



ANNUAL STATEMENT
For the Year Ended DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE
DELTA DENTAL PLAN OF OHIO, INC.

NAIC Group Code	0477 (Current Period)	0477 (Prior Period)	NAIC Company Code	54402	Employer's ID Number	31-0685339
Organized under the Laws of	Ohio		State of Domicile or Port of Entry	OH		
Country of Domicile	United States of America					
Licensed as business type:	Life, Accident & Health[] Dental Service Corporation[] Other[X]		Property/Casualty[] Vision Service Corporation[] Is HMO Federally Qualified? Yes[] No[] N/A[X]		Hospital, Medical & Dental Service or Indemnity[] Health Maintenance Organization[]	
Incorporated/Organized	03/06/1960		Commenced Business	04/01/1964		
Statutory Home Office	5600 Blazer Pkwy., Suite 150 (Street and Number)		Dublin, OH, 43017 (City or Town, State, Country and Zip Code)			
Main Administrative Office	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		4100 Okemos Road (Street and Number)			
Mail Address	P.O. Box 30416 (Street and Number or P.O. Box)		Lansing, MI, 48909-7916 (City or Town, State, Country and Zip Code)			
Primary Location of Books and Records	Okemos, MI, 48864 (City or Town, State, Country and Zip Code)		4100 Okemos Road (Street and Number)			
Internet Website Address	http://ddpoh.com/		(517)349-6000 (Area Code) (Telephone Number)			
Statutory Statement Contact	Glenn R. Simon, CPA, CGMA (Name)		(517)347-5405 (Area Code)(Telephone Number)(Extension)			
	gsimon@deltadentalmi.com (E-Mail Address)		(517)381-5572 (Fax Number)			

OFFICERS

Name	Title	#
Goran Mike Jurkovic CPA, CGMA	President & CEO	
Carole Simonetti Watkins	Chairperson	
Amy Lyn Basel, CPA, CGMA	EVP, CFO, CRO, & Treasurer	
Sue Ellen Jenkins	EVP, CLO, CAO, & Secretary	

OTHERS

Anthony Darrell Robinson, EVP, CMO & CRO
Jeffery Walter Johnston, DDS, MS, SVP & CSO

DIRECTORS OR TRUSTEES

Christopher Todd Fisher
Canise Yvette Wright-Bean, DMD
Michael Scott Stull
Carole Simonetti Watkins
Poe Allison Timmons, CPA
Mark Edward Bronson DDS #

State of Michigan
County of Ingham ss

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

(Signature) Goran Mike Jurkovic, CPA, CGMA (Printed Name) 1. President & CEO (Title)	(Signature) Amy Lyn Basel, CPA, CGMA (Printed Name) 2. EVP, CFO, CRO & Treasurer (Title)	(Signature) Sue Ellen Jenkins (Printed Name) 3. EVP, CLO, CAO, & Secretary (Title)
---	---	---

Subscribed and sworn to before me this
day of , 2025

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

Yes[X] No[]

(Notary Public Signature)

SUMMARY INVESTMENT SCHEDULE

Investment Categories		Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
		1	2	3	4	5	6
		Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
1.01	U.S. governments	33,791,972	9.766	33,791,972		33,791,972	9.766
1.02	All other governments						
1.03	U.S. states, territories and possessions, etc. guaranteed						
1.04	U.S. political subdivisions of states, territories, and possessions, guaranteed						
1.05	U.S. special revenue and special assessment obligations, etc. non-guaranteed	39,088,932	11.297	39,088,932		39,088,932	11.297
1.06	Industrial and miscellaneous	40,019,755	11.566	40,019,755		40,019,755	11.566
1.07	Hybrid securities						
1.08	Parent, subsidiaries and affiliates						
1.09	SVO identified funds	2,787,819	0.806	2,787,819		2,787,819	0.806
1.10	Unaffiliated bank loans						
1.11	Unaffiliated certificates of deposit						
1.12	Total long-term bonds	115,688,478	33.434	115,688,478		115,688,478	33.434
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
2.01	Industrial and miscellaneous (Unaffiliated)						
2.02	Parent, subsidiaries and affiliates						
2.03	Total preferred stocks						
3.	Common stocks (Schedule D, Part 2, Section 2):						
3.01	Industrial and miscellaneous Publicly traded (Unaffiliated)	53,768,737	15.539	53,768,737		53,768,737	15.539
3.02	Industrial and miscellaneous Other (Unaffiliated)						
3.03	Parent, subsidiaries and affiliates Publicly traded						
3.04	Parent, subsidiaries and affiliates Other	38,787,894	11.210	38,787,894		38,787,894	11.210
3.05	Mutual Funds	119,153,078	34.436	119,153,078		119,153,078	34.436
3.06	Unit investment trusts						
3.07	Closed-end funds						
3.08	Exchange traded funds	11,909,923	3.442	11,909,923		11,909,923	3.442
3.09	Total common stocks	223,619,632	64.627	223,619,632		223,619,632	64.627
4.	Mortgage loans (Schedule B):						
4.01	Farm mortgages						
4.02	Residential mortgages						
4.03	Commercial mortgages						
4.04	Mezzanine real estate loans						
4.05	Total valuation allowance						
4.06	Total mortgage loans						
5.	Real estate (Schedule A):						
5.01	Properties occupied by company						
5.02	Properties held for production of income						
5.03	Properties held for sale						
5.04	Total real estate						
6.	Cash, cash equivalents and short-term investments:						
6.01	Cash (Schedule E, Part 1)	(3,953,323)	(1.143)	(3,953,323)		(3,953,323)	(1.143)
6.02	Cash equivalents (Schedule E, Part 2)	10,595,727	3.062	10,595,727		10,595,727	3.062
6.03	Short-term investments (Schedule DA)	64,908	0.019	64,908		64,908	0.019
6.04	Total Cash, cash equivalents and short-term investments	6,707,312	1.938	6,707,312		6,707,312	1.938
7.	Contract loans						
8.	Derivatives (Schedule DB)						
9.	Other invested assets (Schedule BA)						
10.	Receivables for securities						
11.	Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12.	Other invested assets (Page 2, Line 11)						
13.	Total invested assets	346,015,422	100.000	346,015,422		346,015,422	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS
Real Estate

1.	Book/adjusted carrying value, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
3.1	TOTALS, Part 1, Column 13		
3.2	TOTALS, Part 3, Column 11		
4.	TOTAL gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	TOTAL foreign exchange change in book/adjusted	NONE	
6.1	TOTALS, Part 1, Column 15		
6.2	TOTALS, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	TOTALS, Part 1, Column 12		
7.2	TOTALS, Part 3, Column 10		
8.	Deduct current year's depreciation:		
8.1	TOTALS, Part 1, Column 11		
8.2	TOTALS, Part 3, Column 9		
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

SCHEDULE B - VERIFICATION BETWEEN YEARS
Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year .....		.....
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)		
2.2	Additional investment made after acquisition (Part 2, Column 8)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 12		
3.2	TOTALS, Part 3, Column 11		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
5.1	TOTALS, Part 1, Column 9		
5.2	TOTALS, Part 3, Column 8		
6.	TOTAL gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15	NONE	
8.	Deduct amortization of premium and mortgage interest		
9.	TOTAL foreign exchange change in book value/recorded interest:		
9.1	TOTALS, Part 1, Column 13		
9.2	TOTALS, Part 3, Column 13		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 11		
10.2	TOTALS, Part 3, Column 10		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12.	TOTAL valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS
Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
5.1	TOTALS, Part 1, Column 13		
5.2	TOTALS, Part 3, Column 9		
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 20		
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) ..		
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS
Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		303,434,352
2.	Cost of bonds and stocks acquired, Part 3, Column 7		111,247,246
3.	Accrual of Discount		566,773
4.	Unrealized valuation increase/(decrease):		
4.1	Part 1, Column 12	(6,543)	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	22,553,613	
4.4	Part 4, Column 11	(5,002,054)	17,545,016
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		6,641,838
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		98,853,829
7.	Deduct amortization of premium		1,273,286
8.	TOTAL foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10) ..		339,308,110
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		339,308,110

SCHEDULE D - SUMMARY BY COUNTRY
Long-Term Bonds and Stocks OWNED December 31 of Current Year

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	33,791,973	31,932,372	36,966,785	34,381,509
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	33,791,973	31,932,372	36,966,785	34,381,509
U.S. States, Territories and Possessions (Direct and	5. TOTALS				
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS				
Possessions (Direct and guaranteed)					
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	39,088,932	37,364,255	43,489,861	37,791,916
Industrial and Miscellaneous,	8. United States	38,120,873	38,170,438	37,999,562	35,977,088
SVO Identified Funds, Unaffiliated Bank Loans,	9. Canada	1,299,114	1,279,412	1,292,215	1,319,000
Unaffiliated Certificates of Deposit and	10. Other Countries	3,387,586	3,413,717	3,391,087	3,379,000
Hybrid Securities (unaffiliated)	11. TOTALS	42,807,573	42,863,567	42,682,864	40,675,088
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	115,688,478	112,160,194	123,139,510	112,848,513
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. TOTALS				
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks				
COMMON STOCKS	20. United States	181,582,777	181,582,777	142,872,567	
Industrial and Miscellaneous (unaffiliated),	21. Canada				
Mutual Funds, Unit Investment Trusts, Closed-	22. Other Countries	3,248,961	3,248,961	2,029,802	
End Funds and Exchange Traded funds	23. TOTALS	184,831,738	184,831,738	144,902,369	
Parent, Subsidiaries and Affiliates	24. TOTALS	38,787,894	38,787,894	20,630,000	
	25. TOTAL Common Stocks	223,619,632	223,619,632	165,532,369	
	26. TOTAL Stocks	223,619,632	223,619,632	165,532,369	
	27. TOTAL Bonds and Stocks	339,308,110	335,779,826	288,671,879	

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 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1.	U.S. Governments												
1.1	NAIC 1	1,265,806	13,370,075	5,950,951	951,072	12,254,069	X X X	33,791,973	29.19	27,403,051	25.88	33,791,973	
1.2	NAIC 2						X X X						
1.3	NAIC 3						X X X						
1.4	NAIC 4						X X X						
1.5	NAIC 5						X X X						
1.6	NAIC 6						X X X						
1.7	TOTALS	1,265,806	13,370,075	5,950,951	951,072	12,254,069	X X X	33,791,973	29.19	27,403,051	25.88	33,791,973	
2.	All Other Governments												
2.1	NAIC 1						X X X						
2.2	NAIC 2						X X X						
2.3	NAIC 3						X X X						
2.4	NAIC 4						X X X						
2.5	NAIC 5						X X X						
2.6	NAIC 6						X X X						
2.7	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, etc., Guaranteed												
3.1	NAIC 1						X X X						
3.2	NAIC 2						X X X						
3.3	NAIC 3						X X X						
3.4	NAIC 4						X X X						
3.5	NAIC 5						X X X						
3.6	NAIC 6						X X X						
3.7	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1	NAIC 1						X X X						
4.2	NAIC 2						X X X						
4.3	NAIC 3						X X X						
4.4	NAIC 4						X X X						
4.5	NAIC 5						X X X						
4.6	NAIC 6						X X X						
4.7	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	NAIC 1	6,051,661	14,933,053	8,753,582	7,318,803	2,031,834	X X X	39,088,933	33.77	26,118,875	24.67	38,421,084	667,848
5.2	NAIC 2						X X X						
5.3	NAIC 3						X X X						
5.4	NAIC 4						X X X						
5.5	NAIC 5						X X X						
5.6	NAIC 6						X X X						
5.7	TOTALS	6,051,661	14,933,053	8,753,582	7,318,803	2,031,834	X X X	39,088,933	33.77	26,118,875	24.67	38,421,084	667,848

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 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	NAIC 1	4,524,135	16,626,123	5,459,477	226,454	11,803	X X X	26,847,992	23.19	32,408,097	30.61	17,277,467	9,570,525
6.2	NAIC 2		3,464,036	3,733,349			X X X	7,197,385	6.22	13,806,019	13.04	7,197,385	
6.3	NAIC 3		2,307,381	866,370			X X X	3,173,751	2.74			704,028	2,469,723
6.4	NAIC 4	64,908	1,878,933	506,284			X X X	2,450,125	2.12			133,128	2,316,998
6.5	NAIC 5		415,408				X X X	415,408	0.36			64,795	350,613
6.6	NAIC 6						X X X						
6.7	TOTALS	4,589,043	24,691,881	10,565,480	226,454	11,803	X X X	40,084,661	34.63	46,214,116	43.65	25,376,803	14,707,859
7.	Hybrid Securities												
7.1	NAIC 1						X X X						
7.2	NAIC 2						X X X			753,107	0.71		
7.3	NAIC 3						X X X			705,116	0.67		
7.4	NAIC 4						X X X						
7.5	NAIC 5						X X X						
7.6	NAIC 6						X X X						
7.7	TOTALS						X X X			1,458,223	1.38		
8.	Parent, Subsidiaries and Affiliates												
8.1	NAIC 1						X X X						
8.2	NAIC 2						X X X						
8.3	NAIC 3						X X X						
8.4	NAIC 4						X X X						
8.5	NAIC 5						X X X						
8.6	NAIC 6						X X X						
8.7	TOTALS						X X X						
9.	SVO Identified Funds												
9.1	NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2	NAIC 2	X X X	X X X	X X X	X X X	X X X	2,787,819	2,787,819	2.41	4,687,551	4.43	2,787,819	
9.3	NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4	NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5	NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6	NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7	TOTALS	X X X	X X X	X X X	X X X	X X X	2,787,819	2,787,819	2.41	4,687,551	4.43	2,787,819	
10.	Unaffiliated Bank Loans												
10.1	NAIC 1						X X X						
10.2	NAIC 2						X X X						
10.3	NAIC 3						X X X						
10.4	NAIC 4						X X X						
10.5	NAIC 5						X X X						
10.6	NAIC 6						X X X						
10.7	TOTALS						X X X						
11.	Unaffiliated Certificates of Deposit												
11.1	NAIC 1						X X X						
11.2	NAIC 2						X X X						
11.3	NAIC 3						X X X						
11.4	NAIC 4						X X X						
11.5	NAIC 5						X X X						
11.6	NAIC 6						X X X						
11.7	TOTALS						X X X						

901S

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 Column 7 as a % of Line 12.7	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12.	Total Bonds Current Year												
12.1	NAIC 1	(d)..... 11,841,602	 44,929,251	 20,164,010	 8,496,329	 14,297,706		 99,728,898	 86.16	 X X X	 X X X	 89,490,524	 10,238,373
12.2	NAIC 2	(d).....	 3,464,036	 3,733,349			 2,787,819	 9,985,204	 8.63	 X X X	 X X X	 9,985,204	
12.3	NAIC 3	(d).....	 2,307,381	 866,370				 3,173,751	 2.74	 X X X	 X X X	 704,028	 2,469,723
12.4	NAIC 4	(d)..... 64,908	 1,878,933	 506,284				 2,450,125	 2.12	 X X X	 X X X	 133,128	 2,316,998
12.5	NAIC 5	(d).....	 415,408					(c)..... 415,408	 0.36	 X X X	 X X X	 64,795	 350,613
12.6	NAIC 6	(d).....						(c).....		 X X X	 X X X		
12.7	TOTALS	 11,906,510	 52,995,009	 25,270,013	 8,496,329	 14,297,706	 2,787,819	(b).... 115,753,386	 100.00	 X X X	 X X X	 100,377,679	 15,375,707
12.8	Line 12.7 as a % of Column 7	 10.29	 45.78	 21.83	 7.34	 12.35	 2.41	 100.00	 X X X	 X X X	 X X X	 86.72	 13.28
13.	Total Bonds Prior Year												
13.1	NAIC 1	 7,866,373	 35,575,535	 21,682,711	 7,933,184	 12,872,220		 X X X	 X X X	 85,930,023	 81.16	 79,197,157	 6,732,865
13.2	NAIC 2	 4,075	 4,534,463	 8,313,849	 953,632	 753,107	 4,687,551	 X X X	 X X X	 19,246,677	 18.18	 18,421,546	 825,132
13.3	NAIC 3		 705,116					 X X X	 X X X	 705,116	 0.67	 705,116	
13.4	NAIC 4							 X X X	 X X X				
13.5	NAIC 5							 X X X	 X X X	(c).....			
13.6	NAIC 6							 X X X	 X X X	(c).....			
13.7	TOTALS	 7,870,448	 40,815,114	 29,996,560	 8,886,816	 13,625,327	 4,687,551	 X X X	 X X X	(b).... 105,881,816	 100.00	 98,323,819	 7,557,997
13.8	Line 13.7 as a % of Col. 9	 7.43	 38.55	 28.33	 8.39	 12.87	 4.43	 X X X	 X X X	 100.00	 X X X	 92.86	 7.14
14.	Total Publicly Traded Bonds												
14.1	NAIC 1	 9,753,029	 37,521,502	 19,696,635	 8,244,482	 14,274,877		 89,490,525	 77.31	 79,197,157	 74.80	 89,490,525	 X X X
14.2	NAIC 2		 3,464,036	 3,733,349			 2,787,819	 9,985,204	 8.63	 18,421,546	 17.40	 9,985,204	 X X X
14.3	NAIC 3		 488,147	 215,881				 704,028	 0.61	 705,116	 0.67	 704,028	 X X X
14.4	NAIC 4		 133,128					 133,128	 0.12			 133,128	 X X X
14.5	NAIC 5		 64,795					 64,795	 0.06			 64,795	 X X X
14.6	NAIC 6											 X X X	 X X X
14.7	TOTALS	 9,753,029	 41,671,608	 23,645,865	 8,244,482	 14,274,877	 2,787,819	 100,377,680	 86.72	 98,323,819	 92.86	 100,377,680	 X X X
14.8	Line 14.7 as a % of Col. 7	 9.72	 41.51	 23.56	 8.21	 14.22	 2.78	 100.00	 X X X	 X X X	 X X X	 100.00	 X X X
14.9	Line 14.7 as a % of Line 12.7, Col. 7, Section 12	 8.43	 36.00	 20.43	 7.12	 12.33	 2.41	 86.72	 X X X	 X X X	 X X X	 86.72	 X X X
15.	Total Privately Placed Bonds												
15.1	NAIC 1	 2,088,573	 7,407,749	 467,374	 251,847	 22,829		 10,238,372	 8.84	 6,732,865	 6.36	 X X X	 10,238,372
15.2	NAIC 2							 825,132		 825,132	 0.78	 X X X	
15.3	NAIC 3		 1,819,234	 650,488				 2,469,722	 2.13			 X X X	 2,469,722
15.4	NAIC 4	 64,908	 1,745,806	 506,284				 2,316,998	 2.00			 X X X	 2,316,998
15.5	NAIC 5		 350,613					 350,613	 0.30			 X X X	 350,613
15.6	NAIC 6											 X X X	
15.7	TOTALS	 2,153,481	 11,323,402	 1,624,146	 251,847	 22,829		 15,375,705	 13.28	 7,557,997	 7.14	 X X X	 15,375,705
15.8	Line 15.7 as a % of Col. 7	 14.01	 73.64	 10.56	 1.64	 0.15		 100.00	 X X X	 X X X	 X X X	 X X X	 100.00
15.9	Line 15.7 as a % of Line 12.7, Col. 7, Section 12	 1.86	 9.78	 1.40	 0.22	 0.02		 13.28	 X X X	 X X X	 X X X	 X X X	 13.28

(a) Includes \$.....15,375,706 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 \$.....0 current year, \$.....0 prior year of bonds with 5GI designations and \$.....0 current year, \$.....0 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 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....64,908; NAIC 5 \$.....0; NAIC 6 \$.....0.

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 Column 7 as a % of Line 12.09	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.01	Issuer Obligations	875,419	12,139,629	4,960,363		11,948,842	X X X	29,924,253	25.85	21,184,972	20.01	29,924,253	
1.02	Residential Mortgage-Backed Securities	390,387	1,230,446	990,588	951,072	305,227	X X X	3,867,720	3.34	6,187,933	5.84	3,867,720	
1.03	Commercial Mortgage-Backed Securities						X X X			30,142	0.03		
1.04	Other Loan-Backed and Structured Securities						X X X						
1.05	TOTALS	1,265,806	13,370,075	5,950,951	951,072	12,254,069	X X X	33,791,973	29.19	27,403,047	25.88	33,791,973	
2.	All Other Governments												
2.01	Issuer Obligations						X X X						
2.02	Residential Mortgage-Backed Securities						X X X						
2.03	Commercial Mortgage-Backed Securities						X X X						
2.04	Other Loan-Backed and Structured Securities						X X X						
2.05	TOTALS						X X X						
3.	U.S. States, Territories and Possessions, Guaranteed												
3.01	Issuer Obligations						X X X						
3.02	Residential Mortgage-Backed Securities						X X X						
3.03	Commercial Mortgage-Backed Securities						X X X						
3.04	Other Loan-Backed and Structured Securities						X X X						
3.05	TOTALS						X X X						
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01	Issuer Obligations						X X X						
4.02	Residential Mortgage-Backed Securities						X X X						
4.03	Commercial Mortgage-Backed Securities						X X X						
4.04	Other Loan-Backed and Structured Securities						X X X						
4.05	TOTALS						X X X						
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01	Issuer Obligations				25,922	13,800	X X X	39,722	0.03	39,713	0.04	39,722	
5.02	Residential Mortgage-Backed Securities	5,823,383	14,690,961	8,753,582	7,292,880	2,018,035	X X X	38,578,841	33.33	25,718,389	24.29	38,242,206	336,635
5.03	Commercial Mortgage-Backed Securities	228,278	242,091				X X X	470,369	0.41	360,773	0.34	139,157	331,213
5.04	Other Loan-Backed and Structured Securities						X X X						
5.05	TOTALS	6,051,661	14,933,052	8,753,582	7,318,802	2,031,835	X X X	39,088,932	33.77	26,118,875	24.67	38,421,085	667,848
6.	Industrial and Miscellaneous												
6.01	Issuer Obligations	264,908	15,660,933	10,088,289			X X X	26,014,130	22.47	34,833,319	32.90	20,126,796	5,887,334
6.02	Residential Mortgage-Backed Securities	442,264	296,482	107,068	26,014		X X X	871,828	0.75	2,087,994	1.97	55,250	816,578
6.03	Commercial Mortgage-Backed Securities	2,360,176	503,573	32,464	36,638	9,319	X X X	2,942,170	2.54	5,701,157	5.38	2,182,889	759,282
6.04	Other Loan-Backed and Structured Securities	1,521,695	8,230,894	337,658	163,802	2,483	X X X	10,256,532	8.86	3,591,649	3.39	3,011,868	7,244,665
6.05	TOTALS	4,589,043	24,691,882	10,565,479	226,454	11,802	X X X	40,084,660	34.63	46,214,119	43.65	25,376,803	14,707,859
7.	Hybrid Securities												
7.01	Issuer Obligations						X X X			1,458,224	1.38		
7.02	Residential Mortgage-Backed Securities						X X X						
7.03	Commercial Mortgage-Backed Securities						X X X						
7.04	Other Loan-Backed and Structured Securities						X X X						
7.05	TOTALS						X X X			1,458,224	1.38		
8.	Parent, Subsidiaries and Affiliates												
8.01	Issuer Obligations						X X X						
8.02	Residential Mortgage-Backed Securities						X X X						
8.03	Commercial Mortgage-Backed Securities						X X X						
8.04	Other Loan-Backed and Structured Securities						X X X						
8.05	Affiliated Bank Loans - Issued						X X X						
8.06	Affiliated Bank Loans - Acquired						X X X						
8.07	TOTALS						X X X						

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 Column 7 as a % of Line 12.09	9 Total From Column 7 Prior Year	10 % From Column 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9.	SVO Identified Funds												
9.01	Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X	2,787,819	2,787,819	2.41	4,687,551	4.43	2,787,819	
10.	Unaffiliated Bank Loans												
10.01	Unaffiliated Bank Loans - Issued						X X X						
10.02	Unaffiliated Bank Loans - Acquired						X X X						
10.03	TOTALS						X X X						
11.	Unaffiliated Certificates of Deposit												
11.01	TOTALS						X X X						
12.	Total Bonds Current Year												
12.01	Issuer Obligations	1,140,327	27,800,562	15,048,652	25,922	11,962,642	X X X	55,978,105	48.36	X X X	X X X	50,090,771	5,887,334
12.02	Residential Mortgage-Backed Securities	6,656,034	16,217,889	9,851,238	8,269,966	2,323,262	X X X	43,318,389	37.42	X X X	X X X	42,165,176	1,153,213
12.03	Commercial Mortgage-Backed Securities	2,588,454	745,664	32,464	36,638	9,319	X X X	3,412,539	2.95	X X X	X X X	2,322,046	1,090,495
12.04	Other Loan-Backed and Structured Securities	1,521,695	8,230,894	337,658	163,802	2,483	X X X	10,256,532	8.86	X X X	X X X	3,011,868	7,244,665
12.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	2,787,819	2,787,819	2.41	X X X	X X X	2,787,819	
12.06	Affiliated Bank Loans						X X X			X X X	X X X		
12.07	Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08	Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09	TOTALS	11,906,510	52,995,009	25,270,012	8,496,328	14,297,706	2,787,819	115,753,384	100.00	X X X	X X X	100,377,680	15,375,707
12.10	Lines 12.09 as a % Col. 7	10.29	45.78	21.83	7.34	12.35	2.41	100.00	X X X	X X X	X X X	86.72	13.28
13.	Total Bonds Prior Year												
13.01	Issuer Obligations		23,790,243	21,580,749	1,296,650	10,848,586	X X X	X X X	X X X	57,516,228	54.32	55,331,101	2,185,132
13.02	Residential Mortgage-Backed Securities	5,191,206	12,615,102	6,619,644	7,050,007	2,518,357	X X X	X X X	X X X	33,994,316	32.11	31,768,421	2,225,893
13.03	Commercial Mortgage-Backed Securities	1,754,389	1,995,564	1,656,889	434,346	250,884	X X X	X X X	X X X	6,092,072	5.75	5,116,202	975,869
13.04	Other Loan-Backed and Structured Securities	924,853	2,414,206	139,278	105,813	7,499	X X X	X X X	X X X	3,591,649	3.39	1,420,546	2,171,102
13.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	4,687,551	X X X	X X X	4,687,551	4.43	4,687,551	
13.06	Affiliated Bank Loans						X X X	X X X	X X X				
13.07	Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08	Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09	TOTALS	7,870,448	40,815,115	29,996,560	8,886,816	13,625,326	4,687,551	X X X	X X X	105,881,816	100.00	98,323,821	7,557,996
13.10	Line 13.09 as a % of Col. 9	7.43	38.55	28.33	8.39	12.87	4.43	X X X	X X X	100.00	X X X	92.86	7.14
14.	Total Publicly Traded Bonds												
14.01	Issuer Obligations	1,075,419	23,134,909	13,891,880	25,922	11,962,642	X X X	50,090,772	43.27	55,331,101	52.26	50,090,772	X X X
14.02	Residential Mortgage-Backed Securities	6,141,058	15,839,927	9,699,355	8,181,922	2,302,916	X X X	42,165,178	36.43	31,768,421	30.00	42,165,178	X X X
14.03	Commercial Mortgage-Backed Securities	1,849,100	394,524	32,464	36,638	9,319	X X X	2,322,045	2.01	5,116,202	4.83	2,322,045	X X X
14.04	Other Loan-Backed and Structured Securities	687,452	2,302,249	22,167			X X X	3,011,868	2.60	1,420,546	1.34	3,011,868	X X X
14.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X	2,787,819	2,787,819	2.41	4,687,551	4.43	2,787,819	X X X
14.06	Affiliated Bank Loans						X X X						X X X
14.07	Unaffiliated Bank Loans						X X X						X X X
14.08	Unaffiliated Certificates of Deposit						X X X						X X X
14.09	TOTALS	9,753,029	41,671,609	23,645,866	8,244,482	14,274,877	2,787,819	100,377,682	86.72	98,323,821	92.86	100,377,682	X X X
14.10	Line 14.09 as a % of Col. 7	9.72	41.51	23.56	8.21	14.22	2.78	100.00	X X X	X X X	X X X	100.00	X X X
14.11	Line 14.09 as a % of Line 12.09, Col. 7, Section 12	8.43	36.00	20.43	7.12	12.33	2.41	86.72	X X X	X X X	X X X	86.72	X X X
15.	Total Privately Placed Bonds												
15.01	Issuer Obligations	64,908	4,665,653	1,156,772			X X X	5,887,333	5.09	2,185,132	2.06	X X X	5,887,333
15.02	Residential Mortgage-Backed Securities	514,976	377,963	151,883	88,045	20,345	X X X	1,153,212	1.00	2,225,893	2.10	X X X	1,153,212
15.03	Commercial Mortgage-Backed Securities	739,354	351,141				X X X	1,090,495	0.94	975,869	0.92	X X X	1,090,495
15.04	Other Loan-Backed and Structured Securities	834,243	5,928,646	315,491	163,802	2,483	X X X	7,244,665	6.26	2,171,102	2.05	X X X	7,244,665
15.05	SVO Identified Funds	X X X	X X X	X X X	X X X	X X X						X X X	
15.06	Affiliated Bank Loans						X X X					X X X	
15.07	Unaffiliated Bank Loans						X X X					X X X	
15.08	Unaffiliated Certificates of Deposit						X X X					X X X	
15.09	TOTALS	2,153,481	11,323,403	1,624,146	251,847	22,828		15,375,705	13.28	7,557,996	7.14	X X X	15,375,705
15.10	Line 15.09 as a % of Col. 7	14.01	73.64	10.56	1.64	0.15		100.00	X X X	X X X	X X X	X X X	100.00
15.11	Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.86	9.78	1.40	0.22	0.02		13.28	X X X	X X X	X X X	X X X	13.28

SCHEDULE DA - VERIFICATION BETWEEN YEARS
Short-Term Investments

		1	2	3	4	5
		Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1.	Book/adjusted carrying value, December 31 of prior year .....	.....	.....	.....	.....	.....
2.	Cost of short-term investments acquired	65,182	65,182	.....	.....	.....
3.	Accrual of discount .....	.....	.....	.....	.....	.....
4.	Unrealized valuation increase/(decrease)	(247)	(247)	.....	.....	.....
5.	TOTAL gain (loss) on disposals .....	.....	.....	.....	.....	.....
6.	Deduct consideration received on disposals .....	.....	.....	.....	.....	.....
7.	Deduct amortization of premium	27	27	.....	.....	.....
8.	TOTAL foreign exchange change in book/adjusted carrying value .....	.....	.....	.....	.....	.....
9.	Deduct current year's other-than-temporary impairment recognized .....	.....	.....	.....	.....	.....
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	64,908	64,908	.....	.....	.....
11.	Deduct total nonadmitted amounts .....	.....	.....	.....	.....	.....
12.	Statement value at end of current period (Line 10 minus Line 11)	64,908	64,908	.....	.....	.....

(a) Indicate the category of such assets, for example, joint ventures, transportation equipment: 0

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS
(Cash Equivalents)

		1	2	3	4
		Total	Bonds	Money Market Mutual Funds	Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	19,087,825		19,087,825	
2.	Cost of cash equivalents acquired	76,654,778		76,654,778	
3.	Accrual of discount				
4.	Unrealized valuation increase/(decrease)				
5.	TOTAL gain (loss) on disposals				
6.	Deduct consideration received on disposals	85,146,876		85,146,876	
7.	Deduct amortization of premium				
8.	TOTAL foreign exchange change in book/adjusted carrying value				
9.	Deduct current year's other-than-temporary impairment recognized				
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	10,595,727		10,595,727	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus 11)	10,595,727		10,595,727	

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

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

E07 Schedule BA Part 1 - Long-Term Invested Assets Owned NONE

E08 Schedule BA Part 2 - Long-Term Invested Assets Acquired NONE

E09 Schedule BA Part 3 - Long-Term Invested Assets Disposed NONE

E10

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			NAIC	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP	Description	Code	F O R E I G N	Bond CHAR	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810TN8	UNITED STATES TREAS BDS	SD			1.A	11,934,889	81.2490	10,525,808	12,955,000	11,948,842		11,468			3.625	4.151	FA	177,383	352,729	12/30/2024	02/15/2053
9128285J5	UNITED STATES TREAS NTS				1.A	171,355	98.9850	163,325	165,000	165,862	(1,023)				3.000	2.371	AO	848	4,950	05/01/2019	10/31/2025
91282CGT2	UNITED STATES TREAS NTS				1.A	1,695,876	97.9420	1,699,294	1,735,000	1,703,346	6,103				3.625	4.277	MS	16,069	46,853	06/27/2024	03/31/2028
91282CHD6	UNITED STATES TREAS NTS				1.A	708,031	99.9750	709,823	710,000	709,556	988				4.250	4.445	MN	2,653	30,175	05/31/2023	05/31/2025
91282CHH7	UNITED STATES TREAS NTS				1.A	215,084	99.8280	214,630	215,000	215,052	(32)				4.125	4.149	JD	414	8,869	01/16/2024	06/15/2026
91282CJJ1	UNITED STATES TREAS NTS				1.A	4,030,453	99.5470	3,902,242	3,920,000	4,027,166	(3,287)				4.500	4.173	MN	22,903	74,925	12/30/2024	11/15/2033
91282CJT9	UNITED STATES TREAS NTS				1.A	862,598	99.5080	855,769	860,000	862,279	(320)				4.000	3.901	JJ	15,891		10/31/2024	01/15/2027
91282CJW2	UNITED STATES TREAS NTS				1.A	3,936,289	98.6300	3,935,337	3,990,000	3,937,570	1,281				4.000	4.401	JJ	66,789	11,564	12/30/2024	01/31/2029
91282CLC3	UNITED STATES TREAS NTS				1.A	2,652,714	98.4150	2,563,711	2,605,000	2,649,859	(2,855)				4.000	3.621	JJ	43,605		10/02/2024	07/31/2029
91282CLX7	UNITED STATES TREAS NTS				1.A	1,713,070	99.5590	1,707,437	1,715,000	1,713,114	44				4.125	4.209	MN	7,605		12/31/2024	11/15/2027
91282CDC2	UNITED STATES TREAS NTS TIPS				1.A	129,760	112.2310	134,678	120,000	133,450	1,882	1,793			0.125	2.281	AO	37	90	05/16/2024	10/15/2026
91282CJY8	UNITED STATES TREAS NTS TIPS				1.A	925,883	98.3950	915,074	930,000	933,197	6,259	1,055			1.750	2.033	JJ	7,717	8,307	06/27/2024	01/15/2034
91282CKL4	UNITED STATES TREAS NTS TIPS			1.A	919,131	102.1230	924,217	905,000	924,959	6,066	(238)			2.125	2.085	AO	4,203	9,782	06/27/2024	04/15/2029	
0019999999 Subtotal - U.S. Governments - Issuer Obligations						29,895,133	X X X	28,251,345	30,825,000	29,924,252	14,207	14,977			X X X	X X X	X X X	366,117	548,244	X X X	X X X
U.S. Governments - Residential Mortgage-Backed Securities																					
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	13,793	94.1420	12,180	12,938	14,497		(116)			4.000	1.885	MON	43	518	02/18/2015	10/20/2044
36179XF1	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	748,570	86.7630	742,398	855,662	750,561		1,859			3.000	5.126	MON	2,139	25,670	09/07/2023	09/20/2052
36179XQQ2	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	877,821	80.0970	859,907	1,073,582	887,203		13,945			2.000	5.551	MON	1,789	21,472	09/07/2023	01/20/2053
36179XVM5	GNMA PASS-THRU M SINGLE FAMILY			4	1.A	1,381,768	83.6560	1,326,989	1,586,244	1,382,168		241			2.500	4.596	MON	3,305	39,656	07/14/2023	03/20/2053
38378BWM7	GNMA REMIC TRUST 2012-79			4	1.A	60,397	0.8900	2,925							0.351	(100.000)	MON	96	1,191	08/23/2017	03/16/2053
38378B5H8	GNMA REMIC TRUST 2013-01			4	1.A	84,271	1.1460	3,247							0.584	(100.000)	MON	138	1,722	08/17/2017	02/16/2054
38378B7E3	GNMA REMIC TRUST 2013-33			4	1.A	27,934	88.2590	24,786	28,083	27,980		5			1.744	1.815	MON	41	490	03/15/2013	05/16/2046
38378KSD2	GNMA REMIC TRUST 2013-80			4	1.A	47,732	1.3130	919							0.707		MON	454	630	08/17/2017	03/16/2052
38378N6R9	GNMA REMIC TRUST 2014-93			4	1.A	233,135	2.5930	21,549		38,142		(9,280)			0.685	4.796	MON	475	6,250	11/12/2019	11/16/2055
38379KRV6	GNMA REMIC TRUST 2015-86			4	1.A	156,493	1.4420	42,018		28,735		(1,115)			0.403	13.712	MON	978	4,896	08/12/2024	05/16/2052
38379UJ98	GNMA REMIC TRUST 2016-127			4	1.A	106,228	4.2890	16,636							0.889	(100.000)	MON	287	3,502	04/24/2018	05/16/2058
38379UR65	GNMA REMIC TRUST 2016-133			4	1.A	424,746	2.8320	54,967							0.716	(100.000)	MON	1,157	14,848	06/19/2019	12/16/2057
38379RJH7	GNMA REMIC TRUST 2016-166			4	1.A	287,184	4.5310	30,509							0.925	(100.000)	MON	519	6,311	07/23/2019	04/16/2058
38379UGS9	GNMA REMIC TRUST 2016-34			4	1.A	398,267	3.8840	30,049		73,740		(26,387)			0.906	(1,114)	MON	584	13,922	04/10/2019	01/16/2058
38379UJH8	GNMA REMIC TRUST 2016-35 20580316			4	1.A	368,920	3.8610	59,334		28,162		(843)			0.723	(54,682)	MON	926	18,641	09/18/2024	03/16/2058
38379UPJ9	GNMA REMIC TRUST 2016-50 20570816			4	1.A	382,025	2.4670	27,213		107,192		(7,116)			0.722	(3,873)	MON	663	8,189	04/10/2019	08/16/2057
38379UNY8	GNMA REMIC TRUST 2016-52			4	1.A	64,837	3.6510	6,914							0.759	(100.000)	MON	120	2,186	04/17/2018	03/16/2058
38379USK3	GNMA REMIC TRUST 2016-67			4	1.A	381,908	2.4250	15,559		55,141		(6,311)			0.760	(7,361)	MON	407	5,034	04/10/2019	07/16/2057
38379UWM4	GNMA REMIC TRUST 2016-86			4	1.A	56,798	4.9790	7,869		18,760		(1,422)			0.996	(2,398)	MON	131	1,595	06/22/2016	03/16/2058
38379RWL3	GNMA REMIC TRUST 2017-076			4	1.A	64,191	3.8070	7,953		19,894		(5,168)			0.772	(4,457)	MON	134	4,178	11/15/2017	12/16/2056
38380MYE5	GNMA REMIC TRUST 2018-170			4	1.A	495,065	7.8160	122,002		136,304		(6,274)			1.071	2.703	MON	1,393	16,766	05/07/2020	11/16/2060
38380RQU7	GNMA REMIC TRUST 2021-010			4	1.A	409,570	7.0610	265,109		299,241		(21,673)			0.987	3.200	MON	3,087	37,463	01/26/2021	05/16/2063
0029999999 Subtotal - U.S. Governments - Residential Mortgage-Backed Securities						7,071,653	X X X	3,681,032	3,556,509	3,867,720		(69,655)			X X X	X X X	X X X	18,866	235,130	X X X	X X X
U.S. Governments - Commercial Mortgage-Backed Securities																					
38379KFL7	GNMA REMIC TRUST 2015-37 20550			4	1.A		100.0000								2.400	2.267	MON			05/08/2017	02/16/2055
0039999999 Subtotal - U.S. Governments - Commercial Mortgage-Backed Securities							X X X								X X X	X X X	X X X			X X X	X X X
0109999999 Subtotal - U.S. Governments						36,966,786	X X X	31,932,377	34,381,509	33,791,972	14,207	(54,678)			X X X	X X X	X X X	384,983	783,374	X X X	X X X
U.S. Special Revenue, Special Assessment - Issuer Obligations																					
88213ADH5	TEXAS ST A&M UNIV SYS BRD OF RGTS			2,4	1.A FE	39,650	86.8380	34,735	40,000	39,722		9			4.250	4.349	MN	217	1,700	08/01/2015	11/15/2046
0819999999 Subtotal - U.S. Special Revenue, Special Assessment - Issuer Obligations						39,650	X X X	34,735	40,000	39,722		9			X X X	X X X	X X X	217	1,700	X X X	X X X
U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities																					
3136B7FY2	FANNIE MAE REMIC TRST 2019-M24			4	1.A	454,616	3.9450	141,144		99,654		(45,207)			1.246	(9,828)	MON	3,715	46,959	07/22/2020	03/26/2029
3128MDG23	FHLMC			4	1.A	930	97.8850	900	920	922		(1)			2.500	2.223	MON	2	23	08/18/2014	07/01/2027
3137FQXU2	FHLMC 2020-RR02			4	1.A	484,797	5.1300	194,940		131,149		(42,650)			1.826	(3,606)	MON	5,782	69,380	08/04/2020	10/27/2028
312934M58	FHLMC A8 7580			4	1.A	3,163	99.7770	3,109	3,116	3,181		(7)			5.000	4.579	MON	13	156	08/01/2009	07/01/2039
312936KB2	FHLMC A8 9290			4	1.A	3,575	99.1600	3,423	3,452	3,578		(13)			5.000	4.234	MON	14	173	11/03/2009	10/01/2039
3128MJGB0	FHLMC GO 8193			4	1.A	1,548	103.8240	1,536	1,479	1,57											

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	Description	Code	F O R E I G N	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3128MJ2V1	FHLMC PC GOLD COMB 30			4	1.A	40,020		86,8080	34,789	40,076					3,000	3,047	MON	(380)	1,202	11/13/2017	11/01/2047
3128MJQ78	FHLMC PC GOLD COMB 30			4	1.A	25,690		91,2390	23,432	25,682			(3)		3,500	3,522	MON	75	899	12/11/2013	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30			4	1.A	40,451		88,3430	37,468	42,413			59		3,000	3,802	MON	106	1,272	12/11/2013	07/01/2043
3128MJT26	FHLMC PC GOLD COMB 30			4	1.A	22,394		96,2100	20,139	20,932			(263)		4,500	2,739	MON	79	942	01/17/2014	01/01/2044
3128MJT67	FHLMC PC GOLD COMB 30			4	1.A	18,286		90,8810	16,467	18,119			(16)		3,500	3,315	MON	53	634	02/18/2014	02/01/2044
3128MJT75	FHLMC PC GOLD COMB 30			4	1.A	16,241		93,6650	14,574	15,560			(94)		4,000	2,924	MON	52	622	02/18/2014	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30			4	1.A	7,642		93,9750	6,892	7,333			(44)		4,000	2,914	MON	(93)	293	11/08/2013	10/01/2043
3128MJTU4	FHLMC PC GOLD COMB 30			4	1.A	10,600		90,9820	9,662	10,620					3,500	3,569	MON	31	372	01/07/2014	01/01/2044
3128MJX70	FHLMC PC GOLD COMB 30			4	1.A	48,877		86,9780	43,698	50,240			130		3,000	3,639	MON	126	1,507	01/18/2017	04/01/2046
3128MJYC8	FHLMC PC GOLD COMB 30			4	1.A	28,805		89,8680	25,983	28,913			7		3,500	3,618	MON	84	1,012	12/19/2016	05/01/2046
31293Z2G4	FHLMC PC GOLD COMB 30			4	1.A	3,379		99,1600	3,264	3,292			(10)		5,000	4,417	MON	(33)	165	09/14/2009	05/01/2039
3129413U9	FHLMC PC GOLD COMB 30			4	1.A	5,999		99,7770	5,405	5,418			(84)		5,000	2,142	MON	23	271	08/07/2014	08/01/2040
31335AYJ1	FHLMC PC GOLD COMB 30			4	1.A	32,335		90,2010	28,313	31,388			(75)		3,500	2,870	MON	92	1,099	05/15/2017	09/01/2046
3128MJD6	FHLMC PC GOLD COMB 30 4.000 20			4	1.A	20,986		92,9860	18,721	20,134			(167)		4,000	2,945	MON	67	805	01/11/2017	05/01/2046
3128MUGX0	FHLMC PC GOLD COMB 30 4.500 20			4	1.A	5,665		96,2110	5,045	5,244			(93)		4,500	2,173	MON	20	236	01/01/2016	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20			4	1.A	6,797		99,7770	6,558	6,573			(34)		0,333	(0.459)	MON	2	329	05/13/2010	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR			4	1.A	36,124		91,0660	32,698	35,905			(15)		3,500	3,414	MON	105	1,257	01/17/2014	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR			4	1.A	19,674		91,0030	18,013	19,794			5		3,500	3,646	MON	58	693	09/10/2013	09/01/2043
3132WDS5D2	FHLMC PC GOLD PC 30YR			4	1.A	30,707		87,0180	25,942	29,812			(94)		3,000	2,394	MON	75	894	06/03/2016	06/01/2046
3132WFEC9	FHLMC PC GOLD PC 30YR			4	1.A	47,988		87,0240	41,598	47,801			(15)		3,000	2,955	MON	120	1,434	05/19/2017	07/01/2046
3132XUFC4	FHLMC PC GOLD PC 30YR			4	1.A	45,585		89,8730	39,821	44,308			(169)		2,850	2,168	MON	105	1,551	12/07/2017	11/01/2047
3132XUJ30	FHLMC PC GOLD PC 30YR			4	1.A	47,764		89,8720	41,708	46,408			(170)		2,850	2,264	MON	110	1,624	11/20/2017	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR			4	1.A	63,653		89,8720	55,498	61,752			(238)		2,850	2,222	MON	147	2,161	11/10/2017	11/01/2047
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	8,628		93,1170	7,501	8,055			(86)		4,000	2,254	MON	27	322	05/31/2015	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20			4	1.A	13,428		92,8990	11,727	12,623			(118)		4,000	2,207	MON	42	505	06/05/2017	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811			4	1.A	22,350		95,5270	20,535	21,496			(83)		4,000	2,391	MON	72	967	02/05/2019	11/01/2048
3137FMD74	FHLMC REMIC K-J24			4	1.A	81,181		96,7860	83,922	86,709			1,247		2,821	5,719	MON	204	2,446	03/02/2023	09/25/2027
3137H5FY8	FHLMC REMIC SEIRES			4	1.A	606,481		93,3970	583,769	625,040			3,459		1,679	2,971	MON	875	10,494	06/02/2023	12/25/2027
3137H73W1	FHLMC REMIC SERIE			4	1.A	89,654		98,3380	92,546	94,110			904		2,750	4,405	MON	216	2,588	09/21/2022	04/25/2027
3137BRQH1	FHLMC REMIC SERIES			4	1.A	21,232		99,4550	21,625	21,634			158		2,206	3,799	MON	40	480	09/02/2022	06/25/2025
3137F64T1	FHLMC REMIC SERIES			4	1.A	124,501		3,5560	65,786	41,289			(23,698)		1,567	(7,751)	MON	2,416	29,898	09/08/2022	09/25/2027
3137F72D6	FHLMC REMIC SERIES			4	1.A	88,365		1,6390	44,640	28,301			(16,743)		0,735	(7,318)	MON	1,669	21,397	08/26/2022	09/25/2027
3137F72F1	FHLMC REMIC SERIES			4	1.A	65,932		2,6070	34,934	21,942			(12,489)		1,107	(8,573)	MON	1,236	15,412	09/08/2022	10/25/2027
3137FLN59	FHLMC REMIC SERIES			4	1.A	871,816		0,4670	160,403	122,713			(133,217)		0,633	3,075	MON	18,131	252,897	09/07/2022	02/25/2026
3137FNWZ9	FHLMC REMIC SERIES			4	1.A	98,473		1,4190	32,751	23,132			(20,182)		1,278	(2,567)	MON	2,459	31,256	09/07/2022	07/25/2026
3137TFU6	FHLMC REMIC SERIES			4	1.A	72,088		2,3670	39,144	28,686			(32,436)		1,504	(15,713)	MON	2,072	27,257	10/04/2023	01/25/2027
3137H2P57	FHLMC REMIC SERIES			4	1.A	620,572		3,8780	255,948	256,703			(79,939)		1,979	1,814	MON	10,882	130,586	10/03/2022	04/27/2029
3137H6L70	FHLMC REMIC SERIES			4	1.A	54,270		97,5100	56,522	57,965			742		1,946	4,833	MON	94	1,128	09/21/2022	03/25/2027
3137FCLF9	FHLMC REMIC SERIES K-071			4	1.A	79,827		0,6420	44,495	31,639			(26,524)		0,281	(14,060)	MON	1,622	24,259	07/03/2023	11/25/2027
3137FNAG5	FHLMC REMIC SERIES K-095			4	1.A	557,997		3,4910	317,464	205,614			(79,951)		0,949	(8,284)	MON	7,195	93,141	03/03/2022	06/25/2029
3137FPHP3	FHLMC REMIC SERIES K-098			4	1.A	334,726		5,6100	256,658	176,619			(88,716)		1,391	(14,058)	MON	5,305	66,516	05/30/2023	08/25/2029
3137FTZU4	FHLMC REMIC SERIES K-110			4	1.A	543,778		8,4140	307,532	187,938			(55,206)		1,868	(6,249)	MON	5,688	70,405	11/29/2022	04/25/2030
3137HBP73	FHLMC REMIC SERIES K-162			4	1.A	2,236,849		101,3320	2,178,638	2,150,000			(14,519)		5,150	4,242	MON	9,227	92,271	02/07/2024	12/25/2033
3137BYMP2	FHLMC REMIC SERIES K-J14			4	1.A			100,0000							2,197	(0,096)	MON			03/11/2020	11/25/2023
3137F97																					

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	Description	Code	F O R E I G N	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31416H4V4	FNMA PAA0835			4	1.A	937		99.6440	919	922			(4)		5.000	4.104	MON	4	46	08/01/2009	01/01/2039
31416SWB3	FNMA PAA8741			4	1.A	1,795		96.9500	1,689	1,742			(11)		4.500	3.532	MON	7	78	07/15/2010	07/01/2039
31417CB95	FNMA PAB 5463			4	1.A	13,855		88.2300	11,736	13,302			(23)		3.000	2,319	MON	33	399	07/20/2012	06/01/2042
31417LD36	FNMA PAC1921			4	1.A	3,627		94.3550	3,397	3,601			(5)		4.000	3,832	MON	12	144	07/14/2010	09/01/2039
31417QRZ9	FNMA PAC5003			4	1.A	5,232		96.3810	4,982	5,169			(9)		4.500	4,169	MON	19	233	01/13/2010	01/01/2040
31419A4N4	FNMA PAE 0828			4	1.A	11,928		91.2500	10,507	11,514			(33)		3.500	2,690	MON	34	403	05/01/2012	02/01/2041
31419FD60	FNMA PAE4624 4% 2040			4	1.A	3,830		94.3520	3,703	3,925			8		4.000	4,666	MON	13	157	04/13/2011	10/01/2040
3138AV3Q6	FNMA PASS THRU			4	1.A	5,027		91.1210	4,488	4,925			(15)		3.500	2,669	MON	14	172	11/12/2011	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR			4	1.A	5,948		96.9490	5,719	5,899			(10)		4.500	4,277	MON	22	265	04/13/2010	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR			4	1.A	2,081		96.9710	1,994	2,057			(3)		2.500	2,220	MON	4	51	09/01/2014	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR			4	1.A	31,581		94.3460	29,464	31,229			(32)		2.500	2,232	MON	65	781	05/17/2017	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR			4	1.A	27,111		95.0270	25,245	26,566			(47)		2.500	2,043	MON	55	664	09/28/2015	09/01/2030
3138YR670	FNMA PASS-THRU INT 15 YEAR			4	1.A	24,391		95.3950	22,826	23,928			(43)		2.500	2,045	MON	50	598	09/28/2015	07/01/2030
3140H1XD7	FNMA PASS-THRU INT 15 YEAR			4	1.A	76,621		96.5370	72,784	75,395			(164)		3.500	2,952	MON	220	2,639	01/16/2019	03/01/2033
31410LRR5	FNMA PASS-THRU INT 15 YEAR			4	1.A	18,853		96.4190	17,315	17,958			(88)		3.000	1,765	MON	45	539	05/13/2016	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR			4	1.A	49,760		93.9650	46,626	49,621			(12)		1.850	1,789	MON	77	1,241	11/14/2017	06/01/2032
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5			4	1.A	3,536		97.7890	3,356	3,432			(10)		2.500	1,858	MON	7	86	07/01/2012	06/01/2027
3138AVP66	FNMA PASS-THRU LNG 30 YEAR			4	1.A	8,872		94.3480	7,881	8,353			(40)		4.000	2,816	MON	28	334	08/01/2014	10/01/2041
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,930		94.3480	2,615	2,772			(15)		4.000	2,792	MON	9	111	08/01/2014	09/01/2041
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	15,491		96.1020	13,956	14,523			(166)		4.500	2,705	MON	54	654	01/07/2014	12/01/2043
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	30,957		91.0870	27,410	30,092			(59)		3.500	3,023	MON	88	1,053	08/07/2014	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,451		96.0830	4,128	4,297			(26)		4.500	3,488	MON	16	193	01/18/2017	02/01/2045
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	21,076		88.2280	18,827	21,339			7		3.000	3,220	MON	53	640	09/01/2014	11/01/2042
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	36,680		89.7490	31,879	35,520			(123)		3.500	2,772	MON	(384)	1,243	04/25/2017	02/01/2046
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR			4	1.A	26,291		89.7530	22,260	24,801			(135)		3.500	2,222	MON	72	868	08/31/2016	03/01/2046
3138WHSS7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	53,497		86.7470	46,349	53,430			(17)		3.000	2,970	MON	134	1,603	11/01/2017	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR			4	1.A	51,591		86.8360	44,439	51,175			(44)		3.000	2,852	MON	128	1,535	04/18/2017	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR			4	1.A	15,153		92.7650	13,384	14,428			(138)		4.000	2,320	MON	48	577	11/13/2017	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	25,289		92.8090	22,190	23,910			(320)		4.000	2,464	MON	80	956	04/19/2017	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR			4	1.A	22,889		91.0840	20,324	22,314			(31)		3.500	3,092	MON	65	781	08/05/2014	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	18,737		93.7250	16,601	17,713			(106)		4.000	2,860	MON	59	709	09/01/2014	12/01/2043
3140EVB80	FNMA PASS-THRU LNG 30 YEAR			4	1.A	101,423		86.8060	87,474	100,769			(69)		3.000	2,887	MON	252	3,023	10/19/2017	08/01/2046
3140HBH50	FNMA PASS-THRU LNG 30 YEAR			4	1.A	101,917		88.8820	89,288	100,457			(317)		3.500	2,840	MON	293	3,516	06/01/2019	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	79,466		92.7230	72,029	77,681			(197)		4.000	3,347	MON	259	3,107	01/15/2019	11/01/2048
3140JM744	FNMA PASS-THRU LNG 30 YEAR			4	1.A	111,011		92.6200	99,824	107,778			(741)		4.000	2,772	MON	359	4,311	06/01/2019	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,172		100.5030	2,062	2,051			(15)		5.500	2,756	MON	9	113	02/16/2010	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR			4	1.A	9,094		96.9480	8,114	8,369			(66)		4.500	2,750	MON	31	377	09/01/2014	08/01/2041
31416NCW0	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,091		96.9500	1,862	1,921			(24)		4.500	2,376	MON	7	86	08/01/2014	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,175		96.9500	3,708	3,825			(49)		4.500	2,374	MON	14	172	08/01/2014	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR			4	1.A	4,745		88.2250	4,240	4,805			2		3.000	3,225	MON	12	144	08/01/2014	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR			4	1.A	2,374		99.6440	2,133	2,141			(36)		5.000	1,898	MON	9	107	08/07/2014	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,844		91.1510	5,201	5,706			(11)		3.500	2,982	MON	17	200	08/01/2014	12/01/2041
31418BP67	FNMA PASS-THRU LNG 30 YEAR			4	1.A	5,894		92.9840	5,113	5,499			(78)		4.000	2,101	MON	18	220	11/01/2016	03/01/2045
31418CMG6	FNMA PASS-THRU LNG 30 YEAR			4	1.A	33,333		92.7340	31,112	33,550			17		4.000	4,197	MON	112	1,342	12/04/2017	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR			4	1.A	23,753		92.9810	21,610	23,241			(72)		4.000	3,350	MON	77	930	06/01/2018	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR			4	1.A	34,08															

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	F O R E I G N	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3136BG3B5	FNMA REMIC TRUST 2021-M3G			4	1.A	73.501	97.0910	76.197	78.480	76.499		1.508			1.181	4.402	MON	77	927	03/28/2023	01/25/2031
3140XFW49	FNMA SUPER			4	1.A	1,056,165	82.5780	995,510	1,205,539	1,060,670		4,250			2.500	4.260	MON	2,512	30,138	12/14/2022	03/01/2052
3140X9C60	FNMA SUPER LNG 30 YEAR			4	1.A	477,419	83.0010	374,440	451,127	484,449		(2,215)			2.490	1.526	MON	936	11,278	02/05/2021	01/01/2051
3140XATJ1	FNMA SUPER LNG 30 YEAR			4	1.A	1,211,503	79.1370	946,765	1,196,362	1,210,278		(816)			2.000	1.853	MON	1,994	23,927	05/13/2021	05/01/2051
3140XLMY1	FNMA SUPER LNG 30 YEAR			4	1.A	1,390,735	99.1780	1,402,533	1,414,157	1,392,088		928			5.500	5.888	MON	6,482	77,779	09/01/2023	06/01/2053
3140XM3K0	FNMA SUPER LNG 30 YEAR			4	1.A	847,777	96.7460	824,571	852,305	847,840		63			5.000	5.149	MON	3,551	35,513	02/01/2024	11/01/2053
3140XNHU1	FNMA SUPER LNG 30 YEAR			4	1.A	729,468	102.4660	732,688	715,055	729,331		(137)			6.500	5.897	MON	3,873	34,859	03/01/2024	12/01/2053
3140XPYE3	FNMA SUPER LNG 30 YEAR			4	1.A	994,672	99.2140	997,767	1,005,672	994,899		227			5.500	5.785	MON	4,609	23,047	07/02/2024	05/01/2054
3140QNQ21	FNMA UMBS			4	1.A	597,393	85.1980	570,072	669,114	602,380		1,938			3.000	4.504	MON	1,673	20,073	12/20/2022	03/01/2052
3140KUCJ9	FNMA UMBS INT 15 YEAR			4	1.A	802,528	88.3400	794,346	899,191	810,843		8,314			2.000	4.408	MON	1,499	14,987	02/09/2024	10/01/2036
3140NGSA9	FNMA UMBS INT 15 YEAR			4	1.A	606,685	99.8890	606,296	606,970	606,536		(149)			5.000	5.043	MON	2,529	25,290	02/09/2024	04/01/2038
3140A04E6	FNMA UMBS LNG 30 YEAR			4	1.A	734,678	100.9680	754,043	746,814	735,384		620			6.000	6.460	MON	3,734	44,809	11/01/2023	10/01/2053
3140MSU52	FNMA UMBS LNG 30 YEAR			4	1.A	1,196,712	96.8310	1,175,434	1,213,903	1,197,622		649			5.000	5.300	MON	5,058	60,695	07/03/2023	07/01/2052
3140NZL66	FNMA UMBS LNG 30 YEAR			4	1.A	801,245	91.6350	801,195	874,333	805,756		3,309			4.000	5.306	MON	2,914	34,973	09/07/2023	09/01/2052
3140NKL1D	FNMA UMBS LNG 30 YEAR			4	1.A	865,494	98.7670	853,222	863,874	865,112		(382)			5.500	5.538	MON	3,959	39,594	02/02/2024	06/01/2053
3140QRWN9	FNMA UMBS LNG 30 YEAR			4	1.A	1,677,426	94.2630	1,629,045	1,728,191	1,678,645		1,219			4.500	4.978	MON	6,481	64,807	02/01/2024	04/01/2053
31418C4E1	FNMA UMBS LNG 30 YEAR			4	1.A	187,003	89.5610	162,776	181,749	197,905		(1,070)			3.500	2.247	MON	530	6,361	11/06/2019	11/01/2048
31418DCX8	FNMA UMBS LNG 30 YEAR			4	1.A	145,349	86.3420	124,641	144,357	147,652		(181)			3.000	2.693	MON	361	4,331	06/07/2019	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR			4	1.A	97,759	86.3050	83,535	96,791	99,291		(125)			3.000	2.656	MON	242	2,904	11/08/2019	11/01/2049
31418DKT8	FNMA UMBS LNG 30 YEAR			4	1.A	333,704	86.2120	283,049	328,317	341,008		(624)			3.000	2.485	MON	821	9,850	01/08/2020	01/01/2050
31418DP66	FNMA UMBS LNG 30 YEAR			4	1.A	240,175	86.1030	195,959	227,586	249,637		(1,980)			3.000	1.683	MON	569	6,828	05/01/2020	05/01/2050
31418DRS3	FNMA UMBS LNG 30 YEAR			4	1.A	853,745	82.3410	667,124	810,197	866,550		(3,725)			2.500	1.597	MON	1,688	20,255	08/10/2020	08/01/2050
31418DV74	FNMA UMBS LNG 30 YEAR			4	1.A	643,653	78.0700	485,929	622,427	642,239		(1,209)			2.000	1.594	MON	1,037	12,449	01/14/2021	01/01/2051
31418DVA7	FNMA UMBS LNG 30 YEAR			4	1.A	587,477	78.4610	444,598	566,648	586,172		(1,228)			2.000	1.561	MON	944	11,333	11/06/2020	12/01/2050
3140L0D79	FNMA UMBS LNG 30 YEAR 2.000 205101			4	1.A	600,273	78.8860	460,718	584,030	599,513		(1,059)			2.000	1.665	MON	973	11,681	01/12/2021	01/01/2051
30295RAN1	FREMF MTG TR 2016-K59 144A			4	1.A	633,566	0.1190	179,461		129,494		(94,138)			0.100	(1.941)	MON	12,567	152,594	08/24/2022	11/25/2049
35708YAS5	FREMF MTG TR 2018-K73 144A			4	1.A	207,055	96.3080	207,062	215,000	207,140		85			3.982	4.565	MON	713	690	11/21/2024	02/25/2051
082999999 Subtotal - U.S. Special Revenue, Special Assessment - Residential Mortgage-Backed Securities						42,988,172	X X X	36,860,030	37,270,363	38,578,840		(1,001,457)			X X X	X X X	X X X	221,401	2,444,248	X X X	X X X
U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities																					
30293WAE2	FREMF MTG TR 144A			4	1.A	121,484	98.8980	123,623	125,000	123,911		1,119			3.777	4.853	MON	393	4,803	09/07/2022	10/25/2048
30300SAS1	FREMF MTG TR 2020-K737 144A			4	1.B	207,045	96.5790	206,679	214,000	207,302		257			3.326	5.083	MON	593		12/02/2024	01/25/2053
302617AU9	FRESB MTG TR 2016-SB16			4	1.A	133,510	97.6390	139,188		139,157		3,489			2.430	5.686	MON	289	3,464	07/11/2023	05/25/2026
083999999 Subtotal - U.S. Special Revenue, Special Assessment - Commercial Mortgage-Backed Securities						462,039	X X X	469,490	481,553	470,370		4,865			X X X	X X X	X X X	1,275	8,267	X X X	X X X
090999999 Subtotal - U.S. Special Revenue, Special Assessment						43,489,861	X X X	37,364,255	37,791,916	39,088,932		(996,583)			X X X	X X X	X X X	222,893	2,454,215	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
34960PAD3	FTAI AVIATION LTD 144A		C		3.C FE	64,218	97.8040	63,573	65,000	63,573	(666)	20			5.500	5.976	MN	596		11/19/2024	05/01/2028
91087BAF7	UNITED MEXICAN STATES GLBL NT 4.5%		C	1	2.B FE	492,960	95.2760	457,325	480,000	488,777		(1,836)			4.500	4.073	AO	4,140	21,600	04/17/2019	04/22/2029
01879NAC9	ALLIANCE RES OP PART LP/ALLIA 144A				3.C FE	100,339	105.0740	99,820	95,000	99,820	(367)	(152)			8.625	6.939	JD	364	4,165	11/19/2024	06/15/2029
019736AF4	ALLISON TRANSMISSION INC 144A				3.A FE	65,318	99.3430	64,573	65,000	64,573	(736)	(9)			5.875	5.833	JD	318	1,909	11/20/2024	06/01/2029
00164VAF0	AMC NETWORKS INC				5.A FE	64,328	78.4970	67,507	86,000	64,795		467			4.250	12.364	FA	1,381		11/19/2024	02/15/2029
00164VAG8	AMC NETWORKS INC 144A				3.C FE	59,796	106.1780	60,521	57,000	59,739		(56)			10.250	8.988	JJ	2,694		11/20/2024	01/15/2029
00191UAA0	ASGN INC 144A				3.C FE	62,500	94.9800	61,737	65,000	61,737	(835)	72			4.625	5.945	MN	384		11/19/2024	05/15/2028
047649AA6	ATKORE INC 144A				3.A FE	65,250	88.2940	63,572	72,000	63,572	(1,776)	97			4.250	6.096	JD	255	1,530	11/19/2024	06/01/2031
06051GHQ5	BANK AMER CORP			1.2	1.G FE	816,915	95.8330	828,955	865,000	828,490		6,152			3.974	4.979	FA	13,750	34,375	01/27/2023	02/07/2030
06051GGA1	BANK AMERICA CORP				1.G FE	274,546	96.3760	279,490	290,000	276,753		2,207			3.248	5.075	AO	1,832	4,710	06/28/2024	10/21/2027
06051GLE7	BANK AMERICA CORP			1.2	1.E FE	900,000	100.2900	902,610	900,000	900,000											

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

E104

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	F O R E I G N	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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20848VAB1	CONSENSUS CLOUD SOLUTIONS INC 144A				4.B FE	127.871		99.1560	127.911	129.000					6.500	6.870	AO	1.770		11/19/2024	10/15/2028
227046AA7	CROCS INC 144A				4.C FE	132.168		92.4410	132.191	143.000		(226)			4.250	6.376	MS	1.789		11/20/2024	03/15/2029
126650DH0	CVS HEALTH CORP				2.B FE	129.526		97.0270	130.986	135.000					3.625	5.288	AO	1.223	2.447	06/28/2024	04/01/2027
23918KAW8	DAVITA INC 144A				3.C FE	102.170		100.7670	100.767	100.000		(1,381)			6.875	6.618	MS	2.635		11/19/2024	09/01/2032
248019AU5	DELUXE CORP MEDIUM TERM NTS 144A				5.B FE	117.003		96.1240	117.271	122.000					8.000	9.330	JD	813	4.880	11/19/2024	06/01/2029
254709AS7	DISCOVER FINL SVCS				2.B FE	1,579.724		106.5780	1,641.301	1,540.000			(3,337)		6.700	6.438	MN	9.172	103.180	02/16/2023	11/29/2032
316773DJ6	FIFTH THIRD BANCORP SR GBL NT 28		1,2		2.A FE	859.894		103.3960	878.866	850.000			(2,046)		6.361	6.155	AO	9.612	54.069	04/11/2023	10/27/2028
359678AC3	FULL HSE RESORTS INC 144A				5.A FE	114.791		99.2250	114.109	115.000		(694)			8.250	8.480	FA	3.584		11/19/2024	02/15/2028
364760AQ1	GAP INC 144A				4.A FE	62.299		86.4710	62.259	72.000		(168)			3.875	6.424	AO	128	698	11/20/2024	10/01/2031
38141GZR8	GOLDMAN SACHS GROUP INC		1,2		1.F FE	113.675		97.2430	116.692	120.000					3.615	5.197	MS	1.277	2.169	04/30/2024	03/15/2028
38141GZU1	GOLDMAN SACHS GROUP INC		1,2		1.F FE	1,211.463		98.8430	1,235.538	1,250.000					4.482	5.195	FA	19.920	56.025	02/14/2023	08/23/2028
36261NAA5	GYP HOLDINGS III CORPORATION 144A				4.B FE	102.186		94.3160	101.861	108.000		(454)			4.625	6.112	MN	833		11/19/2024	05/01/2029
42330PAL1	HELIUM ENERGY SOLUTIONS GRP INC 144A				3.C FE	100.243		106.2860	98.846	93.000		(1,166)			9.750	7.097	MS	3.023		11/20/2024	03/01/2029
40390DAD7	HLF FING SARL LLC / HERBALIFE 144A				4.A FE	67.455		104.4820	67.913	65.000			(60)		12.250	11.444	AO	1.681		11/20/2024	04/15/2029
436440AM3	HOLOGIC INC 144A				3.B FE	63.461		96.9590	63.023	65.000		(490)			4.625	5.513	FA	1.253		11/20/2024	02/01/2028
477854AA1	JOHN D & CATHERINE T MACARTHUR		1,2		1.A FE	200.000		79.3840	158.768	200.000					1.299	1.301	JD	217	2.598	08/20/2020	12/01/2030
46647PBJ4	JP MORGAN CHASE BANK NA		1		1.E FE	1,532.370		97.4380	1,632.087	1,675.000			14.518		4.493	5.890	MS	20.278	75.258	02/16/2023	03/24/2031
46647PEE2	JPMORGAN CHASE & CO		1,2		1.E FE	245.015		101.6990	249.163	245.000			(22)		5.571	5.646	AO	2.616	6.824	04/30/2024	04/22/2028
56585ABC5	MARATHON PETE CORP				2.B FE	124.538		100.5440	125.680	125.000			112		5.125	5.346	JD	285	6.406	05/07/2024	12/15/2026
576485AG1	MATADOR RES CO 144A				3.C FE	128.977		98.8680	127.540	129.000		(1,431)			6.500	6.607	AO	1.770		11/20/2024	04/15/2032
57665RAJ5	MATCH GROUP HOLDINGS II LLC 144A				3.C FE	127.051		97.1050	125.265	129.000		(1,835)			5.625	6.123	FA	2.741		11/20/2024	02/15/2029
552953CK5	MGM RESORTS INTERNATIONAL				3.C FE	100.408		99.8740	99.874	100.000		(525)			6.125	6.115	MS	1.769		11/20/2024	09/15/2029
603158AA4	MINERALS TECHNOLOGIES INC 144A				3.C FE	63.340		96.2500	62.563	65.000		(829)			5.000	5.875	JJ	1.625		11/20/2024	07/01/2028
61747YFP5	MORGAN STANLEY		1,2		1.E FE	125.250		101.6900	127.113	125.000			(64)		5.652	5.655	AO	1.531	3.415	04/30/2024	04/13/2028
61747YEZ4	MORGAN STANLEY FR		1		1.E FE	118.817		100.3390	120.407	120.000			324		5.050	5.435	JJ	2.576	6.060	07/31/2023	01/28/2027
61747YF8	MORGAN STANLEY FR 5.123%020129		1,2		1.E FE	1,241.400		100.2750	1,253.438	1,250.000			1,310		5.123	5.327	FA	26.682	64.038	02/14/2023	02/01/2029
626717AP7	MURPHY OIL CORP				3.A FE	63.058		96.0810	62.453	65.000		(625)			6.000	6.595	AO	953		11/20/2024	10/01/2032
626738AE8	MURPHY OIL USA INC				3.B FE	95.921		94.8890	94.889	100.000		(1,116)			4.750	5.811	MS	1.399		11/20/2024	09/15/2029
62957HAJ4	NABORS INDS INC 144A				4.A FE	136.475		99.8840	135.842	136.000		(598)			7.375	7.349	MN	1.282		11/20/2024	05/15/2027
65505PAA5	NOBLE FIN II LLC 144A				3.C FE	131.877		100.9970	130.286	129.000		(1,532)			8.000	7.628	AO	2.179		11/20/2024	04/15/2030
629377CR1	NRG ENERGY INC 144A				3.B FE	63.737		87.4460	62.961	72.000		(902)			3.625	5.932	FA	986		11/20/2024	02/15/2031
682691AE0	ONEMAIN FIN CORP				3.B FE	136.025		104.3160	134.568	129.000		(1,306)	(152)		7.875	6.584	MS	2.991		11/20/2024	03/15/2030
68404LAA0	OPTION CARE HEALTH INC 144A				4.B FE	66.709		92.2210	66.399	72.000		(412)			4.375	6.213	AO	534		11/20/2024	10/31/2029
70052LAD5	PARK INTER HLDGS LLC / PK 144A				4.A FE	87.895		101.4600	87.256	86.000		(617)			7.000	6.592	FA	3.763		11/20/2024	02/01/2030
70932MAD9	PENNYMAC FINL SVCS INC NEW 144A				3.C FE	60.100		104.7700	59.719	57.000		(316)	(65)		7.875	6.585	JD	200	2.244	11/20/2024	12/15/2029
71880KAB7	PHINIA INC 144A				3.B FE	100.458		99.4590	99.459	100.000		(993)			6.625	6.653	AO	1.914		11/20/2024	10/15/2032
693475B33	PNC FINL SVCS GROUP INC		2		1.G FE	675.000		102.9960	695.223	675.000			(6)		5.939	6.020	FA	14.810	40.088	08/15/2023	08/18/2034
74168LAA4	PRIMO WTR HLDGS INC 144A				4.A FE	67.668		92.9920	66.954	72.000		(809)			4.375	6.022	AO	534		11/20/2024	04/30/2029
76119LAB7	RESIDEO FDG INC 144A				3.C FE	66.866		90.5820	65.219	72.000		(1,755)			4.000	5.806	MS	960		11/20/2024	09/01/2029
74965LAA9	RLJ LODGING TR 144A				3.C FE	83.633		97.2550	83.639	86.000		(158)			3.750	5.630	JJ	1.613		11/20/2024	07/01/2026
828807DQ7	SIMON PPTY GROUP LP		1,2		1.G FE	534.656		83.0060	593.493	715.000			17.624		2.250	6.319	JJ	7.418	16.088	11/02/2023	01/15/2032
78454LAX8	SM ENERGY COMPANY 144A				3.C FE	100.326		98.9870	98.987	100.000		(1,338)	(1)		6.750	6.775	FA	2.925		11/20/2024	08/01/2029
85571BAU9	STARWOOD PPTY TR INC 144A				3.C FE	96.877		96.5110	96.511	100.000			209		3.625	5.706	JJ	1.672		11/20/2024	07/15/2026
857691AG4	STATION CASINOS LLC 144A				4.C FE	95.646		94.8860	94.886	100.000		(901)			4.500	6.087	FA	1.700		11/20/2024	02/15/2028
858155AE4	STEELCASE INC				3.C FE	96.794		95.975													

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	4 F O R E I G N	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 and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
98459LAA1	YALE UNIV MTN BE			1,2	1.A FE	200,000	98.9410	197,882	200,000	200,000					0.873	0.871	AO	369	1,746	06/02/2020	04/15/2025
48123VAF9	ZIFF DAVIS INC 144A				3.C FE	66,874	91.5330	65,904	72,000	65,904	(1,050)	81			4.625	6.170	AO	703		11/20/2024	10/15/2030
98981BAA0	ZOOMINFO TECHNOLOGIES LLC 144A				4.A FE	65,930	90,8780	65,432	72,000	65,432	(645)	147			3.875	6.280	FA	1,163		11/20/2024	02/01/2029
06368BGS1	BANK MONTREAL QUE LW TIER II		C	2	2.A FE	743,026	95.6410	722,090	755,000	746,861		728			3.803	3.985	JD	1,276	28,713	06/28/2019	12/15/2032
284902AF0	ELDORADO GOLD CORP NEW 144A		C		4.A FE	127,424	98.5750	127,162	129,000	127,162	(296)	34			6.250	6.656	MS	2,688		11/19/2024	09/01/2029
29250NAL9	ENBRIDGE INC		C	1,2	2.B FE	114,649	99.0460	118,855	120,000	116,652		1,604			4.250	5.891	JD	425	5,100	09/29/2023	12/01/2026
78016EZZD2	ROYAL BK CDA		C		1.E FE	172,805	97.6990	175,858	180,000	174,012		1,206			3.625	5.215	MN	1,033	3,263	06/28/2024	05/04/2027
89115A2W1	TORONTO DOMINION BK ONT		C		1.F FE	134,310	100.3310	135,447	135,000	134,428		118			4.980	5.244	AO	1,606	3,362	06/28/2024	04/05/2027
225401BE7	UBS GROUP AG 144A		C	2	1.G FE	750,000	103.5880	776,910	750,000	750,000					6.246	6.327	MS	12,882	46,845	09/18/2023	09/22/2029
639057AK4	NATWEST GROUP PLC		C	2	1.G FE	384,000	101.9720	391,572	384,000	384,000					5.808	5.876	MS	6,691	22,303	06/08/2023	09/13/2029
1019999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						25,886,748	X X X	26,093,536	26,541,000	25,949,223	(54,390)	72,623			X X X	X X X	X X X	361,242	936,495	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02666BAA4	AMER HOMES 4 RENT TR 144A			4	1.A FE	81,378	99.0810	82,677	83,444	82,938			506		3.732	4.755	MON	260	3,114	09/12/2022	10/18/2052
17326QAA1	CITIGROUP MTG LN TR 2018-RP1 144A				1.A	47,774	97.5920	47,911	49,094	48,778			176		3.000	4.373	MON	123	1,473	08/31/2022	09/25/2064
12646XAW2	CSMC TRUST 2013-IVR3 144A			4	1.A	134,967	97.6220	128,763	131,900	138,777			4,622		3.401	2.422	MON	374	4,490	02/03/2020	05/25/2043
29445FAH1	EQUIFIRST MTG LN TR 2003-2			4	1.A FM	18,956	98.0980	19,110	19,480	19,455			(316)		5.637	5.772	MON	46	811	12/05/2017	09/25/2033
46641YAA1	JP MORGAN MTG TR 2014-2 144A			4	1.A	13,809	97.4770	13,396	13,743	13,736			(7)		3.000	2.894	MON	36	412	03/22/2018	06/25/2029
59980AAQ0	MILL CITY MTG LN TR 144A			4	1.A	127,042	97.0890	126,547	130,342	129,238			465		3.250	4.468	MON	353	4,234	08/26/2022	07/25/2059
59981AAC0	MILL CITY MTG LN TR 144A			4	1.A	79,000	96.9830	78,562	81,006	80,149			220		3.250	4.369	MON	219	2,633	08/29/2022	10/25/2069
59980CAA1	MILL CITY MTG LN TR-144A			4	1.A	(493)	99.4960	(626)	(629)	(646)			(6)		2.750	13.512	MON	(1)	134	08/01/2019	01/25/2061
64829EAA2	NEW RESI MTG LN TR 2015-2 144A			4	1.A FE	112,793	94.9490	103,248	108,740	112,121			(272)		3.750	2.637	MON	340	4,078	06/25/2019	08/25/2055
64830GAB2	NEW RESI MTG TR-144A			4	1.A	169,057	95.5690	156,984	164,262	167,552			(289)		4.000	3.196	MON	548	6,570	05/16/2019	12/25/2057
81746MAA8	SEQUOIA MTG TR 2015-4 144A			4	1.A	23,808	96.6690	22,772	23,557	23,685			(32)		3.000	2.545	MON	59	707	07/24/2019	11/25/2030
86359LPF0	STRUCTURED ASSET MTG 2005-AR5			4	1.A FM	32,574	94.8620	32,367	34,120	35,796			(1,077)		4.981	3.275	MON	57	1,976	12/08/2017	07/19/2035
89169DAA9	TOWD PT MTG TR 144A			4	1.A	19,566	99.3900	20,160	20,284	20,249			197		2.750	6.176	MON	46	551	03/01/2023	07/25/2057
1029999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						860,231	X X X	831,871	859,343	871,828		4,187			X X X	X X X	X X X	2,460	31,183	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03882KAA0	ARBOR MTF MTG SEC			4	1.A	52,241	96.7860	55,544	57,389	52,635			501		1.075	22.737	MON	24	1,528	08/25/2022	10/16/2054
06427DAR4	BAMLL COML MTG TR 2017-BNK3			4	1.A	79,956	97.1050	81,678	84,113	81,275			1,319		3.311	6.977	MON	232	1,392	06/17/2024	02/17/2050
05493MAE2	BBCMS MTG TR 2021-C11			4	1.A	94,089	97.2280	99,183	102,010	99,292			1,965		0.752	4.696	MON	64	767	08/25/2022	09/17/2054
12530MAE5	CF HIPPOLYTA ISSUER LLC 20211 144A			4	1.E FE	747,258	94.8050	723,725	763,383	759,282			4,823		1.530	2.485	MON	519	11,712	01/17/2023	03/15/2061
17324DA1T	CITIGRP COML MTG TR 2015-P1			4	1.A	179,851	99.5570	184,169	184,988	184,130			1,286		3.462	4.626	MON	534	6,404	08/23/2022	09/17/2048
17325GAC0	CITIGRP COML MTG TR 2016-C3			4	1.A	73,930	96.9500	75,769	78,152	74,933			1,003		2.896	7.635	MON	189	754	08/23/2024	11/18/2049
12593YBD4	COMM MTG TR			4	1.A	734,895	99.1240	773,521	780,357	770,045			13,640		3.495	6.519	MON	2,273	27,273	06/22/2023	02/12/2049
46590RAD1	JPMCC COML MTG SEC TR 2016-JP3			4	1.A	97,135	96.7690	102,023	105,430	101,457			4,268		2.627	7.522	MON	231	2,769	11/14/2023	08/17/2049
46590LAS1	JPMDB COML MTG SEC TR 2016-C2			4	1.A	113,852	98.0200	118,548	120,943	119,008			2,111		2.881	5.447	MON	290	3,485	01/30/2023	06/17/2049
61690YBT8	MORGAN STANLEY CAP I 2016-BNK2			4	1.A	125,597	96.7840	125,819	130,000	125,584			(13)		2.791	3.305	MON	302		12/17/2024	11/18/2049
61770KAU9	MORGAN STANLEY CAP TR 2020-L4			4	1.A	19,263	99.6590	19,902	19,970	19,892			272		2.326	4.690	MON	39	366	08/25/2022	02/18/2053
61691YAA9	MORGAN STANLEY CAP TR 2021-L5			4	1.A	63,843	97.2650	67,718	69,622	67,444			1,560		0.829	5.529	MON	48	547	04/03/2023	05/15/2054
90276CAD3	UBS COML MTG TR 2017-C2			4	1.A	193,065	96.2280	195,891	203,569	195,714			2,650		3.225	6.580	MON	547	3,283	06/17/2024	08/17/2050
94989VAC3	WELLS FARGO COML TR			4	1.A	108,176	99.2340	110,990	111,846	111,197			835		3.354	4.579	MON	313	3,751	08/30/2022	09/17/2057
95000FA55	WELLS FARGO COML TR 2016-C35			4	1.A	172,705	97.4200	181,470	186,276	180,283			6,737		2.674	7.251	MON	415	4,981	11/14/2023	07/17/2048
1039999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						2,855,856	X X X	2,915,950	2,998,048	2,942,171		42,957			X X X	X X X	X X X	6,020	69,012	X X X	X X X
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
01627AA6	ALIGNED DT CEN ISS LLC 144A			4	1.G FE	1,052,277	95.0640	1,024,790	1,078,000	1,062,377			6,686		1.937	2.915	MON	928	19,864	06/24/2024	08/15/2046
03238BAB9	AMUR EQUIP FIN RECEV 2024-2 144A			4	1.A FE	104,986	100.8260	105,867	105,000	104,987			2			0.004	MON		2,119	07/18/2024	07/21/2031
038413AA8	AQUA FIN TR 144A			4	1.A FE	100,114	94.7100	93,731	98,966	102,177			657		1.900	1.447	MON	63	1,880	06/23/2021	07/17/2046
12529KAA0	CFMT 144A			4	1.B FE	85,024	98.0450	80,307	81,908	89,300			1,828		1.100	(0.352)	MON	23	901	08/13/2021	03/20/2041
12666DAC5	CNH EQUIP TR 2023-B			4	1.A FE	159,979	101.7														

SCHEDULE D - PART 1
Showing all Long-Term BONDS Owned December 31 of Current Year

1	2	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	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	F O R E I G N	Bond CHAR			Rate Used to Obtain Fair Value	Fair 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 and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
92212KAD8 ...	VDC 2021 144A		...	4	.. 1.G FE .	 202,065	 94.8250	 208,615	 220,000	 205,953	.....	..... 3,888	.....	.....	..... 2.165	 6.100	MON .	 212	 2,382	06/20/2024	10/15/2046
92348KDE0 ...	VERIZON MA TR 24-6		...	4	.. 1.A FE .	 214,944	 99.0380	 212,932	 215,000	 215,151	.....	..... 207	.....	.....	..... 4.170	 4.222	MON .	 274	 2,291	09/09/2024	08/20/2030
92868RADO ...	VOLKSWAGEN AUTO LN TR 2024-1		...	4	.. 1.A FE .	 214,980	 100.2090	 215,449	 215,000	 215,164	.....	..... 185	.....	.....	..... 4.630	 4.693	MON .	 304	 664	11/19/2024	07/20/2029
96034KAA1 ...	WESTGATE RESORTS LLC 2024-1 144A		...	4	.. 1.A FE .	 651,647	 100.6810	 657,269	 652,823	 652,384	.....	..... 737	.....	.....	..... 6.060	 6.175	MON .	 3,297	 18,682	06/05/2024	01/20/2038
892725AX0 ...	TRAFIGURA SECU FIN PLC 2024-1 144A		C	4	.. 1.A FE .	 1,699,909	 101.4320	 1,724,337	 1,700,000	 1,701,238	.....	..... 1,327	.....	.....	..... 5.980	 6.079	MON .	 4,518	 59,584	05/08/2024	05/15/2027
1049999999 Subtotal - Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						 10,230,458	... X X X .	 10,234,386	 10,276,697	 10,256,533	.....	..... 18,628	.....	.....	... X X X .	.. X X X .	X X X .	 18,980	 295,589	... X X X .	.. X X X .
1109999999 Subtotal - Industrial & Miscellaneous (Unaffiliated)						 39,833,293	... X X X .	 40,075,743	 40,675,088	 40,019,755	 (54,390)	 138,395	.....	.....	... X X X .	.. X X X .	X X X .	 388,702	 1,332,279	... X X X .	.. X X X .
Exchange Traded Funds as Identified by the SVO																					
78464A474 ...	SPDR SERIES TRUST				... 2.A ...	 2,849,570	 29.8600	 2,787,819	.....	..... 2,787,819	 33,640	.....	.....	.....	.....	.....	N/A ...	.....	..... 135,091	10/31/2022	.....
1619999999 Subtotal - Exchange Traded Funds as Identified by the SVO						 2,849,570	... X X X .	 2,787,819	.....	..... 2,787,819	 33,640	.....	.....	.....	... X X X .	.. X X X .	X X X .	.....	..... 135,091	... X X X .	.. X X X .
2419999999 Subtotals - Issuer Obligations						 55,821,531	... X X X .	 54,379,616	 57,406,000	 55,913,197	 (40,183)	 87,609	.....	.....	... X X X .	.. X X X .	X X X .	 727,576	 1,486,439	... X X X .	.. X X X .
2429999999 Subtotals - Residential Mortgage-Backed Securities						 50,920,056	... X X X .	 41,372,933	 41,686,215	 43,318,388	 (1,066,925)	 242,727	.....	.....	... X X X .	.. X X X .	X X X .	 242,727	 2,710,561	... X X X .	.. X X X .
2439999999 Subtotals - Commercial Mortgage-Backed Securities						 3,317,895	... X X X .	 3,385,440	 3,479,601	 3,412,541	.....	..... 47,822	.....	.....	... X X X .	.. X X X .	X X X .	 7,295	 77,279	... X X X .	.. X X X .
2449999999 Subtotals - Other Loan-Backed and Structured Securities						 10,230,458	... X X X .	 10,234,386	 10,276,697	 10,256,533	.....	..... 18,628	.....	.....	... X X X .	.. X X X .	X X X .	 18,980	 295,589	... X X X .	.. X X X .
2459999999 Subtotals - SVO Identified Funds						 2,849,570	... X X X .	 2,787,819	.....	..... 2,787,819	 33,640	.....	.....	.....	... X X X .	.. X X X .	X X X .	.....	..... 135,091	... X X X .	.. X X X .
2509999999 Total Bonds						 123,139,510	... X X X .	 112,160,194	 112,848,513	 115,688,478	 (6,543)	 (912,866)	.....	.....	... X X X .	.. X X X .	X X X .	 996,578	 4,704,959	... X X X .	.. X X X .

1. Line														
Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:													
1A	1A	84,095,823	1B	296,602	1C		1D		1E	5,128,691	1F	2,454,041	1G	7,753,739
1B	2A	6,742,443	2B	2,560,456	2C	682,306								
1C	3A	316,608	3B	768,376	3C	2,088,767								
1D	4A	1,089,693	4B	1,138,879	4C	156,646								
1E	5A	298,309	5B	117,099	5C									
1F	6													

SCHEDULE D - PART 2 - SECTION 1
Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (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 Administrative Symbol	Date Acquired
4509999999 Total Preferred Stocks								... X X X ...	.....										.... X X X	. X X X .

NONE

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

SCHEDULE D - PART 2 - SECTION 2
Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 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																	
00287Y109	ABBVIE INC			8,164,000	1,450,743	177.700	1,450,743	1,244,479		36,247		160,760		160,760		03/01/2024	
009158106	AIR PRODS & CHEMS INC			1,287,000	373,281	290.040	373,281	373,868		9,086		20,901		20,901		02/17/2023	
025816109	AMERICAN EXPRESS CO			2,759,000	818,844	296.790	818,844	721,329		2,115		97,515		97,515		11/11/2024	
03076C106	AMERIPRISE FINL INC			3,243,000	1,726,670	532.430	1,726,670	966,297		18,777		494,882		494,882		02/17/2023	
032654105	ANALOG DEVICES INC			6,590,000	1,400,111	212.460	1,400,111	1,231,626		20,317		16,421		16,421		06/05/2024	
037833100	APPLE INC			3,897,000	975,887	250.420	975,887	594,728		3,730		225,597		225,597		02/17/2023	
09290D101	BLACKROCK INC COM			561,000	575,087	1,025.110	575,087	569,957		2,861		5,130		5,130		10/15/2024	
11135F101	BROADCOM INC COM			18,042,000	4,182,857	231.840	4,182,857	1,074,616		39,151		2,168,919		2,168,919		02/17/2023	
166764100	CHEVRON CORP NEW			3,537,000	512,299	144.840	512,299	597,194		23,061		(15,280)		(15,280)		02/17/2023	
172908105	CINTAS CORP			3,304,000	603,641	182.700	603,641	375,879		4,807		105,844		105,844		06/06/2023	
219350105	CORNING INC			11,449,000	544,056	47.520	544,056	564,035		3,206		(19,979)		(19,979)		11/11/2024	
22160K103	COSTCO WHSL CORP NEW			1,603,000	1,468,781	916.270	1,468,781	1,065,252		15,410		316,927		316,927		06/05/2024	
253868103	DIGITAL RLTY TR INC			1,540,000	273,088	177.330	273,088	281,716	1,879			(8,628)		(8,628)		11/11/2024	
29444U700	EQUINIX INC			622,000	586,478	942.890	586,478	481,215		10,599		85,525		85,525		11/03/2023	
30231G102	EXXON MOBIL CORP			3,952,000	425,117	107.570	425,117	480,479		3,912		(55,362)		(55,362)		10/03/2024	
30303M102	FACEBOOK INC			3,002,000	1,757,701	585.510	1,757,701	1,424,486		5,764		333,215		333,215		03/01/2024	
31620M106	FIDELITY NATL INFORMATION SVCS			6,407,000	517,493	80.770	517,493	509,508		5,782		7,985		7,985		09/04/2024	
369550108	GENERAL DYNAMICS CORP			2,447,000	644,760	263.490	644,760	584,624		13,654		9,348		9,348		12/06/2023	
437076102	HOME DEPOT INC			3,620,000	1,408,144	388.990	1,408,144	1,164,019		32,580		153,633		153,633		02/17/2023	
46625H100	JPMORGAN CHASE & CO			8,828,000	2,116,160	239.710	2,116,160	1,236,486		37,876		579,894		579,894		06/05/2024	
532457108	LILLY ELI & CO			3,322,000	2,564,584	772.000	2,564,584	1,016,506		17,274		628,124		628,124		02/17/2023	
539830109	LOCKHEED MARTIN CORP			939,000	456,298	485.940	456,298	432,781		11,972		30,705		30,705		02/17/2023	
571903202	MARRIOTT INTL INC NEW			1,942,000	541,701	278.940	541,701	560,631				(18,929)		(18,929)		12/04/2024	
571748102	MARSH & MCLENNAN COS INC			5,759,000	1,223,269	212.410	1,223,269	1,008,595		13,476		132,111		132,111		09/05/2023	
580135101	MCDONALDS CORP			4,259,000	1,234,642	289.890	1,234,642	1,144,947		21,763		(28,195)		(28,195)		06/06/2023	
58933Y105	MERCK & CO INC NEW			9,177,000	912,928	99.480	912,928	1,041,662	7,433			(123,840)		(123,840)		05/02/2024	
594918104	MICROSOFT CORP			7,804,000	3,289,386	421.500	3,289,386	2,131,312		24,036		354,770		354,770		10/04/2023	
609207105	MONDELEZ INTL INC			8,290,000	495,162	59.730	495,162	541,466		14,466	3,896	(105,283)		(105,283)		03/03/2023	
620076307	MOTOROLA SOLUTIONS INC			5,499,000	2,541,803	462.230	2,541,803	1,476,044	5,994			820,121		820,121		12/06/2023	
65339F101	NEXTERA ENERGY INC			9,705,000	695,751	71.690	695,751	733,862		11,365		(38,111)		(38,111)		08/02/2024	
701094104	PARKER HANNIFIN CORP			3,345,000	2,127,520	636.030	2,127,520	1,205,082		21,308		586,479		586,479		12/06/2023	
704326107	PAYCHEX INC			6,605,000	926,153	140.220	926,153	765,054		25,297		139,432		139,432		02/17/2023	
713448108	PEPSICO INC			2,866,000	435,804	152.060	435,804	496,324	3,883			(50,957)		(50,957)		02/17/2023	
718546104	PHILLIPS 66			3,421,000	389,755	113.930	389,755	461,190		13,616		(85,064)		(85,064)		03/01/2024	
693475105	PNC FINL SVCS GROUP INC			3,652,000	704,288	192.850	704,288	677,710		10,704		36,658		36,658		12/04/2024	
742718109	PROCTER & GAMBLE CO			6,363,000	1,066,757	167.650	1,066,757	1,008,597		14,677		59,227		59,227		12/04/2024	
747525103	QUALCOMM INC			8,818,000	1,354,621	153.620	1,354,621	1,419,347		24,196		(116,945)		(116,945)		06/05/2024	
75513E101	RAYTHEON TECHNOLOGIES CORP			3,369,000	389,861	115.720	389,861	421,821		2,122		(31,960)		(31,960)		10/07/2024	
828806109	SIMON PTTY GROUP INC NEW			3,230,000	556,238	172.210	556,238	466,507		19,879		72,250		72,250		08/12/2024	
842587107	SOUTHERN CO			14,228,000	1,171,249	82.320	1,171,249	973,082		40,692		173,582		173,582		02/17/2023	
863667101	STRYKER CORP			2,511,000	904,086	360.050	904,086	758,000	2,109			116,023		116,023		02/05/2024	
872540109	TJX COS INC NEW COM			3,880,000	468,743	120.810	468,743	456,025		1,455		12,717		12,717		09/04/2024	
911363109	UNITED RENTALS INC			890,000	626,952	704.440	626,952	589,734		5,236		37,217		37,217		03/01/2024	
91324P102	UNITEDHEALTH GROUP INC			1,526,000	771,942	505.860	771,942	755,610		11,898		(31,451)		(31,451)		02/17/2023	
91913Y100	VALERO ENERGY CORP NEW			1,636,000	200,557	122.590	200,557	211,679		5,252		(12,123)		(12,123)		08/01/2023	
925652109	VICI PPTYS INC			8,450,000	246,825	29.210	246,825	288,176	3,655			(22,562)		(22,562)		03/03/2023	
92826C839	VISA INC			2,609,000	824,548	316.040	824,548	626,066		5,609		145,295		145,295		09/05/2023	
92939U106	WEC ENERGY GROUP INC COM			4,982,000	468,507	94.040	468,507	471,155		4,160		(2,647)		(2,647)		09/04/2024	
95040Q104	WELLTOWER INC COM			4,512,000	568,647	126.030	568,647	492,231		6,046		76,417		76,417		08/02/2024	
G1151C101	ACCENTURE PLC IRELAND		C	2,630,000	925,208	351.790	925,208	751,754		10,678		2,314		2,314		06/06/2023	
G29183103	EATON CORP PLC		C	7,002,000	2,323,754	331.870	2,323,754	1,278,048		26,328		637,532		637,532		11/10/2023	
5019999999	Subtotal - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				53,768,737	X X X	53,768,737	40,202,791	28,849	734,260		8,076,154		8,076,154		X X X	X X X
5109999999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				53,768,737	X X X	53,768,737	40,202,791	28,849	734,260		8,076,154		8,076,154		X X X	X X X
Mutual Funds - Designation Not Assigned by the SVO																	
19766J623	COLUMBIA FDS SER TR II MASS			415,083,710	3,901,787	9.400	3,901,787	5,970,352		303,588		(37,952)		(37,952)		12/16/2024	
46434G103	ISHARES INC			53,123,000	2,774,083	52.220	2,774,083	2,899,406		74,750		(115,386)		(115,386)		10/30/2024	

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	For- eign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 13-14)	Total Foreign Exchange Change in B./A.C.V.	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46428R107	ISHARES S&P GSCI COMMODITY I .....	.....	.....	38,069.000	828,762	21.770	828,762	871,811	.....	.....	.....	65,098	.....	65,098	.....	09/14/2023	.....
464287622	ISHARES TR .....	.....	.....	37,603.000	12,114,182	322.160	12,114,182	7,438,661	.....	131,895	.....	2,110,651	.....	2,110,651	.....	10/30/2024	.....
464287655	ISHARES TR .....	.....	.....	35,655.000	7,878,329	220.960	7,878,329	7,694,783	.....	69,030	.....	561,398	.....	561,398	.....	10/30/2024	.....
470258765	JAMES ALPHA FDS TR .....	.....	.....	542,695.027	5,486,647	10.110	5,486,647	5,614,379	.....	301,511	.....	143,352	.....	143,352	.....	12/27/2024	.....
66263L791	NORTH SQUARE INVESTMENTS TRUST .....	.....	.....	895,656.914	8,365,436	9.340	8,365,436	8,345,503	.....	309,373	.....	383,610	.....	383,610	.....	12/31/2024	.....
66263L882	NORTH SQUARE INVESTMENTS TRUST .....	.....	.....	761,439.751	16,165,366	21.230	16,165,366	15,144,500	.....	669,402	.....	1,222,058	.....	1,222,058	.....	12/31/2024	.....
808524201	SCHWAB STRATEGIC TR .....	.....	.....	596,328.000	13,822,883	23.180	13,822,883	6,856,696	.....	168,184	.....	2,615,731	.....	2,615,731	.....	01/02/2024	.....
78462F103	SPDR S&P 500 ETF TR .....	.....	.....	14,250.000	8,351,640	586.080	8,351,640	6,333,874	28,009	96,597	.....	1,585,984	.....	1,585,984	.....	01/02/2024	.....
922908363	VANGUARD INDEX FDS .....	.....	.....	15,904.000	8,569,234	538.810	8,569,234	6,844,514	.....	100,595	.....	1,522,843	.....	1,522,843	.....	10/30/2024	.....
922040100	VANGUARD INSTL INDEX FD .....	.....	.....	20,307.389	9,725,209	478.900	9,725,209	6,528,110	.....	60,842	.....	1,700,173	.....	1,700,173	.....	12/31/2024	.....
92206C664	VANGUARD SCOTTSDALE FDS .....	.....	.....	88,525.000	7,907,938	89.330	7,907,938	6,965,780	.....	75,287	.....	571,106	.....	571,106	.....	10/30/2024	.....
92206C730	VANGUARD SCOTTSDALE FDS .....	.....	.....	49,721.000	13,261,582	266.720	13,261,582	7,423,734	.....	152,015	.....	2,333,086	.....	2,333,086	.....	10/30/2024	.....
5329999999 Subtotal - Mutual Funds - Designation Not Assigned by the SVO .....	.....	.....	.....	.....	119,153,078	X X X	119,153,078	94,932,103	28,009	2,513,069	.....	14,661,752	.....	14,661,752	.....	X X X	X X X
5409999999 Subtotal - Mutual Funds .....	.....	.....	.....	.....	119,153,078	X X X	119,153,078	94,932,103	28,009	2,513,069	.....	14,661,752	.....	14,661,752	.....	X X X	X X X
Exchange Traded Funds																	
46434G822	ISHARES INC .....	.....	.....	44,757.000	3,003,195	67.100	3,003,195	2,896,184	.....	58,924	.....	(16,702)	.....	(16,702)	.....	10/30/2024	.....
464287200	ISHARES TR CORE S&P500 ETF .....	.....	.....	15,130.000	8,906,728	588.680	8,906,728	6,871,291	.....	115,673	.....	1,684,020	.....	1,684,020	.....	01/02/2024	.....
5819999999 Subtotal - Exchange Traded Funds .....	.....	.....	.....	.....	11,909,923	X X X	11,909,923	9,767,475	.....	174,597	.....	1,667,318	.....	1,667,318	.....	X X X	X X X
Parent, Subsidiaries and Affiliates - Other																	
76205#109	RENAISSANCE HOLDING COMPANY .....	.....	.....	563.000	6,459,569	11,473.480	6,459,569	5,630,000	.....	.....	.....	(196,483)	.....	(196,483)	.....	06/01/2017	.....
36193*101	THE 4100 GROUP .....	.....	.....	1,500.000	32,328,325	21,552.220	32,328,325	15,000,000	.....	.....	.....	(1,655,128)	.....	(1,655,128)	.....	02/13/2015	.....
5929999999 Subtotal - Parent, Subsidiaries and Affiliates .....	.....	.....	.....	.....	38,787,894	X X X	38,787,894	20,630,000	.....	.....	.....	(1,851,611)	.....	(1,851,611)	.....	X X X	X X X
5979999999 Subtotal - Parent, Subsidiaries and Affiliates .....	.....	.....	.....	.....	38,787,894	X X X	38,787,894	20,630,000	.....	.....	.....	(1,851,611)	.....	(1,851,611)	.....	X X X	X X X
5989999999 Total Common Stocks .....	.....	.....	.....	.....	223,619,632	X X X	223,619,632	165,532,369	56,858	3,421,926	.....	22,553,613	.....	22,553,613	.....	X X X	X X X
5999999999 Total Preferred and Common Stocks .....	.....	.....	.....	.....	223,619,632	X X X	223,619,632	165,532,369	56,858	3,421,926	.....	22,553,613	.....	22,553,613	.....	X X X	X X X

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

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
38379KRY6 ...	GNMA REMIC TRUST 2015-86		08/12/2024	US Bank	X X X	29,850		416
38379UHH8 ...	GNMA REMIC TRUST 2016-35 20580316		09/18/2024	US Bank	X X X	29,004		372
912810TN8 ...	UNITED STATES TREAS BDS		12/30/2024	US Bank	X X X	4,338,721	5,060,000	47,807
91282CGT2 ...	UNITED STATES TREAS NTS		06/27/2024	US Bank	X X X	861,216	885,000	7,801
91282CHH7 ...	UNITED STATES TREAS NTS		01/16/2024	US Bank	X X X	370,145	370,000	1,418
91282CJJ1 ...	UNITED STATES TREAS NTS		12/30/2024	US Bank	X X X	4,133,141	4,020,000	53,119
91282CJT9 ...	UNITED STATES TREAS NTS		10/31/2024	US Bank	X X X	958,589	955,000	9,353
91282CJW2 ...	UNITED STATES TREAS NTS		12/30/2024	US Bank	X X X	4,410,307	4,470,000	65,323
91282CLC3 ...	UNITED STATES TREAS NTS		10/02/2024	US Bank	X X X	2,652,714	2,605,000	10,522
91282CLX7 ...	UNITED STATES TREAS NTS		12/31/2024	US Bank	X X X	1,713,070	1,715,000	3,919
91282CDC2 ...	UNITED STATES TREAS NTS TIPS		05/16/2024	US Bank	X X X	124,494	115,000	14
91282CJY8 ...	UNITED STATES TREAS NTS TIPS		06/27/2024	US Bank	X X X	930,861	935,000	7,563
91282CKL4 ...	UNITED STATES TREAS NTS TIPS		06/27/2024	US Bank	X X X	2,696,347	2,655,000	10,719
0109999999 Subtotal - Bonds - U.S. Governments						23,248,459	23,785,000	218,346
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
3137HBP73 ...	FHLMC REMIC SERIES K-162		02/07/2024	US Bank	X X X	2,236,849	2,150,000	4,306
3137H92N8 ...	FHLMC REMIC SERIES K-J42		09/04/2024	US Bank	X X X	1,174,543	1,186,595	386
3137FL6W9 ...	FHLMC SERIES K-W08		01/02/2024	US Bank	X X X	361,840		1,126
3132D9NX8 ...	FHLMC SUPER 20Y FIXED		03/01/2024	US Bank	X X X	454,241	548,828	366
3132DQG67 ...	FHLMC SUPER 30Y FIXED		07/03/2024	US Bank	X X X	922,497	977,319	489
3132DQWL6 ...	FHLMC SUPER 30Y FIXED		05/02/2024	US Bank	X X X	749,009	779,710	1,300
3132DSL67 ...	FHLMC SUPER 30Y FIXED		02/02/2024	US Bank	X X X	889,616	873,511	1,747
3132DT4L1 ...	FHLMC SUPER 30Y FIXED		12/06/2024	US Bank	X X X	929,652	909,473	1,213
3132DUY76 ...	FHLMC SUPER 30Y FIXED		12/06/2024	US Bank	X X X	930,899	913,486	1,675
3133KYWP0 ...	FHLMC UMBS 20Y FIXED		03/01/2024	US Bank	X X X	404,312	471,586	393
3142GSBY3 ...	FHLMC UMBS 30Y FIXED		07/03/2024	US Bank	X X X	1,009,125	1,040,000	578
3136AV7G8 ...	FNMA REMIC TRUST 2017-M7		07/02/2024	US Bank	X X X	81,076	85,168	49
3136AW7J0 ...	FNMA REMIC TRUST 2017-M8		07/02/2024	US Bank	X X X	153,578	161,263	96
3140XM3K0 ...	FNMA SUPER LNG 30 YEAR		02/01/2024	US Bank	X X X	896,909	901,699	1,503
3140XNHU1 ...	FNMA SUPER LNG 30 YEAR		03/01/2024	US Bank	X X X	892,012	874,388	1,895
3140XPYE3 ...	FNMA SUPER LNG 30 YEAR		07/02/2024	US Bank	X X X	1,020,041	1,031,321	2,206
3140KUCJ9 ...	FNMA UMBS INT 15 YEAR		02/09/2024	US Bank	X X X	856,220	959,350	746
3140NGSA9 ...	FNMA UMBS INT 15 YEAR		02/09/2024	US Bank	X X X	656,816	657,124	1,278
3140NKLD1 ...	FNMA UMBS LNG 30 YEAR		02/02/2024	US Bank	X X X	888,287	886,624	1,625
3140QRWN9 ...	FNMA UMBS LNG 30 YEAR		02/01/2024	US Bank	X X X	1,766,249	1,819,702	2,730
35708YAS5 ...	FREMF MTG TR 2018-K73 144A		11/21/2024	US Bank	X X X	207,055	215,000	499
30300SAS1 ...	FREMF MTG TR 2020-K737 144A		12/02/2024	US Bank	X X X	207,045	214,000	41
0909999999 Subtotal - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						17,687,871	17,656,148	26,247
Bonds - Industrial and Miscellaneous (Unaffiliated)								
34960PAD3 ...	FTAI AVIATION LTD 144A	C	11/19/2024	US Bank	X X X	64,218	65,000	189
01627AAA6 ...	ALIGNED DT CEN ISS LLC 144A		06/24/2024	US Bank	X X X	96,731	105,000	57
01879NAC9 ...	ALLIANCE RES OP PART LP/ALLIA 144A		11/19/2024	US Bank	X X X	100,339	95,000	3,596
019736AF4 ...	ALLISON TRANSMISSION INC 144A		11/20/2024	US Bank	X X X	65,318	65,000	1,803
00164VAF0 ...	AMC NETWORKS INC		11/19/2024	US Bank	X X X	64,328	86,000	965
00164VAG8 ...	AMC NETWORKS INC 144A		11/20/2024	US Bank	X X X	59,796	57,000	2,045
03238BAB9 ...	AMUR EQUIP FIN RECEV 2024-2 144A		07/18/2024	US Bank	X X X	104,986	105,000	
00191UAA0 ...	ASGN INC 144A		11/19/2024	US Bank	X X X	62,500	65,000	42
047649AA6 ...	ATKORE INC 144A		11/19/2024	US Bank	X X X	65,250	72,000	1,437
06427DAR4 ...	BAMLL COML MTG TR 2017-BNK3		06/17/2024	US Bank	X X X	79,956	84,113	132
06051GGA1 ...	BANK AMERICA CORP		06/28/2024	US Bank	X X X	274,546	290,000	1,832
07831CAA1 ...	BELLRING BRANDS INC 144A		11/19/2024	US Bank	X X X	134,120	129,000	1,630

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
09624HAA7 ...	BLUELINX HLDGS INC 144A		11/20/2024	US Bank	X X X	98,025	100,000	100
103304BU4 ...	BOYD GAMING CORP		11/19/2024	US Bank	X X X	63,797	65,000	1,449
018581AP3 ...	BREAD FINANCIAL HOLDINGS INC 144A		11/19/2024	US Bank	X X X	138,527	129,000	2,271
109641AK6 ...	BRINKER INTL INC 144A		11/19/2024	US Bank	X X X	69,449	65,000	1,862
12685JAC9 ...	CABLE ONE INC 144A		11/20/2024	US Bank	X X X	130,713	158,000	105
13057QAK3 ...	CALIFORNIA RES CORP 144A		11/19/2024	US Bank	X X X	132,158	129,000	4,878
153527AN6 ...	CENTRAL GARDEN & PET CO		11/20/2024	US Bank	X X X	91,439	100,000	413
17325GAC0 ...	CITIGRP COML MTG TR 2016-C3		08/23/2024	US Bank	X X X	73,930	78,152	75
184496AP2 ...	CLEAN HARBORS INC 144A		11/19/2024	US Bank	X X X	63,456	65,000	1,157
19416MAB5 ...	COLGATE ENERGY PARTNERS III 144A		11/20/2024	US Bank	X X X	134,556	136,000	3,107
201723AP8 ...	COMMERCIAL METALS CO		11/19/2024	US Bank	X X X	64,999	72,000	736
20469AAA7 ...	COMPASS DATACTRS ISSUER 2024 144A		07/18/2024	US Bank	X X X	1,108,380	1,115,000	3,903
20848VAB1 ...	CONSENSUS CLOUD SOLUTIONS INC 144A		11/19/2024	US Bank	X X X	127,871	129,000	815
227046AA7 ...	CROCS INC 144A		11/20/2024	US Bank	X X X	132,168	143,000	1,114
126650DH0 ...	CVS HEALTH CORP		06/28/2024	US Bank	X X X	129,526	135,000	1,223
233874AC0 ...	DAIMLER TRUCKS RETAIL 2024-1		04/15/2024	US Bank	X X X	204,982	205,000	
23918KAW8 ...	DAVITA INC 144A		11/19/2024	US Bank	X X X	102,170	100,000	1,852
248019AU5 ...	DELUXE CORP MEDIUM TERM NTS 144A		11/19/2024	US Bank	X X X	117,003	122,000	4,582
34531QAD1 ...	FORD CR AUTO OWNER TR 2024-B		06/18/2024	US Bank	X X X	209,998	210,000	
359678AC3 ...	FULL HSE RESORTS INC 144A		11/19/2024	US Bank	X X X	114,791	115,000	2,504
364760AQ1 ...	GAP INC 144A		11/20/2024	US Bank	X X X	62,299	72,000	388
36268GAD7 ...	GM FINANCIAL CONSUMER 2024-1 144A		01/23/2024	US Bank	X X X	189,981	190,000	102
38141GZR8 ...	GOLDMAN SACHS GROUP INC		04/30/2024	US Bank	X X X	113,675	120,000	566
36261NAA5 ...	GYP HOLDINGS III CORPORATION 144A		11/19/2024	US Bank	X X X	102,186	108,000	264
42330PAL1 ...	HELIX ENERGY SOLUTIONS GRP INC144A		11/20/2024	US Bank	X X X	100,243	93,000	2,015
40390DAD7 ...	HLF FING SARL LLC / HERBALIFE 144A		11/20/2024	US Bank	X X X	67,455	65,000	796
436440AM3 ...	HOLOGIC INC 144A		11/20/2024	US Bank	X X X	63,461	65,000	919
437930AC4 ...	HONDA AUTO REC OWNER TR 2024-2		05/14/2024	US Bank	X X X	204,975	205,000	
448973AD9 ...	HYUNDAI AUTO RECE TR 2024-A		03/11/2024	US Bank	X X X	144,968	145,000	
477911AD3 ...	JOHN DEERE OWNER TR 2024-C		09/10/2024	US Bank	X X X	214,950	215,000	
46647PEE2 ...	JPMORGAN CHASE & CO		04/30/2024	US Bank	X X X	245,015	245,000	379
56585ABC5 ...	MARATHON PETE CORP		05/07/2024	US Bank	X X X	124,538	125,000	2,563
576485AG1 ...	MATADOR RES CO 144A		11/20/2024	US Bank	X X X	128,977	129,000	839
57665RAJ5 ...	MATCH GROUP HOLDINGS II LLC 144A		11/20/2024	US Bank	X X X	127,051	129,000	1,935
587918AD5 ...	MERCEDES-BENZ AUTO 2024-1		01/17/2024	US Bank	X X X	1,049,930	1,050,000	
552953CK5 ...	MGM RESORTS INTERNATIONAL		11/20/2024	US Bank	X X X	100,408	100,000	1,089
603158AA4 ...	MINERALS TECHNOLOGIES INC 144A		11/20/2024	US Bank	X X X	63,340	65,000	1,264
61747YFP5 ...	MORGAN STANLEY		04/30/2024	US Bank	X X X	125,250	125,000	255
61690YBT8 ...	MORGAN STANLEY CAP I 2016-BNK2		12/17/2024	US Bank	X X X	125,597	130,000	171
626717AP7 ...	MURPHY OIL CORP		11/20/2024	US Bank	X X X	63,058	65,000	520
626738AE8 ...	MURPHY OIL USA INC		11/20/2024	US Bank	X X X	95,921	100,000	871
62957HAJ4 ...	NABORS INDS INC 144A		11/20/2024	US Bank	X X X	136,475	136,000	167
65479UAD0 ...	NISSAN AUTO REC OWN TR 2024-A		05/14/2024	US Bank	X X X	204,981	205,000	
65505PAA5 ...	NOBLE FIN II LLC 144A		11/20/2024	US Bank	X X X	131,877	129,000	1,032
629377CR1 ...	NRG ENERGY INC 144A		11/20/2024	US Bank	X X X	63,737	72,000	696
682691AE0 ...	ONEMAIN FIN CORP		11/20/2024	US Bank	X X X	136,025	129,000	1,862
68404LAA0 ...	OPTION CARE HEALTH INC 144A		11/20/2024	US Bank	X X X	66,709	72,000	184
70052LAD5 ...	PARK INTER HLDGS LLC / PK 144A		11/20/2024	US Bank	X X X	87,895	86,000	3,094
70932MAD9 ...	PENNYMAC FINL SVCS INC NEW 144A		11/20/2024	US Bank	X X X	60,100	57,000	1,945
69335PFE0 ...	PFS FIN CORP 2024-B 144A		01/30/2024	US Bank	X X X	1,094,947	1,095,000	
71880KAB7 ...	PHINIA INC 144A		11/20/2024	US Bank	X X X	100,458	100,000	1,178
74168LAA4 ...	PRIMO WTR HLDGS INC 144A		11/20/2024	US Bank	X X X	67,668	72,000	184
76119LAB7 ...	RESIDEO FDG INC 144A		11/20/2024	US Bank	X X X	66,866	72,000	640
74965LAA9 ...	RLJ LODGING TR 144A		11/20/2024	US Bank	X X X	83,633	86,000	1,254

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
78454LAX8 ...	SM ENERGY COMPANY 144A		11/20/2024	US Bank	X X X	100,326	100,000	2,175
85571BAU9 ...	STARWOOD PPTY TR INC 144A		11/20/2024	US Bank	X X X	96,877	100,000	1,269
857691AG4 ...	STATION CASINOS LLC 144A		11/20/2024	US Bank	X X X	95,646	100,000	1,200
858155AE4 ...	STEELCASE INC		11/20/2024	US Bank	X X X	96,794	100,000	1,751
864486AL9 ...	SUBURBAN PROPANE PARTNERS L P 144A		11/20/2024	US Bank	X X X	116,386	129,000	3,046
86722AAD5 ...	SUNCOKE ENERGY INC 144A		11/20/2024	US Bank	X X X	132,362	143,000	2,730
880779BA0 ...	TEREX CORP NEW 144A		11/20/2024	US Bank	X X X	96,369	100,000	83
88830MAM4 ...	TITAN INTL INC ILL		11/20/2024	US Bank	X X X	134,851	136,000	555
89238DAD0 ...	TOYOTA AUTO RECEIVABLES 2024-A		01/23/2024	US Bank	X X X	184,963	185,000	
98310WAS7 ...	TRAVEL PLUS LEISURE CO 144A		11/20/2024	US Bank	X X X	65,995	65,000	1,328
89788MAR3 ...	TRUIST FINL CORP		01/22/2024	US Bank	X X X	250,000	250,000	
89788MAS1 ...	TRUIST FINL CORP FR 5.711%		01/30/2024	US Bank	X X X	755,375	750,000	555
901109AG3 ...	TUTOR PERINI CORP 144A		11/20/2024	US Bank	X X X	120,122	108,000	748
90276CAD3 ...	UBS COML MTG TR 2017-C2		06/17/2024	US Bank	X X X	199,002	209,829	320
76009NAL4 ...	UPBOUND GROUP INC 144A		11/20/2024	US Bank	X X X	132,566	136,000	2,312
91159HJR2 ...	US BANCORP		01/30/2024	US Bank	X X X	407,128	400,000	505
92212KAG1 ...	VANTAGE DATA CENTERS 2024-1 144A		10/01/2024	US Bank	X X X	931,478	930,000	
92212KAD8 ...	VDC 2021 144A		06/20/2024	US Bank	X X X	202,065	220,000	79
92348KDE0 ...	VERIZON MA TR 24-6		09/09/2024	US Bank	X X X	214,944	215,000	
92840VAP7 ...	VISTRA OPERATIONS CO LLC 144A		11/20/2024	US Bank	X X X	91,134	86,000	667
516806AH9 ...	VITAL ENERGY INC 144A		12/02/2024	US Bank	X X X	72,496	72,000	1,891
516806AK2 ...	VITAL ENERGY INC 144A		11/20/2024	US Bank	X X X	113,090	115,000	906
92868RAD0 ...	VOLKSWAGEN AUTO LN TR 2024-1		11/19/2024	US Bank	X X X	214,980	215,000	
929566AL1 ...	WABASH NATL CORP 144A		11/20/2024	US Bank	X X X	66,586	72,000	324
96034KAA1 ...	WESTGATE RESORTS LLC 2024-1 144A		06/05/2024	US Bank	X X X	748,649	750,000	
98421MAB2 ...	XEROX HOLDINGS CORP 144A		12/27/2024	US Bank	X X X	61,740	72,000	1,485
48123VAF9 ...	ZIFF DAVIS INC 144A		11/20/2024	US Bank	X X X	66,874	72,000	333
98981BAA0 ...	ZOOMINFO TECHNOLOGIES LLC 144A		11/20/2024	US Bank	X X X	65,930	72,000	853
284902AF0 ...	ELDORADO GOLD CORP NEW 144A	C	11/19/2024	US Bank	X X X	127,424	129,000	1,769
78016EZD2 ...	ROYAL BK CDA	C	06/28/2024	US Bank	X X X	172,805	180,000	1,033
89115A2W1 ...	TORONTO DOMINION BK ONT	C	06/28/2024	US Bank	X X X	134,310	135,000	1,606
892725AX0 ...	TRAFIGURA SECU FIN PLC 2024-1 144A	C	05/08/2024	US Bank	X X X	1,699,909	1,700,000	
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						18,263,851	18,488,094	102,569
2509999997 Subtotal - Bonds - Part 3						59,200,181	59,929,243	347,162
2509999998 Summary item from Part 5 for Bonds						17,664,926	17,866,499	78,855
2509999999 Subtotal - Bonds						76,865,107	77,795,742	426,017
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								
00287Y109 ...	ABBVIE INC		03/01/2024	US Bank	1,107.000	196,360	X X X	
025816109 ...	AMERICAN EXPRESS CO		11/11/2024	US Bank	2,759.000	721,329	X X X	
032654105 ...	ANALOG DEVICES INC		06/05/2024	US Bank	2,138.000	499,701	X X X	
09290D101 ...	BLACKROCK INC COM		10/15/2024	US Bank	561.000	569,957	X X X	
219350105 ...	CORNING INC		11/11/2024	US Bank	11,449.000	564,035	X X X	
22160K105 ...	COSTCO WHSL CORP NEW		06/05/2024	US Bank	968.000	732,703	X X X	
253868103 ...	DIGITAL RLTY TR INC		11/11/2024	US Bank	1,540.000	281,716	X X X	
30231G102 ...	EXXON MOBIL CORP		10/03/2024	US Bank	3,952.000	480,479	X X X	
30303M102 ...	FACEBOOK INC		03/01/2024	US Bank	3,002.000	1,424,486	X X X	
31620M106 ...	FIDELITY NATL INFORMATION SVCS		09/04/2024	US Bank	6,407.000	509,508	X X X	
46625H100 ...	JPMORGAN CHASE & CO		06/05/2024	US Bank	1,242.000	245,887	X X X	
571903202 ...	MARRIOTT INTL INC NEW		12/04/2024	US Bank	1,942.000	560,631	X X X	
58933Y105 ...	MERCK & CO INC NEW		05/02/2024	US Bank	1,840.000	236,889	X X X	
65339F101 ...	NEXTERA ENERGY INC		08/02/2024	US Bank	9,705.000	733,862	X X X	
718546104 ...	PHILLIPS 66		03/01/2024	US Bank	1,694.000	244,886	X X X	

SCHEDULE D - PART 3
Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
693475105	PNC FINL SVCS GROUP INC		12/04/2024	US Bank	1,953.000	404,541	X X X	
742718109	PROCTER & GAMBLE CO		12/04/2024	US Bank	2,657.000	464,452	X X X	
747525103	QUALCOMM INC		06/05/2024	US Bank	5,390.000	975,775	X X X	
75513E101	RAYTHEON TECHNOLOGIES CORP		10/07/2024	US Bank	3,369.000	421,821	X X X	
828806109	SIMON PPTY GROUP INC NEW		08/12/2024	US Bank	1,591.000	250,202	X X X	
863667101	STRYKER CORP		02/05/2024	US Bank	843.000	288,563	X X X	
872540109	TJX COS INC NEW COM		09/04/2024	US Bank	3,880.000	456,025	X X X	
911363109	UNITED RENTALS INC		03/01/2024	US Bank	890.000	589,734	X X X	
92939U106	WEC ENERGY GROUP INC COM		09/04/2024	US Bank	4,982.000	471,155	X X X	
95040Q104	WELLTOWER INC COM		08/02/2024	US Bank	4,512.000	492,231	X X X	
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					12,816,928	X X X	
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								
19766J623	COLUMBIA FDS SER TR II MASS		12/16/2024	US Bank	32,330.988	303,588	X X X	
46434G103	ISHARES INC		10/30/2024	US Bank	27,623.000	1,599,679	X X X	
464287622	ISHARES TR		10/30/2024	US Bank	2,500.000	797,419	X X X	
464287655	ISHARES TR		10/30/2024	US Bank	19,289.000	4,032,111	X X X	
470258765	JAMES ALPHA FDS TR		12/27/2024	US Bank	31,243.621	310,613	X X X	
66263L791	NORTH SQUARE INVESTMENTS TRUST		12/31/2024	US Bank	87,825.869	816,364	X X X	
66263L882	NORTH SQUARE INVESTMENTS TRUST		12/31/2024	US Bank	41,217.862	862,970	X X X	
808524201	SCHWAB STRATEGIC TR		01/02/2024	US Bank	7,148.000	399,333	X X X	
78462F103	SPDR S&P 500 ETF TR		01/02/2024	US Bank	1,696.000	798,614	X X X	
922908363	VANGUARD INDEX FDS		10/30/2024	US Bank	5,825.000	2,643,884	X X X	
922040100	VANGUARD INSTL INDEX FD		12/31/2024	US Bank	2,607.891	1,060,637	X X X	
92206C664	VANGUARD SCOTTSDALE FDS		10/30/2024	US Bank	45,318.000	3,832,744	X X X	
92206C730	VANGUARD SCOTTSDALE FDS		10/30/2024	US Bank	3,025.000	798,269	X X X	
5329999999	Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					18,256,225	X X X	
Common Stocks - Exchange Traded Funds								
46434G822	ISHARES INC		10/30/2024	US Bank	22,576.000	1,597,207	X X X	
464287200	ISHARES TR CORE S&P500 ETF		01/02/2024	US Bank	844.000	399,286	X X X	
5819999999	Subtotal - Common Stocks - Exchange Traded Funds					1,996,493	X X X	
5989999997	Subtotal - Common Stocks - Part 3					33,069,646	X X X	
5989999998	Summary Item from Part 5 for Common Stocks					1,312,493	X X X	
5989999999	Subtotal - Common Stocks					34,382,139	X X X	
5999999999	Subtotal - Preferred and Common Stocks					34,382,139	X X X	
6009999999	Totals					111,247,246	X X X	426,017

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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																				
36179QRZ6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2024	PRINCIPAL RECEIPT	X X X	1,351	1,351	1,441	1,526		(175)		(175)		1,351				30	10/20/2044
36179VTY6	GNMA PASS-THRU M SINGLE FAMILY		12/20/2024	VARIOUS	X X X	1,098,123	1,183,398	1,103,888	1,103,884		9,511		9,511		1,113,394		(15,271)	(15,271)	40,242	09/20/2050
36179WG51	GNMA PASS-THRU M SINGLE FAMILY		12/20/2024	VARIOUS	X X X	900,633	972,753	907,244	907,258		8,492		8,492		915,750		(15,117)	(15,117)	33,377	06/20/2051
36179XFE1	GNMA PASS-THRU M SINGLE FAMILY		12/20/2024	PRINCIPAL RECEIPT	X X X	83,751	83,751	73,269	73,282		10,469		10,469		83,751				1,482	09/20/2052
36179XQQ2	GNMA PASS-THRU M SINGLE FAMILY		12/20/2024	PRINCIPAL RECEIPT	X X X	74,457	74,457	60,880	60,564		13,893		13,893		74,457				389	01/20/2053
36179XVM5	GNMA PASS-THRU M SINGLE FAMILY		12/20/2024	PRINCIPAL RECEIPT	X X X	186,850	186,850	162,764	162,783		24,067		24,067		186,850				2,641	03/20/2053
38378B7E3	GNMA REMIC TRUST 2013-33		12/16/2024	PRINCIPAL RECEIPT	X X X	2,175	2,175	2,163	2,167		8		8		2,175				24	05/16/2046
38379KQF8	GNMA REMIC TRUST 2015-70		01/23/2024	PAID DOWN	X X X	9,615		38,531	48,270		(640)		(640)		47,630		(38,015)	(38,015)	518	12/16/2049
912810TN8	UNITED STATES TREAS BDS		10/02/2024	US Bank	X X X	1,715,472	1,905,000	1,859,161	1,859,802		577		577		1,860,379		(144,906)	(144,906)	71,908	02/15/2053
91282CGR6	UNITED STATES TREAS NTS		05/08/2024	US Bank	X X X	2,264,941	2,270,000	2,305,095	2,296,697		(2,274)		(2,274)		2,294,422		(29,482)	(29,482)	55,477	03/15/2026
91282CGT2	UNITED STATES TREAS NTS		08/01/2024	US Bank	X X X	148,541	150,000	147,293	147,534		314		314		147,848		693	693	4,561	03/31/2028
91282CGU9	UNITED STATES TREAS NTS		06/06/2024	US Bank	X X X	395,900	400,000	393,283	394,158		1,681		1,681		395,839		61	61	9,601	03/31/2025
91282CHD6	UNITED STATES TREAS NTS		05/08/2024	US Bank	X X X	1,521,209	1,535,000	1,530,743	1,531,904		749		749		1,532,652		(11,444)	(11,444)	28,697	05/31/2025
91282CHH7	UNITED STATES TREAS NTS		12/17/2024	US Bank	X X X	1,375,582	1,385,000	1,369,279	1,215,283		622		622		1,370,966		4,616	4,616	19,518	06/15/2026
91282CJF9	UNITED STATES TREAS NTS		01/23/2024	US Bank	X X X	186,251	180,000	180,584	180,667		(9)		(9)		180,658		5,593	5,593	2,049	10/31/2028
91282CJJ1	UNITED STATES TREAS NTS		08/01/2024	US Bank	X X X	2,479,156	2,405,000	2,382,837	2,281,973		191		191		2,384,851		94,305	94,305	27,576	11/15/2033
91282CJT9	UNITED STATES TREAS NTS		12/02/2024	US Bank	X X X	94,644	95,000	95,991			(81)		(81)		95,910		(1,266)	(1,266)	1,456	01/15/2027
91282CJW2	UNITED STATES TREAS NTS		08/01/2024	US Bank	X X X	481,852	480,000	474,019			509		509		474,528		7,324	7,324	7,109	01/31/2029
91282CJC6	UNITED STATES TREAS NTS 4.625%10/1		02/02/2024	US Bank	X X X	1,491,756	1,475,000	1,464,571	1,465,093		193		193		1,465,286		26,469	26,469	19,606	10/15/2026
91282CDC2	UNITED STATES TREAS NTS TIPS		11/14/2024	US Bank	X X X	520,806	470,000	494,986	496,449	(193)	8,375		8,182		504,632		16,174	16,174	634	10/15/2026
91282CJY8	UNITED STATES TREAS NTS TIPS		11/07/2024	US Bank	X X X	5,015	5,000	4,978			4		4		4,982		33	33	73	01/15/2034
91282CKL4	UNITED STATES TREAS NTS TIPS		11/07/2024	US Bank	X X X	1,808,364	1,750,000	1,777,216			(234)		(234)		1,776,982		31,382	31,382	14,090	04/15/2029
0109999999	Subtotal - Bonds - U.S. Governments					16,846,444	17,009,735	16,830,216	14,229,294	(193)	76,242		76,049		16,915,293		(68,851)	(68,851)	341,058	X X X
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3128MDG23	FHLMC		12/15/2024	PRINCIPAL RECEIPT	X X X	636	636	643	638		(2)		(2)		636				8	07/01/2027
312934M58	FHLMC A8 7580		12/15/2024	PRINCIPAL RECEIPT	X X X	427	427	434	437		(10)		(10)		427				13	07/01/2039
312936KB2	FHLMC A8 9290		12/15/2024	PRINCIPAL RECEIPT	X X X	662	662	685	688		(27)		(27)		662				24	10/01/2039
3128MJGB0	FHLMC GO 8193		12/15/2024	PRINCIPAL RECEIPT	X X X	340	340	355	364		(25)		(25)		340				11	04/01/2037
31292SA83	FHLMC PC GOLD CASH 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,576	2,576	2,551	2,553		23		23		2,576				34	02/01/2043
31292SB25	FHLMC PC GOLD CASH 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,535	2,535	2,638	2,693		(158)		(158)		2,535				54	02/01/2044
31292SBY5	FHLMC PC GOLD CASH 30		12/15/2024	PRINCIPAL RECEIPT	X X X	1,906	1,906	1,968	2,009		(103)		(103)		1,906				46	12/01/2043
3128MD3A9	FHLMC PC GOLD COMB 15		12/15/2024	PRINCIPAL RECEIPT	X X X	1,807	1,807	1,871	1,835		(28)		(28)		1,807				29	04/01/2029
3128MMRN5	FHLMC PC GOLD COMB 15		12/15/2024	PRINCIPAL RECEIPT	X X X	4,981	4,981	5,096	5,034		(53)		(53)		4,981				79	01/01/2029
3128M8NA8	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	907	907	991	1,034		(127)		(127)		907				27	08/01/2040
3128MJ2S8	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,274	2,274	2,327	2,383		(109)		(109)		2,274				43	10/01/2047
3128MJ2V1	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,832	2,832	2,828	2,828		4		4		2,832				48	11/01/2047
3128MJQ78	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,786	2,786	2,787	2,788		(2)		(2)		2,786				52	02/01/2042
3128MJS35	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	4,188	4,188	3,994	3,993		194		194		4,188				69	07/01/2043
3128MJT26	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	1,473	1,473	1,575	1,640		(168)		(168)		1,473				33	01/01/2044
3128MJT67	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,272	2,272	2,293	2,303		(31)		(31)		2,272				42	02/01/2044
3128MJT75	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	1,585	1,585	1,655	1,698		(113)		(113)		1,585				35	02/01/2044
3128MJTH3	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	726	726	757	778		(52)		(52)		726				16	10/01/2043
3128MJTU4	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	1,043	1,043	1,041	1,040		2		2		1,043				19	01/01/2044
3128MJX70	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	4,494	4,494	4,372	4,315		179		179		4,494				73	04/01/2046
3128MJYC8	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	2,758	2,758	2,748	2,743		15		15		2,758				53	05/01/2046
312932ZG4	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	287	287	295	296		(9)		(9)		287				8	05/01/2039
3129413U9	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	556	556	616	646		(90)		(90)		556				14	08/01/2040
31335AYJ1	FHLMC PC GOLD COMB 30		12/15/2024	PRINCIPAL RECEIPT	X X X	4,221	4,221	4,348	4,403		(183)		(183)		4,221				89	09/01/2046
3128MJYD6	FHLMC PC GOLD COMB 30 4.000 20		12/15/2024	PRINCIPAL RECEIPT	X X X	2,051	2,051	2,138	2,202		(151)		(151)		2,051				46	05/01/2046
3128MJXG0	FHLMC PC GOLD COMB 30 4.500 20		12/15/2024	PRINCIPAL RECEIPT	X X X	541	541	584	626		(85)		(85)		541				11	11/01/2045
312940EU9	FHLMC PC GOLD COMB 30 5.000 20		12/15/2024	PRINCIPAL RECEIPT	X X X	816	816	843	856		(41)		(41)		816				24	04/01/2040
3132JA6N0	FHLMC PC GOLD PC 30YR		12/15/2024	PRINCIPAL RECEIPT	X X X	3,632	3,632	3,654	3,659		(27)		(27)		3,632				66	06/01/2043
3132JNZ26	FHLMC PC GOLD PC 30YR		12/15/2024	PRINCIPAL RECEIPT	X X X	2,301	2,301	2,287	2,286		16		16		2,301				45	09/01/2043
3132WDS5D2	FHLMC PC GOLD PC 30YR		12/15/2024	PRINCIPAL RECEIPT	X X X	2,952	2,952	3,040	3,082		(130)		(130)		2,952				47	06/01/2046
3132WFEC9	FHLMC PC GOLD PC 30YR		12/15/2024	PRINCIPAL RECEIPT	X X X	5,903	5,903	5,926	5,931		(27)		(27)		5,903				105	07/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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
3132XUFC4	FHLMC PC GOLD PC 30YR	...	12/15/2024	PRINCIPAL RECEIPT	X X X	5,004	5,004	5,148	5,256		(253)		(253)		5,004				90	11/01/2047
3132XUJ30	FHLMC PC GOLD PC 30YR	...	12/15/2024	PRINCIPAL RECEIPT	X X X	2,867	2,867	2,951	2,992		(125)		(125)		2,867				62	11/01/2047
3132XUNA9	FHLMC PC GOLD PC 30YR	...	12/15/2024	PRINCIPAL RECEIPT	X X X	4,195	4,195	4,324	4,391		(196)		(196)		4,195				52	11/01/2047
3132MAVH1	FHLMC PC GOLD PC 30YR 4.000 20	...	12/15/2024	PRINCIPAL RECEIPT	X X X	664	664	711	745		(81)		(81)		664				16	11/01/2044
3132WLRX6	FHLMC PC GOLD PC 30YR 4.000 20	...	12/15/2024	PRINCIPAL RECEIPT	X X X	1,407	1,407	1,497	1,592		(185)		(185)		1,407				34	03/01/2047
3132Y33P7	FHLMC PC GOLD PC 30YR 4.500 204811	...	12/15/2024	PRINCIPAL RECEIPT	X X X	5,289	5,289	5,499	5,875		(587)		(587)		5,289				133	11/01/2048
3137FMD74	FHLMC REMIC K-J24	...	12/25/2024	PRINCIPAL RECEIPT	X X X	25,007	25,007	23,413	23,742		1,265		1,265		25,007				506	09/25/2027
3137H5FY8	FHLMC REMIC SEIRES	...	12/25/2024	PRINCIPAL RECEIPT	X X X	273,705	273,705	265,578	267,229		6,476		6,476		273,705				4,009	12/25/2027
3137H73W1	FHLMC REMIC SERIE	...	12/25/2024	PRINCIPAL RECEIPT	X X X	13,626	13,626	12,980	13,231		394		394		13,626				165	04/25/2027
3137BRQH1	FHLMC REMIC SERIES	...	12/25/2024	PRINCIPAL RECEIPT	X X X	113,708	113,708	111,034	112,316		1,393		1,393		113,708				1,472	06/25/2025
3137FCM35	FHLMC REMIC SERIES	...	02/25/2024	PRINCIPAL RECEIPT	X X X	3,254	3,254	3,240	3,245		8		8		3,254				8	02/25/2024
3137H6L70	FHLMC REMIC SERIES	...	12/25/2024	PRINCIPAL RECEIPT	X X X	34,731	34,731	32,517	33,168		1,563		1,563		34,731				607	03/25/2027
3137FTQW0	FHLMC REMIC SERIES K-J29	...	02/26/2024	PRINCIPAL RECEIPT	X X X	85,836	85,836	82,550	84,452		1,384		1,384		85,836				60	01/25/2026
3137F9ZE4	FHLMC REMIC SERIES K-J33	...	12/25/2024	PRINCIPAL RECEIPT	X X X	38,075	38,075	34,452	34,865		3,210		3,210		38,075				264	07/25/2032
3137H8B42	FHLMC REMIC SERIES K-J40	...	12/25/2024	PRINCIPAL RECEIPT	X X X	15,201	15,201	15,067	15,088		113		113		15,201				308	06/25/2028
3137H92N8	FHLMC REMIC SERIES K-J42	...	12/25/2024	PRINCIPAL RECEIPT	X X X	5,390	5,390	5,336			55		55		5,390				36	07/25/2029
3137FL6W9	FHLMC SERIES K-W08	...	01/11/2024	PAID DOWN	X X X	354,147		354,147	330,678		31,162		31,162		361,840		(7,692)	(7,692)	1,618	01/25/2029
3132DWDQ3	FHLMC SUPER	...	12/25/2024	PRINCIPAL RECEIPT	X X X	99,141	99,141	87,832	88,585		10,555		10,555		99,141				1,071	05/01/2052
3132D9NX8	FHLMC SUPER 20Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	33,864	33,864	28,027			5,836		5,836		33,864				302	12/01/2041
3132DQG67	FHLMC SUPER 30Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	19,913	21,186	19,998			(85)		(85)		19,913				209	05/01/2053
3132DQWL6	FHLMC SUPER 30Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	55,463	55,463	53,279			2,184		2,184		55,463				788	06/01/2053
3132DSL67	FHLMC SUPER 30Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	54,000	54,000	54,996			(996)		(996)		54,000				1,313	01/01/2054
3132DWC27	FHLMC SUPER 30Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	107,675	107,675	110,173	110,047		(2,373)		(2,373)		107,675				1,493	01/01/2052
3132DWCN1	FHLMC SUPER 30Y FIXED 2.000 205111	...	12/25/2024	PRINCIPAL RECEIPT	X X X	47,714	47,714	47,785	47,780		(66)		(66)		47,714				530	10/01/2051
3133KYWP0	FHLMC UMBS 20Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	30,483	30,483	26,134			4,349		4,349		30,483				320	04/01/2042
3133BPZW1	FHLMC UMBS 30Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	78,862	78,862	75,991	76,041		2,822		2,822		78,862				2,228	10/01/2052
3142GSBY3	FHLMC UMBS 30Y FIXED	...	12/25/2024	PRINCIPAL RECEIPT	X X X	6,493	7,670	7,443			(950)		(950)		6,493				92	06/01/2054
31416TDX4	FN AA9117	...	12/25/2024	PRINCIPAL RECEIPT	X X X	489	489	486	486		4		4		489				12	07/01/2039
31418BL38	FNMA	...	12/25/2024	PRINCIPAL RECEIPT	X X X	900	900	954	982		(83)		(83)		900				20	01/01/2045
31403DUB3	FNMA P745878	...	12/25/2024	PRINCIPAL RECEIPT	X X X	346	346	365	379		(33)		(33)		346				11	10/01/2036
31416A4W7	FNMA P994637	...	12/25/2024	PRINCIPAL RECEIPT	X X X	365	365	394	446		(82)		(82)		365				10	11/01/2038
31416H4V4	FNMA PAA0835	...	12/25/2024	PRINCIPAL RECEIPT	X X X	85	85	86	88		(4)		(4)		85				2	01/01/2039
31416SWB3	FNMA PAA8741	...	12/25/2024	PRINCIPAL RECEIPT	X X X	241	241	249	254		(12)		(12)		241				6	07/01/2039
31417CB95	FNMA PAB 5463	...	12/25/2024	PRINCIPAL RECEIPT	X X X	1,301	1,301	1,355	1,357		(56)		(56)		1,301				21	06/01/2042
31417LBR5	FNMA PAC1847	...	08/25/2024	PRINCIPAL RECEIPT	X X X	89	89	90	88						89				1	09/01/2024
31417LD36	FNMA PAC1921	...	12/25/2024	PRINCIPAL RECEIPT	X X X	643	643	648	650		(6)		(6)		643				14	09/01/2039
31417NAQ4	FNMA PAC3614	...	06/25/2024	PRINCIPAL RECEIPT	X X X	50	50	49	50						50				1	08/01/2024
31417QRZ9	FNMA PAC5003	...	12/25/2024	PRINCIPAL RECEIPT	X X X	653	653	661	664		(11)		(11)		653				10	01/01/2040
31419A4N4	FNMA PAE 0828	...	12/25/2024	PRINCIPAL RECEIPT	X X X	1,414	1,414	1,465	1,480		(66)		(66)		1,414				27	02/01/2041
31419FD60	FNMA PAE4624 4% 2040	...	12/25/2024	PRINCIPAL RECEIPT	X X X	608	608	593	588		20		20		608				15	10/01/2040
3138AV3Q6	FNMA PASS THRU	...	12/25/2024	PRINCIPAL RECEIPT	X X X	211	211	215	222		(11)		(11)		211				4	10/01/2041
31412PXC0	FNMA PASS THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	329	329	332	333		(4)		(4)		329				8	06/01/2039
3138EMT84	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	1,032	1,032	1,044	1,036		(4)		(4)		1,032				14	12/01/2028
3138ESC89	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	8,259	8,259	8,352	8,324		(65)		(65)		8,259				112	04/01/2032
3138WFM94	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	7,723	7,723	7,881	7,814		(92)		(92)		7,723				100	09/01/2030
3138YR6T0	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	7,190	7,190	7,329	7,271		(82)		(82)		7,190				101	07/01/2030
3140H1XD7	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	13,503	13,503	13,722	13,761		(258)		(258)		13,503				276	03/01/2033
31410LRR5	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	5,150	5,150	5,407	5,312		(162)		(162)		5,150				83	09/01/2030
31410LUG5	FNMA PASS-THRU INT 15 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	12,575	12,575	12,611	12,594		(19)		(19)		12,575				168	06/01/2032
31417B5T0	FNMA PASS-THRU INT 15 YEAR 2.5	...	12/25/2024	PRINCIPAL RECEIPT	X X X	2,225	2,225	2,293	2,243		(17)		(17)		2,225				30	06/01/2027
3138AVP66	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	1,385	1,385	1,471	1,478		(93)		(93)		1,385				29	10/01/2041
3138EG2X1	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	340	340	359	364		(24)		(24)		340				7	09/01/2041
3138EL5L3	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	1,775	1,775	1,894	1,978		(203)		(203)		1,775				41	12/01/2043
3138EMFV8	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	3,346	3,346	3,442	3,448		(102)		(102)		3,346				62	12/01/2043
3138EPZP2	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	642	642	665	681		(39)		(39)		642				17	02/01/2045
3138MFSZ1	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	2,798	2,798	2,764	2,764		35		35		2,798				45	11/01/2042
3138WGLA0	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	2,784	2,784	2,874	2,925		(141)		(141)		2,784				57	02/01/2046
3138WGRK2	FNMA PASS-THRU LNG 30 YEAR	...	12/25/2024	PRINCIPAL RECEIPT	X X X	2,978	2,978	3,157	3,245		(267)		(267)		2,978				55	03/01/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	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. (Cols. 11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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
3138WH5S7	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	4,620	4,620	4,626	4,633		(13)		(13)		4,620				78	10/01/2046
3138WHWE8	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	4,408	4,408	4,444	4,456		(48)		(48)		4,408				74	09/01/2046
3138WJ6C7	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	856	856	899	962		(105)		(105)		856				19	03/01/2047
3138WJPS1	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	1,470	1,470	1,555	1,633		(163)		(163)		1,470				30	12/01/2046
3138X3XL1	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	2,208	2,208	2,265	2,266		(59)		(59)		2,208				40	09/01/2043
3138XGNF6	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	1,838	1,838	1,944	1,974		(136)		(136)		1,838				46	12/01/2043
3140EVB0	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	8,456	8,456	8,511	8,528		(73)		(73)		8,456				155	08/01/2046
3140HBH50	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	9,602	9,602	9,741	10,068		(466)		(466)		9,602				198	06/01/2048
3140J9FU0	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	8,823	8,823	9,026	9,231		(408)		(408)		8,823				197	11/01/2048
3140JM7A4	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	12,531	12,531	12,907	13,635		(1,105)		(1,105)		12,531				278	04/01/2049
31410KXY5	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	263	263	279	296		(33)		(33)		263				8	09/01/2038
31410LFB3	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	1,367	1,367	1,485	1,502		(135)		(135)		1,367				34	08/01/2041
31416NCW0	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	310	310	337	345		(35)		(35)		310				7	04/01/2039
31416TL49	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	616	616	673	686		(70)		(70)		616				14	08/01/2039
31417DU27	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	470	470	464	463		6		6		470				6	11/01/2042
31417QVZ4	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	216	216	239	252		(37)		(37)		216				5	11/01/2039
31418ABA5	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	572	572	586	590		(18)		(18)		572				10	12/01/2041
31418BP67	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	438	438	469	496		(59)		(59)		438				9	03/01/2045
31418CMG6	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	3,379	3,379	3,357	3,344		35		35		3,379				75	07/01/2047
31418CR97	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	2,232	2,232	2,281	2,335		(103)		(103)		2,232				52	12/01/2047
31418CS47	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	3,096	3,096	3,079	3,071		25		25		3,096				59	01/01/2048
31418DCY6	FNMA PASS-THRU LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	12,647	12,647	12,850	13,351		(704)		(704)		12,647				234	05/01/2049
3138Y6ND2	FNMA PASS-THRU LNG 30 YEAR 4.0		12/25/2024	PRINCIPAL RECEIPT	X X X	383	383	409	425		(42)		(42)		383				9	12/01/2044
31418BNG7	FNMA PASS-THRU LNG 30 YEAR 4.0		12/25/2024	PRINCIPAL RECEIPT	X X X	987	987	1,046	1,079		(92)		(92)		987				24	02/01/2045
31418BPB6	FNMA PASS-THRU LNG 30 YEAR 4.0		12/25/2024	PRINCIPAL RECEIPT	X X X	497	497	530	552		(55)		(55)		497				11	03/01/2045
31418C4F8	FNMA PASS-THRU LNG 30 YEAR 4.000 2		12/25/2024	PRINCIPAL RECEIPT	X X X	3,710	3,710	3,786	3,968		(257)		(257)		3,710				81	11/01/2048
31418UBC7	FNMA PASS-THRU LNG 30 YEAR 4.5		12/25/2024	PRINCIPAL RECEIPT	X X X	547	547	556	560		(13)		(13)		547				11	05/01/2040
31371M7H4	FNMA PASS-THRU LNG 30 YEAR 5.0		12/25/2024	PRINCIPAL RECEIPT	X X X	283	283	294	303		(20)		(20)		283				7	02/01/2037
31418AWT1	FNMA PASS-THRU SF15 105-125 3.		12/25/2024	PRINCIPAL RECEIPT	X X X	6,155	6,155	6,443	6,288		(133)		(133)		6,155				95	08/01/2028
31418AES3	FNMA PMA 1044		12/25/2024	PRINCIPAL RECEIPT	X X X	1,557	1,557	1,595	1,600		(43)		(43)		1,557				27	04/01/2042
3136AQSZ4	FNMA REMIC TRUST		08/29/2024	VARIOUS	X X X	139,627	142,204	136,580	126,632		6,253		6,253		132,884		6,742	6,742	2,790	10/25/2025
3136ARTE8	FNMA REMIC TRUST		12/25/2024	PRINCIPAL RECEIPT	X X X	30,436	30,436	28,877	29,255		1,181		1,181		30,436				230	02/25/2026
3136ARXR4	FNMA REMIC TRUST		12/25/2024	PRINCIPAL RECEIPT	X X X	4,363	4,363	4,093	4,127		236		236		4,363				68	03/25/2026
3136BBTB8	FNMA REMIC TRUST		12/25/2024	PRINCIPAL RECEIPT	X X X	9,161	9,161	8,457	8,302		859		859		9,161				38	09/25/2028
3136BDUA4	FNMA REMIC TRUST		12/25/2024	PRINCIPAL RECEIPT	X X X	13,532	13,532	12,352	12,568		963		963		13,532				65	11/25/2030
3136AQC99	FNMA REMIC TRUST 2015-M17		09/04/2024	VARIOUS	X X X	256,050	260,558	249,596	252,543		3,914		3,914		256,457		(407)	(407)	4,859	11/25/2025
3136AQV80	FNMA REMIC TRUST 2016-M1		12/25/2024	PRINCIPAL RECEIPT	X X X	25,193	25,193	24,235	24,490		703		703		25,193				599	01/25/2026
3136AV7G8	FNMA REMIC TRUST 2017-M7		12/25/2024	PRINCIPAL RECEIPT	X X X	635	766	729			(94)		(94)		635				5	02/25/2027
3136AW7J0	FNMA REMIC TRUST 2017-M8		12/25/2024	PRINCIPAL RECEIPT	X X X	7,717	7,717	7,350			368		368		7,717				86	05/25/2027
3136B26V9	FNMA REMIC TRUST 2018-M12		12/25/2024	PRINCIPAL RECEIPT	X X X	49,964	49,964	55,733	53,934		(3,970)		(3,970)		49,964				1,116	08/25/2030
3136BCB82	FNMA REMIC TRUST 2020-M52		12/25/2024	PRINCIPAL RECEIPT	X X X	42,405	42,405	38,782	39,084		3,321		3,321		42,405				187	10/25/2030
3136BG3B5	FNMA REMIC TRUST 2021-M3G		12/25/2024	PRINCIPAL RECEIPT	X X X	18,964	18,964	17,761	18,121		843		843		18,964				122	01/25/2031
3140XFW49	FNMA SUPER		12/25/2024	PRINCIPAL RECEIPT	X X X	92,993	92,993	81,470	81,490		11,503		11,503		92,993				1,144	03/01/2052
3140X9C60	FNMA SUPER LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	34,575	34,575	36,590	37,299		(2,724)		(2,724)		34,575				530	01/01/2051
3140XATJ1	FNMA SUPER LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	79,225	79,225	80,228	80,201		(976)		(976)		79,225				706	05/01/2051
3140XLMY1	FNMA SUPER LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	129,987	129,987	127,834	127,873		2,114		2,114		129,987				4,425	06/01/2053
3140XM3K0	FNMA SUPER LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	49,394	49,394	49,132			262		262		49,394				1,430	11/01/2053
3140XNHU1	FNMA SUPER LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	159,333	159,333	162,544			(3,212)		(3,212)		159,333				6,306	12/01/2053
3140XPYE3	FNMA SUPER LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	25,649	25,649	25,369			281		281		25,649				309	05/01/2054
3140QONQ21	FNMA UMBS		12/25/2024	PRINCIPAL RECEIPT	X X X	52,715	52,715	47,064	47,305		5,410		5,410		52,715				807	03/01/2052
3140KUCJ9	FNMA UMBS INT 15 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	60,158	60,158	53,691			6,467		6,467		60,158				557	10/01/2036
3140NGSA9	FNMA UMBS INT 15 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	50,155	50,155	50,131			24		24		50,155				1,184	04/01/2038
3140A04E6	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	86,461	86,461	85,056	85,066		1,395		1,395		86,461				3,058	10/01/2053
3140MSU52	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	87,766	87,766	86,523	86,542		1,224		1,224		87,766				2,346	07/01/2052
3140N2L66	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	49,592	49,592	45,446	45,514		4,077		4,077		49,592				1,416	09/01/2052
3140NKLD1	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	22,750	22,750	22,793			(43)		(43)		22,750				494	06/01/2053
3140QQRWN9	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	91,511	91,511	88,823			2,688		2,688		91,511				1,772	04/01/2053
31418C4E1	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	16,352	16,352	16,825	17,902		(1,550)		(1,550)		16,352				336	11/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g n	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. (Cols. 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
31418DCX8	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	13,994	13,994	14,090	14,331		(337)		(337)		13,994				217	06/01/2049
31418DHL9	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	9,047	9,047	9,137	9,292		(245)		(245)		9,047				151	11/01/2049
31418DKT8	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	29,075	29,075	29,552	30,254		(1,179)		(1,179)		29,075				472	01/01/2050
31418DPE6	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	19,109	19,109	20,166	21,127		(2,018)		(2,018)		19,109				317	05/01/2050
31418DRS3	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	60,917	60,917	64,191	65,434		(4,517)		(4,517)		60,917				855	08/01/2050
31418DV74	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	41,778	41,778	43,203	43,189		(1,411)		(1,411)		41,778				469	01/01/2051
31418DVA7	FNMA UMBS LNG 30 YEAR		12/25/2024	PRINCIPAL RECEIPT	X X X	37,265	37,265	38,635	38,630		(1,365)		(1,365)		37,265				419	12/01/2050
3140L0D79	FNMA UMBS LNG 30 YEAR 2.000 205101		12/25/2024	PRINCIPAL RECEIPT	X X X	30,294	30,294	31,137	31,152		(858)		(858)		30,294				330	01/01/2051
30286XAN9	FREMF MTG TR 144A		05/31/2024	US Bank	X X X	98,258	100,000	97,293	98,618		448		448		99,066		(808)	(808)	1,918	02/25/2048
302617AU9	FRESB MTG TR 2016-SB16		12/25/2024	PRINCIPAL RECEIPT	X X X	3,883	3,883	3,637	3,695		188		188		3,883				46	05/25/2026
0909999999	Subtotal - Bonds - U.S. Special Revenue, Special Assessment					3,788,431	3,445,690	3,714,430	3,045,266		89,541		89,541		3,790,596		(2,165)	(2,165)	64,480	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00287YAY5	ABBVIE INC		03/28/2024	US Bank	X X X	125,558	130,000	123,843	124,711		511		511		125,222		336	336	1,595	05/14/2026
00111LAB5	AFG ABS I LLC 2023-1 144A		01/16/2024	VARIOUS	X X X	157,622	157,599	157,586	157,691		(5)		(5)		157,686		(64)	(64)	905	09/16/2030
023135CH7	AMAZON.COM INC		01/30/2024	US Bank	X X X	1,026,913	1,095,000	1,040,553	1,046,411		388		388		1,046,799		(19,886)	(19,886)	11,826	04/13/2032
02666BA44	AMER HOMES 4 RENT TR 144A		12/19/2024	PRINCIPAL RECEIPT	X X X	2,025	2,025	1,975	2,000		25		25		2,025				44	10/18/2052
02665XAA7	AMER HOMES 4 RENT TR 2014-SFR3 144		09/19/2024	PRINCIPAL RECEIPT	X X X	236,675	236,675	232,847	235,434		1,240		1,240		236,675				6,464	12/18/2036
03027XB22	AMERICAN TOWER CORP		01/31/2024	US Bank	X X X	867,065	840,000	838,270	838,262		30		30		838,292		28,772	28,772	18,061	03/15/2033
03236YAB1	AMUR EQUIP FIN RECEIVABLES 144A		05/31/2024	VARIOUS	X X X	135,049	134,595	134,575	134,694		(15)		(15)		134,679		370	370	3,416	12/20/2029
038413AA8	AQUA FIN TR 144A		12/17/2024	PRINCIPAL RECEIPT	X X X	90,009	90,009	91,053	92,332		(2,323)		(2,323)		90,009				761	07/17/2046
03882KAA0	ARBOR MTF MTG SEC		12/17/2024	PRINCIPAL RECEIPT	X X X	15,408	15,408	14,026	13,997		1,411		1,411		15,408				274	10/16/2054
04636NAH6	ASTRAZENECA FINANCE LLC		02/13/2024	US Bank	X X X	840,403	840,000	841,772	861,563		(194)		(194)		861,369		(20,966)	(20,966)	18,428	03/03/2033
046497AB9	ATALAYA EQPMNT LNSG 144A		06/17/2024	PRINCIPAL RECEIPT	X X X	21,544	21,544	20,955	21,402		141		141		21,544				64	05/15/2026
06051GHT9	BANK AMER CORP		06/28/2024	US Bank	X X X	280,410	290,000	275,263	276,654		1,842		1,842		278,496		1,914	1,914	7,110	04/23/2027
05493MAA2	BBCMS MTG TR 2021-C11		12/17/2024	PRINCIPAL RECEIPT	X X X	68,546	68,546	63,223	65,399		3,147		3,147		68,546				312	09/17/2054
07336DAW1	BBCMS MTG TR 2023-C20		02/08/2024	US Bank	X X X	1,362,758	1,310,000	1,314,983	1,314,798		(81)		(81)		1,314,717		48,041	48,041	14,406	07/17/2056
055988AD1	BMO 2023-C5 MTG TR 2023-C5		02/06/2024	US Bank	X X X	1,357,432	1,285,000	1,304,375	1,303,752		(182)		(182)		1,303,569		53,862	53,862	13,788	06/16/2056
05592XAD2	BMW VEH OWNER TR 2023-A		05/30/2024	US Bank	X X X	89,961	90,000	89,984	90,066		(10)		(10)		90,056		(94)	(94)	2,133	02/25/2028
11135FBH3	BROADCOM INC 144A		02/02/2024	US Bank	X X X	698,222	825,000	824,406	825,132		6		6		825,138		(126,916)	(126,916)	9,601	02/15/2031
12189LAC5	BURLINGTON NORTHN SANTA FE CP		01/31/2024	Bank of America	X X X	294,888	295,000	337,557	330,332		(118)		(118)		330,214		(35,326)	(35,326)	6,249	03/01/2041
12529KAA0	CFMT 144A		12/20/2024	PRINCIPAL RECEIPT	X X X	114,871	114,871	119,241	122,675		(7,804)		(7,804)		114,871				657	03/20/2041
161175CJ1	CHARTER COMMUNICATIONS OPER		01/31/2024	US Bank	X X X	678,203	750,000	657,728	661,334		605		605		661,940		16,263	16,263	11,092	04/01/2033
17326QAA1	CITIGROUP MTG LN TR 2018-RP1 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	28,753	28,753	27,981	28,466		288		288		28,753				559	09/25/2064
12593YBD4	COMM MTG TR		12/11/2024	PRINCIPAL RECEIPT	X X X	294,252	294,252	277,110	285,220		9,032		9,032		294,252				6,856	02/12/2049
12635QBF6	COMM MTG TR		08/29/2024	VARIOUS	X X X	95,313	96,945	91,878	93,489		1,730		1,730		95,219		94	94	2,426	10/13/2048
12646XAW2	CSMC TRUST 2013-IVR3 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	56,588	56,588	57,903	57,555		(967)		(967)		56,588				1,165	05/25/2043
126650CL2	CVS HEALTH CORP		03/28/2024	US Bank	X X X	117,817	120,000	119,624	119,794		28		28		119,822		(2,004)	(2,004)	3,255	07/20/2025
126650DS6	CVS HEALTH CORP		06/28/2024	US Bank	X X X	133,990	135,000	134,744	134,868		27		27		134,895		(905)	(905)	5,831	02/20/2026
23311VAH0	DCP MIDSTREAM OPERATING PL		02/02/2024	US Bank	X X X	811,766	810,000	760,657	768,141		549		549		768,690		43,075	43,075	9,340	05/15/2029
26441CBW4	DUKE ENERGY CORP NEW		02/13/2024	US Bank	X X X	398,916	400,000	389,540	389,920		250		250		390,170		8,746	8,746	3,722	12/08/2027
29445FAH1	EQUIFIRST MTG LN TR 2003-2		12/25/2024	PRINCIPAL RECEIPT	X X X	10,570	10,570	10,285	10,727		(158)		(158)		10,570				258	09/25/2033
30260GAA4	FCI FUNDING LLC 2021-144A		08/17/2024	PRINCIPAL RECEIPT	X X X	91,908	91,908	91,877	91,905		3		3		91,908				477	04/15/2033
344928AD8	FORD CR AUTO OWNER TR 2023-A 2		05/30/2024	US Bank	X X X	246,992	250,000	249,974	250,025		(6)		(6)		250,019		(3,027)	(3,027)	5,360	02/15/2028
37045XCX2	GENERAL MTRS FINL CO INC		03/28/2024	US Bank	X X X	120,840	125,000	118,581	121,560		546		546		122,106		(1,266)	(1,266)	974	06/20/2025
38148LAE6	GOLDMAN SACHS GROUP INC		04/30/2024	US Bank	X X X	117,637	120,000	118,510	119,223		181		181		119,404		(1,767)	(1,767)	2,000	05/22/2025
41285YAC9	HARLEY-DAVIDSON MOTORCYCLE TRU		10/30/2024	US Bank	X X X	161,869	160,000	159,964	160,125		(36)		(36)		160,089		1,779	1,779	7,991	08/15/2028
43792TAC0	HONDA AUTO RECE OW TR		05/09/2024	US Bank	X X X	178,840	180,000	179,971	180,109		(16)		(16)		180,093		(1,253)	(1,253)	3,648	11/15/2027
446150AM6	HUNTINGTON BANCSHARES INC		03/28/2024	US Bank	X X X	112,960	115,000	114,592	114,788		36		36		114,823		(1,863)	(1,863)	1,751	05/15/2025
44644MAJ0	HUNTINGTON NATIONAL BANK MARYL		06/27/2024	US Bank	X X X	1,202,736	1,200,000	1,223,820	1,221,476		(1,512)		(1,512)		1,219,964		(17,228)	(17,228)	65,540	01/10/2030
44933DAD3	HYUNDAI AUTO REC		03/04/2024	US Bank	X X X	150,193	150,000	152,262	151,236		(154)		(154)		151,082		(888)	(888)	1,797	06/15/2027
477920AC6	JOHN DEERE OWNER TR 2023-B		09/05/2024	US Bank	X X X	181,709	180,000	179,970	180,123		(31)		(31)		180,092		1,617	1,617	6,760	03/15/2028
46641YAA1	JP MORGAN MTG TR 2014-2 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	6,943	6,943	6,986	6,947		(4)		(4)		6,943				120	06/25/2029
46590RAD1	JPMCC COML MTG SEC TR 2016-JP3		12/17/2024	PRINCIPAL RECEIPT	X X X	15,097	15,097	13,909	13,917		1,180		1,180		15,097				363	08/17/2049
46647PCZ7	JPMORGAN CHASE & CO		04/30/2024	US Bank	X X X	240,803	245,000	240,154	241,368		504		504		241,872		(1,069)	(1,069)	5,165	04/26/2026
49327M3F9	KEYBANK NATIONAL ASSOCIATION SR GL		06/27/2024	US Bank	X X X	861,436	865,000	860,355	860,983		454		454		861,437		(1)	(1)	31,345	11/15/2027
534187BK4	LINCOLN NATL CORP IND		06/27/2024	US Bank	X X X	464,499	525,000	439,451	440,292		4,766		4,766		445,058		19,441	19,441	17,007	01/15/2031

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3 F o r e i g n	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description		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. (Cols. 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
548661DY0	LOWES COS INC		02/09/2024	US Bank	X X X	734,085	900,000	897,921	898,955		16		16		898,970		(164,885)	(164,885)	5,015	10/15/2030
55279HAW0	MANUFACTURERS & TRADERS TR CO SR N		06/27/2024	US Bank	X X X	897,571	930,000	877,176	884,224		4,915		4,915		889,139		8,432	8,432	40,189	01/27/2028
571903AS2	MARRIOTT INTL INC NEW		12/30/2024	US Bank	X X X	107,524	110,000	102,933	103,557		2,509		2,509		106,066		1,458	1,458	3,590	06/15/2026
30303M8H8	META PLATFORMS INC		02/02/2024	US Bank	X X X	1,248,776	1,325,000	1,227,904	1,235,493		750		750		1,236,243		12,533	12,533	24,017	08/15/2032
595481AC6	MID-STATE CAPITAL 2005-1		02/29/2024	VARIOUS	X X X	8,712	8,754	9,383	8,869		(22)		(22)		8,847		(135)	(135)	143	01/15/2040
59980AAQ0	MILL CITY MTG LN TR 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	47,613	47,613	46,408	47,040		573		573		47,613				932	07/25/2059
59981AAC0	MILL CITY MTG LN TR 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	21,623	21,623	21,087	21,335		287		287		21,623				345	10/25/2069
59980CAA1	MILL CITY MTG LN TR-144A		12/25/2024	PRINCIPAL RECEIPT	X X X	17,488	17,488	18,044	17,519		(31)		(31)		17,488				278	01/25/2061
6174468C6	MORGAN STANLEY		04/30/2024	US Bank	X X X	122,641	125,000	122,485	123,278		349		349		123,627		(985)	(985)	3,875	07/23/2025
61770KAU9	MORGAN STANLEY CAP TR 2020-L4		12/17/2024	PRINCIPAL RECEIPT	X X X	131,056	131,056	126,417	128,758		2,298		2,298		131,056				1,309	02/18/2053
61691YAA9	MORGAN STANLEY CAP TR 2021-L5		12/17/2024	PRINCIPAL RECEIPT	X X X	45,805	45,805	42,005	43,350		2,455		2,455		45,805				208	05/15/2054
64829EAA2	NEW RESI MTG LN TR 2015-2 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	19,600	19,600	20,330	20,258		(659)		(659)		19,600				385	08/25/2055
64830GAB2	NEW RESI MTG TR-144A		12/25/2024	PRINCIPAL RECEIPT	X X X	29,193	29,193	30,046	29,829		(636)		(636)		29,193				634	12/25/2057
67422CAA0	OASIS LLC 144A		02/15/2024	PRINCIPAL RECEIPT	X X X	124,154	124,154	125,266	124,518		(364)		(364)		124,154				476	10/15/2033
713448FR4	PEPSICO INC		02/02/2024	US Bank	X X X	1,033,743	1,025,000	1,023,627	1,024,156		71		71		1,024,157		9,586	9,586	10,263	05/15/2028
69335PEK7	PFS FIN CORP 2022-C 144A		01/29/2024	US Bank	X X X	176,787	180,000	176,070	176,668		71		71		176,740		47	47	895	05/17/2027
72650RBM3	PLAINS ALL AMERN PIPELINE L P		02/09/2024	US Bank	X X X	615,195	675,000	601,135	610,458		952		952		611,410		3,785	3,785	3,861	12/15/2029
78403DAT7	SBA TOWER TRUST 144A		05/01/2024	US Bank	X X X	547,365	610,000	610,000	610,000						610,000		(62,635)	(62,635)	3,814	05/15/2051
81746MAA8	SEQUOIA MTG TR 2015-4 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	8,993	8,993	9,089	9,054		(61)		(61)		8,993				145	11/25/2030
855244AQ2	STARBUCKS CORP		03/04/2024	US Bank	X X X	112,787	115,000	114,771	114,869		15		15		114,884		(2,097)	(2,097)	2,428	08/15/2025
86359LPF0	STRUCTURED ASSET MTG 2005-AR5		12/19/2024	PRINCIPAL RECEIPT	X X X	8,784	8,784	8,386	9,493		(709)		(709)		8,784				374	07/19/2035
87264ABU8	T MOBILE USA INC		03/28/2024	US Bank	X X X	142,640	150,000	138,849	139,892		1,010		1,010		140,902		1,738	1,738	1,827	04/15/2026
89169DAA9	TOWD PT MTG TR 144A		12/25/2024	PRINCIPAL RECEIPT	X X X	67,860	67,860	65,471	67,089		772		772		67,860				969	07/25/2057
89238FAD5	TOYOTA AT REC OWN TR 2022-B 202609		01/16/2024	VARIOUS	X X X	245,306	250,000	246,104	248,702		41		41		248,743		(3,437)	(3,437)	670	09/15/2026
90276CAD3	UBS COML MTG TR 2017-C2		12/15/2024	PRINCIPAL RECEIPT	X X X	6,260	6,260	5,937			323		323		6,260				84	08/17/2050
92212KAD8	VDC 2021 144A		09/25/2024	US Bank	X X X	712,734	750,000	750,000	750,000						750,000		(37,266)	(37,266)	12,674	10/15/2046
95000FAS5	WELLS FARGO COML TR 2016-C35		12/17/2024	PRINCIPAL RECEIPT	X X X	12,678	12,678	11,754	11,811		866		866		12,678				263	07/17/2048
96034KAA1	WESTGATE RESORTS LLC 2024-1 144A		12/20/2024	PRINCIPAL RECEIPT	X X X	97,177	97,177	97,002			175		175		97,177				1,538	01/20/2038
78016FZQ0	ROYAL BK CDA FR 3.875%050432	C	01/30/2024	US Bank	X X X	783,726	850,000	763,700	764,379		651		651		765,030		18,695	18,695	7,960	05/04/2032
78016FZT4	ROYAL BK CDA MTN 4.875%	C	06/28/2024	US Bank	X X X	178,668	180,000	179,577	179,702		68		68		179,770		(1,102)	(1,102)	8,507	01/12/2026
78016FZW7	ROYAL BK CDA SUSTAINABL	C	01/30/2024	US Bank	X X X	452,277	450,000	448,641	448,972		14		14		448,986		3,291	3,291	12,189	01/12/2028
89114TZD7	TORONTO DOMINION BANK	C	06/28/2024	US Bank	X X X	125,029	135,000	119,903	123,289		2,264		2,264		125,553		(524)	(524)	936	06/03/2026
05565QDN5	BP CAP MKTS P L C	C	02/13/2024	US Bank	X X X	800,519	845,000	766,356	783,588		1,761		1,761		785,349		15,170	15,170	11,237	09/19/2027
822582BD3	SHELL INTERNATIONAL FIN BV	C	03/04/2024	US Bank	X X X	117,550	120,000	118,583	119,272		91		91		119,362		(1,813)	(1,813)	1,235	05/11/2025
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)					24,367,908	25,144,363	24,426,673	24,439,273		36,048		36,048		24,578,263		(210,357)	(210,357)	474,161	X X X
Bonds - Hybrid Securities																				
172967MV0	CITIGROUP INC		08/26/2024	US Bank	X X X	766,400	800,000	701,600	705,116		26,925		26,925		732,042		34,358	34,358	24,025	02/19/2026
949746TD3	WELLS FARGO & CO TIER I PERP GLBL		08/26/2024	US Bank	X X X	824,925	850,000	752,165	753,108		401		401		753,509		71,420	71,420	23,205	12/15/2070
1309999999	Subtotal - Bonds - Hybrid Securities					1,591,325	1,650,000	1,453,765	1,458,224		27,326		27,326		1,485,551		105,778	105,778	47,230	X X X
Bonds - SVO Identified Funds																				
78464AA74	SPDR SERIES TRUST		08/02/2024	US Bank	64,043.000	1,897,918		2,005,507	1,907,201	98,306			98,306		2,005,507		(107,589)	(107,589)	32,522	
1619999999	Subtotal - Bonds - SVO Identified Funds					1,897,918		2,005,507	1,907,201	98,306			98,306		2,005,507		(107,589)	(107,589)	32,522	X X X
2509999997	Subtotal - Bonds - Part 4					48,492,026	47,249,788	48,430,591	45,079,258	98,113	229,157		327,270		48,775,210		(283,184)	(283,184)	959,451	X X X
2509999998	Summary Item from Part 5 for Bonds					17,600,853	17,866,499	17,664,926			3,363		3,363		17,668,287		(67,437)	(67,437)	266,081	X X X
2509999999	Subtotal - Bonds					66,092,879	65,116,288	66,095,517	45,079,258	98,113	232,520		330,633		66,443,497		(350,621)	(350,621)	1,225,532	X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																				
00287Y109	ABBVIE INC		12/04/2024	US Bank	3,154.000	556,650	X X X	354,560	488,775	(134,215)			(134,215)		354,560		202,089	202,089	32,209	X X X
037833100	APPLE INC		03/01/2024	US Bank	5,200.000	950,327	X X X	650,168	1,001,156	(350,988)			(350,988)		650,168		300,159	300,159	1,078	X X X
11135F101	BROADCOM INC COM		12/16/2024	US Bank	2,619.000	674,433	X X X	217,382	484,229	(266,847)			(266,847)		217,382		457,051	457,051	3,937	X X X
12514G108	CDW CORP		08/02/2024	US Bank	4,013.000	880,239	X X X	796,028	912,235	(116,207)			(116,207)		796,028		84,211	84,211	4,289	X X X
166764100	CHEVRON CORP NEW		10/03/2024	US Bank	4,786.000	724,259	X X X	627,904	713,880	(85,975)			(85,975)		627,904		96,354	96,354	18,194	X X X
191216100	DOVER CORP		11/11/2024	US Bank	7,575.000	465,988	X X X	461,228	446,395	14,833			14,833		461,228		4,760	4,760	5,021	X X X
277432100	EASTMAN CHEM CO		12/04/2024	US Bank	1,484.000	150,852	X X X	130,721	133,293	(2,572)			(2,572)		130,721		20,131	20,131	4,808	X X X

SCHEDULE D - PART 4
Showing All Long-Term Bonds and Stocks SOLD, REDEEMED, or Otherwise DISPOSED OF During Current Year

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	g n	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. (Cols. 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
452308109	ILLINOIS TOOL WKS INC		05/02/2024	US Bank	2,557,000	643,198	X X X	583,885	669,781	(85,896)			(85,896)		583,885		59,313	59,313	4,890	X X X
512807108	LAM RESEARCH CORP		08/02/2024	US Bank	296,000	236,740	X X X	212,666	231,845	(19,179)			(19,179)		212,666		24,074	24,074	1,986	X X X
532457108	LILLY ELI & CO		05/02/2024	US Bank	309,000	234,480	X X X	49,669	180,122	(130,454)			(130,454)		49,669		184,811	184,811	402	X X X
571748102	MARSH & MCLENNAN COS INC		06/05/2024	US Bank	1,187,000	247,063	X X X	199,175	224,901	(25,726)			(25,726)		199,175		47,888	47,888	5,774	X X X
580135101	MCDONALDS CORP		06/05/2024	US Bank	933,000	243,105	X X X	230,940	276,644	(45,704)			(45,704)		230,940		12,165	12,165	10,229	X X X
58933Y105	MERCK & CO INC NEW		11/11/2024	US Bank	2,703,000	278,128	X X X	275,800	294,681	(18,881)			(18,881)		275,800		2,328	2,328	8,325	X X X
594918104	MICROSOFT CORP		11/11/2024	US Bank	1,638,000	687,077	X X X	313,764	615,954	(302,189)			(302,189)		313,764		373,312	373,312	3,686	X X X
609207105	MONDELEZ INTL INC		06/05/2024	US Bank	3,649,000	246,682	X X X	234,389	264,297	(29,908)			(29,908)		234,389		12,293	12,293	3,102	X X X
666807102	NORTHROP GRUMMAN CORP		02/05/2024	US Bank	380,000	167,682	X X X	176,196	177,893	(1,698)			(1,698)		176,196		(8,513)	(8,513)		X X X
704326107	PAYCHEX INC		06/05/2024	US Bank	2,036,000	246,552	X X X	239,801	242,508	(2,706)			(2,706)		239,801		6,750	6,750	3,807	X X X
713448108	PEPSICO INC		03/01/2024	US Bank	2,903,000	481,196	X X X	483,927	493,046	(9,119)			(9,119)		483,927		(2,730)	(2,730)	7,298	X X X
74340W103	PROLOGIS INC		05/02/2024	US Bank	1,710,000	177,287	X X X	218,953	227,943	(8,990)			(8,990)		218,953		(41,665)	(41,665)	1,642	X X X
855244109	STARBUCKS CORP		05/02/2024	US Bank	7,674,000	668,722	X X X	811,384	736,781	74,603			74,603		811,384		(142,662)	(142,662)	2,891	X X X
91324P102	UNITEDHEALTH GROUP INC		03/01/2024	US Bank	401,000	192,559	X X X	150,957	211,114	(60,158)			(60,158)		150,957		41,602	41,602	585	X X X
91913Y100	VALERO ENERGY CORP NEW		11/11/2024	US Bank	5,430,000	747,932	X X X	594,161	705,900	(111,739)			(111,739)		594,161		153,771	153,771	19,181	X X X
925652109	VICI PPTYS INC		06/05/2024	US Bank	8,592,000	244,703	X X X	290,969	273,913	17,056			17,056		290,969		(46,266)	(46,266)	7,131	X X X
92826C839	VISA INC		06/05/2024	US Bank	908,000	248,547	X X X	210,961	236,398	(25,437)			(25,437)		210,961		37,586	37,586	944	X X X
94106L109	WASTE MGMT INC DEL		10/07/2024	US Bank	891,000	182,834	X X X	136,097	159,578	(23,481)			(23,481)		136,097		46,737	46,737	2,005	X X X
92939U106	WEC ENERGY GROUP INC COM		02/05/2024	US Bank	3,703,000	291,150	X X X	353,651	311,682	41,970			41,970		353,651		(62,502)	(62,502)		X X X
806857108	SCHLUMBERGER LTD	C	02/05/2024	US Bank	7,187,000	347,615	X X X	425,357	374,011	51,346			51,346		425,357		(77,742)	(77,742)	1,797	X X X
G1151C101	ACCENTURE PLC IRELAND	C	06/05/2024	US Bank	855,000	248,028	X X X	257,072	300,028	(42,956)			(42,956)		257,072		(9,044)	(9,044)	5,599	X X X
G29183103	EATON CORP PLC	C	05/02/2024	US Bank	766,000	239,946	X X X	125,019	184,468	(59,449)			(59,449)		125,019		114,927	114,927	720	X X X
5019999999	Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded					11,703,974	X X X	9,812,784	11,573,451	(1,760,666)			(1,760,666)		9,812,784		1,891,188	1,891,188	161,530	X X X
Common Stocks - Mutual Funds - Designations Not Assigned by the SVO																				
19766J623	COLUMBIA FDS SER TR II MASS		08/02/2024	US Bank	31,315,240	300,000	X X X	570,251	297,495	272,756			272,756		570,251		(270,251)	(270,251)		X X X
46428R107	ISHARES S&P GSCI COMMODITY I		01/02/2024	US Bank	75,567,000	1,501,142	X X X	1,730,545	1,515,874	214,671			214,671		1,730,545		(229,403)	(229,403)		X X X
464287622	ISHARES TR		06/04/2024	US Bank	6,936,000	2,002,628	X X X	1,069,688	1,819,035	(749,348)			(749,348)		1,069,688		932,940	932,940	6,029	X X X
470258765	JAMES ALPHA FDS TR		08/02/2024	US Bank	22,343,595	225,000	X X X	233,044	219,861	13,183			13,183		233,044		(8,044)	(8,044)	9,102	X X X
66263L791	NORTH SQUARE INVESTMENTS TRUST		03/01/2024	US Bank	44,742,729	400,000	X X X	404,631	396,868	7,763			7,763		404,631		(4,631)	(4,631)	6,991	X X X
66263L882	NORTH SQUARE INVESTMENTS TRUST		12/19/2024	CAPITAL GAIN		193,568	X X X										193,568	193,568		X X X
808524201	SCHWAB STRATEGIC TR		06/04/2024	US Bank	32,118,000	2,000,928	X X X	745,450	1,811,455	(1,066,006)			(1,066,006)		745,450		1,255,478	1,255,478	6,289	X X X
78462F103	SPDR S&P 500 ETF TR		06/04/2024	US Bank	2,164,000	1,141,432	X X X	860,406	1,028,571	(168,165)			(168,165)		860,406		281,025	281,025	7,576	X X X
922908363	VANGUARD INDEX FDS		06/04/2024	US Bank	2,065,000	1,001,249	X X X	860,631	901,992	(41,361)			(41,361)		860,631		140,618	140,618	3,186	X X X
922040100	VANGUARD INSTL INDEX FD		12/27/2024	VARIOUS	3,407,232	1,629,658	X X X	932,522	1,340,678	(408,155)			(408,155)		932,522		697,136	697,136	70,137	X X X
92206C680	VANGUARD RUSSELL 1000 GROWTH		06/04/2024	US Bank	39,743,000	3,533,231	X X X	2,721,034	3,100,749	(379,715)			(379,715)		2,721,034		812,197	812,197	6,148	X X X
92206C649	VANGUARD SCOTTSDALE FDS		06/04/2024	US Bank	3,998,000	537,561	X X X	429,129	546,047	(116,918)			(116,918)		429,129		108,432	108,432	1,382	X X X
92206C714	VANGUARD SCOTTSDALE FDS		06/04/2024	US Bank	34,317,000	2,624,609	X X X	2,359,956	2,489,355	(129,399)			(129,399)		2,359,956		264,653	264,653	11,479	X X X
92206C730	VANGUARD SCOTTSDALE FDS		06/04/2024	US Bank	8,384,000	2,002,841	X X X	1,065,858	1,818,825	(752,967)			(752,967)		1,065,858		936,983	936,983	5,993	X X X
5329999999	Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					19,093,847	X X X	13,983,145	17,286,805	(3,303,661)			(3,303,661)		13,983,145		5,110,701	5,110,701	134,312	X X X
Common Stocks - Exchange Traded Funds																				
464287200	ISHARES TR CORE S&P500 ETF		08/02/2024	US Bank	1,457,000	778,164	X X X	660,067	695,907	(35,840)			(35,840)		660,067		118,097	118,097	4,774	X X X
5819999999	Subtotal - Common Stocks - Exchange Traded Funds					778,164	X X X	660,067	695,907	(35,840)			(35,840)		660,067		118,097	118,097	4,774	X X X
5989999997	Subtotal - Common Stocks - Part 4					31,575,985	X X X	24,455,996	29,556,163	(5,100,167)			(5,100,167)		24,455,996		7,119,986	7,119,986	300,616	X X X
5989999998	Summary Item from Part 5 for Common Stocks					1,184,965	X X X	1,312,493							1,312,493		(127,527)	(127,527)	8,927	X X X
5989999999	Subtotal - Common Stocks					32,760,950	X X X	25,768,489	29,556,163	(5,100,167)			(5,100,167)		25,768,489		6,992,459	6,992,459	309,543	X X X
5999999999	Subtotal - Preferred and Common Stocks					32,760,950	X X X	25,768,489	29,556,163	(5,100,167)			(5,100,167)		25,768,489		6,992,459	6,992,459	309,543	X X X
6009999999	Totals					98,853,829	X X X	91,864,006	74,635,421	(5,002,054)	232,520		(4,769,534)		92,211,986		6,641,838	6,641,838	1,535,075	X X X

SCHEDULE D - PART 5

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

CUSIP Identifi- cation	Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends				
											12	13	14	15	16									
											Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (Col. 12+ 13-14)	Total Foreign Exchange Change in B./A.C.V.									
Bonds - U.S. Governments																								
91282CGR6	UNITED STATES TREAS NTS		02/13/2024	US Bank	05/08/2024	US Bank	395,000	395,309	393,226	395,267	(41)		(41)				(2,042)	(2,042)	11,865	7,629				
91282CJJ1	UNITED STATES TREAS NTS		06/28/2024	US Bank	08/01/2024	US Bank	3,755,000	3,833,626	3,807,241	3,831,409	(2,217)		(2,217)				(24,169)	(24,169)	73,431	29,715				
91282CJT9	UNITED STATES TREAS NTS		08/30/2024	US Bank	12/02/2024	US Bank	3,345,000	3,313,510	3,323,042	3,317,793	4,284		4,284				5,248	5,248	71,416	27,740				
91282CJW2	UNITED STATES TREAS NTS		02/02/2024	US Bank	07/18/2024	US Bank	4,000,000	4,008,594	3,962,438	4,008,079	(515)		(515)				(45,641)	(45,641)	52,116	2,198				
91282CJY8	UNITED STATES TREAS NTS TIPS		06/18/2024	US Bank	11/07/2024	US Bank	895,000	892,364	897,667	893,049	685		685				4,618	4,618	13,052	6,881				
0109999999 Subtotal - Bonds - U.S. Governments							12,390,000	12,443,403	12,383,614	12,445,597		2,196		2,196			(61,986)	(61,986)	221,880	74,163				
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																								
3137H9M89	FHLMC REMIC SERIES K-152		02/08/2024	US Bank	05/01/2024	US Bank	615,000	576,010	558,353	576,860	850		850				(18,507)	(18,507)	6,135	775				
3137H92N8	FHLMC REMIC SERIES K-J42		08/29/2024	US Bank	09/04/2024	US Bank	1,188,115	1,176,049	1,176,049	1,176,049									386	386				
3132D9NX8	FHLMC SUPER 20Y FIXED		02/13/2024	US Bank	03/13/2024	US Bank	551,038	456,070	456,070	456,070									367	367				
3133KYWP0	FHLMC UMBS 20Y FIXED		02/13/2024	US Bank	03/13/2024	US Bank	474,976	407,217	407,217	407,217									396	396				
3136AQS24	FNMA REMIC TRUST		09/04/2024	US Bank	09/25/2024	VARIOUS	139,791	137,213	137,327	137,327	114		114						373	34				
3136AQC99	FNMA REMIC TRUST 2015-M17		09/04/2024	US Bank	09/25/2024	VARIOUS	237,455	232,947	232,956	232,956	8		8						654	59				
3140XNHU1	FNMA SUPER LNG 30 YEAR		02/13/2024	US Bank	03/13/2024	US Bank	889,312	907,237	907,237	907,237									1,927	1,927				
0909999999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							4,095,686	3,892,743	3,875,209	3,893,716		972		972			(18,507)	(18,507)	10,238	3,944				
Bonds - Industrial and Miscellaneous (Unaffiliated)																								
17325GAC0	CITIGRP COML MTG TR 2016-C3		06/12/2024	US Bank	08/23/2024	VARIOUS	80,813	76,447	76,447	76,447									455	78				
200340AW7	COMERICA INC		01/31/2024	US Bank	06/27/2024	US Bank	750,000	749,145	739,725	749,161	16		16				(9,436)	(9,436)	18,445	166				
446150BD5	HUNTINGTON BANCSHARES INC		01/26/2024	US Bank	06/27/2024	US Bank	200,000	200,000	198,170	200,000							(1,830)	(1,830)	4,631					
1109999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							1,030,813	1,025,592	1,014,342	1,025,608		16		16			(11,266)	(11,266)	23,531	244				
Bonds - Hybrid Securities																								
902973BC9	US BANCORP TIER I PERP GLBL		01/25/2024	US Bank	11/04/2024	US Bank	350,000	303,188	327,688	303,366		179		179			24,322	24,322	10,432	504				
1309999999 Subtotal - Bonds - Hybrid Securities							350,000	303,188	327,688	303,366		179		179			24,322	24,322	10,432	504				
2509999998 Subtotal - Bonds							17,866,499	17,664,926	17,600,853	17,668,287		3,363		3,363			(67,437)	(67,437)	266,081	78,855				
Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded																								
25754A201	DOMINOS PIZZA INC		06/05/2024	US Bank	09/04/2024	US Bank	477,000	247,801	192,303	247,801							(55,498)	(55,498)	720					
277432100	EASTMAN CHEM CO		05/02/2024	US Bank	12/04/2024	US Bank	2,487,000	238,333	252,809	238,333							14,476	14,476	4,029					
512807108	LAM RESEARCH CORP		03/01/2024	US Bank	09/04/2024	US Bank	666,000	588,389	504,077	588,389							(84,312)	(84,312)	2,454					
94106L109	WASTE MGMT INC DEL		05/02/2024	US Bank	10/07/2024	US Bank	1,149,000	237,970	235,776	237,970							(2,193)	(2,193)	1,724					
5019999999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded								1,312,493	1,184,965	1,312,493							(127,527)	(127,527)	8,927					
5989999998 Subtotal - Common Stocks								1,312,493	1,184,965	1,312,493							(127,527)	(127,527)	8,927					
5999999999 Subtotal - Preferred and Common Stocks								1,312,493	1,184,965	1,312,493							(127,527)	(127,527)	8,927					
6009999999 Totals								18,977,419	18,785,818	18,980,780		3,363		3,363			(194,964)	(194,964)	275,008	78,855				

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	
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	10	11
									Number of Shares	% of Outstanding
Common Stocks - Other Affiliates										
76205#109	RENAISSANCE HOLDING COMPANY			412177193	8.b.ii	6,459,569			563.000	4.200
36193*101	THE 4100 GROUP			472557772	8.b.ii	32,328,325			1,500.000	25.000
1799999	Subtotal - Common Stocks - Other Affiliates					38,787,894			X X X	X X X
1899999	Subtotal - Common Stocks					38,787,894			X X X	X X X
1999999	Total - Preferred and Common Stocks					38,787,894			X X X	X X X

1. Total amount of goodwill nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
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	5	6
				Number of Shares	% of Outstanding
NONE					
0399999 Total - Preferred and Common Stocks				XXX	XXX

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid For Accrued Interest
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																			
HERBALIFE NUTRITION LTD/HLFF F 144A		C	11/20/2024	US BANK	09/01/2025	64,908	(247)	(26)			65,000	65,182	1,706		7.875	7.615	MS		1,138
101999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						64,908	(247)	(26)			65,000	65,182	1,706		X X X	X X X	X X X		1,138
110999999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						64,908	(247)	(26)			65,000	65,182	1,706		X X X	X X X	X X X		1,138
241999999 Subtotal - Bonds - Issuer Obligations						64,908	(247)	(26)			65,000	65,182	1,706		X X X	X X X	X X X		1,138
250999999 Subtotal - Bonds						64,908	(247)	(26)			65,000	65,182	1,706		X X X	X X X	X X X		1,138
770999999 Total Short-Term Investments						64,908	(247)	(26)			X X X	65,182	1,706		X X X	X X X	X X X		1,138

1. Line

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

1A	1A	.....	1B	.....	1C	.....	1D	.....	1E	.....	1F	.....	1G	.....
1B	2A	.....	2B	.....	2C	.....								
1C	3A	.....	3B	.....	3C	.....								
1D	4A	.....	4B	64,908	4C	.....								
1E	5A	.....	5B	.....	5C	.....								
1F	6	.....												

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floors/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floors/Collars/Swaps/Forwards Term. . . . NONE

E20 Schedule DB - Part B Sn 1 Futures Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Futures Contracts Terminated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees NONE

E25 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E26 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1			2	3	4	5	6	7
Depository			Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
open depositories								
Fifth Third Admin	Cincinnati, OH						 (232,238)	X X X
Fifth Third Claims Checking	Cincinnati, OH						 (17,987,670)	X X X
Fifth Third Control Account	Cincinnati, OH						 11,420,867	X X X
Fifth Third Receipts Groups	Cincinnati, OH						 (301,144)	X X X
Bank of America Receipts Indiv	Chicago, IL						 2,304,250	X X X
Wells Fargo BOD Deferred Comp	Chicago, IL						 842,612	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories				.. X X X ..				X X X
0199999 Totals - Open Depositories				.. X X X ..			.. (3,953,323)	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories				.. X X X ..				X X X
0299999 Totals - Suspended Depositories				.. X X X ..				X X X
0399999 Total Cash On Deposit				.. X X X ..			.. (3,953,323)	X X X
0499999 Cash in Company's Office				.. X X X ..	... X X X ...	... X X X ...		X X X
0599999 Total Cash				.. X X X ..			.. (3,953,323)	X X X

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

1. January	 (10,116,736)	4. April	 (23,762,397)	7. July	 (22,844,965)	10. October	 (20,470,942)
2. February	 (11,820,554)	5. May	 (13,410,090)	8. August	 (9,442,907)	11. November	 (12,965,672)
3. March	 (10,384,191)	6. June	 (16,564,664)	9. September	 (7,769,916)	12. December	 (3,953,323)

SCHEDULE E - PART 2 - CASH EQUIVALENTS
Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Exempt Money Market Mutual Funds - as Identified by SVO								
09248U551	BLACKROCK LIQUIDITY FDS TREAS TR I		12/31/2024	4.310	X X X	10,595,727	15,803	954,214
8209999999	Subtotal - Exempt Money Market Mutual Funds - as Identified by SVO					10,595,727	15,803	954,214
8609999999	Total Cash Equivalents					10,595,727	15,803	954,214

1. Line

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
States, Etc.							
1.	Alabama (AL)						
2.	Alaska (AK)						
3.	Arizona (AZ)						
4.	Arkansas (AR)						
5.	California (CA)						
6.	Colorado (CO)						
7.	Connecticut (CT)						
8.	Delaware (DE)						
9.	District of Columbia (DC)						
10.	Florida (FL)						
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)	B	Multiple Purposes	165,862	163,325		
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)	X X X	X X X				
59.	TOTAL	X X X	X X X	165,862	163,325		
DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Sum of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	Totals (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				