(1,073)			(1,073)		3,990		1,076	1,076	135	XXX
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		03/13/2024	MERRILL LYNCH	215.000	32,838	XXX	9,824	33,293	(23,469)			(23,469)		9,824		23,014	23,014	333	XXX
713448-10-8	PEPSICO ORD		05/14/2024	MERRILL LYNCH	2,480.000	423,481	XXX	97,860	421,203	(323,343)			(323,343)		97,860		325,621	325,621	6,274	XXX
75513E-10-1	RTX ORD		03/13/2024	MERRILL LYNCH	400.000	36,151	XXX	10,082	33,656	(23,574)			(23,574)		10,082		26,068	26,068	236	XXX
756109-10-4	REALTY INCOME REIT ORD		03/13/2024	MERRILL LYNCH	4,230.000	222,398	XXX	164,653	242,887	(78,234)			(78,234)		164,653		57,745	57,745	3,255	XXX
806857-10-8	SCHLUMBERGER ORD		03/13/2024	MERRILL LYNCH	7,335.000	383,122	XXX	50,724	381,713	(330,990)			(330,990)		50,724		332,398	332,398	3,851	XXX
842587-10-7	SOUTHERN ORD		04/05/2024	MERRILL LYNCH	4,450.000	311,843	XXX	127,226	312,034	(184,809)			(184,809)		127,226		184,618	184,618	3,115	XXX
871829-10-7	SYSCO ORD		05/14/2024	MERRILL LYNCH	2,710.000	205,610	XXX	62,167	198,182	(136,015)			(136,015)		62,167		143,443	143,443	2,710	XXX
900061-00-3	FEDERAL HOME LOAN BANK OF CINCINNATI		05/28/2024	Adjustment	541.000	54,100	XXX	54,100	54,100				0		54,100			0	562	XXX
911312-10-6	UNITED PARCEL SERVICE CL B ORD		03/13/2024	MERRILL LYNCH	3,325.000	521,261	XXX	329,975	522,790	(192,814)			(192,814)		329,975		191,286	191,286	5,420	XXX
91324P-10-2	UNITEDHEALTH GRP ORD		06/28/2024	MERRILL LYNCH	217.000	107,045	XXX	98,968					0		98,968		8,077	8,077	456	XXX
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						10,080,944	XXX	4,333,045	7,929,259	(5,567,688)	0	0	(5,567,688)	0	4,333,045	0	5,747,899	5,747,899	77,190	XXX
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
00766Y-19-0	CHAMPLAIN SM CO INST		08/01/2024	Adjustment	312,316.330	6,893,156	XXX	6,240,080	6,655,461	(415,381)			(415,381)		6,240,080		653,076	653,076	1,310	XXX
19766Q-78-3	COLUMBIA PYRFORD IS ADV		08/01/2024	Adjustment	638,983.320	9,337,853	XXX	8,179,484	8,920,207	(740,723)			(740,723)		8,179,484		1,158,368	1,158,368	1,475	XXX
969251-71-9	WM BLAIR:INTL LDRS I		08/01/2024	Adjustment	460,087.260	9,482,347	XXX	8,079,132	9,017,710	(938,578)			(938,578)		8,079,132		1,403,215	1,403,215	1,525	XXX
5329999999 - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						25,713,356	XXX	22,498,697	24,593,378	(2,094,682)	0	0	(2,094,682)	0	22,498,697	0	3,214,659	3,214,659	4,311	XXX
Common Stocks - Exchange Traded Funds																				
922908-55-3	VANGUARD RE IDX ETF		03/21/2024	Northern Trust	689.000	59,512	XXX	44,825	60,880	(16,055)			(16,055)		44,825		14,687	14,687	0	XXX
5819999999 - Common Stocks - Exchange Traded Funds						59,512	XXX	44,825	60,880	(16,055)	0	0	(16,055)	0	44,825	0	14,687	14,687	0	XXX
5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4						35,853,812	XXX	26,876,567	32,583,518	(7,678,425)	0	0	(7,678,425)	0	26,876,567	0	8,977,246	8,977,246	81,500	XXX
5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks						3,111,175	XXX	3,281,628		0	0	0	0	0	3,281,628	0	(170,453)	(170,453)	5,552	XXX
5989999999 - Common Stocks - Subtotals - Common Stocks						38,964,987	XXX	30,158,194	32,583,518	(7,678,425)	0	0	(7,678,425)	0	30,158,194	0	8,806,793	8,806,793	87,052	XXX
5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks						38,964,987	XXX	30,158,194	32,583,518	(7,678,425)	0	0	(7,678,425)	0	30,158,194	0	8,806,793	8,806,793	87,052	XXX
6009999999 Totals						73,965,984	XXX	66,830,235	66,878,468	(7,678,425)	103,291	0	(7,575,134)	0	65,602,921	0	8,363,063	8,363,063	1,080,933	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
000360-20-6	AAON ORD		11/08/2024	MERRILL LYNCH	12/10/2024	MERRILL LYNCH	144.000	19,878	18,332	19,878				0			(1,546)	(1,546)	12	
00724F-10-1	ADOBE ORD		03/13/2024	MERRILL LYNCH	04/05/2024	MERRILL LYNCH	289.000	168,167	140,556	168,167				0			(27,611)	(27,611)		
02079K-10-7	ALPHABET CL C ORD		05/14/2024	MERRILL LYNCH	09/04/2024	MERRILL LYNCH	837.000	143,263	142,878	143,263				0			(385)	(385)	167	
02079K-30-5	ALPHABET CL A ORD		05/14/2024	MERRILL LYNCH	07/30/2024	MERRILL LYNCH	818.000	138,710	138,359	138,710				0			(352)	(352)	164	
023939-10-1	AMENTUM HOLDINGS ORD		11/08/2024	MERRILL LYNCH	12/10/2024	MERRILL LYNCH	128.000	4,198	3,195	4,198				0			(1,003)	(1,003)		
03073E-10-5	CENCORA ORD		04/05/2024	MERRILL LYNCH	05/14/2024	MERRILL LYNCH	197.000	47,992	43,538	47,992				0			(4,454)	(4,454)	100	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		04/05/2024	MERRILL LYNCH	05/14/2024	MERRILL LYNCH	135.000	41,217	38,160	41,217				0			(3,058)	(3,058)		
142339-10-0	CARLISLE COMPANIES ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	9.000	3,768	3,666	3,768				0			(102)	(102)	8	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		04/05/2024	MERRILL LYNCH	07/30/2024	MERRILL LYNCH	37.000	107,133	95,157	107,133				0			(11,977)	(11,977)		
217204-10-6	COPART ORD		09/04/2024	MERRILL LYNCH	10/08/2024	MERRILL LYNCH	57.000	3,175	3,105	3,175				0			(70)	(70)		
224408-10-4	CRANE ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	24.000	3,467	3,456	3,467				0			(11)	(11)	5	
235851-10-2	DANAHER ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	2.000	513	501	513				0			(12)	(12)	1	
243537-10-7	DECKERS OUTDOOR ORD		04/05/2024	MERRILL LYNCH	09/04/2024	MERRILL LYNCH	27.000	23,792	24,099	23,792				0			308	308		
25754A-20-1	DOMINOS PIZZA ORD		05/14/2024	MERRILL LYNCH	07/30/2024	MERRILL LYNCH	104.000	51,051	51,925	51,051				0			874	874	157	
28176E-10-8	EDWARDS LIFESCIENCES ORD		09/04/2024	MERRILL LYNCH	10/08/2024	MERRILL LYNCH	1,212.000	112,260	103,578	112,260				0			(8,682)	(8,682)		
29084Q-10-0	EMCOR GROUP ORD		11/08/2024	MERRILL LYNCH	12/10/2024	MERRILL LYNCH	197.000	79,077	76,963	79,077				0			(2,114)	(2,114)	37	
30303M-10-2	META PLATFORMS CL A ORD		06/28/2024	MERRILL LYNCH	09/04/2024	MERRILL LYNCH	77.000	39,514	39,650	39,514				0			136	136		
34965K-10-7	FORTREA HOLDINGS ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	70.000	2,013	1,651	2,013				0			(362)	(362)		
437076-10-2	HOME DEPOT ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	1,173.000	410,206	401,939	410,206				0			(8,268)	(8,268)	2,639	
45168D-10-4	IDEXX LABORATORIES ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	15.000	7,774	7,338	7,774				0			(436)	(436)		
461202-10-3	INTUIT ORD		07/30/2024	MERRILL LYNCH	09/04/2024	MERRILL LYNCH	278.000	176,244	173,508	176,244				0			(2,736)	(2,736)		
46120E-60-2	INTUITIVE SURGICAL ORD		09/04/2024	MERRILL LYNCH	10/08/2024	MERRILL LYNCH	316.000	125,378	121,954	125,378				0			(3,424)	(3,424)		
562750-10-9	MANHATTAN ASSOCIATES ORD		03/13/2024	MERRILL LYNCH	05/14/2024	MERRILL LYNCH	60.000	15,201	12,977	15,201				0			(2,224)	(2,224)		
573284-10-6	MARTIN MARIETTA MATERIALS ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	93.000	57,645	50,260	57,645				0			(7,384)	(7,384)	69	
57636Q-10-4	MASTERCARD CL A ORD		04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	906.000	433,215	404,137	433,215				0			(29,078)	(29,078)	598	
58506Q-10-9	MEDPACE HOLDINGS ORD		04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	29.000	11,744	12,051	11,744				0			307	307		
60770K-10-7	MODERNA ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	60.000	7,654	7,143	7,654				0			(511)	(511)		
609839-10-5	MONOLITHIC POWER SYSTEMS ORD		09/04/2024	MERRILL LYNCH	12/10/2024	MERRILL LYNCH	70.000	55,097	48,610	55,097				0			(6,487)	(6,487)	123	
68389X-10-5	ORACLE ORD		04/05/2024	MERRILL LYNCH	05/14/2024	MERRILL LYNCH	1,294.000	162,724	154,124	162,724				0			(8,600)	(8,600)	518	
74762E-10-2	QUANTA SERVICES ORD		04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	94.000	24,812	23,882	24,812				0			(930)	(930)	8	
749350-10-7	RB GLOBAL ORD		04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	129.000	9,795	9,914	9,795				0			119	119	26	
761152-10-7	RESMED ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	272.000	58,195	51,942	58,195				0			(6,253)	(6,253)		
78409V-10-4	S&P GLOBAL ORD		09/04/2024	MERRILL LYNCH	11/08/2024	MERRILL LYNCH	380.000	176,635	178,934	176,635				0			2,299	2,299	194	
82489T-10-4	SHOCKWAVE MEDICAL ORD		03/13/2024	MERRILL LYNCH	05/31/2024	Adjustment	6.000	1,619	2,010	1,619				0			391	391		
863667-10-1	STRYKER ORD		04/05/2024	MERRILL LYNCH	05/14/2024	MERRILL LYNCH	102.000	35,739	32,990	35,739				0			(2,749)	(2,749)		
871607-10-7	SYNOPSYS ORD		04/05/2024	MERRILL LYNCH	07/30/2024	MERRILL LYNCH	292.000	167,947	156,194	167,947				0			(11,754)	(11,754)		
89531P-10-5	TREX ORD		07/30/2024	MERRILL LYNCH	09/04/2024	MERRILL LYNCH	20.000	1,674	1,232	1,674				0			(443)	(443)		
91324P-10-2	UNITEDHEALTH GRP ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	219.000	111,804	108,031	111,804				0			(3,773)	(3,773)	460	
922475-10-8	VEEVA SYSTEMS ORD		09/04/2024	MERRILL LYNCH	10/08/2024	MERRILL LYNCH	263.000	57,569	52,866	57,569				0			(4,703)	(4,703)		
929160-10-9	VULCAN MATERIALS ORD		04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	417.000	112,687	105,491	112,687				0			(7,196)	(7,196)	145	
941848-10-3	WATERS ORD		05/14/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	1.000	356	288	356				0			(68)	(68)		
955306-10-5	WEST PHARM SVC ORD		04/05/2024	MERRILL LYNCH	05/14/2024	MERRILL LYNCH	102.000	40,147	35,765	40,147				0			(4,383)	(4,383)	20	
969904-10-1	WILLIAMS SONOMA ORD		04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	72.000	22,235	20,309	22,235				0			(1,925)	(1,925)	81	
G8473T-10-0	STERIS ORD	C	04/05/2024	MERRILL LYNCH	06/28/2024	MERRILL LYNCH	39.000	8,342	8,518	8,342				0			176	176	20	
5019999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								3,281,628	3,111,175	3,281,628	0	0	0	0	0	0	(170,453)	(170,453)	5,552	0
5989999998 - Common Stocks - Subtotals - Common Stocks								3,281,628	3,111,175	3,281,628	0	0	0	0	0	0	(170,453)	(170,453)	5,552	0
5999999999 - Subtotal - Stocks								3,281,628	3,111,175	3,281,628	0	0	0	0	0	0	(170,453)	(170,453)	5,552	0
6009999999 Totals								3,281,628	3,111,175	3,281,628	0	0	0	0	0	0	(170,453)	(170,453)	5,552	0

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - Other Affiliates										
34986#-10-3	Forward Agencies Inc.				8bii	269,796		269,796	280.000	50.0
95935#-10-6	Western Reserve Financial Corp.				8bii	559,296		559,296	55.000	55.0
1799999 - Common Stocks - Other Affiliates						829,092	0	829,092	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks						829,092	0	829,092	XXX	XXX
1999999 Totals - Preferred and Common Stocks						829,092	0	829,092	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

Showing all **SHORT-TERM INVESTMENTS** Owned December 31 of Current Year

1	Codes		4	5	6	7	Change In Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due And Accrued Dec. 31 of Current Year On Bond Not In Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - U.S. Governments Issuer Obligations																			
UNITED STATES TREASURY			05/30/2024	NOMURA SECS	02/28/2025	1,192,264		28,264			1,200,000	1,164,000	4,587		1.125	5.254	FA	6,750	3,375
0019999999 - Bonds - U.S. Governments - Issuer Obligations						1,192,264	0	28,264	0	0	1,200,000	1,164,000	4,587	0	XXX	XXX	XXX	6,750	3,375
0109999999 - Bonds - Subtotals - U.S. Governments						1,192,264	0	28,264	0	0	1,200,000	1,164,000	4,587	0	XXX	XXX	XXX	6,750	3,375
2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						1,192,264	0	28,264	0	0	1,200,000	1,164,000	4,587	0	XXX	XXX	XXX	6,750	3,375
2509999999 - Bonds - Total Bonds - Subtotals - Bonds						1,192,264	0	28,264	0	0	1,200,000	1,164,000	4,587	0	XXX	XXX	XXX	6,750	3,375
7709999999 Totals						1,192,264	0	28,264	0	0	XXX	1,164,000	4,587	0	XXX	XXX	XXX	6,750	3,375

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

1A	1A	$ 1,192,264	1B	$ 0	1C	$ 0	1D	$ 0	1E	$ 0	1F	$ 0	1G	$ 0
1B	2A	$ 0	2B	$ 0	2C	$ 0								
1C	3A	$ 0	3B	$ 0	3C	$ 0								
1D	4A	$ 0	4B	$ 0	4C	$ 0								
1E	5A	$ 0	5B	$ 0	5C	$ 0								
1F	6	$ 0												

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
OPEN DEPOSITORIES							
JP Morgan Chase	New York, NY		0.000	0	0	54,431,971	XXX
Northern Trust	Chicago, IL		0.000	0	0	145,041	XXX
FHLB of Cincinnati	Cincinnati, OH		3.961	44,754	4,243	1,307,484	XXX
0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	44,754	4,243	55,884,496	XXX
0399999 Total Cash on Deposit		XXX	XXX	44,754	4,243	55,884,496	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	44,754	4,243	55,884,496	XXX

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

1. January	59,559,111	4. April	57,857,644	7. July	53,707,026	10. October	56,916,111
2. February	60,106,038	5. May	54,961,325	8. August	54,023,569	11. November	57,138,730
3. March	58,532,402	6. June	56,330,940	9. September	57,214,888	12. December	55,884,496

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 & Accrued	9 Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
665279-87-3	NORTHERN INST:TREAS PRM		12/30/2024	4.230	XXX	7,799,691	16,906	186,001
8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO						7,799,691	16,906	186,001
8609999999 Total Cash Equivalents						7,799,691	16,906	186,001

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A $ 0	1B $ 0	1C $ 0	1D $ 0	1E $ 0	1F $ 0	1G $ 0
1B	2A $ 0	2B $ 0	2C $ 0				
1C	3A $ 0	3B $ 0	3C $ 0				
1D	4A $ 0	4B $ 0	4C $ 0				
1E	5A $ 0	5B $ 0	5C $ 0				
1F	6 $ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL	B	RSD	1,037,042	951,406		
15. Indiana IN	B	RSD	167,518	167,170		
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Fidelity and surety for purpose within OH	562,526	522,813		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	1,767,086	1,641,389	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0