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LIFE, AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

First Catholic Slovak Ladies Association Of The U.S.A.

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 56332 Employer's ID Number 34-0220540

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 and Health [ ] Fraternal Benefit Societies [X]

Incorporated/Organized 10/20/1899 Commenced Business 01/01/1892

Statutory Home Office 24950 Chagrin Boulevard (Street and Number), Beachwood, OH, US 44122-5634 (City or Town, State, Country and Zip Code)

Main Administrative Office 24950 Chagrin Boulevard (Street and Number)
Beachwood, OH, US 44122-5634 (City or Town, State, Country and Zip Code), 800-464-4642 (Area Code) (Telephone Number)

Mail Address 24950 Chagrin Boulevard (Street and Number or P.O. Box), Beachwood, OH, US 44122-5634 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 24950 Chagrin Boulevard (Street and Number)
Beachwood, OH, US 44122-5634 (City or Town, State, Country and Zip Code), 800-464-4642 (Area Code) (Telephone Number)

Internet Website Address WWW.FCSLA.COM

Statutory Statement Contact Frank Rando (Name), 216-468-1017 (Area Code) (Telephone Number)
frando@fcsla.com (E-mail Address), 216-468-8003 (FAX Number)

OFFICERS

National President	Cynthia Maria Maleski	Interim National Treasurer	Frank Rando
National Secretary	Kimberly A Graham		

OTHER

DIRECTORS OR TRUSTEES

Msgr. Peter M Polando	Cynthia Maria Maleski	Jeanette E Palanca
Kristina L Menke #	Kristine L Midcap #	Lorraine A Gibas #
Joseph T Senko #	Barbara A Sekerak	Dennis L Povondra
Mary Beth Andreano #		

State of Ohio
County of Cuyahoga 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.

Cynthia M Maleski National President	Kimberly A Graham National Secretary	Frank L Rando Interim National Treasurer

Subscribed and sworn to before me this
_____ day of _____

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed 03/06/2025
3. Number of pages attached.....

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	890,883	0.084	890,883	0	890,883	0.084
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	3,443,289	0.325	3,443,289	0	3,443,289	0.325
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	8,588,007	0.810	8,588,007	0	8,588,007	0.810
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	32,066,583	3.025	32,066,583	0	32,066,583	3.025
1.06 Industrial and miscellaneous	974,573,464	91.933	974,573,464	0	974,573,464	91.933
1.07 Hybrid securities	1,316,606	0.124	1,316,606	0	1,316,606	0.124
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,020,878,832	96.301	1,020,878,832	0	1,020,878,832	96.301
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	1,020,000	0.096	1,020,000	0	1,020,000	0.096
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	1,020,000	0.096	1,020,000	0	1,020,000	0.096
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	6,054	0.001	6,054	0	6,054	0.001
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	255,051	0.024	255,051	0	255,051	0.024
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds	77,501	0.007	77,501	0	77,501	0.007
3.08 Exchange traded funds	0	0.000	0	0	0	0.000
3.09 Total common stocks	338,606	0.032	338,606	0	338,606	0.032
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	4,069,493	0.384	4,069,494	0	4,069,494	0.384
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	4,069,493	0.384	4,069,494	0	4,069,494	0.384
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	4,096,769	0.386	4,096,769	0	4,096,769	0.386
6.02 Cash equivalents (Schedule E, Part 2)	16,041,014	1.513	16,041,014	0	16,041,014	1.513
6.03 Short-term investments (Schedule DA)		0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	20,137,783	1.900	20,137,783	0	20,137,783	1.900
7. Contract loans	1,667,415	0.157	1,667,415	0	1,667,415	0.157
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	11,974,324	1.130	11,974,324	0	11,974,324	1.130
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	1,060,086,453	100.000	1,060,086,454	0	1,060,086,454	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,190,318
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	66,683	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	66,683
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	187,506	
	8.2 Totals, Part 3, Column 9		187,506
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		4,069,494
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		4,069,494

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		244,672
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9		
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		244,672
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13		
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11		
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		0
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		0
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		0

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		17,045,921
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)		0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	0	
	5.2 Totals, Part 3, Column 9	0	0
6.	Total gain (loss) on disposals, Part 3, Column 19		0
7.	Deduct amounts received on disposals, Part 3, Column 16		5,000,000
8.	Deduct amortization of premium and depreciation		71,596
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		11,974,324
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		11,974,324

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,035,437,703
2.	Cost of bonds and stocks acquired, Part 3, Column 7		61,056,922
3.	Accrual of discount		1,048,693
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	0	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	(12,378)	
	4.4. Part 4, Column 11	18,038	5,660
5.	Total gain (loss) on disposals, Part 4, Column 19		(742,556)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		68,798,495
7.	Deduct amortization of premium		5,770,489
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	0	
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		1,022,237,437
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		1,022,237,437

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	890,883	850,965	890,295	901,517
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	890,883	850,965	890,295	901,517
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	3,443,289	3,415,696	3,421,691	3,460,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	8,588,007	8,398,216	9,006,656	8,590,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	32,066,583	28,899,314	32,724,467	31,867,468
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	903,970,217	812,642,746	944,539,307	829,107,974
	9. Canada	34,063,014	27,785,664	35,513,377	29,309,000
	10. Other Countries	37,856,839	38,010,032	37,816,651	38,327,000
	11. Totals	975,890,070	878,438,442	1,017,869,335	896,743,974
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	1,020,878,832	920,002,633	1,063,912,444	941,562,958
PREFERRED STOCKS	14. United States	1,020,000	1,020,000	1,087,645	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	1,020,000	1,020,000	1,087,645	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	1,020,000	1,020,000	1,087,645	
COMMON STOCKS	20. United States	338,606	338,606	461,453	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	338,606	338,606	461,453	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	338,606	338,606	461,453	
	26. Total Stocks	1,358,606	1,358,606	1,549,098	
	27. Total Bonds and Stocks	1,022,237,437	921,361,239	1,065,461,542	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	78,664	269,836	316,925	225,458	0	XXX	890,883	0.1	989,979	0.1	890,883	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	78,664	269,836	316,925	225,458	0	XXX	890,883	0.1	989,979	0.1	890,883	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	99,941	3,343,348	0	0	XXX	3,443,289	0.3	3,440,993	0.3	3,443,289	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	0	99,941	3,343,348	0	0	XXX	3,443,289	0.3	3,440,993	0.3	3,443,289	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	3,584,960	1,685,098	2,044,224	1,199,357	0	XXX	8,513,640	0.8	8,618,210	0.8	8,513,640	0
4.2 NAIC 2	0	74,367	0	0	0	XXX	74,367	0.0	74,062	0.0	74,367	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	3,584,960	1,759,465	2,044,224	1,199,357	0	XXX	8,588,007	0.8	8,692,272	0.8	8,588,007	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,613,912	2,597,970	4,486,400	17,195,472	2,627,579	XXX	28,521,333	2.8	29,055,423	2.8	26,631,333	1,890,000
5.2 NAIC 2	0	0	0	3,545,250	0	XXX	3,545,250	0.3	1,046,815	0.1	3,545,250	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	1,613,912	2,597,970	4,486,400	20,740,722	2,627,579	XXX	32,066,583	3.1	30,102,237	2.9	30,176,583	1,890,000

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	16,168,481	87,351,059	82,179,602	149,114,172	60,381,464	XXX	395,194,777	38.7	391,444,001	37.9	305,859,596	89,335,181
6.2 NAIC 2	9,829,937	99,777,242	71,533,388	264,493,422	110,482,369	XXX	556,116,359	54.5	572,327,603	55.3	515,502,392	40,613,967
6.3 NAIC 3	499,067	7,440,017	1,892,271	2,015,631	0	XXX	11,846,986	1.2	22,036,762	2.1	11,846,986	0
6.4 NAIC 4	0	688,331	0	5,523,905	2,205,555	XXX	8,417,791	0.8	2,034,520	0.2	8,417,791	0
6.5 NAIC 5	0	2,997,551	0	0	0	XXX	2,997,551	0.3	1,667,823	0.2	2,997,551	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	32,676	0.0	0	0
6.7 Totals	26,497,485	198,254,200	155,605,261	421,147,130	173,069,388	XXX	974,573,464	95.5	989,543,385	95.7	844,624,316	129,949,148
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	667,841	648,765	0	0	XXX	1,316,606	0.1	1,315,890	0.1	1,316,606	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	667,841	648,765	0	0	XXX	1,316,606	0.1	1,315,890	0.1	1,316,606	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 21,446,019	92,003,903	92,370,498	167,734,459	63,009,043	0	436,563,922	42.8	XXX	XXX	345,338,741	91,225,181
12.2 NAIC 2	(d) 9,829,937	100,519,450	72,182,153	268,038,672	110,482,369	0	561,052,581	55.0	XXX	XXX	520,438,615	40,613,967
12.3 NAIC 3	(d) 499,067	7,440,017	1,892,271	2,015,631	0	0	11,846,986	1.2	XXX	XXX	11,846,986	0
12.4 NAIC 4	(d) 0	688,331	0	5,523,905	2,205,555	0	8,417,791	0.8	XXX	XXX	8,417,791	0
12.5 NAIC 5	(d) 0	2,997,551	0	0	0	0	(c) 2,997,551	0.3	XXX	XXX	2,997,551	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	31,775,022	203,649,253	166,444,922	443,312,667	175,696,967	0	(b) 1,020,878,832	100.0	XXX	XXX	889,039,683	131,839,148
12.8 Line 12.7 as a % of Col. 7	3.1	19.9	16.3	43.4	17.2	0.0	100.0	XXX	XXX	XXX	87.1	12.9
13. Total Bonds Prior Year												
13.1 NAIC 1	17,825,453	69,565,945	100,680,414	170,531,220	74,945,573	0	XXX	XXX	433,548,606	41.9	363,492,259	70,056,347
13.2 NAIC 2	6,113,907	120,948,307	72,514,218	267,115,514	108,072,424	0	XXX	XXX	574,764,370	55.6	545,665,073	29,099,297
13.3 NAIC 3	96	12,075,244	6,061,064	3,900,358	0	0	XXX	XXX	22,036,762	2.1	21,835,673	201,089
13.4 NAIC 4	0	2,034,520	0	0	0	0	XXX	XXX	2,034,520	0.2	2,034,520	0
13.5 NAIC 5	0	981,753	686,070	0	0	0	XXX	XXX	(c) 1,667,823	0.2	1,667,823	0
13.6 NAIC 6	0	0	32,676	0	0	0	XXX	XXX	(c) 32,676	0.0	32,676	0
13.7 Totals	23,939,456	205,605,770	179,974,442	441,547,091	183,017,997	0	XXX	XXX	(b) 1,034,084,757	100.0	934,728,024	99,356,733
13.8 Line 13.7 as a % of Col. 9	2.3	19.9	17.4	42.7	17.7	0.0	XXX	XXX	100.0	XXX	90.4	9.6
14. Total Publicly Traded Bonds												
14.1 NAIC 1	10,286,854	60,365,866	67,043,377	151,304,095	56,338,550	0	345,338,741	33.8	363,492,259	35.2	345,338,741	XXX
14.2 NAIC 2	9,829,937	95,507,000	68,940,064	247,402,880	98,758,733	0	520,438,615	51.0	545,665,073	52.8	520,438,615	XXX
14.3 NAIC 3	499,067	7,440,017	1,892,271	2,015,631	0	0	11,846,986	1.2	21,835,673	2.1	11,846,986	XXX
14.4 NAIC 4	0	688,331	0	5,523,905	2,205,555	0	8,417,791	0.8	2,034,520	0.2	8,417,791	XXX
14.5 NAIC 5	0	2,997,551	0	0	0	0	2,997,551	0.3	1,667,823	0.2	2,997,551	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	32,676	0.0	0	XXX
14.7 Totals	20,615,857	166,998,766	137,875,712	406,246,512	157,302,837	0	889,039,683	87.1	934,728,024	90.4	889,039,683	XXX
14.8 Line 14.7 as a % of Col. 7	2.3	18.8	15.5	45.7	17.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	2.0	16.4	13.5	39.8	15.4	0.0	87.1	XXX	XXX	XXX	87.1	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	11,159,165	31,638,037	25,327,122	16,430,364	6,670,493	0	91,225,181	8.9	70,056,347	6.8	XXX	91,225,181
15.2 NAIC 2	0	5,012,450	3,242,089	20,635,792	11,723,637	0	40,613,967	4.0	29,099,297	2.8	XXX	40,613,967
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	201,089	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	11,159,165	36,650,487	28,569,210	37,066,155	18,394,130	0	131,839,148	12.9	99,356,733	9.6	XXX	131,839,148
15.8 Line 15.7 as a % of Col. 7	8.5	27.8	21.7	28.1	14.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.1	3.6	2.8	3.6	1.8	0.0	12.9	XXX	XXX	XXX	XXX	12.9

(a) Includes $ 131,839,148 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 5,286,556 current year of bonds with Z designations and $ 1,740,733 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 $ 0 ; 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 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	0	0	0	98,815	0	XXX	98,815	0.0	95,390	0.0	98,815	0
1.02 Residential Mortgage-Backed Securities	78,664	269,836	316,925	126,643	0	XXX	792,068	0.1	894,589	0.1	792,068	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	78,664	269,836	316,925	225,458	0	XXX	890,883	0.1	989,979	0.1	890,883	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	99,941	3,343,348	0	0	XXX	3,443,289	0.3	3,440,993	0.3	3,443,289	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	0	99,941	3,343,348	0	0	XXX	3,443,289	0.3	3,440,993	0.3	3,443,289	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	3,584,960	1,759,465	2,044,224	1,199,357	0	XXX	8,588,007	0.8	8,692,272	0.8	8,588,007	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	3,584,960	1,759,465	2,044,224	1,199,357	0	XXX	8,588,007	0.8	8,692,272	0.8	8,588,007	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	1,514,927	2,261,652	4,242,222	20,694,552	2,627,579	XXX	31,340,932	3.1	29,249,692	2.8	29,450,932	1,890,000
5.02 Residential Mortgage-Backed Securities	98,986	336,317	244,178	46,170	0	XXX	725,651	0.1	852,546	0.1	725,651	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	1,613,912	2,597,970	4,486,400	20,740,722	2,627,579	XXX	32,066,583	3.1	30,102,237	2.9	30,176,583	1,890,000
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	17,525,871	173,853,852	146,576,266	420,770,809	172,954,255	XXX	931,681,053	91.3	965,115,794	93.3	843,689,876	87,991,177
6.02 Residential Mortgage-Backed Securities	2,292,344	5,698,366	848,729	376,321	115,132	XXX	9,330,893	0.9	3,377,555	0.3	2,610	9,328,283
6.03 Commercial Mortgage-Backed Securities	0	1,873,349	0	0	0	XXX	1,873,349	0.2	1,815,207	0.2	931,830	941,519
6.04 Other Loan-Backed and Structured Securities	6,679,270	16,828,634	8,180,266	0	0	XXX	31,688,170	3.1	19,234,830	1.9	0	31,688,170
6.05 Totals	26,497,485	198,254,200	155,605,261	421,147,130	173,069,388	XXX	974,573,464	95.5	989,543,385	95.7	844,624,316	129,949,148
7. Hybrid Securities												
7.01 Issuer Obligations	0	667,841	648,765	0	0	XXX	1,316,606	0.1	1,315,890	0.1	1,316,606	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	667,841	648,765	0	0	XXX	1,316,606	0.1	1,315,890	0.1	1,316,606	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

SCHEDULE D - PART 1A - SECTION 2 (Continued)

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	22,625,758	178,642,751	156,854,824	442,763,533	175,581,835	XXX	976,468,701	95.6	XXX	XXX	886,587,525	89,881,177
12.02 Residential Mortgage-Backed Securities	2,469,994	6,304,519	1,409,832	549,134	115,132	XXX	10,848,611	1.1	XXX	XXX	1,520,328	9,328,283
12.03 Commercial Mortgage-Backed Securities	0	1,873,349	0	0	0	XXX	1,873,349	0.2	XXX	XXX	931,830	941,519
12.04 Other Loan-Backed and Structured Securities	6,679,270	16,828,634	8,180,266	0	0	XXX	31,688,170	3.1	XXX	XXX	0	31,688,170
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	31,775,022	203,649,253	166,444,922	443,312,667	175,696,967	0	1,020,878,832	100.0	XXX	XXX	889,039,683	131,839,148
12.10 Line 12.09 as a % of Col. 7	3.1	19.9	16.3	43.4	17.2	0.0	100.0	XXX	XXX	XXX	87.1	12.9
13. Total Bonds Prior Year												
13.01 Issuer Obligations	23,229,322	193,001,492	168,108,381	441,050,744	182,520,091	XXX	XXX	XXX	1,007,910,031	97.5	931,816,655	76,093,375
13.02 Residential Mortgage-Backed Securities	710,134	2,561,347	858,955	496,347	497,906	XXX	XXX	XXX	5,124,689	0.5	1,750,520	3,374,169
13.03 Commercial Mortgage-Backed Securities	0	896,986	918,221	0	0	XXX	XXX	XXX	1,815,207	0.2	918,221	896,986
13.04 Other Loan-Backed and Structured Securities	0	9,145,945	10,088,885	0	0	XXX	XXX	XXX	19,234,830	1.9	242,628	18,992,202
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	23,939,456	205,605,770	179,974,442	441,547,091	183,017,997	0	XXX	XXX	1,034,084,757	100.0	934,728,024	99,356,733
13.10 Line 13.09 as a % of Col. 9	2.3	19.9	17.4	42.7	17.7	0.0	XXX	XXX	100.0	XXX	90.4	9.6
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	20,437,086	165,459,653	137,314,266	406,073,684	157,302,837	XXX	886,587,525	86.8	931,816,655	90.1	886,587,525	XXX
14.02 Residential Mortgage-Backed Securities	178,771	607,283	561,446	172,828	0	XXX	1,520,328	0.1	1,750,520	0.2	1,520,328	XXX
14.03 Commercial Mortgage-Backed Securities	0	931,830	0	0	0	XXX	931,830	0.1	918,221	0.1	931,830	XXX
14.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	242,628	0.0	0	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	20,615,857	166,998,766	137,875,712	406,246,512	157,302,837	0	889,039,683	87.1	934,728,024	90.4	889,039,683	XXX
14.10 Line 14.09 as a % of Col. 7	2.3	18.8	15.5	45.7	17.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	2.0	16.4	13.5	39.8	15.4	0.0	87.1	XXX	XXX	XXX	87.1	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	2,188,672	13,183,099	19,540,558	36,689,850	18,278,998	XXX	89,881,177	8.8	76,093,375	7.4	XXX	89,881,177
15.02 Residential Mortgage-Backed Securities	2,291,223	5,697,236	848,386	376,306	115,132	XXX	9,328,283	0.9	3,374,169	0.3	XXX	9,328,283
15.03 Commercial Mortgage-Backed Securities	0	941,519	0	0	0	XXX	941,519	0.1	896,986	0.1	XXX	941,519
15.04 Other Loan-Backed and Structured Securities	6,679,270	16,828,634	8,180,266	0	0	XXX	31,688,170	3.1	18,992,202	1.8	XXX	31,688,170
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	11,159,165	36,650,487	28,569,210	37,066,155	18,394,130	0	131,839,148	12.9	99,356,733	9.6	XXX	131,839,148
15.10 Line 15.09 as a % of Col. 7	8.5	27.8	21.7	28.1	14.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.1	3.6	2.8	3.6	1.8	0.0	12.9	XXX	XXX	XXX	XXX	12.9

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	23,721,763	0	23,721,763	0
2. Cost of cash equivalents acquired	110,091,580	0	110,091,580	0
3. Accrual of discount	0	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0
6. Deduct consideration received on disposals	117,772,329	0	117,772,329	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	16,041,014	0	16,041,014	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,041,014	0	16,041,014	0

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
HOME OFFICE		BEACHWOOD	OH	05/31/2007		6,935,837		3,873,829	7,000,000	173,898			(173,898)		459,215	271,709
LAND - CHAGRIN BLVD		BEACHWOOD	OH	12/31/1953	12/31/2003	20,100		20,100	7,000,000				0			
HOME OFFICE		BEACHWOOD	OH	12/01/2010		35,684		23,121		892			(892)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	07/01/2017		52,219		32,637		2,611			(2,611)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	12/19/2018		6,301		2,468		630			(630)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	04/18/2019		12,129		5,154		1,213			(1,213)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	04/18/2020		18,178		12,422		1,212			(1,212)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	08/11/2020		23,447		16,543		1,563			(1,563)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	12/20/2022		10,375		8,214	9,251	1,038			(1,038)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	05/31/2023		5,715		4,762		572			(572)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	12/18/2023		7,500		6,688		750			(750)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	01/19/2024		13,051		11,746		1,305			(1,305)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	07/03/2024		10,278		9,250		1,028			(1,028)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	07/22/2024		26,000		25,350		650			(650)			
HOME OFFICE - IMPROVEMENTS		BEACHWOOD	OH	12/04/2024		17,354		17,209		145			(145)			
													0			
													0			
													0			
0299999. Property occupied by the reporting entity - Administrative						7,194,167	0	4,069,493	14,009,251	187,506	0	0	(187,506)	0	459,215	271,709
0399999. Total Property occupied by the reporting entity						7,194,167	0	4,069,493	14,009,251	187,506	0	0	(187,506)	0	459,215	271,709
0699999 - Totals						7,194,167	0	4,069,493	14,009,251	187,506	0	0	(187,506)	0	459,215	271,709

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
HOME OFFICE - IMPROVEMENTS	BEACHWOOD	OH	12/04/2024	VARIOUS	66,683		63,555	
0199999. Acquired by Purchase					66,683	0	63,555	0
0399999 - Totals					66,683	0	63,555	0

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
0399999 - Totals																			

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
0899999. Total Mortgages in good standing							0	0	0	0	0	0	0	XXX
1699999. Total - Restructured Mortgages							0	0	0	0	0	0	0	XXX
2499999. Total - Mortgages with overdue interest over 90 days							0	0	0	0	0	0	0	XXX
3299999. Total - Mortgages in the process of foreclosure							0	0	0	0	0	0	0	XXX
3399999 - Totals							0	0	0	0	0	0	0	XXX

General Interrogatory:

1. Mortgages in good standing $ .....0 unpaid taxes $ .....0 interest due and unpaid.
2. Restructured mortgages $ .....0 unpaid taxes $ .....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.
4. Mortgages in process of foreclosure $ .....0 unpaid taxes $ .....0 interest due and unpaid.

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Year

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Year

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
12733291	CHICAGO	IL		12/15/2005		244,672					0			244,672			0
0299999. Mortgages with partial repayments						244,672	0	0	0	0	0	0	0	244,672	0	0	0
0599999 - Totals						244,672	0	0	0	0	0	0	0	244,672	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
638671-AC-1	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	09/19/2002		3,335,400	3,367,050	3,149,879	0	(16,158)	0	0	0	247,500	0	0.000
638671-AN-7	NATIONWIDE MUTUAL INSURANCE CO			OH	NATIONWIDE MUTUAL INSURANCE CO	1.G FE	07/13/2021		6,874,530	4,509,840	6,811,902	0	(20,205)	0	0	0	261,000	0	0.000
743917-AH-9	PRUDENTIAL INSURANCE COMPANY OF AMERICA			NJ	PRUDENTIAL INSURANCE COMPANY OF AMERICA	1.F FE	09/18/2002		2,293,540	2,033,320	2,012,543	0	(23,827)	0	0	0	166,000	0	0.000
2799999. Surplus Debentures, etc - Unaffiliated									12,503,470	9,910,210	11,974,324	0	(60,191)	0	0	0	674,500	0	XXX
6099999. Total - Unaffiliated									12,503,470	9,910,210	11,974,324	0	(60,191)	0	0	0	674,500	0	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									12,503,470	9,910,210	11,974,324	0	(60,191)	0	0	0	674,500	0	XXX

1.

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

1A 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 2,012,543 1G ..$ 9,961,781

1B 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
6099999. Total - Unaffiliated							0	0	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	0	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
41020V-AA-9	JOHN HANCOCK LIFE INSURANCE COMPANY (USA)		MA	JOHN HANCOCK LIFE INSURANCE COMPANY (USA	10/17/2003	02/15/2024	2,002,814	0	(2,814)	0	0	(2,814)	0	2,000,000	2,000,000	0	0	0	73,750
644162-AB-5	METROPOLITAN LIFE INSURANCE CO		NY	METROPOLITAN LIFE INSURANCE CO	05/02/2005	02/15/2024	3,008,592	0	(8,592)	0	0	(8,592)	0	3,000,000	3,000,000	0	0	0	118,125
2799999. Surplus Debentures, etc - Unaffiliated							5,011,405	0	(11,405)	0	0	(11,405)	0	5,000,000	5,000,000	0	0	0	191,875
6099999. Total - Unaffiliated							5,011,405	0	(11,405)	0	0	(11,405)	0	5,000,000	5,000,000	0	0	0	191,875
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							5,011,405	0	(11,405)	0	0	(11,405)	0	5,000,000	5,000,000	0	0	0	191,875

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-FT-0	UNITED STATES TREASURY				1.A	21,063	99.9160	19,983	20,000	20,579	0	(40)	0	0	4.500	4.172	FA	340	900	09/11/2008	02/15/2036
912833-X9-6	UNITED STATES TREASURY	@			1.A	34,750	59.5350	74,419	125,000	75,227	0	3,332	0	0	0.000	4.724	N/A	0	0	06/20/2008	11/15/2035
912833-X9-6	UNITED STATES TREASURY	SD			1.A	1,390	59.5350	2,977	5,000	3,009	0	133	0	0	0.000	4.725	N/A	0	0	06/23/2008	11/15/2035
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						57,203	XXX	97,379	150,000	98,815	0	3,425	0	0	XXX	XXX	XXX	340	900	XXX	XXX
36202C-6J-7	G2 002673 - RMBS			4	1.A	402	101.7660	375	369	383	0	(4)	0	0	6.500	3.815	MON	2	24	04/13/2011	11/20/2028
36202D-5F-4	G2 003546 - RMBS			4	1.A	653	103.7350	596	575	631	0	(5)	0	0	6.500	3.407	MON	3	37	04/12/2011	04/20/2034
36207R-3A-1	GN 440093 - RMBS			4	1.A	46	99.9040	46	46	46	0	0	0	0	7.000	7.163	MON	0	3	01/01/1997	02/15/2027
38373Q-2D-2	GNR 2003-046 HB - CMO/RMBS			4	1.A	2,482	99.7640	2,241	2,246	2,347	0	(9)	0	0	6.500	5.032	MON	12	146	11/16/2010	06/20/2033
38373V-AJ-9	GNR 0259 CB - CMO/RMBS			4	1.A	2,408	99.7220	2,183	2,189	2,281	0	(12)	0	0	6.000	4.307	MON	11	131	09/02/2013	08/20/2032
38373W-W6-1	GNR 0232D WB - CMO/RMBS			4	1.A	2,288	99.7210	2,118	2,124	2,266	0	(18)	0	0	6.500	3.871	MON	12	138	07/05/2010	05/20/2032
38373Y-2H-6	GNR 037B TJ - CMO/RMBS			4	1.A	22,746	99.3710	20,642	20,772	21,339	0	(60)	0	0	5.500	4.612	MON	95	1,142	09/09/2013	01/16/2033
383742-DY-6	GNR 2007-079 BM - CMO/RMBS			4	1.A	5,889	100.6930	5,391	5,354	5,820	0	(24)	0	0	6.000	4.170	MON	27	321	09/02/2011	08/20/2037
383742-M3-4	GNR 2008-034 PG - CMO/RMBS			4	1.A	10,627	100.4550	10,167	10,121	10,455	0	(14)	0	0	5.250	4.510	MON	44	531	01/26/2011	04/20/2038
38374B-DD-2	GNR 0362A AE - CMO/RMBS			4	1.A	2,463	100.2450	2,427	2,421	2,465	0	(5)	0	0	5.000	4.475	MON	10	121	12/24/2010	07/20/2033
38374B-E9-0	GNR 2003-70 MD - CMO/RMBS			4	1.A	47,464	99.7250	41,614	41,729	43,717	0	(178)	0	0	5.500	4.014	MON	191	2,295	08/23/2013	07/20/2033
38374D-PQ-6	GNR 2008-002 MD - CMO/RMBS			4	1.A	6,891	101.3400	6,085	6,005	6,593	0	(26)	0	0	5.500	3.676	MON	28	330	06/07/2012	01/16/2038
38374D-TL-3	GNR 2008-027 JD - CMO/RMBS			4	1.A	67,211	100.5810	61,449	61,094	63,544	0	(128)	0	0	5.750	4.886	MON	293	3,513	04/21/2014	08/20/2037
38374F-3T-9	GNR 2004-026 ED - CMO/RMBS			4	1.A	7,579	101.2370	6,849	6,766	7,160	0	(33)	0	0	5.500	3.841	MON	31	372	02/03/2012	04/16/2034
38374F-6X-7	GNR 2004-030 UD - CMO/RMBS			4	1.A	7,939	100.8590	7,241	7,180	7,532	0	(17)	0	0	5.500	3.296	MON	33	395	09/09/2013	04/20/2034
38374F-HC-1	GNR 2004-016 EC - CMO/RMBS			4	1.A	20,012	101.2020	17,913	17,700	18,522	0	(69)	0	0	5.500	4.129	MON	81	974	04/02/2013	02/20/2034
38374F-HH-0	GNR 2004-016 GC - CMO/RMBS			4	1.A	7,029	101.2020	6,526	6,449	6,729	0	(24)	0	0	5.500	4.212	MON	30	355	11/17/2010	02/20/2034
38374G-SA-1	GNR 2004-037 B - CMO/RMBS			4	1.A	35,479	101.3340	35,114	34,652	38,376	0	(329)	0	0	6.000	3.119	MON	173	2,079	06/04/2012	04/17/2034
38374H-6M-7	GNR 2004-069 GC - CMO/RMBS			4	1.A	11,952	101.3750	11,719	11,560	11,821	0	(28)	0	0	5.500	4.881	MON	53	636	07/07/2010	04/20/2034
38374J-YA-8	GNR 2004-086 C - CMO/RMBS			4	1.A	50,982	101.0800	45,098	44,616	46,635	0	(159)	0	0	5.500	4.242	MON	204	2,454	02/05/2014	10/20/2034
38374K-2D-4	GNR 2005-033 AY - CMO/RMBS			4	1.A	2,407	100.6950	2,234	2,218	2,420	0	(16)	0	0	5.500	2.989	MON	10	122	09/02/2010	04/16/2035
38374K-RU-9	GNR 2005-003 OC - CMO/RMBS			4	1.A	35,728	100.0430	33,366	33,352	34,477	0	(87)	0	0	5.000	4.040	MON	139	1,668	09/08/2013	01/20/2035
38374K-UY-7	GNR 2005-013 PE - CMO/RMBS			4	1.A	12,385	100.0920	10,710	10,700	11,248	0	(27)	0	0	5.000	2.308	MON	45	535	12/24/2012	02/20/2035
38374L-XL-0	GNR 2005-051 DC - CMO/RMBS			4	1.A	2,379	100.2110	2,326	2,321	2,368	0	(3)	0	0	5.000	4.473	MON	10	116	02/16/2011	07/20/2035
38374M-U9-8	GNR 2006-017 TW - CMO/RMBS			4	1.A	5,051	101.3360	5,018	4,952	4,985	0	(2)	0	0	6.000	5.824	MON	25	297	07/14/2009	04/20/2036
38374M-W4-7	GNR 2006-017 QB - CMO/RMBS			4	1.A	21,841	102.4370	20,423	19,938	21,146	0	(64)	0	0	6.000	4.437	MON	100	1,196	02/17/2011	04/20/2036
38374M-WR-6	GNR 2006-001 LE - CMO/RMBS			4	1.A	14,964	101.3800	13,918	13,728	14,390	0	(45)	0	0	5.500	4.216	MON	63	755	09/02/2010	06/20/2035
38374N-XV-4	GNR 2006-057 NW - CMO/RMBS			4	1.A	11,013	99.7240	10,154	10,182	10,712	0	(32)	0	0	6.000	4.750	MON	51	611	01/05/2011	10/20/2036
38374T-AG-9	GNR 2009-010 PH - CMO/RMBS			4	1.A	12,439	98.0570	11,829	12,063	12,215	0	(7)	0	0	4.500	4.252	MON	45	543	03/05/2014	02/20/2039
38375D-E6-1	GNR 2008-094 CY - CMO/RMBS			4	1.A	38,447	100.0750	33,604	33,578	35,328	0	(100)	0	0	5.000	3.987	MON	140	1,679	09/05/2012	12/20/2038
38375D-KN-7	GNR 2008-058 PE - CMO/RMBS			4	1.A	11,884	101.4550	10,948	10,791	11,378	0	(43)	0	0	5.500	4.091	MON	49	594	04/02/2014	07/16/2038
38375J-5E-1	GNR 2007-024 LB - CMO/RMBS			4	1.A	7,891	101.6200	6,943	6,832	7,401	0	(37)	0	0	5.500	3.734	MON	31	376	06/05/2013	05/16/2037
38375L-NL-0	GNR 2007-056 PE - CMO/RMBS			4	1.A	17,855	100.7770	16,470	16,343	16,989	0	(30)	0	0	5.500	4.653	MON	75	899	11/17/2010	10/20/2037
38375L-P7-9	GNR 2007-070 PE - CMO/RMBS			4	1.A	7,544	100.9490	7,117	7,050	7,909	0	(48)	0	0	5.500	2.787	MON	32	388	04/08/2011	11/20/2037
38375P-CH-2	GNR 2008-001 LB - CMO/RMBS			4	1.A	2,929	100.0920	2,895	2,892	2,981	0	(4)	0	0	5.500	4.858	MON	13	159	02/15/2008	01/20/2038
38375P-LP-4	GNR 2008-009 PE - CMO/RMBS			4	1.A	10,616	100.4670	9,459	9,415	9,815	0	(25)	0	0	5.250	4.251	MON	41	494	05/21/2012	02/20/2038
38375P-SY-8	GNR 2008-013 HG - CMO/RMBS			4	1.A	27,558	100.2350	24,554	24,496	25,954	0	(64)	0	0	5.250	4.057	MON	107	1,286	04/09/2012	11/20/2037
38375X-DJ-0	GNR 2008-047 P - CMO/RMBS			4	1.A	38,477	101.6240	35,031	34,471	36,051	0	(104)	0	0	5.500	4.342	MON	158	1,896	05/09/2012	06/16/2038
38375X-QU-1	GNR 2008-069 EP - CMO/RMBS			4	1.A	6,850	101.5240	6,454	6,358	6,670	0	(13)	0	0	5.750	4.717	MON	30	366	03/14/2011	08/20/2038
38375X-RD-8	GNR 2008-069 PE - CMO/RMBS			4	1.A	22,628	101.1550	21,243	21,000	21,736	0	(110)	0	0	5.750	5.077	MON	101	1,208	04/26/2011	08/20/2038
38375Y-3M-2	GNR 2009-002 PX - CMO/RMBS			4	1.A	31,320	99.2290	28,776	29,000	30,073	0	(101)	0	0	5.000	4.511	MON	121	1,450	11/01/2013	01/20/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38376F-AG-7	GNR 2009-061 QE - CMO/RMBS			4	1.A	39,244	99.8880	34,961	35,000	36,928	0	(211)	0	0	5.500	4.640	MON	160	1,925	07/10/2014	08/20/2039
38376J-JB-1	GNR 2009-104 KB - CMO/RMBS			4	1.A	58,125	98.1160	49,058	50,000	54,477	0	(342)	0	0	5.500	4.438	MON	229	2,750	08/13/2014	11/16/2039
38376J-LF-9	GNR 2009-104 NC - CMO/RMBS			4	1.A	3,878	100.4250	3,424	3,409	3,679	0	(11)	0	0	5.000	3.582	MON	14	170	08/27/2012	11/20/2039
38376P-4G-2	GNR 2009-127 PB - CMO/RMBS			4	1.A	5,901	100.3880	5,208	5,188	5,592	0	(15)	0	0	5.000	3.611	MON	22	259	03/28/2013	12/20/2039
38376T-WS-7	GNR 2010-001 NM - CMO/RMBS			4	1.A	68,700	98.3800	59,028	60,000	64,135	0	(368)	0	0	5.000	4.143	MON	250	3,000	06/10/2013	01/20/2040
911760-LQ-7	VENDE 1998-2 G - RMBS			4	1.A	983	116.6790	1,021	875	896	0	(14)	0	0	6.750	3.554	MON	5	59	09/16/2011	06/15/2028
911760-LY-0	VENDE 1998-3 E - CMO/RMBS			4	1.A	1,512	115.9880	1,620	1,397	1,455	0	(19)	0	0	6.500	3.663	MON	8	91	05/20/2011	03/15/2029
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						833,092	XXX	753,586	751,517	792,068	0	(3,087)	0	0	XXX	XXX	XXX	3,407	40,889	XXX	XXX
0109999999. Total - U.S. Government Bonds						890,295	XXX	850,965	901,517	890,883	0	338	0	0	XXX	XXX	XXX	3,747	41,789	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
20772J-AA-0	CONNECTICUT ST			1	1.D FE	99,820	101.4220	101,422	100,000	99,941	0	11	0	0	5.295	5.309	AO	1,324	5,295	10/20/2010	10/01/2029
373384-J7-2	GEORGIA ST			2	1.A FE	3,269,141	98.7420	3,263,423	3,305,000	3,289,514	0	2,170	0	0	4.380	4.469	FA	60,316	144,759	08/02/2013	02/01/2031
594612-BK-8	MICHIGAN ST			2	1.B FE	52,731	92.4570	50,851	55,000	53,834	0	115	0	0	3.800	4.102	MN	267	2,090	06/03/2013	05/15/2033
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						3,421,691	XXX	3,415,696	3,460,000	3,443,289	0	2,296	0	0	XXX	XXX	XXX	61,907	152,144	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						3,421,691	XXX	3,415,696	3,460,000	3,443,289	0	2,296	0	0	XXX	XXX	XXX	61,907	152,144	XXX	XXX
05914F-MM-9	BALTIMORE CNTY MD			1	1.A FE	140,980	93.1600	130,424	140,000	140,457	0	(52)	0	0	3.569	3.519	FA	2,082	4,997	01/14/2013	08/01/2032
073545-LY-9	BEACHWOOD OHIO CITY SCH DIST				1.A FE	1,051,600	100.7590	1,057,970	1,050,000	1,050,000	0	0	0	0	5.125	5.125	JD	4,484	53,813	08/19/2010	12/01/2026
094171-ES-0	BLOOMFIELD TWP N J			1	1.D FE	122,196	99.2720	119,126	120,000	120,382	0	(176)	0	0	4.250	4.085	JJ	2,352	5,100	01/20/2012	01/15/2027
119677-LH-3	BUFFALO N Y				1.E FE	50,790	99.9020	49,951	50,000	50,007	0	(80)	0	0	3.540	3.376	FA	738	1,770	04/30/2013	02/01/2025
167486-MF-3	CHICAGO ILL			1	2.A FE	71,783	99.9670	74,975	75,000	74,367	0	305	0	0	5.164	5.635	JD	323	3,873	05/20/2015	12/01/2026
235308-RA-3	DALLAS TEX INDPT SCH DIST			2	1.A FE	3,383,940	101.0280	3,030,840	3,000,000	3,000,000	0	0	0	0	6.450	6.450	FA	73,100	193,500	09/27/2013	02/15/2035
242559-MX-7	DEARBORN MICH			2	1.D FE	49,902	100.0040	50,002	50,000	49,954	0	6	0	0	3.625	3.640	AO	453	1,813	08/20/2014	04/01/2032
295407-U4-0	ERIE PA			2	1.C FE	85,000	99.6220	84,679	85,000	85,000	0	0	0	0	4.178	4.177	MN	454	3,551	06/03/2015	11/15/2028
295407-V9-8	ERIE PA			2	1.C FE	400,000	99.6220	398,488	400,000	400,000	0	0	0	0	4.178	4.177	MN	2,135	16,712	06/03/2015	11/15/2028
295407-W6-3	ERIE PA			2	1.C FE	15,000	97.9850	14,698	15,000	15,000	0	0	0	0	4.178	4.177	MN	80	627	06/03/2015	11/15/2028
306801-J4-4	FALMOUTH MASS			2	1.A FE	50,000	96.6480	48,324	50,000	50,000	0	0	0	0	3.500	3.500	JJ	807	1,750	01/12/2015	07/15/2028
483206-4C-9	KALAMAZOO MICH			2	1.D FE	1,131,790	89.8720	988,592	1,100,000	1,100,000	0	(4,489)	0	0	4.670	4.670	JD	4,281	51,370	04/10/2015	12/01/2044
587335-HU-7	MERAMEC VY SCH DIST NO R-III MO FRANKLIN			1	1.B FE	50,475	102.1760	51,088	50,000	50,000	0	0	0	0	5.491	5.490	MS	915	2,746	08/05/2010	03/01/2027
64763F-UG-2	NEW ORLEANS LA			2	1.E FE	1,710,000	94.8800	1,622,448	1,710,000	1,710,000	0	0	0	0	4.000	4.000	JD	5,700	68,400	04/29/2015	12/01/2031
64966H-MV-9	NEW YORK CITY			1	1.C FE	92,608	99.1530	94,195	95,000	93,951	0	126	0	0	5.206	5.404	AO	1,236	4,946	08/19/2010	10/01/2031
655711-HL-6	NORFOLK CNTY MASS			2	1.D FE	99,000	83.2170	83,217	100,000	99,357	0	34	0	0	3.250	3.306	MS	957	3,250	11/19/2012	09/15/2039
675583-HL-5	OCONEE CNTY S C			2	1.C FE	24,034	97.7470	24,437	25,000	24,739	0	74	0	0	3.600	3.946	AO	225	900	08/13/2013	04/01/2028
791697-BX-2	ST LOUIS MO SPL ADMINISTRATIVE BRD TRANS			1	1.B FE	77,625	100.3160	75,237	75,000	75,000	0	0	0	0	4.750	4.749	AO	891	3,563	11/18/2011	04/01/2029
82620Y-FP-3	SIENNA PLANTATION TEX MUN UTIL DIST NO 1			2	1.E FE	50,000	97.7600	48,880	50,000	50,000	0	0	0	0	3.625	3.625	MS	604	1,813	08/07/2014	09/01/2032
835240-H9-6	SOMERVILLE MASS			2	1.B FE	49,856	99.2410	49,621	50,000	49,957	0	11	0	0	3.625	3.650	AO	453	1,813	11/04/2013	10/01/2028
850752-LP-9	SPRINGFIELD MASS				1.C FE	151,584	102.6310	153,947	150,000	150,333	0	(125)	0	0	6.000	5.900	JD	750	9,000	06/24/2010	06/01/2027
948101-QC-7	WEBSTER MASS			2	1.E FE	49,543	99.2430	49,622	50,000	49,816	0	30	0	0	3.375	3.449	JD	75	1,688	07/15/2014	06/15/2030
969129-EU-5	WILLAMALANE PK & REC DIST ORE			2	1.D FE	98,950	97.4570	97,457	100,000	99,687	0	72	0	0	3.000	3.084	JJ	1,500	3,000	04/12/2013	01/01/2029
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						9,006,656	XXX	8,398,216	8,590,000	8,588,007	0	(4,265)	0	0	XXX	XXX	XXX	104,595	439,991	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						9,006,656	XXX	8,398,216	8,590,000	8,588,007	0	(4,265)	0	0	XXX	XXX	XXX	104,595	439,991	XXX	XXX
143321-KZ-9	CARMEL IND WTRWKS REV			2	1.C FE	385,000	99.7070	383,872	385,000	385,000	0	0	0	0	5.740	5.741	MN	3,683	5,648	07/19/2024	05/01/2044
186371-BT-6	CLEVELAND OHIO ECONOMIC & CMNTY DEV REV			1	1.E FE	1,050,375	98.5610	1,034,891	1,050,000	1,050,071	0	(36)	0	0	3.750	3.746	JD	3,281	39,375	04/22/2015	12/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV			2	1.G FE	1,712,920	80.5170	1,610,340	2,000,000	1,721,528	0	8,608	0	0	4.480	5.835	JD	7,467	89,600	03/07/2024	12/01/2040
200588-NJ-6	COMMERCE CITY COLO SALES & USE TAX REV			2	1.C FE	50,000	98.8580	49,429	50,000	50,000	0	0	0	0	3.375	3.375	FA	703	1,688	04/21/2015	08/01/2033
232263-JW-4	CUYAHOGA CNTY OHIO ECONOMIC DEV REV			2	1.E FE	1,003,769	100.0240	935,224	935,000	935,000	0	0	0	0	5.500	5.500	AO	10,856	51,425	10/02/2014	10/15/2033
26678P-DH-0	DURHAM N C LTD OBLIG			2	1.B FE	50,000	91.9300	45,965	50,000	50,000	0	0	0	0	3.370	3.370	JD	140	1,685	03/03/2015	06/01/2031
31331J-3M-3	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	243,885	99.6150	249,038	250,000	248,232	0	407	0	0	4.300	4.500	MN	1,105	10,750	12/22/2010	11/24/2028
31331K-J5-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	246,445	99.2530	248,133	250,000	249,715	0	345	0	0	3.350	3.495	AO	1,628	8,375	10/03/2013	10/21/2025
3133EA-5P-9	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	92,836	89.7150	89,715	100,000	96,457	0	402	0	0	3.050	3.590	JJ	1,373	3,050	05/19/2014	07/19/2032
3133EA-G6-9	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	221,195	91.0110	227,528	250,000	237,065	0	1,682	0	0	3.100	4.000	FA	3,122	7,750	06/26/2013	08/06/2031
3133EC-JZ-8	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	511,000	92.2460	461,230	500,000	504,531	0	(652)	0	0	3.220	3.059	MS	4,249	16,100	05/09/2013	03/26/2031
3133EC-WN-0	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	251,063	98.5580	246,395	250,000	250,246	0	(89)	0	0	3.720	3.680	FA	3,772	9,300	11/01/2013	08/05/2027
3133ED-RR-5	FEDERAL FARM CREDIT BANKS FUNDING CORP				1.A	202,346	84.1610	168,322	200,000	201,817	0	(61)	0	0	3.930	3.863	FA	3,275	7,860	08/21/2014	08/01/2044
34446A-BM-9	FOND DU LAC COUNTY			2	1.C FE	285,000	99.5370	283,680	285,000	285,000	0	0	0	0	6.184	6.186	MN	2,937	17,624	08/25/2023	11/01/2042
34446A-CA-4	FOND DU LAC COUNTY			2	1.C FE	670,000	98.6970	661,270	670,000	670,000	0	0	0	0	6.201	6.202	MN	7,040	0	10/24/2024	05/01/2054
373541-Y4-7	GEORGIA MUN ELEC AUTH PWR REV			1	1.F FE	252,188	101.0970	252,743	250,000	250,551	0	(167)	0	0	4.980	4.900	JJ	6,225	12,450	01/18/2012	01/01/2028
38122N-D5-8	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.G FE	2,418,210	77.1670	2,315,010	3,000,000	2,463,242	0	23,842	0	0	3.714	5.530	JD	9,285	111,420	01/25/2023	06/01/2041
385493-EG-2	GRAND FORKS N D SANTN REV			2	1.C FE	24,664	95.5300	23,883	25,000	24,832	0	19	0	0	3.000	3.099	MS	250	750	03/03/2015	09/01/2032
437887-HU-9	HOMEWOOD ALA EDL BLDG AUTH REV			2	2.B FE	2,500,000	65.8980	1,647,450	2,500,000	2,500,000	0	0	0	0	3.450	3.450	JD	7,188	86,250	10/27/2021	12/01/2042
46613P-D2-9	JEA FLA WTR & SWR SYS REV			1	1.B FE	36,000	100.1880	30,056	30,000	30,413	0	(540)	0	0	5.000	3.118	AO	375	1,500	09/26/2012	10/01/2025
506485-CM-1	LAFAYETTE LA PUB IMPT SALES TAX			2	1.C FE	101,000	99.6360	99,636	100,000	100,000	0	0	0	0	3.000	3.000	MN	500	3,000	04/26/2013	05/01/2026
522510-BB-1	LEBANON IND ELEC UTIL REV			2	1.C FE	100,900	99.5070	99,507	100,000	100,000	0	0	0	0	3.000	3.000	JJ	1,500	3,000	05/20/2013	07/01/2026
576000-LA-9	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1	1.C FE	104,000	100.5100	100,510	100,000	101,107	0	(282)	0	0	4.885	4.543	JJ	2,253	4,885	08/26/2011	07/15/2028
59259Y-DC-0	METROPOLITAN TRANSN AUTH N Y REV			1	1.G FE	2,293,064	106.1440	2,213,102	2,085,000	2,279,705	0	(7,342)	0	0	6.687	5.780	MN	17,815	139,424	02/07/2023	11/15/2040
592643-EE-6	METROPOLITAN WASH D C ARPTS AUTH DULLES			1,2	1.E FE	2,521,410	83.6040	2,508,120	3,000,000	2,577,587	0	29,145	0	0	3.274	4.982	AO	24,555	98,220	01/11/2023	10/01/2035
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	5,141,160	107.5850	4,303,400	4,000,000	4,709,802	0	(50,533)	0	0	6.772	4.643	MS	90,293	270,880	07/21/2014	09/01/2035
59447P-VU-2	MICHIGAN FIN AUTH REV			2	1.D FE	29,091	99.9980	29,999	30,000	29,589	0	56	0	0	3.750	3.997	MN	188	1,125	08/15/2014	05/01/2031
60412P-DY-3	MINNESOTA ST MUN PWR AGY ELEC REV			2	1.D FE	50,250	100.0000	50,000	50,000	50,000	0	(24)	0	0	3.750	3.750	AO	469	1,875	09/24/2014	10/01/2034
646136-XR-7	NEW JERSEY ST TRANSN TR FD AUTH			1	1.F FE	2,641,994	106.8540	2,137,080	2,000,000	2,508,745	0	(21,751)	0	0	6.561	4.335	JD	5,832	131,220	01/23/2018	12/15/2040
64972G-BU-7	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	149,250	100.0120	150,018	150,000	149,848	0	59	0	0	3.125	3.168	JD	208	4,688	03/21/2013	06/15/2027
658203-V6-8	NORTH CAROLINA MUN PWR AGY NO 1 CATAWBA			1	1.F FE	153,375	96.9560	145,434	150,000	150,820	0	(255)	0	0	3.672	3.479	JJ	2,754	5,508	12/11/2012	01/01/2028
68608J-SB-8	OREGON ST FACS AUTH REV			2	1.G FE	49,900	100.0070	50,004	50,000	49,950	0	5	0	0	4.125	4.140	MN	264	2,063	04/14/2014	11/15/2032
709221-TG-0	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.F FE	18,011	105.0220	15,753	15,000	16,877	0	(101)	0	0	6.378	5.048	JD	80	957	07/03/2012	12/01/2037
724795-BG-3	PITTSBURGH & ALLEGHENY CNTY PA SPORTS &			2	1.E FE	1,000,000	97.7830	977,830	1,000,000	1,000,000	0	0	0	0	4.521	4.521	JD	2,009	45,210	11/13/2014	12/15/2030
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	2,075,060	94.4580	1,889,160	2,000,000	2,000,000	0	(8,641)	0	0	4.426	4.426	AO	18,688	88,520	12/22/2014	10/15/2034
790417-AU-3	ST JOHNS CNTY FLA INDL DEV AUTH REV			2	1.G FE	1,954,000	67.7650	1,355,300	2,000,000	1,957,579	0	920	0	0	4.000	4.135	FA	33,333	80,000	10/08/2020	08/01/2050
796311-CY-2	SAN ANTONIO TEX MUN DRAIN UTIL SYS REV			2	1.B FE	99,250	96.0690	96,069	100,000	99,731	0	48	0	0	3.250	3.308	FA	1,354	3,250	05/20/2013	02/01/2030
829594-JY-7	SIOUX FALLS S D SALES TAX REV			2	1.D FE	49,511	97.1710	48,586	50,000	49,739	0	25	0	0	3.500	3.569	MN	224	1,750	05/19/2014	11/15/2033
85732P-CB-4	STATE PUB SCH BLDG AUTH PA REV			1	1.D FE	12,409	105.8810	10,588	10,000	10,626	0	(152)	0	0	6.495	4.633	MS	191	650	07/02/2012	09/15/2028
924214-LB-3	VERMONT BOND BANK			1	1.C FE	50,575	92.1210	46,061	50,000	50,279	0	(30)	0	0	3.960	3.877	JD	165	1,980	08/23/2012	12/01/2032
968254-CA-8	WILKES-BARRE PA FIN AUTH UNIV REV			1	2.C FE	1,052,340	80.5740	805,740	1,000,000	1,045,250	0	(1,565)	0	0	5.000	4.629	MS	16,667	50,000	01/22/2020	03/01/2043
986093-BT-8	YONKERS N Y INDL DEV AGY REV			2	1.B FE	102,000	100.0390	100,039	100,000	100,000	0	0	0	0	5.000	4.999	AO	1,250	5,000	04/23/2012	10/01/2037
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						31,955,446	XXX	28,196,108	31,170,000	31,340,932	0	(26,655)	0	0	XXX	XXX	XXX	298,544	1,425,803	XXX	XXX
3136AA-3V-5	FNR 2012-149 KB - CMO/RMBS			4	1.A	11,545	94.9490	11,214	11,811	11,719	0	6	0	0	3.000	3.245	MON	30	354	11/25/2015	01/25/2043
31389N-EZ-4	FN 630252 - RMBS			4	1.A	549	103.0180	565	549	584	0	(4)	0	0	6.000	3.106	MON	3	33	05/04/2011	03/01/2032
31392C-CN-2	FNR 0222A GQ - CMO/RMBS			4	1.A	1,362	101.8200	1,314	1,291	1,463	0	(22)	0	0	6.750	2.164	MON	7	87	06/23/2009	04/25/2032
31392C-CS-1	FNR 0222A GC - CMO/RMBS			4	1.A	12,034	103.1480	11,477	11,126	11,497	0	(47)	0	0	6.500	5.224	MON	60	723	10/01/2010	04/25/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31392E-JK-7	FNR 0253E EL - CMO/RMBS			4	1.A	30,755	102.6320	28,729	27,992	29,119	0	(148)	0	0	6.000	4.590	MON	140	1,680	02/29/2012	09/25/2032
31392J-6V-6	FNR 0323D CH - CMO/RMBS			4	1.A	850	100.3480	841	838	862	0	(3)	0	0	5.000	4.047	MON	3	42	04/04/2011	04/25/2033
31392J-UW-7	FNR 0318D TB - CMO/RMBS			4	1.A	15,122	99.2430	13,769	13,874	14,134	0	(73)	0	0	5.000	4.261	MON	58	694	03/27/2012	04/25/2032
31392U-BG-8	FHR 2505B D - CMO/RMBS			4	1.A	3,600	101.4650	3,358	3,309	3,478	0	(24)	0	0	5.500	3.644	MON	15	182	03/05/2012	09/15/2032
31392W-LQ-1	FHR 2515E HC - CMO/RMBS			4	1.A	56,578	102.8540	52,700	51,238	52,915	0	(224)	0	0	6.000	4.945	MON	256	3,074	02/28/2012	10/15/2032
31392X-XT-0	FHR 2524B HC - CMO/RMBS			4	1.A	5,608	102.6200	5,071	4,941	5,196	0	(34)	0	0	6.000	4.316	MON	25	296	04/06/2012	11/15/2032
31393B-D6-9	FNR 0341E PN - CMO/RMBS			4	1.A	449	102.0330	444	435	468	0	(4)	0	0	5.500	3.261	MON	2	24	07/01/2009	05/25/2033
31393E-GM-5	FNR 0371A HD - CMO/RMBS			4	1.A	29,705	101.1580	28,885	28,554	28,554	0	0	0	0	5.500	5.403	MON	131	1,570	11/01/2013	08/25/2033
31393F-MH-6	FHR 2523B AP - CMO/RMBS			4	1.A	1,317	101.8330	1,239	1,217	1,269	0	(7)	0	0	5.500	3.948	MON	6	67	09/02/2010	11/15/2032
31393F-PW-0	FHR 2544D KE - CMO/RMBS			4	1.A	1,170	101.5270	1,137	1,119	1,203	0	(9)	0	0	5.500	3.134	MON	5	62	01/28/2011	12/15/2032
31393F-ZW-9	FHR 2531B PM - CMO/RMBS			4	1.A	401	101.5140	391	385	429	0	(5)	0	0	5.500	2.041	MON	2	21	02/16/2011	12/15/2032
31393G-XD-1	FHR 2541A BL - CMO/RMBS			4	1.A	9,004	101.5360	8,286	8,161	8,450	0	(33)	0	0	5.500	4.223	MON	37	449	04/02/2014	12/15/2032
31393J-3Z-9	FHR 2554C MN - CMO/RMBS			4	1.A	1,131	101.5170	1,094	1,077	1,140	0	(8)	0	0	5.500	3.393	MON	5	59	02/16/2011	01/15/2033
31393L-FT-5	FHR 2564D AC - CMO/RMBS			4	1.A	3,892	101.4300	3,724	3,672	3,877	0	(30)	0	0	5.500	3.620	MON	17	202	02/08/2011	02/15/2033
31393T-L6-1	FNR 2003-109 YB - CMO/RMBS			4	1.A	14,840	102.7330	14,163	13,787	13,993	0	(33)	0	0	6.000	5.334	MON	69	827	12/12/2012	11/25/2033
31393U-JE-4	FNR 2003-127 EG - CMO/RMBS			4	1.A	2,992	102.6240	2,670	2,602	2,740	0	(17)	0	0	6.000	3.981	MON	13	156	09/04/2012	12/25/2033
31393X-5K-9	FNR 2004-36 CB - CMO/RMBS			4	1.A	8,311	100.4000	7,399	7,369	7,746	0	(37)	0	0	5.000	3.380	MON	31	368	04/02/2012	05/25/2034
31393X-SN-8	FNR 2004-25 UC - CMO/RMBS			4	1.A	7,335	102.2130	7,158	7,003	7,155	0	(19)	0	0	5.500	4.787	MON	32	385	01/04/2012	04/25/2034
31394A-WK-8	FNR 2004-60 AC - CMO/RMBS			4	1.A	12,605	99.5850	11,428	11,475	11,558	0	(58)	0	0	5.500	4.192	MON	53	631	04/02/2014	04/25/2034
31394B-RM-8	FNR 2004-92 TB - CMO/RMBS			4	1.A	40,471	102.2280	38,169	37,338	38,685	0	(130)	0	0	5.500	4.427	MON	171	2,054	09/02/2013	12/25/2034
31394C-BZ-4	FNR 053A CU - CMO/RMBS			4	1.A	24,625	102.3370	24,526	23,966	24,152	0	(32)	0	0	5.500	5.250	MON	110	1,318	07/27/2010	02/25/2035
31394D-A7-5	FNR 2005-48 TD - CMO/RMBS			4	1.A	7,837	102.3350	7,225	7,060	7,360	0	(28)	0	0	5.500	4.196	MON	32	388	01/09/2012	06/25/2035
31394D-SU-5	FNR 2005-38 TC - CMO/RMBS			4	1.A	2,664	102.7920	2,560	2,490	2,566	0	(8)	0	0	6.000	5.045	MON	12	149	10/12/2009	05/25/2035
31394E-4D-7	FNR 2005-68 BE - CMO/RMBS			4	1.A	26,269	100.7080	23,145	22,982	23,831	0	(67)	0	0	5.250	3.573	MON	101	1,207	01/28/2013	08/25/2035
31394E-W3-8	FNR 2005-70 KC - CMO/RMBS			4	1.A	2,857	101.5000	2,636	2,597	2,696	0	(4)	0	0	5.500	3.786	MON	12	143	04/02/2014	08/25/2035
31394E-X6-0	FNR 2005-70 KP - CMO/RMBS			4	1.A	49,038	100.0090	44,719	44,715	46,137	0	(145)	0	0	5.000	4.017	MON	186	2,236	09/27/2012	06/25/2035
31394K-R8-9	FHR 2696 DG - CMO/RMBS			4	1.A	2,970	102.0570	2,887	2,829	2,931	0	(11)	0	0	5.500	4.339	MON	13	156	02/21/2011	10/15/2033
31394P-VY-6	FHR 2743 PH - CMO/RMBS			4	1.A	668	102.2610	660	646	675	0	(3)	0	0	5.500	3.947	MON	3	36	11/02/2009	02/15/2034
31394U-S6-0	FNR 2005-110 GL - CMO/RMBS			4	1.A	11,915	102.4030	10,782	10,529	11,275	0	(54)	0	0	5.500	3.703	MON	48	579	08/31/2012	12/25/2035
31394V-EP-1	FNR 2005-122 PY - CMO/RMBS			4	1.A	41,891	102.7250	37,636	36,637	38,406	0	(127)	0	0	6.000	4.328	MON	183	2,198	07/11/2013	01/25/2036
31394V-JR-2	FNR 2005-120 PB - CMO/RMBS			4	1.A	4,549	103.4410	4,178	4,039	4,287	0	(16)	0	0	6.000	4.409	MON	20	242	04/02/2014	01/25/2036
31394Y-H9-8	FHR 2793 PE - CMO/RMBS			4	1.A	1,618	100.5040	1,519	1,512	1,594	0	(8)	0	0	5.000	3.436	MON	6	76	09/02/2013	05/15/2034
31395M-SA-8	FHR 2933D EN - CMO/RMBS			4	1.A	35,960	100.2340	31,073	31,000	32,926	0	(294)	0	0	5.500	4.201	MON	142	1,705	01/30/2013	02/15/2035
31395T-M9-2	FHR 2963 DE - CMO/RMBS			4	1.A	5,986	103.3190	5,700	5,517	5,767	0	(23)	0	0	6.000	4.687	MON	28	331	05/25/2010	04/15/2035
31396F-WU-3	FHR 3081 CQ - CMO/RMBS			4	1.A	3,818	102.5060	3,596	3,508	3,810	0	(25)	0	0	5.500	3.207	MON	16	193	02/03/2012	12/15/2035
31396J-2C-8	FHR 3126 CY - CMO/RMBS			4	1.A	4,377	103.7100	4,163	4,014	4,514	0	(30)	0	0	6.000	1.613	MON	20	241	09/01/2011	03/15/2036
31396L-3T-5	FNR 2006-114 HE - CMO/RMBS			4	1.A	3,320	101.5010	3,209	3,162	3,251	0	(9)	0	0	5.500	4.667	MON	14	174	05/26/2010	12/25/2036
31396P-FP-1	FNR 2006-124 B - CMO/RMBS			4	1.A	9,641	97.8940	8,301	8,479	9,639	0	(80)	0	0	6.000	2.168	MON	42	509	02/01/2013	01/25/2037
31396R-2H-9	FHR 3152 LB - CMO/RMBS			4	1.A	434	100.2530	397	396	398	0	(3)	0	0	6.000	4.378	MON	2	24	11/15/2010	05/15/2026
31396W-QN-9	FNR 2007-72 B - CMO/RMBS			4	1.A	3,238	102.4970	3,031	2,957	3,174	0	(21)	0	0	6.000	3.801	MON	15	177	09/27/2010	07/25/2037
31396W-QT-6	FNR 2007-72 DB - CMO/RMBS			4	1.A	923	102.0760	901	883	1,029	0	(12)	0	0	5.750	1.924	MON	4	51	07/09/2009	07/25/2037
31396W-Y8-3	FNR 2007-76 EB - CMO/RMBS			4	1.A	204	103.0630	199	193	241	0	(3)	0	0	6.000	0.879	MON	1	12	08/19/2009	08/25/2037
31397B-2W-0	FHR 3213 PE - CMO/RMBS			4	1.A	7,926	103.8760	7,610	7,326	8,270	0	(70)	0	0	6.000	3.202	MON	37	440	09/24/2010	09/15/2036
31397E-QH-1	FHR 3270 AT - CMO/RMBS			4	1.A	519	101.8220	498	489	573	0	(7)	0	0	5.500	1.274	MON	2	27	12/23/2010	01/15/2037
31397J-LW-2	FHR 3348 HT - CMO/RMBS			4	1.A	3,601	103.2160	3,493	3,384	3,427	0	(3)	0	0	6.000	5.615	MON	17	203	04/23/2010	07/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31397J-VU-5	FHR 3349 MY - CMO/RMBS			4	1.A	4,309	102.5630	4,180	4,075	4,525	0	(37)	0	0	5.500	2.671	MON	19	224	02/10/2011	07/15/2037
31397L-3R-8	FNR 2008-61 MC - CMO/RMBS			4	1.A	17,674	100.0420	16,641	16,634	17,163	0	(29)	0	0	5.500	4.764	MON	76	915	01/04/2011	07/25/2038
31397N-GV-1	FNR 2009-10 PG - CMO/RMBS			4	1.A	135,743	99.4750	118,375	119,000	124,672	0	(770)	0	0	5.500	4.628	MON	545	6,545	01/28/2013	03/25/2039
31397N-QQ-1	FNR 2009-25 PG - CMO/RMBS			4	1.A	2,548	97.5910	2,245	2,301	2,421	0	(10)	0	0	5.500	3.662	MON	11	127	12/08/2011	04/25/2039
31398G-QW-2	FNR 2009-111 CY - CMO/RMBS			4	1.A	15,601	99.3850	13,661	13,745	14,373	0	(92)	0	0	5.000	3.996	MON	57	687	08/31/2012	03/25/2038
31398P-HR-3	FNR 2010-35 KP - CMO/RMBS			4	1.A	7,050	97.9830	5,879	6,000	6,530	0	(45)	0	0	6.000	4.870	MON	30	360	06/27/2013	04/25/2040
31398P-HY-8	FNR 2010-35 LP - CMO/RMBS			4	1.A	57,360	98.3280	52,114	53,000	54,545	0	(220)	0	0	6.000	5.510	MON	265	3,180	01/28/2013	04/25/2040
31404B-QG-0	FN 763755 - RMBS			4	1.A	265	102.0460	245	240	258	0	(1)	0	0	6.500	2.466	MON	1	16	05/04/2011	02/01/2034
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						769,022	XXX	703,207	697,468	725,651	0	(3,250)	0	0	XXX	XXX	XXX	3,242	38,907	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						32,724,467	XXX	28,899,314	31,867,468	32,066,583	0	(29,905)	0	0	XXX	XXX	XXX	301,787	1,464,710	XXX	XXX
00206R-BH-4	AT&T INC			1,2	2.B FE	139,294	83.3190	124,979	150,000	141,709	0	283	0	0	4.300	4.759	JD	287	6,450	03/18/2014	12/15/2042
00206R-FU-1	AT&T INC			1,2	2.B FE	2,940,032	89.9250	2,090,756	2,325,000	2,888,288	0	(13,932)	0	0	5.150	3.650	FA	45,567	119,738	01/29/2021	02/15/2050
00206R-LV-2	AT&T INC			1,2	2.B FE	2,028,540	66.3020	1,326,040	2,000,000	2,027,107	0	(400)	0	0	3.650	3.581	MS	21,494	73,000	12/29/2020	09/15/2059
002824-AV-2	ABBOTT LABORATORIES			1	1.D FE	2,440,820	107.6670	2,153,340	2,000,000	2,317,550	0	(15,663)	0	0	6.000	4.480	AO	30,000	120,000	07/24/2015	04/01/2039
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	50,857	99.6020	49,801	50,000	50,012	0	(103)	0	0	3.600	3.391	MN	235	1,800	06/01/2015	05/14/2025
00287Y-AR-0	ABBVIE INC			1,2	1.G FE	3,072,630	93.7050	2,811,150	3,000,000	3,047,412	0	(3,788)	0	0	4.500	4.302	MN	17,625	135,000	04/19/2017	05/14/2035
008916-AJ-7	NUTRIEN (CANADA) HOLDINGS ULC			1,2	2.B FE	1,721,961	94.4120	1,288,724	1,365,000	1,643,385	0	(12,366)	0	0	6.125	4.311	JJ	38,552	83,606	10/10/2017	01/15/2041
010392-EC-8	ALABAMA POWER CO			1	1.F FE	987,300	102.0880	1,020,880	1,000,000	994,243	0	542	0	0	5.700	5.790	FA	21,533	57,000	11/18/2003	02/15/2033
013104-AC-8	NEW ALBERTSONS LP				3.A FE	2,101,732	101.6530	2,058,473	2,025,000	2,034,239	0	(5,818)	0	0	7.750	7.413	JD	6,975	156,938	08/30/2001	06/15/2026
020002-AY-7	ALLSTATE CORP			1	2.A FE	1,190,570	93.6090	936,090	1,000,000	1,147,180	0	(5,931)	0	0	5.200	4.000	JJ	23,978	52,000	07/27/2016	01/15/2042
02209S-AE-3	ALTRIA GROUP INC				2.B FE	3,213,980	134.2450	2,347,945	1,749,000	2,809,695	0	(55,716)	0	0	9.950	4.150	MN	24,654	174,026	08/02/2016	11/10/2038
022249-AU-0	HOWMET AEROSPACE INC			1	2.B FE	5,765,730	104.6310	5,231,550	5,000,000	5,161,913	0	(47,692)	0	0	6.750	5.576	JJ	155,625	337,500	08/11/2005	01/15/2028
023135-BM-7	AMAZON.COM INC			1,2	1.E FE	4,011,660	81.9820	2,459,460	3,000,000	3,951,663	0	(18,220)	0	0	4.250	2.756	FA	45,688	127,500	08/04/2021	08/22/2057
025816-AZ-2	AMERICAN EXPRESS CO				1.F FE	2,907,800	124.2810	2,485,620	2,000,000	2,668,364	0	(35,803)	0	0	8.150	4.721	MS	46,183	163,000	03/13/2017	03/19/2038
026874-AZ-0	AMERICAN INTERNATIONAL GROUP INC			1	2.B FE	657,262	105.9610	656,958	620,000	655,078	0	(2,124)	0	0	6.250	5.570	MN	6,458	38,750	12/19/2023	05/01/2036
026874-DE-4	AMERICAN INTERNATIONAL GROUP INC			1,2	2.B FE	463,440	93.1950	465,975	500,000	465,853	0	2,338	0	0	4.700	5.566	JJ	11,163	23,500	12/19/2023	07/10/2035
030955-AN-8	AMERITECH CAPITAL FUNDING CORP				2.A FE	2,318,330	103.1610	2,063,220	2,000,000	2,065,075	0	(19,231)	0	0	6.550	5.375	JJ	60,406	131,000	07/07/2003	01/15/2028
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC			1,2	1.G FE	3,497,850	91.0620	2,731,860	3,000,000	3,447,266	0	(14,045)	0	0	4.900	3.845	FA	61,250	147,000	03/09/2021	02/01/2046
03523T-BF-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	4,665,540	125.5710	3,767,130	3,000,000	4,243,868	0	(63,673)	0	0	8.200	4.248	JJ	113,433	246,000	06/05/2017	01/15/2039
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	46,305	80.4450	40,223	50,000	47,233	0	105	0	0	3.750	4.199	JJ	865	1,875	04/21/2014	07/15/2042
037389-AU-7	AON CORP			1	2.A FE	2,709,825	103.8920	2,597,300	2,500,000	2,693,036	0	(7,559)	0	0	6.250	5.510	MS	39,497	156,250	09/06/2022	09/30/2040
037411-AK-1	APACHE CORP				2.C FE	1,274,960	102.9880	1,029,880	1,000,000	1,026,496	0	(19,357)	0	0	7.950	5.779	AO	16,783	79,500	02/19/2003	04/15/2026
037411-AR-6	APACHE CORP			1	2.C FE	6,520,550	99.3240	4,966,200	5,000,000	5,931,843	0	(59,113)	0	0	6.000	4.031	JJ	138,333	300,000	08/22/2012	01/15/2037
037735-CK-1	APPALACHIAN POWER CO			1	2.A FE	3,135,884	106.1440	2,553,825	2,406,000	2,932,168	0	(30,565)	0	0	6.700	4.421	FA	60,899	161,202	04/28/2017	08/15/2037
037833-AL-4	APPLE INC			1	1.B FE	219,957	82.9050	194,827	235,000	223,492	0	408	0	0	3.850	4.236	MN	1,433	9,048	06/20/2014	05/04/2043
037833-AT-7	APPLE INC			1	1.B FE	2,212,180	91.6590	1,833,180	2,000,000	2,169,467	0	(5,832)	0	0	4.450	3.826	MN	13,597	89,000	08/02/2016	05/06/2044
039483-AM-4	ARCHER-DANIELS-MIDLAND CO				1.F FE	3,548,900	106.0000	3,180,000	3,000,000	3,088,398	0	(36,566)	0	0	7.500	6.049	MS	66,250	225,000	12/24/2002	03/15/2027
039483-AN-2	ARCHER-DANIELS-MIDLAND CO				1.F FE	2,250,000	105.3550	2,107,100	2,000,000	2,059,841	0	(18,145)	0	0	6.750	5.636	JD	6,000	135,000	12/09/2009	12/15/2027
039483-AS-1	ARCHER-DANIELS-MIDLAND CO			1	1.F FE	2,444,160	109.1200	2,182,400	2,000,000	2,161,918	0	(21,930)	0	0	7.000	5.420	FA	58,333	140,000	03/23/2004	02/01/2031
040555-CK-8	ARIZONA PUBLIC SERVICE CO			1	2.A FE	3,603,455	108.3180	2,770,774	2,558,000	3,228,800	0	(44,685)	0	0	6.875	4.021	FA	73,276	175,863	01/21/2015	08/01/2036
045054-AR-4	ASHTEAD CAPITAL INC			1,2	2.C FE	3,001,107	101.1950	3,035,850	3,000,000	3,000,730	0	(42)	0	0	5.950	5.946	AO	37,683	178,500	07/24/2023	10/15/2033
04685A-2R-1	ATHENE GLOBAL FUNDING				1.E FE	3,009,644	85.8520	3,133,598	3,650,000	3,090,343	0	78,376	0	0	2.550	5.651	MN	10,859	93,075	12/19/2023	11/19/2030
05571A-AY-1	BPCE SA		C	2,5	2.A FE	2,022,820	99.1620	1,983,240	2,000,000	2,021,849	0	(971)	0	0	5.936	5.784	MN	10,223	59,360	06/04/2024	05/30/2035
057224-AK-3	BAKER HUGHES HOLDINGS LLC			1	1.G FE	5,294,624	107.1750	4,584,947	4,278,000	4,588,695	0	(68,315)	0	0	6.875	4.868	JJ	135,619	294,113	09/09/2013	01/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06050W-FZ-3	BANK OF AMERICA CORP				1.G FE	99,050	88.8330	88,833	100,000	99,448	0	46	0	0	4.050	4.120	FA	1,530	4,050	08/07/2014	08/15/2034
06051G-JA-8	BANK OF AMERICA CORP			1,2,5	1.G FE	3,663,480	78.3640	2,350,920	3,000,000	3,611,750	0	(16,224)	0	0	4.083	2.933	MS	34,365	122,490	09/10/2021	03/20/2051
06406Y-AB-8	BANK OF NEW YORK MELLON CORP			1,2,5	1.F FE	2,945,948	100.7660	2,957,482	2,935,000	2,945,578	0	(370)	0	0	5.606	5.557	JJ	72,670	0	07/16/2024	07/21/2039
06684N-AL-3	BAPTIST HEALTH			2	1.F FE	2,016,120	72.1560	1,443,120	2,000,000	2,008,839	0	(1,598)	0	0	4.100	4.000	JD	6,833	82,000	01/22/2020	12/01/2049
06738E-CL-7	BARCLAYS PLC		C	1,2,5	2.A FE	2,865,128	106.0720	2,970,016	2,800,000	2,860,164	0	(4,774)	0	0	6.692	6.366	MS	56,213	187,376	12/08/2023	09/13/2034
07274N-BC-6	BAYER US FINANCE II LLC			1	2.B FE	4,943,280	92.9690	3,718,760	4,000,000	4,637,356	0	(35,011)	0	0	5.875	4.289	AO	49,611	235,000	04/29/2014	04/15/2038
07274N-BD-4	BAYER US FINANCE II LLC			1,2	2.B FE	45,279	67.1930	33,597	50,000	46,452	0	135	0	0	3.600	4.175	JJ	830	1,800	07/15/2014	07/15/2042
073952-AB-9	BEACON FUNDING TRUST			1,2	2.B FE	2,930,324	98.8710	2,891,977	2,925,000	2,930,235	0	(89)	0	0	6.266	6.253	FA	28,510	0	10/29/2024	08/15/2054
075887-AN-9	BECTON DICKINSON AND CO				2.B FE	1,179,050	105.2260	1,052,260	1,000,000	1,032,711	0	(11,457)	0	0	7.000	5.622	FA	29,167	70,000	11/26/2003	08/01/2027
075887-AQ-2	BECTON DICKINSON AND CO				2.B FE	2,715,200	103.1170	2,577,925	2,500,000	2,560,535	0	(14,748)	0	0	6.700	5.940	FA	69,792	167,500	06/18/2009	08/01/2028
075887-CD-9	BECTON DICKINSON AND CO				2.B FE	3,259,962	103.4900	3,106,770	3,002,000	3,044,235	0	(20,275)	0	0	6.700	5.912	JD	16,761	201,134	12/29/2017	12/01/2026
079867-AM-9	BELLSOUTH TELECOMMUNICATIONS LLC				2.B FE	3,517,500	101.0950	3,032,850	3,000,000	3,030,722	0	(39,331)	0	0	7.000	5.579	AO	52,500	210,000	02/25/2005	10/01/2025
079867-AW-7	BELLSOUTH TELECOMMUNICATIONS LLC			1	2.B FE	99,900	103.4990	103,499	100,000	99,975	0	6	0	0	6.375	6.383	JD	531	6,375	04/30/2008	06/01/2028
084664-BL-4	BERKSHIRE HATHAWAY FINANCE CORP			1	1.C FE	2,480,960	105.5420	2,110,840	2,000,000	2,332,000	0	(15,506)	0	0	5.750	4.245	JJ	53,028	115,000	01/15/2013	01/15/2040
08658E-AA-5	CONOPCO INC				1.E FE	3,754,660	105.5890	3,167,670	3,000,000	3,189,573	0	(52,454)	0	0	6.625	4.533	AO	41,958	198,750	09/23/2010	04/15/2028
09256B-AE-7	BLACKSTONE HOLDINGS FINANCE CO LLC			1	1.E FE	1,873,329	102.1910	1,461,331	1,430,000	1,789,972	0	(13,552)	0	0	6.250	4.212	FA	33,764	89,375	01/18/2018	08/15/2042
09659W-2U-7	BNP PARIBAS SA		C	2,5	1.G FE	2,881,690	85.2810	2,984,835	3,500,000	2,946,740	0	61,741	0	0	3.132	5.640	JJ	49,025	109,620	12/08/2023	01/20/2033
097023-AG-0	BOEING CO				2.C FE	1,594,610	114.8250	1,148,250	1,000,000	1,267,045	0	(33,028)	0	0	8.625	4.122	MN	11,021	86,250	08/15/2012	11/15/2031
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	2,758,410	63.6380	1,909,140	3,000,000	2,774,245	0	5,568	0	0	3.000	3.450	FA	31,750	90,000	01/25/2022	02/24/2050
110122-EJ-3	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,834,884	99.3520	1,788,336	1,800,000	1,834,766	0	(118)	0	0	5.500	5.335	FA	35,475	0	10/24/2024	02/22/2044
111320-AJ-6	BROADCOM CORP			1,2	2.B FE	2,048,300	92.0320	1,840,640	2,000,000	2,028,390	0	(2,505)	0	0	4.500	4.309	FA	37,500	90,000	05/27/2015	08/01/2034
11135F-BG-5	BROADCOM INC			1,2	2.B FE	3,395,840	74.5080	2,607,780	3,500,000	3,403,262	0	2,097	0	0	3.750	3.920	FA	49,583	131,250	05/21/2021	02/15/2051
11271L-AF-9	BROOKFIELD FINANCE INC			1,2	1.G FE	3,700,165	69.0210	2,415,735	3,500,000	3,685,726	0	(4,600)	0	0	3.500	3.196	MS	30,965	122,500	09/29/2021	03/30/2051
115637-AL-4	BROWN-FORMAN CORP			1,2	1.G FE	102,300	78.9400	78,940	100,000	101,724	0	(69)	0	0	3.750	3.616	JJ	1,729	3,750	03/26/2015	01/15/2043
12189T-AD-6	BURLINGTON NORTHERN SANTA FE LLC				1.F FE	1,271,952	117.4080	1,103,635	940,000	1,145,134	0	(13,246)	0	0	7.290	4.786	JD	5,711	68,526	08/22/2012	06/01/2036
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	4,849,731	107.7900	4,149,915	3,850,000	4,456,771	0	(39,129)	0	0	6.200	4.449	FA	90,176	238,700	08/22/2012	08/15/2036
12189T-AZ-7	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	3,051,060	106.9540	2,577,591	2,410,000	2,808,122	0	(23,894)	0	0	6.150	4.400	MN	24,703	148,215	12/07/2011	05/01/2037
124857-AF-0	PARAMOUNT GLOBAL			1,2	2.C FE	2,438,780	87.7900	1,755,800	2,000,000	2,331,565	0	(14,963)	0	0	5.900	4.399	AO	24,911	118,000	07/27/2016	10/15/2040
125523-AX-8	CIGNA GROUP				2.A FE	2,190,000	106.2360	2,124,720	2,000,000	2,033,744	0	(12,667)	0	0	7.875	7.089	MN	20,125	157,500	09/30/1998	05/15/2027
125523-CB-4	CIGNA GROUP			1,2	2.A FE	2,826,450	97.2620	2,917,860	3,000,000	2,956,726	0	18,801	0	0	3.400	4.104	MS	34,000	102,000	01/30/2017	03/01/2027
126408-GU-1	CSX CORP			1,2	1.G FE	4,879,638	99.7380	4,371,517	4,383,000	4,762,084	0	(15,899)	0	0	5.500	4.717	AO	50,892	241,065	01/29/2016	04/15/2041
126650-BR-0	CVS HEALTH CORP			1	2.B FE	3,605,880	97.7800	2,933,400	3,000,000	3,450,160	0	(20,893)	0	0	6.125	4.700	MS	54,104	183,750	01/29/2016	09/15/2039
134429-AZ-2	CAMPBELL'S CO			1	2.B FE	87,928	74.5620	74,562	100,000	90,757	0	336	0	0	3.800	4.570	FA	1,573	3,800	09/28/2014	08/02/2042
136375-CV-2	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	3,037,100	85.3520	2,133,800	2,500,000	2,997,936	0	(13,925)	0	0	4.450	3.235	JJ	49,753	111,250	02/03/2022	01/20/2049
136385-AL-5	CANADIAN NATURAL RESOURCES LTD			1	2.A FE	2,433,380	102.3990	2,047,980	2,000,000	2,340,722	0	(18,551)	0	0	6.250	4.522	MS	36,806	125,000	06/19/2019	03/15/2038
13648T-AF-4	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	3,386,520	86.8400	2,605,200	3,000,000	3,348,416	0	(9,305)	0	0	4.700	3.925	MN	23,500	141,000	08/11/2020	05/01/2048
14040H-BK-0	CAPITAL ONE FINANCIAL CORP			2	2.B FE	1,908,100	98.2130	1,964,260	2,000,000	1,980,095	0	11,965	0	0	3.750	4.412	JJ	31,875	75,000	03/13/2018	07/28/2026
14040H-DF-9	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,009,716	101.6560	1,016,560	1,000,000	1,009,044	0	(672)	0	0	6.051	5.921	FA	25,213	30,255	01/31/2024	02/01/2035
14149Y-AW-8	CARDINAL HEALTH INC			1	2.B FE	2,078,160	85.5860	1,711,720	2,000,000	2,063,960	0	(2,272)	0	0	4.600	4.344	MS	27,089	92,000	10/31/2017	03/15/2043
14149Y-BD-9	CARDINAL HEALTH INC			1,2	2.B FE	2,383,360	86.6540	1,733,080	2,000,000	2,338,102	0	(11,106)	0	0	4.900	3.704	MS	28,856	98,000	08/27/2020	09/15/2045
141781-AC-8	CARGILL INC				1.F FE	249,305	102.0600	255,150	250,000	249,958	0	53	0	0	7.375	7.398	AO	4,609	18,438	11/04/2004	10/01/2025
141781-AT-1	CARGILL INC			1	1.F FE	186,860	105.6530	211,306	200,000	192,672	0	555	0	0	6.125	6.660	AO	2,450	12,250	05/16/2008	04/19/2034
141784-AM-0	CARGILL INC				1.F FE	4,185,540	105.5160	3,165,480	3,000,000	3,237,666	0	(90,152)	0	0	7.410	4.000	MN	28,405	222,300	09/26/2011	06/18/2027
141784-BH-0	CARGILL INC				1.F FE	762,608	104.7710	733,397	700,000	714,813	0	(3,898)	0	0	6.875	6.162	MN	8,021	48,125	10/17/2003	05/01/2028
14448C-AR-5	CARRIER GLOBAL CORP			1,2	2.B FE	2,258,550	77.2860	1,932,150	2,500,000	2,299,258	0	9,332	0	0	3.377	4.090	AO	20,168	84,425	05/01/2020	04/05/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
149123-BL-4	CATERPILLAR INC	SD		1	1.F FE	4,865,600	102.1490	4,085,960	4,000,000	4,493,593	0	(36,644)	0	0	5.300	3.880	MS	62,422	212,000	05/29/2012	09/15/2035
151020-AL-8	CELGENE CORP			1	1.G FE	1,341,389	83.5120	959,553	1,149,000	1,306,333	0	(5,492)	0	0	5.250	4.184	FA	22,789	60,323	10/02/2017	08/15/2043
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORP			1	2.A FE	1,058,550	103.7350	1,037,350	1,000,000	1,058,165	0	(385)	0	0	6.250	5.581	FA	26,042	0	11/12/2024	02/01/2037
172062-AF-8	CINCINNATI FINANCIAL CORP				1.G FE	4,714,770	106.3500	4,254,000	4,000,000	4,167,521	0	(44,121)	0	0	6.920	5.540	MN	35,369	276,800	07/06/2005	05/15/2028
172967-EW-7	CITIGROUP INC				1.G FE	4,377,180	123.5260	3,705,780	3,000,000	4,016,016	0	(47,204)	0	0	8.125	4.851	JJ	112,396	243,750	10/05/2015	07/15/2039
172967-HA-2	CITIGROUP INC				2.B FE	2,715,080	109.8780	2,197,560	2,000,000	2,584,943	0	(19,931)	0	0	6.675	4.369	MS	40,050	133,500	07/05/2017	09/13/2043
195869-AG-7	COLONIAL PIPELINE CO			1	1.G FE	7,188,400	112.9570	5,647,850	5,000,000	6,053,053	0	(121,023)	0	0	7.630	4.240	MN	32,851	381,500	05/23/2013	04/15/2032
20030N-AK-7	COMCAST CORP			1	1.G FE	6,406,250	108.7350	5,436,750	5,000,000	5,849,122	0	(59,432)	0	0	6.500	4.507	MN	41,528	325,000	03/14/2013	11/15/2035
20030N-BH-3	COMCAST CORP			1	1.G FE	53,285	93.3540	49,478	53,000	53,151	0	(15)	0	0	4.250	4.208	JJ	1,039	2,253	04/21/2014	01/15/2033
20030N-CK-5	COMCAST CORP			1,2	1.G FE	3,397,200	76.0260	2,280,780	3,000,000	3,360,407	0	(10,646)	0	0	4.000	3.247	MS	40,000	120,000	05/17/2021	03/01/2048
205887-CD-2	CONAGRA BRANDS INC			1,2	2.C FE	2,047,340	94.0630	1,881,260	2,000,000	2,037,571	0	(1,930)	0	0	5.300	5.104	MN	17,667	106,000	03/28/2019	11/01/2038
20825C-AF-1	CONOCOPHILLIPS			1	1.F FE	2,509,040	105.8110	2,116,220	2,000,000	2,243,615	0	(26,156)	0	0	5.900	4.059	AO	24,911	118,000	04/12/2012	10/15/2032
209111-ES-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	2,057,872	106.5420	1,704,672	1,600,000	1,910,926	0	(18,233)	0	0	6.300	4.290	FA	38,080	100,800	05/18/2015	08/15/2037
209111-EU-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	4,394,288	110.8090	3,555,861	3,209,000	4,024,443	0	(45,233)	0	0	6.750	4.224	AO	54,152	216,608	12/22/2015	04/01/2038
212015-AQ-4	CONTINENTAL RESOURCES INC			1,2	2.C FE	2,038,440	81.0110	1,620,220	2,000,000	2,033,412	0	(1,070)	0	0	4.900	4.765	JD	8,167	98,000	08/27/2019	06/01/2044
21871X-AS-8	COREBRIDGE FINANCIAL INC			1,2	2.A FE	1,362,379	101.9290	1,391,331	1,365,000	1,362,714	0	308	0	0	5.750	5.774	JJ	36,191	47,311	12/05/2023	01/15/2034
219350-AX-3	CORNING INC			1	2.A FE	4,166,080	92.4110	3,696,440	4,000,000	4,108,904	0	(6,626)	0	0	4.700	4.409	MS	55,356	188,000	05/27/2014	03/15/2037
224044-BR-7	COX COMMUNICATIONS INC			1	2.B FE	3,716,793	100.7520	2,899,643	2,878,000	3,519,383	0	(41,126)	0	0	6.450	4.071	JD	15,469	185,631	10/09/2019	12/01/2036
225401-AY-4	UBS GROUP AG		C	1,2,5	1.G FE	1,010,500	100.7310	1,007,310	1,000,000	1,003,714	0	(6,589)	0	0	6.373	5.662	JJ	29,387	63,730	12/15/2023	07/15/2026
225401-AZ-1	UBS GROUP AG		C	1,2,5	1.G FE	1,969,989	106.0590	2,174,210	2,050,000	1,977,231	0	6,127	0	0	6.537	7.097	FA	51,742	134,009	10/31/2023	08/12/2033
22541L-AE-3	CREDIT SUISSE (USA) LLC		C	1	1.E FE	100,922	110.8540	110,854	100,000	100,442	0	(43)	0	0	7.125	7.048	JJ	3,285	7,125	11/04/2004	07/15/2032
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	2,005,740	99.6790	1,993,580	2,000,000	2,000,896	0	(853)	0	0	4.450	4.404	FA	33,622	89,000	07/18/2018	02/15/2026
231021-AJ-5	CUMMINS INC			1	1.F FE	2,418,000	106.5230	2,663,075	2,500,000	2,480,998	0	5,167	0	0	7.125	7.399	MS	59,375	178,125	02/01/1999	03/01/2028
231021-AQ-9	CUMMINS INC			1,2	1.F FE	2,345,992	91.7870	2,019,314	2,200,000	2,315,558	0	(4,042)	0	0	4.875	4.452	AO	26,813	107,250	12/22/2015	10/01/2043
23338V-AC-0	DTE ELECTRIC CO			1,2	1.E FE	50,950	99.7400	49,870	50,000	50,000	0	(99)	0	0	3.375	3.375	MS	563	1,688	07/22/2014	03/01/2025
237194-AE-5	DARDEN RESTAURANTS INC			1	2.B FE	4,602,128	100.8430	3,891,531	3,859,000	4,372,342	0	(37,163)	0	0	6.000	4.417	FA	87,471	231,540	12/21/2017	08/15/2035
237194-AM-7	DARDEN RESTAURANTS INC			1,2	2.B FE	1,019,480	80.7770	807,770	1,000,000	1,017,464	0	(442)	0	0	4.550	4.427	FA	17,189	45,500	11/07/2019	02/15/2048
239753-DJ-2	TARGET CORP				1.F FE	3,714,580	105.2460	3,518,374	3,343,000	3,421,174	0	(23,177)	0	0	6.750	5.888	JJ	112,826	225,653	07/18/2003	01/01/2028
239753-DL-7	TARGET CORP				1.F FE	2,019,572	105.9270	1,673,647	1,580,000	1,702,032	0	(30,862)	0	0	6.650	4.301	FA	43,779	105,070	11/08/2011	08/01/2028
25389J-AT-3	DIGITAL REALTY TRUST LP			1,2	2.B FE	2,026,780	98.2060	1,964,120	2,000,000	2,010,425	0	(2,861)	0	0	4.450	4.280	JJ	41,039	89,000	07/18/2018	07/15/2028
25466A-AJ-0	DISCOVER BANK			2	2.B FE	2,782,380	97.8180	2,934,540	3,000,000	2,951,645	0	29,075	0	0	3.450	4.525	JJ	44,275	103,500	06/06/2018	07/27/2026
25466A-AR-2	DISCOVER BANK			2	2.B FE	2,104,950	88.3430	2,208,575	2,500,000	2,212,965	0	47,879	0	0	2.700	5.300	FA	27,188	67,500	08/30/2022	02/06/2030
254687-EM-4	WALT DISNEY CO			1	1.F FE	3,738,831	121.9800	3,212,953	2,634,000	3,451,537	0	(39,608)	0	0	7.850	4.804	MS	68,923	206,769	05/02/2016	03/01/2039
25468P-BW-5	DIS 7.000 03/01/32 MTN				1.G FE	2,820,020	111.8110	2,236,220	2,000,000	2,382,018	0	(45,472)	0	0	7.000	3.916	MS	46,667	140,000	03/19/2013	03/01/2032
25468P-CX-2	DIS 3.700 12/01/42 MTN			1	1.G FE	190,549	78.4860	156,972	200,000	192,919	0	267	0	0	3.700	3.978	JD	617	7,400	04/21/2014	12/01/2042
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC			1,2	2.C FE	3,123,510	83.4750	2,504,250	3,000,000	3,090,809	0	(5,416)	0	0	5.000	4.672	MS	42,083	150,000	01/18/2018	09/20/2037
257375-AF-2	EASTERN ENERGY GAS HOLDINGS LLC			1,2	2.A FE	2,178,540	84.0780	1,681,560	2,000,000	2,141,850	0	(5,039)	0	0	4.800	4.240	MN	16,000	96,000	06/13/2016	11/01/2043
257867-AG-6	RR DONNELLEY & SONS CO			1	4.C FE	661,500	93.6250	655,375	700,000	688,331	0	2,261	0	0	6.625	7.083	AO	9,790	46,375	04/16/2002	04/15/2029
260003-AF-5	DOVER CORP			1	2.A FE	89,331	100.6390	100,639	100,000	93,676	0	403	0	0	5.375	6.187	AO	1,135	5,375	04/30/2008	10/15/2035
260543-BJ-1	DOW CHEMICAL CO				2.B FE	57,365	109.5770	60,267	55,000	55,791	0	(133)	0	0	7.375	7.019	MN	676	4,056	03/06/2002	11/01/2029
26078J-AE-0	DUPONT DE NEMOURS INC			1,2	2.A FE	2,256,891	100.4170	1,827,589	1,820,000	2,166,779	0	(20,020)	0	0	5.319	3.520	MN	12,370	99,979	03/05/2020	11/15/2038
26138E-AS-8	KEURIG DR PEPPER INC			1,2	2.B FE	102,654	99.0110	99,011	100,000	100,202	0	(315)	0	0	3.400	3.072	MN	434	3,400	03/14/2016	11/15/2025
264399-DK-9	DUKE ENERGY CAROLINAS LLC			1	2.A FE	99,870	104.0460	104,046	100,000	99,965	0	8	0	0	6.000	6.010	JD	500	6,000	03/11/2008	12/01/2028
264399-ED-4	DUKE ENERGY CAROLINAS LLC			1	2.A FE	100,000	107.7000	107,700	100,000	100,000	0	0	0	0	6.450	6.449	AO	1,362	6,450	11/04/2004	10/15/2032
26439R-AK-2	SPECTRA ENERGY CAPITAL LLC			1	2.B FE	1,938,700	104.0720	2,081,440	2,000,000	1,972,909	0	2,850	0	0	6.750	6.995	FA	51,000	135,000	04/15/2002	02/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26439X-AH-6	DCP MIDSTREAM OPERATING LP			1	2.C FE	2,931,559	103.3040	2,918,338	2,825,000	2,923,871	0	(5,595)	0	0	6.450	6.032	MN	29,356	182,213	07/17/2023	11/03/2036
26442E-AG-5	DUKE ENERGY OHIO INC			1,2	1.F FE	3,509,850	80.8300	2,424,900	3,000,000	3,472,813	0	(13,028)	0	0	4.300	3.330	FA	53,750	129,000	01/20/2022	02/01/2049
266233-AB-1	DUQUESNE LIGHT HOLDINGS INC			1	2.C FE	2,447,020	96.9010	1,938,020	2,000,000	2,308,200	0	(22,313)	0	0	6.250	4.417	FA	47,222	125,000	12/04/2017	08/15/2035
26884U-AD-1	EPR PROPERTIES			1,2	2.C FE	2,020,920	98.3370	1,966,740	2,000,000	2,005,832	0	(2,465)	0	0	4.500	4.360	JD	7,500	90,000	01/08/2018	06/01/2027
27409L-AE-3	EAST OHIO GAS CO			1,2	1.F FE	2,923,272	61.2920	2,022,636	3,300,000	2,946,346	0	8,317	0	0	3.000	3.650	JD	4,400	99,000	02/22/2022	06/15/2050
277432-AL-4	EASTMAN CHEMICAL CO			1,2	2.B FE	3,152,250	87.2030	2,616,090	3,000,000	3,119,946	0	(4,579)	0	0	4.800	4.464	MS	48,000	144,000	08/31/2016	09/01/2042
278058-AQ-5	EATON CORP				1.G FE	1,155,290	100.7420	1,007,420	1,000,000	1,005,096	0	(11,875)	0	0	6.500	5.239	JD	5,417	65,000	05/02/2005	06/01/2025
278058-AW-2	EATON CORP				1.G FE	3,965,312	112.6400	4,038,144	3,585,000	3,709,389	0	(21,041)	0	0	7.650	6.798	MN	35,043	274,253	01/14/2003	11/15/2029
278642-AF-0	EBAY INC			1,2	2.A FE	3,876,280	79.6080	3,184,320	4,000,000	3,901,834	0	3,666	0	0	4.000	4.198	JJ	73,778	160,000	12/03/2019	07/15/2042
291011-AQ-7	EMERSON ELECTRIC CO			1	1.F FE	3,251,760	106.3940	3,191,820	3,000,000	3,108,988	0	(11,284)	0	0	6.000	5.412	FA	68,000	180,000	10/29/2004	08/15/2032
292480-AM-2	ENERGY TRANSFER LP			1,2	2.B FE	1,954,840	96.0510	1,921,020	2,000,000	1,975,627	0	4,575	0	0	4.150	4.440	MS	24,439	83,000	01/24/2020	09/15/2029
29250R-AX-4	ENBRIDGE ENERGY PARTNERS LP			1,2	2.A FE	3,559,325	113.4560	2,836,400	2,500,000	3,457,844	0	(28,535)	0	0	7.375	4.480	AO	38,924	184,375	03/17/2021	10/15/2045
29265A-AS-5	DIAMONDBACK E&P LLC			1	2.B FE	1,969,640	104.1960	2,083,920	2,000,000	1,993,147	0	1,893	0	0	7.125	7.250	FA	53,833	142,500	04/28/1999	02/15/2028
29278N-AD-5	ENERGY TRANSFER LP			1,2	2.B FE	3,404,280	98.4050	2,952,150	3,000,000	3,322,376	0	(17,757)	0	0	5.800	4.684	JD	7,733	174,000	12/09/2019	06/15/2038
29379V-AT-0	ENTERPRISE PRODUCTS OPERATING LLC			1	1.G FE	3,756,690	103.0790	3,092,370	3,000,000	3,595,543	0	(25,403)	0	0	5.950	4.235	FA	74,375	178,500	10/20/2017	02/01/2041
29736R-AA-8	ESTEE LAUDER COMPANIES INC			1	1.F FE	6,319,115	100.0700	6,201,338	6,197,000	6,264,254	0	(5,949)	0	0	5.750	5.590	AO	75,225	356,328	09/09/2013	10/15/2033
29736R-AC-4	ESTEE LAUDER COMPANIES INC			1	1.F FE	93,500	102.6210	102,621	100,000	95,796	0	216	0	0	6.000	6.500	MN	767	6,000	04/30/2008	05/15/2037
30161M-AG-8	CONSTELLATION ENERGY GENERATION LLC			1	2.A FE	1,563,603	104.4510	1,281,614	1,227,000	1,507,541	0	(13,568)	0	0	6.250	4.160	AO	19,172	76,688	07/21/2020	10/01/2039
30225V-AM-9	EXTRA SPACE STORAGE LP			1,2	2.B FE	2,898,300	97.7590	2,932,770	3,000,000	2,964,490	0	11,051	0	0	3.875	4.306	JD	5,167	116,250	04/13/2018	12/15/2027
30251B-AB-4	FMR LLC			1	1.E FE	3,817,140	110.3220	3,309,660	3,000,000	3,644,948	0	(30,056)	0	0	6.450	4.457	MN	24,725	193,500	07/17/2018	11/15/2039
31428X-BA-3	FEDEX CORP			1	2.B FE	2,934,510	88.3940	2,651,820	3,000,000	2,957,408	0	3,355	0	0	3.900	4.073	FA	48,750	117,000	03/30/2017	02/01/2035
31428X-BB-1	FEDEX CORP			1	2.B FE	2,089,380	78.3700	1,567,400	2,000,000	2,078,034	0	(2,546)	0	0	4.100	3.820	FA	34,167	82,000	03/05/2020	02/01/2045
31428X-BS-4	FEDEX CORP			1,2	2.B FE	2,227,880	87.4080	1,748,160	2,000,000	2,203,803	0	(5,048)	0	0	4.950	4.256	AO	20,350	99,000	10/16/2019	10/17/2048
316773-CH-1	FIFTH THIRD BANCORP				2.B FE	7,460,890	120.0030	6,000,150	5,000,000	6,790,937	0	(97,526)	0	0	8.250	4.591	MS	137,500	412,500	10/10/2017	03/01/2038
338915-AM-3	BANK OF AMERICA CORP				2.A FE	102,250	105.9930	105,993	100,000	100,625	0	(152)	0	0	6.700	6.499	JJ	3,089	6,700	12/17/2007	07/15/2028
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	2,909,910	82.7590	2,482,770	3,000,000	2,918,028	0	3,120	0	0	4.050	4.274	JD	10,125	121,500	04/28/2022	06/01/2042
345370-BP-4	FORD MOTOR CO				3.A FE	899,757	102.9850	932,014	905,000	904,295	0	404	0	0	7.500	7.553	FA	28,281	67,875	11/04/2004	08/01/2026
345370-CQ-1	FORD MOTOR CO				3.A FE	2,019,580	78.9260	1,578,520	2,000,000	2,015,631	0	(542)	0	0	4.750	4.685	JJ	43,806	95,000	04/01/2016	01/15/2043
350930-AE-3	FOUNDRY JV HOLDCO LLC			1,2	2.B FE	3,031,770	101.1720	3,035,160	3,000,000	3,031,589	0	(181)	0	0	6.400	6.279	JJ	124,800	0	05/08/2024	01/25/2038
354613-AM-3	FRANKLIN RESOURCES INC			1,2	1.F FE	2,961,660	62.1260	1,863,780	3,000,000	2,964,472	0	860	0	0	2.950	3.015	FA	34,171	88,500	08/10/2021	08/12/2051
361448-AY-9	GATX CORP			1,2	2.B FE	2,778,960	97.4150	2,922,450	3,000,000	2,947,720	0	29,063	0	0	3.250	4.324	MS	28,708	97,500	06/22/2018	09/15/2026
36158F-AD-2	SWISS RE AMERICA HOLDING CORP			1	1.F FE	487,225	111.0070	555,035	500,000	494,563	0	769	0	0	7.750	8.000	JD	1,722	38,750	01/30/2009	06/15/2030
36962G-3P-7	GENERAL ELECTRIC CO				2.A FE	3,636,420	103.1630	3,094,890	3,000,000	3,430,561	0	(23,989)	0	0	5.875	4.415	JJ	81,760	176,250	07/17/2014	01/14/2038
36966T-HE-5	GENERAL ELECTRIC CO				2.A FE	50,000	88.9650	44,483	50,000	50,000	0	0	0	0	3.550	3.550	JD	79	1,775	12/15/2012	12/15/2032
36966T-KP-6	GENERAL ELECTRIC CO			2	2.A FE	100,000	88.8790	88,879	100,000	100,000	0	0	0	0	4.125	4.125	MN	527	4,125	05/23/2014	05/15/2034
370334-BJ-2	GENERAL MILLS INC			1	2.B FE	4,668,400	96.9400	3,877,600	4,000,000	4,488,952	0	(21,892)	0	0	5.400	4.308	JD	9,600	216,000	03/06/2015	06/15/2040
37045V-AK-6	GENERAL MOTORS CO			1,2	2.B FE	3,503,400	105.0600	3,151,800	3,000,000	3,347,825	0	(23,707)	0	0	6.600	5.180	AO	49,500	198,000	03/13/2017	04/01/2036
37045V-AL-4	GENERAL MOTORS CO			1,2	2.B FE	3,508,775	104.5060	2,612,650	2,500,000	3,407,230	0	(27,257)	0	0	6.750	4.129	AO	42,188	168,750	01/12/2021	04/01/2046
37045V-AT-7	GENERAL MOTORS CO			1,2	2.B FE	3,282,600	94.5940	2,364,850	2,500,000	3,220,200	0	(17,813)	0	0	5.950	4.050	AO	37,188	148,750	04/15/2021	04/01/2049
373298-BU-1	GEORGIA-PACIFIC LLC			1	1.G FE	5,773,440	121.0850	4,843,400	4,000,000	4,895,233	0	(117,844)	0	0	8.875	4.760	MN	45,361	355,000	01/29/2016	05/15/2031
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	102,200	98.8540	98,854	100,000	100,000	0	0	0	0	3.650	3.649	MS	1,217	3,650	11/09/2015	03/01/2026
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE	2,938,800	88.2760	2,648,280	3,000,000	2,958,242	0	2,739	0	0	4.000	4.152	MS	40,000	120,000	11/17/2016	09/01/2036
377372-AJ-6	GLAXOSMITHKLINE CAPITAL INC			1	1.F FE	100,338	84.6200	84,620	100,000	100,261	0	(9)	0	0	4.200	4.179	MS	1,202	4,200	07/22/2014	03/18/2043
38141G-A5-3	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	1,000,000	107.5410	1,075,410	1,000,000	1,000,000	0	0	0	0	6.561	6.563	AO	12,211	65,610	10/18/2023	10/24/2034
38141G-CU-6	GOLDMAN SACHS GROUP INC			1	2.A FE	330,435	106.4260	345,885	325,000	327,569	0	(239)	0	0	6.125	6.001	FA	7,520	19,906	11/04/2004	02/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38141G-ES-9	GOLDMAN SACHS GROUP INC			1	2.B FE	489,822	102.5040	527,896	515,000	514,976	0	11	0	0	5.950	5.952	JJ	14,130	30,643	09/28/2009	01/15/2027
38141G-GM-0	GOLDMAN SACHS GROUP INC				2.A FE	2,662,600	105.3730	2,107,460	2,000,000	2,504,172	0	(21,787)	0	0	6.250	4.095	FA	52,083	125,000	08/02/2016	02/01/2041
38143Y-AC-7	GOLDMAN SACHS GROUP INC			1	2.B FE	2,548,140	105.6580	2,113,160	2,000,000	2,380,548	0	(25,598)	0	0	6.450	4.310	MN	21,500	129,000	07/05/2017	05/01/2036
384802-AD-6	WW GRAINGER INC			1,2	1.E FE	3,310,854	82.3020	2,469,060	3,000,000	3,287,630	0	(8,572)	0	0	4.200	3.565	MN	16,100	126,000	03/07/2022	05/15/2047
404119-BV-0	HCA INC			1,2	2.C FE	5,622,725	90.9190	4,091,355	4,500,000	5,519,396	0	(28,785)	0	0	5.500	3.947	JD	11,000	247,500	05/19/2021	06/15/2047
404119-BY-4	HCA INC			1,2	2.C FE	2,239,880	91.2220	1,824,440	2,000,000	2,193,179	0	(10,007)	0	0	5.125	4.203	JD	4,556	102,500	12/03/2019	06/15/2039
40414L-AE-9	HEALTHPEAK OP LLC			1,2	2.A FE	2,441,680	108.3900	2,167,800	2,000,000	2,344,991	0	(14,178)	0	0	6.750	5.129	FA	56,250	135,000	11/02/2016	02/01/2041
404280-DV-8	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	2,860,256	103.8180	2,906,904	2,800,000	2,855,184	0	(4,872)	0	0	6.254	5.946	MS	54,479	175,112	12/08/2023	03/09/2034
404280-DW-6	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,082,560	105.7020	1,057,020	1,000,000	1,080,093	0	(2,398)	0	0	6.332	5.623	MS	19,700	63,320	12/15/2023	03/09/2044
406216-AY-7	HALLIBURTON CO			1	2.A FE	6,047,320	117.0970	4,683,880	4,000,000	5,398,987	0	(67,554)	0	0	7.450	4.231	MS	87,744	298,000	01/15/2013	09/15/2039
412822-AE-8	HARLEY-DAVIDSON INC			1,2	2.C FE	4,960,510	80.9920	3,644,640	4,500,000	4,910,693	0	(13,302)	0	0	4.625	3.959	JJ	88,453	208,125	02/08/2021	07/28/2045
418056-AS-6	HASBRO INC			1	2.C FE	4,117,212	101.1670	3,338,511	3,300,000	3,922,435	0	(27,796)	0	0	6.350	4.610	MS	61,701	209,550	10/11/2016	03/15/2040
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO			1,2	1.G FE	1,076,695	99.9780	1,079,762	1,080,000	1,076,847	0	152	0	0	5.450	5.490	JD	2,616	30,248	06/05/2024	06/15/2034
423074-AF-0	KRAFT HEINZ FOODS CO				2.B FE	2,257,440	104.6900	2,093,800	2,000,000	2,062,687	0	(15,685)	0	0	6.375	5.390	JJ	58,792	127,500	08/10/2005	07/15/2028
42307T-AG-3	KRAFT HEINZ FOODS CO			1	2.B FE	4,045,005	108.4760	4,339,040	4,000,000	4,016,558	0	(2,048)	0	0	6.750	6.670	MS	79,500	270,000	11/26/2003	03/15/2032
428236-BR-3	HP INC			1	2.B FE	6,569,900	101.5360	5,076,800	5,000,000	6,373,333	0	(58,243)	0	0	6.000	3.769	MS	88,333	300,000	06/10/2021	09/15/2041
42824C-AX-7	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	2,535,840	104.6520	2,093,040	2,000,000	2,396,431	0	(30,927)	0	0	6.200	3.848	AO	26,178	124,000	02/21/2020	10/15/2035
42824C-AY-5	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	6,465,740	103.9030	5,714,665	5,500,000	6,366,368	0	(25,372)	0	0	6.350	5.073	AO	73,731	349,250	01/22/2021	10/15/2045
431116-AC-6	HIGHMARK INC			1	1.G FE	3,770,340	90.4710	2,714,130	3,000,000	3,646,047	0	(26,800)	0	0	6.125	4.282	MN	23,479	183,750	12/11/2019	05/15/2041
437076-AS-1	HOME DEPOT INC			1	1.F FE	5,382,320	105.2430	4,209,720	4,000,000	4,830,092	0	(54,296)	0	0	5.875	3.710	JD	9,792	235,000	07/20/2012	12/16/2036
438516-AT-3	HONEYWELL INTERNATIONAL INC			1	1.F FE	5,347,752	102.8070	4,365,185	4,246,000	4,929,006	0	(42,710)	0	0	5.700	4.019	MS	71,262	242,022	07/17/2014	03/15/2037
44106M-AW-2	SERVICE PROPERTIES TRUST			1,2	5.A FE	2,105,600	93.5470	1,870,940	2,000,000	2,021,798	0	(12,723)	0	0	4.950	4.247	FA	37,400	99,000	06/05/2017	02/15/2027
44644M-AJ-0	HUNTINGTON NATIONAL BANK			1,2	1.G FE	3,042,510	101.8230	3,054,690	3,000,000	3,031,849	0	(5,550)	0	0	5.650	5.400	JJ	80,513	169,500	12/02/2022	01/10/2030
448579-AG-7	HYATT HOTELS CORP			1,2	2.C FE	2,981,760	97.3080	2,919,240	3,000,000	2,992,396	0	1,854	0	0	4.375	4.450	MS	38,646	131,250	09/14/2018	09/15/2028
450636-AD-7	INDIANA TOLL ROAD CONCESSION CO LLC			1,2	2.B FE	2,280,551	89.9370	1,708,803	1,900,000	2,220,497	0	(15,552)	0	0	5.283	3.800	JJ	46,285	100,377	11/24/2020	07/15/2040
451713-AA-9	RICOH USA INC			1	3.B Z	486,875	98.9190	494,595	500,000	499,067	0	957	0	0	6.750	6.964	JD	2,813	33,750	06/08/1998	12/01/2025
452308-AR-0	ILLINOIS TOOL WORKS INC			1,2	1.E FE	154,500	81.7770	122,666	150,000	153,349	0	(138)	0	0	3.900	3.723	MS	1,950	5,850	02/19/2015	09/01/2042
45780D-AP-7	INSTITUTE FOR ADVANCED STUDY LOUIS BAMBE			1	1.A FE	201,500	96.2190	192,438	200,000	200,248	0	(124)	0	0	3.237	3.170	JD	540	6,474	01/14/2013	12/01/2026
458140-AN-0	INTEL CORP			1	2.A FE	5,288,300	89.8100	4,670,120	5,200,000	5,243,333	0	(4,577)	0	0	4.000	3.877	JD	9,244	208,000	02/08/2013	12/15/2032
458140-BM-1	INTEL CORP			1,2	2.A FE	3,836,520	77.3920	2,321,760	3,000,000	3,766,704	0	(20,006)	0	0	4.750	3.240	MS	38,000	142,500	05/05/2021	03/25/2050
459200-AM-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	5,369,852	101.9850	4,788,196	4,695,000	4,738,079	0	(49,580)	0	0	7.000	5.845	AO	55,688	328,650	07/18/2003	10/30/2025
459200-HF-1	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	99,650	81.7780	81,778	100,000	99,746	0	10	0	0	4.000	4.020	JD	122	4,000	06/03/2013	06/20/2042
459200-KC-4	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	3,506,430	80.3710	2,411,130	3,000,000	3,463,654	0	(12,209)	0	0	4.250	3.320	MN	16,292	127,500	04/29/2021	05/15/2049
460146-CF-8	INTERNATIONAL PAPER CO			1	2.B FE	2,729,720	114.2600	2,285,200	2,000,000	2,551,669	0	(25,178)	0	0	7.300	4.701	MN	18,656	146,000	08/31/2016	11/15/2039
460146-CH-4	INTERNATIONAL PAPER CO			1,2	2.B FE	1,921,399	102.4410	1,746,619	1,705,000	1,873,214	0	(6,455)	0	0	6.000	5.104	MN	13,072	102,300	10/27/2015	11/15/2041
46266T-AC-2	IQVIA INC			1,2	2.C FE	1,753,325	101.2000	1,771,000	1,750,000	1,752,480	0	(469)	0	0	5.700	5.654	MN	12,746	99,750	05/22/2023	05/15/2028
46647P-DK-9	JPMORGAN CHASE & CO			1,2,5	1.G FE	2,470,250	102.1730	2,554,325	2,500,000	2,475,371	0	2,471	0	0	5.717	5.868	MS	42,480	142,925	12/20/2022	09/14/2033
46647P-DY-9	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,973,940	105.7350	2,114,700	2,000,000	1,976,257	0	1,988	0	0	6.254	6.423	AO	23,626	125,080	10/31/2023	10/23/2034
46647P-ES-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	2,500,000	97.6770	2,441,925	2,500,000	2,500,000	0	0	0	0	5.534	5.534	MN	12,298	0	11/21/2024	11/29/2045
47233J-EP-9	JEFFERIES FINANCIAL GROUP INC			2	2.B FE	2,953,350	72.4330	2,172,990	3,000,000	2,957,836	0	1,234	0	0	4.000	4.100	FA	41,667	120,000	02/24/2021	02/26/2046
478165-AF-0	S C JOHNSON & SON INC				2.A FE	233,050	99.8480	249,620	250,000	241,358	0	794	0	0	5.750	6.300	FA	5,431	14,375	01/16/2009	02/15/2033
478165-AG-8	S C JOHNSON & SON INC			1	2.A FE	2,296,858	89.3570	1,845,222	2,065,000	2,234,794	0	(7,627)	0	0	4.800	4.084	MS	33,040	99,120	05/05/2015	09/01/2040
478366-BB-2	JOHNSON CONTROLS INC		C	1,2	2.B FE	1,711,100	89.6880	1,430,524	1,595,000	1,685,309	0	(3,569)	0	0	5.250	4.749	JD	6,978	83,738	05/02/2016	12/01/2041
48203R-AD-6	JUNIPER NETWORKS INC			1	2.B FE	4,640,100	98.6890	3,947,560	4,000,000	4,545,104	0	(23,188)	0	0	5.950	4.711	MS	70,078	238,000	10/05/2020	03/15/2041
48249D-AA-9	KKR GROUP FINANCE CO II LLC			1,2	1.F FE	4,623,738	96.0030	3,360,105	3,500,000	4,496,542	0	(41,058)	0	0	5.500	3.345	FA	80,208	192,500	10/12/2021	02/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
487836-AT-5	KELLANOVA			1	2.B FE	7,495,200	111.5680	6,694,080	6,000,000	6,624,960	0	(82,059)	0	0	7.450	5.459	AO	111,750	447,000	11/12/2009	04/01/2031
491674-BJ-5	KENTUCKY UTILITIES CO			1,2	1.F FE	4,305,700	85.5680	2,994,880	3,500,000	4,217,088	0	(28,411)	0	0	4.650	3.170	MN	20,796	162,750	10/05/2021	11/15/2043
49326E-EJ-8	KEYCORP				2.B FE	1,839,400	89.0630	1,781,260	2,000,000	1,912,914	0	16,586	0	0	2.550	3.555	AO	12,750	51,000	04/06/2020	10/01/2029
494368-BC-6	KIMBERLY-CLARK CORP			1	1.F FE	5,771,080	113.1370	4,525,480	4,000,000	5,094,186	0	(66,429)	0	0	6.625	3.860	FA	110,417	265,000	05/24/2012	08/01/2037
494550-BD-7	KINDER MORGAN ENERGY PARTNERS LP			1	2.B FE	2,383,220	104.6160	2,092,320	2,000,000	2,312,073	0	(14,190)	0	0	6.500	4.987	MS	43,333	130,000	05/15/2019	09/01/2039
49456B-AH-4	KINDER MORGAN INC			1,2	2.B FE	4,354,595	93.5880	3,275,580	3,500,000	4,269,305	0	(25,049)	0	0	5.550	3.946	JD	16,188	194,250	06/01/2021	06/01/2045
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	1,972,080	98.1970	1,963,940	2,000,000	1,989,786	0	2,949	0	0	4.300	4.475	MS	28,667	86,000	03/13/2018	03/01/2028
500255-AF-1	KOHLS CORP			1	3.C FE	3,665,780	97.5420	3,023,802	3,100,000	3,264,423	0	(31,826)	0	0	7.250	5.868	JD	18,729	224,750	05/15/2008	06/01/2029
50075N-AC-8	MONDELEZ INTERNATIONAL INC				2.A FE	3,291,270	108.1720	3,245,160	3,000,000	3,117,123	0	(13,637)	0	0	6.500	5.800	MN	32,500	195,000	03/24/2003	11/01/2031
501044-BV-2	KROGER CO			1	2.A FE	1,364,220	111.9900	1,119,900	1,000,000	1,152,003	0	(28,575)	0	0	8.000	4.386	MS	23,556	80,000	04/01/2016	09/15/2029
501044-BZ-3	KROGER CO			1	2.A FE	1,369,222	112.2420	1,167,317	1,040,000	1,201,467	0	(21,874)	0	0	7.500	4.611	AO	19,500	78,000	10/26/2015	04/01/2031
501044-CN-9	KROGER CO			1,2	2.A FE	2,222,920	96.4440	1,928,880	2,000,000	2,183,008	0	(8,323)	0	0	5.400	4.553	JJ	49,800	108,000	09/16/2019	07/15/2040
521865-AY-1	LEAR CORP			1,2	2.B FE	1,913,031	97.1800	1,948,459	2,005,000	1,974,586	0	10,403	0	0	3.800	4.402	MS	22,434	76,190	04/26/2018	09/15/2027
521865-AZ-8	LEAR CORP			1,2	2.B FE	4,649,266	86.1330	3,445,320	4,000,000	4,595,638	0	(14,805)	0	0	5.250	4.238	MN	26,833	210,000	02/23/2021	05/15/2049
524901-AR-6	LEGG MASON INC			1	1.F FE	1,594,665	97.9890	1,469,835	1,500,000	1,582,239	0	(2,492)	0	0	5.625	5.169	JJ	38,906	84,375	05/02/2019	01/15/2044
532457-AZ-1	ELI LILLY AND CO			1	1.E FE	115,188	102.3890	122,867	120,000	119,126	0	363	0	0	5.500	5.858	MS	1,943	6,600	09/25/2008	03/15/2027
53944Y-AU-7	LLOYDS BANKING GROUP PLC		C	2	1.G FE	2,945,995	96.1250	2,931,813	3,050,000	2,954,874	0	8,619	0	0	4.976	5.433	FA	59,021	151,768	12/19/2023	08/11/2033
539830-AR-0	LOCKHEED MARTIN CORP			1	1.F FE	2,239,826	107.8740	1,962,228	1,819,000	2,097,860	0	(17,933)	0	0	6.150	4.451	MS	37,290	111,869	07/07/2015	09/01/2036
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	1,170,820	105.4720	1,054,720	1,000,000	1,041,870	0	(12,008)	0	0	6.875	5.399	FA	25,972	68,750	09/08/2009	02/15/2028
548661-AK-3	LOWE'S COMPANIES INC				2.A FE	1,484,329	106.5490	1,491,686	1,400,000	1,426,218	0	(5,439)	0	0	6.500	5.984	MS	26,794	91,000	09/08/2009	03/15/2029
548661-CP-0	LOWE'S COMPANIES INC			1	2.A FE	2,682,880	109.3740	2,187,480	2,000,000	2,436,435	0	(25,243)	0	0	6.650	4.390	MS	39,161	133,000	08/20/2012	09/15/2037
54866N-BP-3	LOWE'S COMPANIES INC				2.A FE	4,787,240	104.3920	4,175,680	4,000,000	4,149,662	0	(50,856)	0	0	7.200	5.665	MS	96,000	288,000	10/29/2004	09/01/2027
55261F-AS-3	M&T BANK CORP			1,2,5	2.A FE	2,006,000	107.2250	2,144,500	2,000,000	2,004,794	0	(1,043)	0	0	7.413	7.340	AO	25,122	148,260	10/31/2023	10/30/2029
55262C-AF-7	MBIA INC				5.C FE	1,047,755	98.4690	935,456	950,000	975,753	0	(6,000)	0	0	6.625	5.809	AO	15,734	62,938	08/11/2005	10/01/2028
55279H-AV-2	MANUFACTURERS AND TRADERS TRUST CO			1,2	1.G FE	975,160	99.7740	997,740	1,000,000	987,028	0	11,459	0	0	4.650	5.919	JJ	19,892	46,500	12/15/2023	01/27/2026
55336V-AL-4	MPLX LP			1,2	2.B FE	2,263,300	88.9160	1,778,320	2,000,000	2,232,739	0	(6,366)	0	0	5.200	4.364	MS	34,667	104,000	09/20/2019	03/01/2047
55336V-AM-2	MPLX LP			1,2	2.B FE	2,103,540	87.2330	1,744,660	2,000,000	2,081,812	0	(4,795)	0	0	4.500	4.086	AO	19,000	90,000	01/24/2020	04/15/2038
55616X-AM-9	MACY'S RETAIL HOLDINGS LLC			1,2	3.A FE	1,836,880	83.4060	1,668,120	2,000,000	1,892,271	0	8,086	0	0	4.500	5.200	JD	4,000	90,000	11/02/2016	12/15/2034
56585A-AF-9	MARATHON PETROLEUM CORP			1,2	2.B FE	3,396,810	103.7280	3,111,840	3,000,000	3,312,693	0	(12,356)	0	0	6.500	5.499	MS	65,000	195,000	09/12/2016	03/01/2041
571903-AX-1	MARRIOTT INTERNATIONAL INC			1,2	2.B FE	3,009,720	93.4010	2,802,030	3,000,000	3,006,524	0	(559)	0	0	4.500	4.471	AO	33,750	135,000	04/27/2018	10/01/2034
57284P-AD-3	MARSHFIELD CLINIC HEALTH SYSTEM INC			1,2	2.B FE	3,902,313	100.7790	3,920,303	3,890,000	3,901,618	0	(695)	0	0	5.750	5.706	FA	84,499	26,717	06/27/2024	02/15/2034
573284-AQ-9	MARTIN MARIETTA MATERIALS INC			1,2	2.B FE	1,882,980	97.0550	1,941,100	2,000,000	1,964,463	0	13,707	0	0	3.450	4.232	JD	5,750	69,000	04/26/2018	06/01/2027
57388M-AA-1	MARY FREE BED REHABILITATION HOSPITAL			1	1.F FE	3,219,293	70.0900	2,102,700	3,000,000	3,204,930	0	(4,789)	0	0	3.786	3.391	AO	28,395	113,580	11/18/2021	04/01/2051
575634-AT-7	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	2,368,610	76.7940	2,303,052	2,999,000	2,369,172	0	562	0	0	4.004	5.707	FA	45,364	0	12/18/2024	08/15/2046
57636Q-AQ-7	MASTERCARD INC			1,2	1.D FE	3,205,140	77.4810	2,324,430	3,000,000	3,192,077	0	(4,854)	0	0	3.850	3.463	MS	30,479	115,500	03/18/2022	03/26/2050
58013M-EC-4	MCDONALD'S CORP			1	2.A FE	6,683,350	107.6210	5,381,050	5,000,000	6,058,418	0	(61,743)	0	0	6.300	4.150	AO	66,500	315,000	03/26/2012	10/15/2037
58155Q-AE-3	MCKESSON CORP			1,2	2.A FE	2,328,240	101.4420	2,028,840	2,000,000	2,255,189	0	(10,718)	0	0	6.000	4.829	MS	40,000	120,000	12/05/2016	03/01/2041
582834-AP-2	WESTROCK MWV LLC				2.B FE	2,351,205	112.4740	1,687,110	1,500,000	2,271,952	0	(21,312)	0	0	7.550	4.020	MS	37,750	113,250	01/15/2021	03/01/2047
59023V-AA-8	BANK OF AMERICA CORP			1	2.A FE	2,884,620	116.9130	2,338,260	2,000,000	2,642,593	0	(34,385)	0	0	7.750	4.521	MN	20,236	155,000	10/12/2016	05/14/2038
59156R-AJ-7	METLIFE INC			1	1.G FE	1,266,940	107.7710	1,077,710	1,000,000	1,163,904	0	(13,830)	0	0	6.375	4.251	JD	2,833	63,750	04/18/2016	06/15/2034
59156R-BG-2	METLIFE INC			1	1.G FE	1,699,290	90.9340	1,636,812	1,800,000	1,699,917	0	627	0	0	4.875	5.347	MN	11,700	43,875	10/24/2024	11/13/2043
594918-AD-6	MICROSOFT CORP				1.A FE	4,904,640	103.5880	4,143,520	4,000,000	4,602,506	0	(30,832)	0	0	5.200	3.830	JD	17,333	208,000	01/15/2013	06/01/2039
594918-AU-8	MICROSOFT CORP			1,2	1.A FE	142,625	83.1900	124,785	150,000	144,416	0	202	0	0	3.750	4.039	MN	938	5,625	04/21/2014	05/01/2043
594918-BC-7	MICROSOFT CORP			1,2	1.A FE	99,000	90.6480	90,648	100,000	99,407	0	48	0	0	3.500	3.570	FA	1,351	3,500	02/19/2015	02/12/2035
595112-BQ-5	MICRON TECHNOLOGY INC			1,2	2.C FE	2,091,700	97.6780	1,953,560	2,000,000	2,048,652	0	(8,828)	0	0	4.663	4.108	FA	35,232	93,260	08/27/2019	02/15/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
595620-AB-1	MIDAMERICAN ENERGY CO			1	1.F FE	1,843,260	110.2330	2,050,334	1,860,000	1,852,705	0	791	0	0	6.750	6.821	JD	349	188,325	10/25/2002	12/30/2031
59562H-AJ-7	MIDAMERICAN FUNDING LLC			1	2.A FE	970,000	106.5890	1,065,890	1,000,000	991,128	0	1,775	0	0	6.927	7.177	MS	23,090	69,270	11/27/2001	03/01/2029
605417-BZ-6	MISSISSIPPI POWER CO			1	1.G FE	48,845	83.6740	41,837	50,000	49,128	0	33	0	0	4.250	4.396	MS	626	2,125	09/18/2014	03/15/2042
60871R-AD-2	MOLSON COORS BEVERAGE CO			1	2.B FE	5,593,260	92.1440	4,607,200	5,000,000	5,489,786	0	(18,925)	0	0	5.000	4.199	MN	41,667	250,000	07/20/2020	05/01/2042
617446-7X-1	MORGAN STANLEY				2.A FE	2,079,420	100.2120	2,004,240	2,000,000	2,011,349	0	(12,193)	0	0	5.000	4.346	MN	10,278	100,000	09/21/2018	11/24/2025
61747Y-FB-6	MORGAN STANLEY			2	2.A FE	2,019,217	100.1440	2,002,880	2,000,000	2,016,410	0	(1,561)	0	0	5.948	5.819	JJ	53,532	118,960	02/08/2023	01/19/2038
61747Y-FR-1	MORGAN STANLEY			1,2,5	1.E FE	1,150,000	101.9490	1,172,414	1,150,000	1,150,000	0	0	0	0	5.831	5.832	AO	13,411	33,528	04/17/2024	04/19/2035
61760L-CC-7	MORGAN STANLEY				1.G FE	100,000	96.9550	96,955	100,000	100,000	0	0	0	0	4.150	4.149	JJ	1,741	4,150	01/31/2013	01/31/2028
61945C-AD-5	MOSAIC CO			1,2	2.B FE	4,165,224	99.1300	3,667,810	3,700,000	4,006,901	0	(30,043)	0	0	5.450	4.260	MN	25,766	201,650	12/05/2019	11/15/2033
620076-AH-2	MOTOROLA SOLUTIONS INC				2.B FE	196,793	100.5670	201,134	200,000	199,890	0	283	0	0	7.500	7.654	MN	1,917	15,000	11/04/2004	05/15/2025
631103-AG-3	NASDAQ INC			1,2	2.B FE	1,930,260	98.8960	1,977,920	2,000,000	1,985,284	0	9,330	0	0	3.850	4.364	JD	214	115,500	05/14/2018	06/30/2026
63743F-VP-8	NATIONAL RURAL UTILITIES COOPERATIVE FIN				1.F FE	100,000	92.8410	92,841	100,000	100,000	0	0	0	0	3.500	3.500	MON	156	3,500	02/21/2015	08/15/2029
641423-CA-4	NEVADA POWER CO			1,2	1.F FE	177,755	97.0370	135,852	140,000	171,486	0	(1,453)	0	0	5.450	3.580	MN	975	7,630	05/21/2020	05/15/2041
651229-AW-6	NEWELL BRANDS INC			1,2	3.C FE	1,214,440	100.0430	1,242,534	1,242,000	1,237,060	0	3,776	0	0	5.700	6.026	AO	17,699	71,962	03/13/2018	04/01/2026
651639-AM-8	NEWMONT CORPORATION			1	2.A FE	5,137,814	105.3630	4,417,871	4,193,000	4,916,899	0	(33,812)	0	0	6.250	4.619	AO	65,516	262,063	10/10/2017	10/01/2039
654106-AD-5	NIKE INC			1,2	1.E FE	103,500	78.4030	78,403	100,000	102,616	0	(105)	0	0	3.625	3.428	MN	604	3,625	03/26/2015	05/01/2043
655844-AW-8	NORFOLK SOUTHERN CORP			1	2.A FE	282,726	100.2320	278,645	278,000	278,000	0	0	0	0	5.590	5.590	MN	1,899	15,540	12/18/2009	05/17/2025
655855-FB-5	NORFOLK SOUTHERN RAILWAY CO				2.A FE	4,749,420	116.5150	3,495,450	3,000,000	4,418,769	0	(50,632)	0	0	7.875	4.166	MN	30,188	236,250	07/27/2017	05/15/2043
661169-AA-0	NORTH MISSISSIPPI MEDICAL CENTER INC			1,2	1.E FE	3,074,070	63.9010	1,917,030	3,000,000	3,068,440	0	(1,683)	0	0	3.183	3.056	AO	23,873	95,490	07/27/2021	10/01/2051
665501-AM-4	NORTHERN NATURAL GAS CO			1,2	1.G FE	2,951,118	66.1030	1,838,985	2,782,000	2,939,015	0	(3,834)	0	0	3.400	3.085	AO	19,969	94,588	09/16/2021	10/16/2051
66765R-AZ-9	NORTHWEST NATURAL GAS CO				1.F FE	4,571,720	103.2880	4,131,520	4,000,000	4,130,848	0	(41,275)	0	0	6.650	5.400	JD	22,167	266,000	10/23/2009	11/10/2027
674599-BT-1	OCCIDENTAL PETROLEUM CORP			1	2.C FE	2,820,400	108.9410	2,178,820	2,000,000	2,225,882	0	(47,781)	0	0	8.450	5.359	FA	63,844	169,000	08/10/2005	02/15/2029
674599-CX-1	OCCIDENTAL PETROLEUM CORP			1,2	2.C FE	2,036,020	80.5770	1,611,540	2,000,000	2,029,033	0	(1,485)	0	0	4.300	4.163	FA	32,489	86,000	10/10/2019	08/15/2039
677050-AV-8	OGLETHORPE POWER CORP			1,2	2.A FE	3,021,237	98.2450	2,947,350	3,000,000	3,020,967	0	(270)	0	0	5.800	5.750	JD	14,500	77,333	06/18/2024	06/01/2054
677415-CQ-2	OHIO POWER CO			1,2	2.A FE	3,578,610	77.1730	2,315,190	3,000,000	3,529,231	0	(15,913)	0	0	4.150	3.067	AO	31,125	124,500	10/13/2021	04/01/2048
681936-BM-1	OMEGA HEALTHCARE INVESTORS INC			1,2	2.C FE	1,945,860	88.8260	1,776,520	2,000,000	1,965,413	0	4,984	0	0	3.375	3.695	FA	28,125	67,500	10/30/2020	02/01/2031
68217F-AA-0	OMNICOM GROUP INC			1,2	2.A FE	1,891,480	98.6560	1,973,120	2,000,000	1,978,809	0	15,706	0	0	3.600	4.458	AO	15,200	72,000	10/09/2018	04/15/2026
682680-AZ-6	ONEOK INC			1,2	2.B FE	3,190,420	78.3990	2,323,746	2,964,000	3,171,770	0	(5,043)	0	0	4.450	3.995	MS	43,966	131,898	01/20/2021	09/01/2049
68268N-AG-8	ONEOK PARTNERS LP			1,2	2.B FE	1,162,699	99.7210	969,288	972,000	1,129,568	0	(6,762)	0	0	6.125	4.651	FA	24,806	59,535	08/02/2019	02/01/2041
68389X-AV-7	ORACLE CORP			1,2	2.B FE	102,750	91.9920	91,992	100,000	101,547	0	(139)	0	0	4.300	4.093	JJ	2,066	4,300	07/22/2014	07/08/2034
68389X-BD-6	ORACLE CORP			1,2	2.B FE	94,100	91.6830	91,683	100,000	97,464	0	419	0	0	3.250	3.776	MN	415	3,250	09/03/2015	05/15/2030
68389X-BG-9	ORACLE CORP			1,2	2.B FE	3,865,785	78.3390	2,741,865	3,500,000	3,844,280	0	(6,102)	0	0	4.375	3.820	MN	19,566	153,125	04/07/2021	05/15/2055
690742-AG-6	OWENS CORNING			1,2	2.B FE	1,705,100	79.8220	1,596,440	2,000,000	1,734,690	0	5,993	0	0	4.300	5.317	JJ	39,656	86,000	06/19/2019	07/15/2047
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	2,348,575	94.1940	2,354,850	2,500,000	2,371,868	0	11,774	0	0	4.626	5.392	JD	8,031	115,650	12/20/2022	06/06/2033
694476-AD-4	PACIFIC LIFECORP			1	1.G FE	2,235,080	92.6840	1,853,680	2,000,000	2,191,549	0	(6,852)	0	0	5.125	4.354	JJ	42,993	102,500	10/02/2017	01/30/2043
70109H-AJ-4	PARKER-HANNIFIN CORP			1	2.A FE	3,150,085	107.1870	2,534,973	2,365,000	2,904,898	0	(29,996)	0	0	6.250	4.025	MN	18,887	147,813	05/05/2015	05/15/2038
708696-BV-0	FIRSTENERGY PENNSYLVANIA ELECTRIC CO			1	2.A FE	1,849,365	103.9590	1,559,385	1,500,000	1,762,905	0	(13,655)	0	0	6.150	4.434	AO	23,063	92,250	10/02/2017	10/01/2038
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	1,875,140	97.3870	1,947,740	2,000,000	1,968,215	0	16,008	0	0	3.400	4.294	MN	8,689	68,000	06/22/2018	11/15/2026
713448-CC-0	PEPSICO INC			1	1.E FE	97,505	78.5610	78,561	100,000	98,198	0	71	0	0	3.600	3.741	FA	1,380	3,600	04/10/2013	08/13/2042
713448-EC-8	PEPSICO INC			1	1.E FE	4,809,420	108.8950	4,355,800	4,000,000	4,218,169	0	(45,566)	0	0	7.000	5.515	MS	93,333	280,000	07/18/2003	03/01/2029
718172-AC-3	PHILIP MORRIS INTERNATIONAL INC				1.G FE	3,883,470	107.4950	3,224,850	3,000,000	3,646,849	0	(35,330)	0	0	6.375	4.245	MN	23,906	191,250	04/28/2017	05/16/2038
718172-AW-9	PHILIP MORRIS INTERNATIONAL INC				1.G FE	96,680	81.2990	81,299	100,000	97,458	0	91	0	0	4.125	4.329	MS	1,341	4,125	08/15/2014	03/04/2043
72018Q-AD-3	PIEDMONT NATURAL GAS COMPANY INC				2.A FE	4,438,160	100.9420	4,037,680	4,000,000	4,031,294	0	(38,489)	0	0	7.400	6.342	JJ	148,000	296,000	09/03/2008	10/03/2025
73755L-AK-3	POTASH CORPORATION OF SASKATCHEWAN INC			1	2.B FE	4,566,736	87.1860	3,229,369	3,704,000	4,335,594	0	(27,562)	0	0	5.625	4.150	JD	17,363	208,350	12/23/2014	12/01/2040
737679-DC-1	POTOMAC ELECTRIC POWER CO			1	1.F FE	3,122,942	123.4300	2,536,487	2,055,000	2,818,847	0	(39,188)	0	0	7.900	4.324	JD	7,215	162,345	10/28/2015	12/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
740816-AL-7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	194,424	85.5940	171,188	200,000	196,350	0	219	0	0	3.619	3.801	AO	1,810	7,238	08/11/2014	10/01/2037
741503-AW-6	BOOKING HOLDINGS INC			1,2	1.G FE	50,932	99.7870	49,894	50,000	50,000	0	(109)	0	0	3.650	3.650	MS	537	1,825	06/01/2015	03/15/2025
742718-AV-1	PROCTER & GAMBLE CO				1.D FE	4,295,430	112.9810	3,389,430	3,000,000	3,450,054	0	(82,064)	0	0	8.000	4.500	AO	43,333	240,000	08/10/2011	10/26/2029
742718-CB-3	PROCTER & GAMBLE CO			1	1.D FE	7,312,310	104.3790	7,306,530	7,000,000	7,162,309	0	(13,779)	0	0	5.500	5.176	FA	160,417	385,000	10/23/2009	02/01/2034
743315-AJ-2	PROGRESSIVE CORP			1	1.F FE	71,614	106.9030	80,177	75,000	73,966	0	208	0	0	6.625	7.013	MS	1,656	4,969	11/04/2004	03/01/2029
74456Q-AQ-9	PUBLIC SERVICE ELECTRIC AND GAS CO			1	1.F FE	935,676	102.3280	920,952	900,000	931,987	0	(1,886)	0	0	5.700	5.294	JD	4,275	51,300	12/20/2022	12/01/2036
74456Q-BA-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	94,500	77.9930	77,993	100,000	95,875	0	159	0	0	3.650	3.977	MS	1,217	3,650	08/26/2014	09/01/2042
74531E-AA-0	PUGET SOUND ENERGY INC			1	1.F FE	415,567	105.4770	448,277	425,000	422,879	0	654	0	0	7.020	7.218	MS	8,785	29,835	11/04/2004	12/01/2027
745332-CB-0	PUGET SOUND ENERGY INC			1	1.F FE	1,650,720	100.5850	1,609,360	1,600,000	1,647,069	0	(1,942)	0	0	5.795	5.507	MS	27,301	92,720	12/22/2022	03/15/2040
747525-AF-0	QUALCOMM INC			1,2	1.F FE	50,494	99.6050	49,803	50,000	50,008	0	(60)	0	0	3.450	3.330	MN	196	1,725	06/01/2015	05/20/2025
747525-AJ-2	QUALCOMM INC			1,2	1.F FE	3,162,750	96.6770	2,900,310	3,000,000	3,102,427	0	(8,203)	0	0	4.650	4.224	MN	15,888	139,500	05/02/2016	05/20/2035
749685-AV-5	RPM INTERNATIONAL INC			1,2	2.B FE	2,871,180	97.7840	2,933,520	3,000,000	2,962,613	0	15,881	0	0	3.750	4.350	MS	33,125	112,500	07/17/2018	03/15/2027
749685-AW-3	RPM INTERNATIONAL INC			1,2	2.B FE	1,950,120	83.1470	1,662,940	2,000,000	1,955,400	0	1,100	0	0	4.250	4.405	JJ	39,194	85,000	11/07/2019	01/15/2048
7591EP-AE-0	REGIONS FINANCIAL CORP				2.A FE	2,407,950	112.1080	2,017,944	1,800,000	2,256,826	0	(25,115)	0	0	7.375	4.730	JD	7,744	132,750	02/09/2018	12/10/2037
760759-AF-7	REPUBLIC SERVICES INC			1	2.A FE	2,398,580	103.2510	2,065,020	2,000,000	2,251,893	0	(19,081)	0	0	6.086	4.530	MS	35,840	121,720	10/26/2015	03/15/2035
76209P-AD-5	RGA GLOBAL FUNDING				1.E FE	961,130	101.1120	975,731	965,000	961,584	0	453	0	0	5.500	5.570	JJ	25,063	26,538	01/08/2024	01/11/2031
773903-AB-5	ROCKWELL AUTOMATION INC			1	1.G FE	1,733,255	105.5980	1,583,970	1,500,000	1,547,836	0	(14,121)	0	0	6.700	5.543	JJ	46,342	100,500	10/17/2003	01/15/2028
773903-AE-9	ROCKWELL AUTOMATION INC			1	1.G FE	1,513,184	106.5640	1,246,799	1,170,000	1,404,548	0	(13,426)	0	0	6.250	4.220	JD	6,094	73,125	05/18/2015	12/01/2037
783549-AZ-1	RYDER SYSTEM INC			1	2.B FE	112,187	101.5720	132,044	130,000	128,442	0	1,578	0	0	6.950	8.340	JD	753	9,035	11/04/2004	12/01/2025
797440-BH-6	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	3,299,397	102.0330	2,796,725	2,741,000	2,808,079	0	(45,132)	0	0	6.000	4.199	JD	13,705	164,460	11/24/2010	06/01/2026
797440-BJ-2	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	1,692,945	104.1150	1,561,725	1,500,000	1,622,011	0	(6,632)	0	0	6.125	5.240	MS	27,052	91,875	12/08/2009	09/15/2037
803111-AM-5	HILLSHIRE BRANDS CO			1	2.B FE	3,742,850	101.6370	3,557,295	3,500,000	3,606,573	0	(10,576)	0	0	6.125	5.639	MN	35,729	214,375	01/30/2004	11/01/2032
808513-CH-6	CHARLES SCHWAB CORP			1,2,5	1.F FE	3,010,841	105.0420	3,151,260	3,000,000	3,009,729	0	(833)	0	0	6.136	6.088	FA	64,939	184,080	08/23/2023	08/24/2034
808626-AE-5	LEIDOS INC			1	2.B FE	3,009,250	109.3440	3,280,320	3,000,000	3,004,174	0	(419)	0	0	7.125	7.100	JJ	106,875	213,750	10/01/2002	07/01/2032
808626-AG-0	LEIDOS INC			1	2.B FE	1,971,000	98.7670	1,975,340	2,000,000	1,986,578	0	1,204	0	0	5.500	5.600	JJ	55,000	110,000	06/23/2003	07/01/2033
816300-AH-0	SELECTIVE INSURANCE GROUP INC			1,2	2.B FE	1,222,610	91.1640	911,640	1,000,000	1,199,956	0	(4,973)	0	0	5.375	4.053	MS	17,917	53,750	01/22/2020	03/01/2049
824348-AX-4	SHERWIN-WILLIAMS CO			1,2	2.B FE	2,865,126	84.1930	2,525,790	3,000,000	2,873,282	0	3,094	0	0	4.500	4.810	JD	11,250	135,000	04/19/2022	06/01/2047
824348-BH-8	SHERWIN-WILLIAMS CO			1,2	2.B FE	1,042,220	81.4850	814,850	1,000,000	1,036,562	0	(1,194)	0	0	4.400	4.126	FA	18,333	44,000	10/16/2019	02/01/2045
828807-DJ-3	SIMON PROPERTY GROUP LP			1,2	1.G FE	3,422,130	73.7220	2,211,660	3,000,000	3,389,123	0	(10,226)	0	0	3.800	3.055	JJ	52,567	114,000	08/23/2021	07/15/2050
837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC			1	1.F FE	2,544,611	108.7970	2,355,455	2,165,000	2,319,407	0	(17,474)	0	0	6.625	5.400	FA	59,763	143,431	03/23/2004	02/01/2032
842400-FT-5	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	2,984,970	78.3280	2,858,972	3,650,000	3,008,250	0	22,610	0	0	3.900	5.512	JD	11,863	142,350	12/19/2023	12/01/2041
84265V-AG-0	SOUTHERN COPPER CORP			1	2.A FE	2,260,000	90.4780	1,809,560	2,000,000	2,221,752	0	(8,088)	0	0	5.250	4.350	MN	15,458	105,000	10/29/2019	11/08/2042
84265V-AJ-4	SOUTHERN COPPER CORP			1	2.A FE	3,950,250	97.7000	2,931,000	3,000,000	3,857,059	0	(27,497)	0	0	5.875	3.837	AO	33,292	176,250	06/07/2021	04/23/2045
843646-AU-4	SOUTHERN POWER CO			1,2	2.A FE	2,268,320	88.1670	1,763,340	2,000,000	2,241,035	0	(6,906)	0	0	4.950	4.100	JD	4,400	99,000	10/06/2020	12/15/2046
844741-AN-8	SOUTHWEST AIRLINES CO			1	2.B FE	3,206,606	104.4960	2,769,144	2,650,000	2,810,611	0	(69,455)	0	0	7.375	4.405	MS	65,146	195,438	08/02/2018	03/01/2027
845437-BL-5	SOUTHWESTERN ELECTRIC POWER CO			1	2.A FE	1,283,899	103.4050	972,007	940,000	1,224,193	0	(13,856)	0	0	6.200	3.600	MS	17,160	58,280	05/21/2020	03/15/2040
845743-BL-6	SOUTHWESTERN PUBLIC SERVICE CO			1	2.B FE	3,085,200	101.9530	2,548,825	2,500,000	2,907,351	0	(26,339)	0	0	6.000	4.226	AO	37,500	150,000	03/30/2017	10/01/2036
854403-AD-4	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	102,350	85.8010	85,801	100,000	101,747	0	(70)	0	0	4.013	3.874	MN	669	4,013	08/26/2014	05/01/2042
85590A-AR-5	STARWOOD HOTELS & RESORTS WORLDWIDE LLC			1,2	2.B FE	23,494	84.5780	21,145	25,000	24,127	0	68	0	0	4.500	4.956	AO	281	1,125	12/14/2016	10/01/2034
863667-AH-4	STRYKER CORP			1,2	2.A FE	50,525	99.0370	49,519	50,000	50,037	0	(61)	0	0	3.375	3.248	MN	281	1,688	11/09/2015	11/01/2025
86722T-AB-8	SUNCOR ENERGY INC			1	2.A FE	5,435,360	108.4160	4,336,640	4,000,000	5,017,906	0	(49,535)	0	0	6.850	4.441	JD	22,833	274,000	10/07/2014	06/01/2039
86765B-AK-5	ENERGY TRANSFER LP			1	2.B FE	1,708,866	99.0090	1,475,234	1,490,000	1,676,136	0	(6,744)	0	0	6.100	5.005	FA	34,336	90,890	08/06/2019	02/15/2042
87165B-AM-5	SYNCHRONY FINANCIAL			1,2	2.C FE	1,904,260	96.7400	1,934,800	2,000,000	1,966,789	0	10,432	0	0	3.950	4.565	JD	6,583	79,000	03/13/2018	12/01/2027
871829-AD-9	SYSCO CORP				2.B FE	530,816	105.4450	474,503	450,000	463,239	0	(5,283)	0	0	7.160	5.767	AO	6,802	32,220	04/22/2003	04/15/2027
871829-AF-4	SYSCO CORP			1	2.B FE	1,140,770	105.1690	1,051,690	1,000,000	1,033,724	0	(8,308)	0	0	6.500	5.451	FA	27,083	65,000	01/30/2004	08/01/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
871829-AJ-6	SYSCO CORP			1	2.B FE	2,378,400	100.7080	2,014,160	2,000,000	2,217,511	0	(15,891)	0	0	5.375	4.110	MS	29,861	107,500	04/09/2012	09/21/2035
871829-BM-8	SYSCO CORP			1,2	2.B FE	1,328,930	108.3120	1,083,120	1,000,000	1,272,806	0	(13,245)	0	0	6.600	4.114	AO	16,500	66,000	06/08/2020	04/01/2040
871829-BN-6	SYSCO CORP			1,2	2.B FE	3,043,880	109.7860	2,195,720	2,000,000	2,956,418	0	(23,507)	0	0	6.600	3.649	AO	33,000	132,000	01/25/2021	04/01/2050
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	2,887,269	98.3460	2,852,034	2,900,000	2,887,440	0	171	0	0	5.650	5.687	JJ	80,104	0	06/27/2024	07/05/2044
87612E-AK-2	TARGET CORP			1	1.F FE	246,655	108.7210	271,803	250,000	248,350	0	158	0	0	6.350	6.459	MN	2,646	15,875	04/21/2008	11/01/2032
87612E-AU-0	TARGET CORP			1	1.F FE	3,689,750	114.4590	2,861,475	2,500,000	3,255,975	0	(43,428)	0	0	7.000	4.001	JJ	80,694	175,000	08/14/2012	01/15/2038
878742-AS-4	TECK RESOURCES LTD			1,2	2.C FE	3,274,380	97.7480	2,932,440	3,000,000	3,227,283	0	(9,636)	0	0	6.000	5.267	FA	68,000	180,000	06/27/2019	08/15/2040
881685-AX-9	TEXACO CAPITAL INC				1.C FE	697,555	124.5620	622,810	500,000	579,695	0	(9,221)	0	0	8.625	5.780	MN	5,510	43,125	04/22/2003	11/15/2031
884903-BH-7	THOMSON REUTERS CORP			1	2.A FE	1,783,110	101.4540	1,521,810	1,500,000	1,721,166	0	(9,888)	0	0	5.850	4.505	AO	18,525	87,750	10/31/2017	04/15/2040
88579Y-AH-4	3M CO			1	1.G FE	144,248	78.6210	117,932	150,000	145,539	0	148	0	0	3.875	4.098	JD	258	5,813	06/20/2014	06/15/2044
886546-AD-2	TIFFANY & CO			1,2	1.D FE	2,067,660	94.7700	1,895,400	2,000,000	2,055,573	0	(1,752)	0	0	4.900	4.679	AO	24,500	98,000	10/03/2016	10/01/2044
88732J-AY-4	TIME WARNER CABLE LLC			1,2	2.C FE	2,303,280	89.5790	1,791,580	2,000,000	2,250,708	0	(10,910)	0	0	5.875	4.719	MN	15,014	117,500	08/28/2019	11/15/2040
88738T-AA-8	TIMKEN CO				2.B FE	884,820	103.9860	1,039,860	1,000,000	969,870	0	7,615	0	0	6.875	7.921	FA	25,972	68,750	11/26/2001	05/08/2028
891490-AR-5	CONOCOPHILLIPS CO				1.F FE	3,641,010	105.5640	3,166,920	3,000,000	3,094,923	0	(43,354)	0	0	7.800	6.096	JJ	117,000	234,000	12/13/2002	01/01/2027
89352H-AE-9	TRANSCANADA PIPELINES LTD			1	2.B FE	5,687,790	112.7210	4,779,370	4,240,000	5,245,814	0	(51,111)	0	0	7.250	4.850	FA	116,129	307,400	03/04/2014	08/15/2038
893570-BM-2	TRANSCONTINENTAL GAS PIPE LINE COMPANY L			1	2.B FE	1,214,068	103.9140	1,335,295	1,285,000	1,273,767	0	5,254	0	0	7.250	7.750	JD	7,764	93,163	09/28/2001	12/01/2026
902118-BS-6	TYCO INTERNATIONAL FINANCE SA		C	1,2	2.B	195,898	99.0740	190,222	192,000	192,418	0	(456)	0	0	3.900	3.648	FA	2,850	7,488	03/14/2016	02/14/2026
902494-AZ-6	TYSON FOODS INC			1,2	2.B FE	3,409,015	95.4110	3,154,288	3,306,000	3,370,696	0	(5,592)	0	0	4.875	4.610	FA	60,886	161,168	12/05/2016	08/15/2034
907818-DF-2	UNION PACIFIC CORP			1	1.G FE	2,183,054	99.0250	1,802,255	1,820,000	2,089,406	0	(11,819)	0	0	5.780	4.450	JJ	48,507	105,196	07/09/2015	07/15/2040
911308-AB-0	UNITED PARCEL SERVICE INC			1	1.F FE	1,210,463	112.4140	1,028,588	915,000	989,033	0	(11,776)	0	0	7.620	5.807	AO	17,431	69,723	09/16/2003	04/01/2030
911312-AJ-5	UNITED PARCEL SERVICE INC			1	1.F FE	5,266,469	107.2290	4,189,437	3,907,000	4,760,277	0	(48,911)	0	0	6.200	4.030	JJ	111,697	242,234	01/04/2012	01/15/2038
911312-AR-7	UNITED PARCEL SERVICE INC			1	1.F FE	104,000	78.2710	78,271	100,000	102,977	0	(121)	0	0	3.625	3.400	AO	906	3,625	03/03/2015	10/01/2042
913017-BA-6	RTX CORP			1	2.A FE	2,378,080	110.7040	2,214,080	2,000,000	2,117,181	0	(21,006)	0	0	7.500	6.049	MS	44,167	150,000	08/01/2003	09/15/2029
913017-BT-5	RTX CORP			1	2.A FE	50,200	86.4120	43,206	50,000	50,151	0	(6)	0	0	4.500	4.475	JD	188	2,250	03/18/2014	06/01/2042
91311Q-AC-9	UNITED UTILITIES PLC		C	1	2.A FE	397,724	105.4880	421,952	400,000	399,398	0	142	0	0	6.875	6.923	FA	10,389	27,500	11/04/2004	08/15/2028
91324P-CD-2	UNITEDHEALTH GROUP INC			1,2	1.F FE	2,877,630	84.5010	2,535,030	3,000,000	2,887,600	0	3,904	0	0	4.250	4.555	MS	37,542	127,500	05/23/2022	03/15/2043
91529Y-AP-1	UNUM GROUP			1,2	2.B FE	987,342	79.4720	814,588	1,025,000	990,684	0	709	0	0	4.500	4.730	JD	2,050	46,125	09/19/2019	12/15/2049
91913Y-AL-4	VALERO ENERGY CORP			1	2.B FE	2,587,160	105.0980	2,101,960	2,000,000	2,455,628	0	(27,270)	0	0	6.625	4.250	JD	5,889	132,500	09/19/2019	06/15/2037
920253-AF-8	VALMONT INDUSTRIES INC			1,2	2.B FE	4,067,680	91.0990	3,643,960	4,000,000	4,057,072	0	(1,758)	0	0	5.000	4.885	AO	50,000	200,000	10/31/2017	10/01/2044
92277G-AL-1	VENTAS REALTY LP			1,2	2.A FE	2,395,500	97.7490	2,443,725	2,500,000	2,469,636	0	12,606	0	0	3.850	4.424	AO	24,063	96,250	05/14/2018	04/01/2027
92343V-BT-0	VERIZON COMMUNICATIONS INC			1	2.A FE	2,515,340	110.1880	2,203,760	2,000,000	2,426,234	0	(13,837)	0	0	6.550	4.809	MS	38,572	131,000	07/05/2017	09/15/2043
92344G-AM-8	VERIZON COMMUNICATIONS INC			1	2.A FE	2,900,675	113.3810	2,511,389	2,215,000	2,522,332	0	(43,665)	0	0	7.750	5.010	JD	14,305	171,663	01/15/2014	12/01/2030
92553P-AZ-5	PARAMOUNT GLOBAL			1,2	2.C FE	31,483	83.0590	29,901	36,000	33,262	0	198	0	0	4.850	5.870	JD	78	1,746	12/14/2015	12/15/2034
92556H-AC-1	PARAMOUNT GLOBAL			1,2	2.C FE	3,458,130	75.3460	2,260,380	3,000,000	3,423,363	0	(9,734)	0	0	4.950	4.045	MN	17,325	148,500	03/12/2021	05/19/2050
927804-FG-4	VIRGINIA ELECTRIC AND POWER CO			1	2.A FE	3,492,820	129.9220	2,598,440	2,000,000	3,032,585	0	(54,850)	0	0	8.875	3.991	MN	22,681	177,500	01/21/2015	11/15/2038
928563-AF-2	VMWARE LLC			1,2	2.B FE	2,183,780	97.9090	1,958,180	2,000,000	2,104,789	0	(18,338)	0	0	4.700	3.572	MN	12,011	94,000	05/21/2020	05/15/2030
92857W-BD-1	VODAFONE GROUP PLC		C	1	2.B FE	96,550	85.9340	85,934	100,000	97,302	0	94	0	0	4.375	4.596	FA	1,604	4,375	07/15/2014	02/19/2043
929160-AT-6	VULCAN MATERIALS CO			1,2	2.B FE	2,500,048	98.3810	2,519,537	2,561,000	2,543,129	0	7,442	0	0	3.900	4.229	AO	24,970	99,879	07/13/2018	04/01/2027
929903-AM-4	WELLS FARGO & CO				2.B FE	5,636,400	99.9780	4,998,900	5,000,000	5,382,206	0	(27,520)	0	0	5.500	4.580	FA	114,583	275,000	05/20/2013	08/01/2035
931422-AK-5	WALGREEN CO			1	4.A FE	2,197,600	63.7180	1,274,360	2,000,000	2,172,207	0	(6,776)	0	0	4.400	3.731	MS	25,911	88,000	01/07/2021	09/15/2042
931427-AC-2	WALGREENS BOOTS ALLIANCE INC			1,2	4.A FE	3,394,740	71.5620	2,146,860	3,000,000	3,351,698	0	(11,932)	0	0	4.800	3.930	MN	17,200	144,000	03/03/2021	11/18/2044
931427-AR-9	WALGREENS BOOTS ALLIANCE INC			1,2	4.A FE	2,230,960	63.8190	1,276,380	2,000,000	2,205,555	0	(6,250)	0	0	4.650	3.925	JD	7,750	93,000	08/20/2020	06/01/2046
94106L-AV-1	WASTE MANAGEMENT INC			1	1.G FE	1,598,522	108.2070	1,401,281	1,295,000	1,518,632	0	(10,323)	0	0	6.125	4.520	MN	6,830	79,319	10/05/2015	11/30/2039
949746-TB-7	WELLS FARGO & CO				2.B FE	527,419	111.1710	556,967	501,000	511,184	0	(1,703)	0	0	7.950	7.462	MN	5,089	39,830	02/14/2008	11/15/2029
95040Q-AC-8	WELLTOWER OP LLC			1,2	2.A FE	1,962,520	99.5540	1,991,080	2,000,000	1,993,170	0	5,220	0	0	4.250	4.535	AO	21,250	85,000	05/15/2018	04/01/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
960413-AT-9	WESTLAKE CORP			1,2	2.B FE	1,874,740	98.0310	1,960,620	2,000,000	1,970,383	0	17,218	0	0	3.600	4.558	FA	27,200	72,000	10/09/2018	08/15/2026
960413-AU-6	WESTLAKE CORP			1,2	2.B FE	2,014,320	79.2130	1,584,260	2,000,000	2,012,805	0	(334)	0	0	4.375	4.330	MN	11,181	87,500	08/28/2019	11/15/2047
963320-AV-8	WHIRLPOOL CORP			1,2	2.C FE	1,062,710	77.6180	776,180	1,000,000	1,055,081	0	(1,638)	0	0	4.500	4.105	JD	3,750	45,000	12/09/2019	06/01/2046
96332H-CG-2	WHIRLPOOL CORP			1	2.C FE	863,601	83.7370	659,848	788,000	852,834	0	(2,277)	0	0	5.150	4.483	MS	13,527	40,582	10/15/2019	03/01/2043
969133-AK-3	WEYERHAEUSER CO				2.B FE	875,138	103.5320	869,669	840,000	844,312	0	(2,624)	0	0	7.850	7.482	JJ	32,970	65,940	12/05/2001	07/01/2026
969457-BV-1	WILLIAMS COMPANIES INC			1,2	2.B FE	3,541,992	97.0310	2,998,258	3,090,000	3,482,633	0	(12,578)	0	0	5.750	4.728	JD	3,455	177,675	12/09/2019	06/24/2044
96950F-AF-1	WILLIAMS COMPANIES INC			1	2.B FE	1,189,320	104.2260	1,042,260	1,000,000	1,155,713	0	(6,755)	0	0	6.300	4.846	AO	13,300	63,000	06/12/2019	04/15/2040
976656-BP-2	WISCONSIN ELECTRIC POWER CO				1.G FE	7,200,690	104.9760	6,298,560	6,000,000	6,305,606	0	(80,686)	0	0	6.500	4.860	JD	32,500	390,000	10/25/2010	06/01/2028
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						973,966,021	XXX	833,722,554	851,716,000	931,681,053	0	(4,882,454)	0	0	XXX	XXX	XXX	12,739,112	46,868,861	XXX	XXX
10568N-AA-0	BRAVO 24NQM4 A1A - RMBS			4	1.A FE	2,701,327	96.4530	2,729,836	2,830,224	2,701,987	0	661	0	0	4.350	4.594	MON	10,260	61,557	07/03/2024	01/26/2060
36171F-AA-1	GCAT 23NQM4 A1 - RMBS			4	1.A FE	614,417	92.6690	612,642	661,108	614,601	0	184	0	0	4.250	0.000	MON	2,341	16,390	05/16/2024	05/25/2067
36270C-AD-2	GSMBS 24PJ6 A3 - RMBS			4	1.A FE	2,072,848	99.8050	2,080,182	2,084,246	2,072,939	0	91	0	0	6.000	6.107	MON	10,421	62,527	06/11/2024	10/26/2054
36831C-AA-0	GCAT 24NQM2 A1 - RMBS			4	1.A FE	1,101,224	100.5930	1,107,762	1,101,231	1,101,225	0	1	0	0	6.085	6.057	MON	5,584	39,089	05/15/2024	06/25/2059
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS			4	1.A FE	2,037,112	97.6900	2,092,213	2,141,686	2,037,866	0	724	0	0	4.380	4.625	MON	7,817	93,806	12/13/2023	05/25/2067
55265K-6V-6	MASTR 2004-1 519 - CMO/RMBS			4	1.A FM	2,363	97.6380	2,307	2,363	2,363	0	0	0	0	5.500	5.368	MON	11	130	09/05/2012	02/25/2034
55265K-X4-6	MASTR 2003-11 2A8 - CMO/RMBS			4	3.A FM	238	96.4370	231	239	247	0	(1)	0	0	5.500	4.761	MON	1	13	04/14/2011	12/25/2033
55286L-AA-0	MFRA 23NQM4 A1 - CMO/RMBS			4	1.C Z	799,682	100.4870	803,578	799,684	799,665	0	(16)	0	0	6.105	6.078	MON	4,068	48,821	12/18/2023	12/25/2068
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						9,329,211	XXX	9,428,751	9,620,782	9,330,893	0	1,643	0	0	XXX	XXX	XXX	40,504	322,333	XXX	XXX
065403-BF-3	BANK 2019-BNK17 AS - CMBS			4	1.A Z	908,438	93.7400	937,400	1,000,000	931,830	0	13,610	0	0	3.976	5.834	MON	3,313	39,760	03/27/2023	04/17/2052
643821-AA-9	USRE 2021-1 A1 - CMBS			4	1.F FE	894,169	92.2940	950,628	1,030,000	941,519	0	44,533	0	0	1.910	7.098	MON	601	19,673	12/06/2023	10/20/2061
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,802,606	XXX	1,888,028	2,030,000	1,873,349	0	58,142	0	0	XXX	XXX	XXX	3,914	59,433	XXX	XXX
04016N-AR-4	ARES XLIV 3R1 - CDO			4,5	1.C FE	2,974,500	100.4066	3,012,199	3,000,000	2,978,292	0	3,551	0	0	6.568	6.793	JAJO	42,689	220,405	12/07/2023	04/17/2034
06759U-AQ-6	BABSN 222R BR - CDO		C	4,5	1.C FE	2,000,000	100.5217	2,010,434	2,000,000	2,000,000	0	0	0	0	6.356	6.445	JAJO	27,542	35,785	07/02/2024	07/15/2039
09606B-AG-9	BSTRM 241 A2 - ABS			2	1.F FE	410,000	100.2660	411,091	410,000	410,000	0	0	0	0	5.408	5.408	MON	678	2,772	10/28/2024	11/15/2054
102104-AA-4	CLDCD 241 A2 - ABS			4	1.F FE	2,435,000	99.8240	2,430,714	2,435,000	2,435,000	0	0	0	0	5.781	5.781	MON	13,295	0	11/22/2024	11/22/2049
12530M-AE-5	SORT 2021-1 A1 - ABS			4	1.E FE	2,091,114	94.8570	2,236,910	2,358,192	2,210,586	0	113,392	0	0	1.530	7.059	MON	1,503	36,181	12/06/2023	03/15/2061
14318R-AE-8	CGMS 231 B - CDO		C	4,5	1.C FE	2,000,000	100.6435	2,012,870	2,000,000	2,000,000	0	0	0	0	7.217	7.288	JAJO	28,870	223,297	04/21/2023	07/20/2035
44148J-AH-2	HIWIRE 241 A2 - ABS			4	1.F FE	1,462,225	101.1360	1,466,472	1,450,000	1,462,142	0	(83)	0	0	5.893	5.834	MON	2,611	47,234	06/06/2024	06/22/2054
55817A-BC-7	MDPK XXXII BR2 - CDO		C	4,5	1.B FE	2,000,000	100.6118	2,012,236	2,000,000	2,000,000	0	0	0	0	6.382	6.442	JAJO	25,172	28,476	07/24/2024	07/22/2037
559922-AC-3	MAGNE XXXVI B - CDO		C	4,5	1.C FE	2,000,000	100.6808	2,013,616	2,000,000	2,000,000	0	0	0	0	7.082	7.154	JAJO	27,933	157,841	04/27/2023	04/22/2036
75009G-AE-7	RAD 25 B - CDO		C	4,5	1.C FE	3,840,000	100.3163	3,852,145	3,840,000	3,840,000	0	0	0	0	7.121	7.220	JAJO	142,839	0	05/16/2024	07/20/2037
76134K-AA-2	VDCR 2023-1 A2A - ABS			4	1.G FE	1,818,488	98.4950	1,969,900	2,000,000	1,853,854	0	34,498	0	0	5.000	7.365	MON	4,444	100,000	09/15/2023	09/15/2048
85236K-AK-8	SIDC 233 A2 - ABS			4	1.G FE	138,712	100.9500	140,321	139,000	138,715	0	3	0	0	5.900	5.916	MON	137	4,784	06/20/2024	10/26/2048
85236K-AM-4	SIDC 241 A2 - ABS			4	1.G FE	2,733,790	101.6990	2,745,873	2,700,000	2,733,535	0	(255)	0	0	5.900	4.290	MON	2,655	90,549	07/17/2024	03/25/2049
883310-AN-4	THAYR 1R AAR - CDO		C	4,5	1.C FE	2,948,250	100.0622	3,001,865	3,000,000	2,954,680	0	6,205	0	0	5.919	6.726	JAJO	35,514	214,001	12/07/2023	04/20/2034
91823A-BC-4	VBTEL 2024-1 C2 - ABS			4	1.F FE	1,443,922	100.2670	1,458,885	1,455,000	1,444,007	0	85	0	0	5.590	0.000	MON	3,615	45,864	05/08/2024	05/15/2054
92212K-AB-2	VDC 2020-1 A2 - ABS			2	1.G FE	1,166,316	97.6700	1,240,409	1,270,000	1,227,359	0	57,282	0	0	1.645	6.616	MON	929	20,892	12/06/2023	09/15/2045
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						31,462,318	XXX	32,015,939	32,057,192	31,688,170	0	214,677	0	0	XXX	XXX	XXX	360,424	1,228,079	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,016,560,156	XXX	877,055,272	895,423,974	974,573,464	0	(4,607,991)	0	0	XXX	XXX	XXX	13,143,955	48,478,707	XXX	XXX
38143V-AA-7	GOLDMAN SACHS CAPITAL I			1	2.C FE	648,126	104.5800	679,770	650,000	648,765	0	88	0	0	6.345	6.371	FA	15,581	41,243	07/16/2007	02/15/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
553086-AC-3	TRAVELERS COMPANIES INC				2.A FE	661,053	104.9850	703,400	670,000	667,841	0	628	0	0	7.625	7.749	JD	2,271	51,088	11/04/2004	12/15/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						1,309,179	XXX	1,383,170	1,320,000	1,316,606	0	716	0	0	XXX	XXX	XXX	17,851	92,330	XXX	XXX
1309999999. Total - Hybrid Securities						1,309,179	XXX	1,383,170	1,320,000	1,316,606	0	716	0	0	XXX	XXX	XXX	17,851	92,330	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						1,019,716,196	XXX	875,213,123	896,406,000	976,468,701	0	(4,906,937)	0	0	XXX	XXX	XXX	13,222,350	48,980,028	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						10,931,324	XXX	10,885,544	11,069,766	10,848,611	0	(4,694)	0	0	XXX	XXX	XXX	47,154	402,130	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,802,606	XXX	1,888,028	2,030,000	1,873,349	0	58,142	0	0	XXX	XXX	XXX	3,914	59,433	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						31,462,318	XXX	32,015,939	32,057,192	31,688,170	0	214,677	0	0	XXX	XXX	XXX	360,424	1,228,079	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,063,912,444	XXX	920,002,633	941,562,958	1,020,878,832	0	(4,638,812)	0	0	XXX	XXX	XXX	13,633,842	50,669,671	XXX	XXX

1.

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

1A — 1A ...$ 25,742,053 1B ..$ 5,051,741 1C ..$ 22,019,573 1D ..$ 26,596,641 1E ..$ 46,801,392 1F ..$ 155,665,336 1G ..$ 154,686,940

1B — 2A ...$ 178,469,929 2B ..$ 310,562,384 2C ..$ 72,020,268

1C — 3A ...$ 6,846,683 3B ..$ 499,067 3C ..$ 4,501,483

1D — 4A ...$ 7,729,460 4B ..$ 0 4C ..$ 688,331

1E — 5A ...$ 2,021,798 5B ..$ 0 5C ..$ 975,753

1F — 6 ....$ 0

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
40417L-20-5	HC GOVERNMENT REALTY TRUST INC			24,000.000	25.00	0.000	600,000	25.000	600,000	600,000	10,500	21,000	0	0	0	0	0	0	1.G PL	08/06/2020
90278W-30-3	UIRC-GSA INTERNATIONAL, LLC			500.000	1,000.00	0.000	420,000	840.000	420,000	487,645	0	39,760	0	0	0	0	0	0	1.F PL	03/10/2020
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							1,020,000	XXX	1,020,000	1,087,645	10,500	60,760	0	0	0	0	0	0	XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							1,020,000	XXX	1,020,000	1,087,645	10,500	60,760	0	0	0	0	0	0	XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates							0	XXX	0	0	0	0	0	0	0	0	0	0	XXX	XXX
4509999999 - Total Preferred Stocks							1,020,000	XXX	1,020,000	1,087,645	10,500	60,760	0	0	0	0	0	0	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:					
1A	1A ...$ 0	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 420,000 1G ..$ 600,000
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0			
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0			
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0			
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0			
1F	6 .....$ 0					

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	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 Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
451100-10-1	ICAHN ENTERPRISES UNT			14.000	121	8.670	121	287	0	49	0	(119)	0	(119)	0	09/27/2023	
501921-10-0	THE LTV CORPORATION			1,311.000	2	0.002	2	2	0	0	0	0	0	0	0	10/14/1993	
880349-10-5	TENNECO CL A ORD			342.000	5,930	17.340	5,930	3,989	0	0	0	(906)	0	(906)	0	01/18/2000	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					6,054	XXX	6,054	4,278	0	49	0	(1,026)	0	(1,026)	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					6,054	XXX	6,054	4,278	0	49	0	(1,026)	0	(1,026)	0	XXX	XXX
01859M-10-1	AB HIGH INCOME A			6,033.041	42,231	7.000	42,231	50,777	0	3,020	0	483	0	483	0	11/04/2011	
453320-10-3	AMERICAN FUNDS INC A			3,516.720	85,878	24.420	85,878	40,653	0	3,517	0	3,446	0	3,446	0	12/31/2002	
56062F-47-5	NYLI:CNDRM EMD A			5,901.809	45,267	7.670	45,267	66,207	0	3,452	0	(413)	0	(413)	0	04/24/2017	
72369B-10-9	PIONEER HIGH YLD A			6,442.321	56,177	8.720	56,177	71,691	271	6,061	0	(15,514)	0	(15,514)	0	12/27/2006	
880208-10-3	TEMPLETON GL BOND A			3,928.739	25,498	6.490	25,498	51,092	0	1,471	0	(5,029)	0	(5,029)	0	01/13/2010	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					255,051	XXX	255,051	280,420	271	17,520	0	(17,027)	0	(17,027)	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					255,051	XXX	255,051	280,420	271	17,520	0	(17,027)	0	(17,027)	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
27829C-10-5	EATON VANCE TX-MG GL B-W			7,550.000	63,571	8.420	63,571	151,000	0	5,830	0	4,908	0	4,908	0	10/05/2016	
27829F-10-8	EATON VANCE TXMGDGLDVEIN			1,705.000	13,930	8.170	13,930	25,755	0	1,291	0	767	0	767	0	06/14/2023	
5729999999. Subtotal - Common Stocks - Closed-End Funds - Designations Not Assigned by the SVO					77,501	XXX	77,501	176,755	0	7,121	0	5,675	0	5,675	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					77,501	XXX	77,501	176,755	0	7,121	0	5,675	0	5,675	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					338,606	XXX	338,606	461,453	271	24,690	0	(12,378)	0	(12,378)	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,358,606	XXX	1,358,606	1,549,098	10,771	85,450	0	(12,378)	0	(12,378)	0	XXX	XXX

1.

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

1A — 1A ...$ 0 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B — 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C — 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D — 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E — 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F — 6 .....$ 0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
143321-KZ-9	CARMEL IND WTRWKS REV		07/19/2024	Stifel Nicolaus & Co.		385,000	385,000	0
19648F-RZ-9	COLORADO HEALTH FACS AUTH REV		03/07/2024	WELLS FARGO SECURITIES LLC		1,712,920	2,000,000	24,889
34446A-CA-4	FOND DU LAC COUNTY		10/24/2024	SAMUEL A RAMIREZ & COMPANY INC		670,000	670,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						2,767,920	3,055,000	24,889
05571A-AY-1	BPCE SA	C	06/04/2024	MORGAN STANLEY CO		2,022,820	2,000,000	1,649
06406Y-AB-8	BANK OF NEW YORK MELLON CORP		07/16/2024	JP Morgan Securities Inc.		2,945,948	2,935,000	0
06759U-AQ-6	BABSN 222R BR - CDO	C	07/02/2024	BARCLAYS CAPITAL INC FIXED INC		2,000,000	2,000,000	0
073952-AB-9	BEACON FUNDING TRUST		10/29/2024	Various		2,930,324	2,925,000	0
09606B-AG-9	BSTRM 241 A2 - ABS		10/28/2024	BARCLAYS CAPITAL INC FIXED INC		410,000	410,000	0
102104-AA-4	CLDCD 241 A2 - ABS		11/22/2024	GUGGENHEIM		2,435,000	2,435,000	0
10568N-AA-0	BRAVO 24NQM4 A1A - RMBS		07/03/2024	BARCLAYS CAPITAL INC FIXED INC		2,863,370	3,000,000	14,138
110122-EJ-3	BRISTOL-MYERS SQUIBB CO		10/24/2024	BARCLAYS CAPITAL INC FIXED INC		1,834,884	1,800,000	17,325
14040H-DF-9	CAPITAL ONE FINANCIAL CORP		01/31/2024	Various		1,009,716	1,000,000	118
15189Y-AD-8	CENTERPOINT ENERGY RESOURCES CORP		11/12/2024	DAIWA SECURITIES		1,058,550	1,000,000	17,708
350930-AE-3	FOUNDRY JV HOLDCO LLC		05/08/2024	SG AMERICAS SECURITIES, LLC		3,031,770	3,000,000	1,600
36171F-AA-1	GCAT 23NQM4 A1 - RMBS		05/16/2024	BANC/AMERICA SECS		645,517	694,571	1,558
36270C-AD-2	GSMBS 24PJ6 A3 - CMO/RMBS		06/11/2024	GOLDMAN, SACHS & CO.		2,560,918	2,575,000	11,588
36831C-AA-0	GCAT 24NQM2 A1 - RMBS		05/15/2024	BARCLAYS CAPITAL INC FIXED INC		1,354,991	1,355,000	6,871
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG RES CO		06/05/2024	JP Morgan Securities Inc.		1,076,695	1,080,000	0
44148J-AH-2	HWIRE 241 A2 - ABS		06/06/2024	BARCLAYS CAPITAL INC FIXED INC		1,462,225	1,450,000	968
46647P-ES-1	JPMORGAN CHASE & CO		11/21/2024	JP Morgan Securities Inc.		2,500,000	2,500,000	0
55817A-BC-7	MDPK XXXII BR2 - CDO	C	07/24/2024	NOMURA SECURITIES INTL., FIXED I		2,000,000	2,000,000	0
57284P-AD-3	MARSHFIELD CLINIC HEALTH SYSTEM INC		06/27/2024	BARCLAYS CAPITAL INC FIXED INC		3,902,313	3,890,000	0
575634-AT-7	MASSACHUSETTS ELECTRIC CO		12/18/2024	MORGAN STANLEY CO		2,368,610	2,999,000	41,361
59156R-BG-2	METLIFE INC		10/24/2024	CITIGROUP GLOBAL MARKETS INC.		1,699,290	1,800,000	39,488
61747Y-FR-1	MORGAN STANLEY		04/17/2024	MORGAN STANLEY CO		1,150,000	1,150,000	0
677050-AV-8	OGLETHORPE POWER CORP		06/18/2024	Various		3,021,237	3,000,000	0
75009G-AE-7	RAD 25 B - CDO	C	05/16/2024	NOMURA SECURITIES INTL., FIXED I		3,840,000	3,840,000	0
76209P-AD-5	RGA GLOBAL FUNDING		01/08/2024	WELLS FARGO SECURITIES LLC		961,130	965,000	0
85236K-AK-8	SIDC 233 A2 - ABS		06/20/2024	BNP Paribas		138,712	139,000	592
85236K-AM-4	SIDC 241 A2 - ABS		07/17/2024	Various		2,733,790	2,700,000	7,539
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD	C	06/27/2024	BANC/AMERICA SECS		2,887,269	2,900,000	0
91823A-BC-4	VBTEL 241 C2 - ABS		05/08/2024	BARCLAYS CAPITAL INC FIXED INC		1,443,922	1,455,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						58,289,002	58,997,571	162,502
2509999997. Total - Bonds - Part 3						61,056,922	62,052,571	187,391
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						61,056,922	62,052,571	187,391
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						61,056,922	XXX	187,391

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202B-3Z-6	G2 001716 - RMBS		04/01/2024	Paydown		5	5	5	0	0	0	0	0	0	5	0	0	0	0	05/20/2024
36202C-6J-7	G2 002673 - RMBS		12/01/2024	Paydown		147	147	160	0	0	(7)	0	(7)	0	147	0	0	0	5	11/20/2028
36202C-CE-1	G2 001869 - RMBS		03/20/2024	Paydown		9	9	9	0	0	0	0	0	0	9	0	0	0	0	09/20/2024
36202C-EM-1	G2 001940 - RMBS		09/01/2024	Paydown		21	21	20	0	0	0	0	0	0	21	0	0	0	1	01/20/2025
36202C-HH-9	G2 002032 - RMBS		04/22/2024	Paydown		20	20	20	0	0	0	0	0	0	20	0	0	0	0	07/20/2025
36202D-5F-4	G2 003546 - RMBS		12/01/2024	Paydown		123	123	139	0	0	(13)	0	(13)	0	123	0	0	0	4	04/20/2034
36204Q-G3-8	GN 376518 - RMBS		04/15/2024	Paydown		52	52	52	0	0	0	0	0	0	52	0	0	0	1	05/15/2024
36205K-JU-7	GN 392775 - RMBS		11/15/2024	Paydown		220	220	220	0	0	0	0	0	0	220	0	0	0	9	12/15/2024
36207R-3A-1	GN 440093 - RMBS		12/01/2024	Paydown		19	19	19	0	0	0	0	0	0	19	0	0	0	1	02/15/2027
38373Q-2D-2	GNR 2003-046 HB - CMO/RMBS		12/01/2024	Paydown		480	480	530	0	0	(23)	0	(23)	0	480	0	0	0	17	06/20/2033
38373V-AJ-9	GNR 0259 CB - CMO/RMBS		12/01/2024	Paydown		550	550	605	0	0	(26)	0	(26)	0	550	0	0	0	18	08/20/2032
38373W-W6-1	GNR 0232D WB - CMO/RMBS		12/01/2024	Paydown		581	581	626	0	0	(44)	0	(44)	0	581	0	0	0	20	05/20/2032
38373Y-2H-6	GNR 037B TJ - CMO/RMBS		12/01/2024	Paydown		4,132	4,132	4,524	0	0	(125)	0	(125)	0	4,132	0	0	0	131	01/16/2033
383742-DY-6	GNR 2007-079 BM - CMO/RMBS		12/01/2024	Paydown		674	674	742	0	0	(62)	0	(62)	0	674	0	0	0	23	08/20/2037
383742-M3-4	GNR 2008-034 PG - CMO/RMBS		12/01/2024	Paydown		1,671	1,671	1,754	0	0	(57)	0	(57)	0	1,671	0	0	0	50	04/20/2038
38374B-DD-2	GNR 0362A AE - CMO/RMBS		12/01/2024	Paydown		351	351	357	0	0	(7)	0	(7)	0	351	0	0	0	10	07/20/2033
38374B-E9-0	GNR 2003-70 MD - CMO/RMBS		12/01/2024	Paydown		8,602	8,602	9,784	0	0	(446)	0	(446)	0	8,602	0	0	0	238	07/20/2033
38374D-PQ-6	GNR 2008-002 MD - CMO/RMBS		12/01/2024	Paydown		355	355	408	0	0	(36)	0	(36)	0	355	0	0	0	11	01/16/2038
38374D-TL-3	GNR 2008-027 JD - CMO/RMBS		12/01/2024	Paydown		7,693	7,693	8,463	0	0	(325)	0	(325)	0	7,693	0	0	0	250	08/20/2037
38374F-3T-9	GNR 2004-026 ED - CMO/RMBS		12/01/2024	Paydown		1,216	1,216	1,363	0	0	(77)	0	(77)	0	1,216	0	0	0	39	04/16/2034
38374F-6X-7	GNR 2004-030 UD - CMO/RMBS		12/01/2024	Paydown		3,048	3,048	3,370	0	0	(157)	0	(157)	0	3,048	0	0	0	86	04/20/2034
38374F-HC-1	GNR 2004-016 EC - CMO/RMBS		12/01/2024	Paydown		3,225	3,225	3,647	0	0	(162)	0	(162)	0	3,225	0	0	0	96	02/20/2034
38374F-HH-0	GNR 2004-016 GC - CMO/RMBS		12/01/2024	Paydown		1,175	1,175	1,281	0	0	(55)	0	(55)	0	1,175	0	0	0	35	02/20/2034
38374G-SA-1	GNR 2004-037 B - CMO/RMBS		12/01/2024	Paydown		5,067	5,067	5,188	0	0	(593)	0	(593)	0	5,067	0	0	0	171	04/17/2034
38374H-6M-7	GNR 2004-069 GC - CMO/RMBS		12/01/2024	Paydown		1,471	1,471	1,521	0	0	(37)	0	(37)	0	1,471	0	0	0	43	04/20/2034
38374J-YA-8	GNR 2004-086 C - CMO/RMBS		12/01/2024	Paydown		7,529	7,529	8,603	0	0	(367)	0	(367)	0	7,529	0	0	0	219	10/20/2034
38374K-2D-4	GNR 2005-033 AY - CMO/RMBS		12/01/2024	Paydown		442	442	480	0	0	(44)	0	(44)	0	442	0	0	0	13	04/16/2035
38374K-RU-9	GNR 2005-003 OC - CMO/RMBS		12/01/2024	Paydown		6,043	6,043	6,473	0	0	(220)	0	(220)	0	6,043	0	0	0	167	01/20/2035
38374K-UY-7	GNR 2005-013 PE - CMO/RMBS		12/01/2024	Paydown		5,912	5,912	6,843	0	0	(318)	0	(318)	0	5,912	0	0	0	150	02/20/2035
38374L-XL-0	GNR 2005-051 DC - CMO/RMBS		12/01/2024	Paydown		366	366	375	0	0	(8)	0	(8)	0	366	0	0	0	10	07/20/2035
38374M-U9-8	GNR 2006-017 TW - CMO/RMBS		12/01/2024	Paydown		806	806	822	0	0	(6)	0	(6)	0	806	0	0	0	26	04/20/2036
38374M-W4-7	GNR 2006-017 QB - CMO/RMBS		12/01/2024	Paydown		3,640	3,640	3,988	0	0	(232)	0	(232)	0	3,640	0	0	0	116	04/20/2036
38374M-WR-6	GNR 2006-001 LE - CMO/RMBS		12/01/2024	Paydown		2,313	2,313	2,521	0	0	(119)	0	(119)	0	2,313	0	0	0	70	06/20/2035
38374N-XV-4	GNR 2006-057 NW - CMO/RMBS		12/01/2024	Paydown		1,700	1,700	1,838	0	0	(94)	0	(94)	0	1,700	0	0	0	58	10/20/2036
38374T-AG-9	GNR 2009-010 PH - CMO/RMBS		12/01/2024	Paydown		1,515	1,515	1,562	0	0	(20)	0	(20)	0	1,515	0	0	0	37	02/20/2039
38375D-E6-1	GNR 2008-094 CY - CMO/RMBS		12/01/2024	Paydown		3,422	3,422	3,918	0	0	(189)	0	(189)	0	3,422	0	0	0	114	12/20/2038
38375D-KN-7	GNR 2008-058 PE - CMO/RMBS		12/01/2024	Paydown		1,873	1,873	2,063	0	0	(109)	0	(109)	0	1,873	0	0	0	58	07/16/2038
38375J-5E-1	GNR 2007-024 LB - CMO/RMBS		12/01/2024	Paydown		701	701	809	0	0	(62)	0	(62)	0	701	0	0	0	22	05/16/2037
38375L-NL-0	GNR 2007-056 PE - CMO/RMBS		12/01/2024	Paydown		2,104	2,104	2,298	0	0	(87)	0	(87)	0	2,104	0	0	0	64	10/20/2037
38375L-P7-9	GNR 2007-070 PE - CMO/RMBS		12/01/2024	Paydown		1,253	1,253	1,341	0	0	(161)	0	(161)	0	1,253	0	0	0	34	11/20/2037
38375P-CH-2	GNR 2008-001 LB - CMO/RMBS		12/01/2024	Paydown		370	370	375	0	0	(12)	0	(12)	0	370	0	0	0	10	01/20/2038
38375P-LP-4	GNR 2008-009 PE - CMO/RMBS		12/01/2024	Paydown		1,375	1,375	1,550	0	0	(62)	0	(62)	0	1,375	0	0	0	41	02/20/2038
38375P-SY-8	GNR 2008-013 HG - CMO/RMBS		12/01/2024	Paydown		2,810	2,810	3,162	0	0	(175)	0	(175)	0	2,810	0	0	0	80	11/20/2037
38375X-DJ-0	GNR 2008-047 P - CMO/RMBS		12/01/2024	Paydown		6,452	6,452	7,202	0	0	(315)	0	(315)	0	6,452	0	0	0	191	06/16/2038
38375X-QU-1	GNR 2008-069 EP - CMO/RMBS		12/01/2024	Paydown		849	849	915	0	0	(43)	0	(43)	0	849	0	0	0	26	08/20/2038
38376J-LF-9	GNR 2009-104 NC - CMO/RMBS		12/01/2024	Paydown		412	412	469	0	0	(34)	0	(34)	0	412	0	0	0	11	11/20/2039
38376P-4G-2	GNR 2009-127 PB - CMO/RMBS		12/01/2024	Paydown		634	634	722	0	0	(51)	0	(51)	0	634	0	0	0	17	12/20/2039
911760-LQ-7	VENDE 1998-2 G - RMBS		12/01/2024	Paydown		311	311	350	0	0	(13)	0	(13)	0	311	0	0	0	11	06/15/2028
911760-LY-0	VENDE 1998-3 E - CMO/RMBS		12/01/2024	Paydown		667	667	722	0	0	(37)	0	(37)	0	667	0	0	0	24	03/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
0109999999. Subtotal - Bonds - U.S. Governments						94,405	94,405	104,207	0	0	(5,030)	0	(5,030)	0	94,405	0	0	0	2,826	XXX
648516-3F-7	NEW ROCHELLE N Y		03/15/2024	Maturity @ 100.00		100,000	100,000	101,375	0	0	0	0	0	0	100,000	0	0	0	1,578	03/15/2024
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						100,000	100,000	101,375	0	0	0	0	0	0	100,000	0	0	0	1,578	XXX
051249-GQ-7	AUGUSTA GA WTR & SEW REV		07/08/2024	PNC CAPITAL MKTS		46,074	50,000	49,700	0	0	8	0	8	0	49,856	0	(3,782)	(3,782)	1,158	10/01/2032
051249-HE-3	AUGUSTA GA WTR & SEW REV		06/20/2024	PNC CAPITAL MKTS		49,104	50,000	50,388	0	0	0	0	0	0	50,000	0	(897)	(897)	1,553	10/01/2026
3133T3-PK-8	FHR 1652 PL - CMO/RMBS		01/16/2024	Paydown		26	26	26	0	0	0	0	0	0	26	0	0	0	0	01/15/2024
31359H-JE-5	FNR 9455 H - CMO/RMBS		03/01/2024	Paydown		196	196	190	0	0	0	0	0	0	196	0	0	0	1	03/25/2024
31359H-Q8-0	FNR G946 PY - CMO/RMBS		04/01/2024	Paydown		2	2	2	0	0	0	0	0	0	2	0	0	0	0	05/17/2024
3136AA-3V-5	FNR 2012-149 KB - CMO/RMBS		12/01/2024	Paydown		4,189	4,189	4,095	0	0	35	0	35	0	4,189	0	0	0	73	01/25/2043
3137A7-H2-9	FHR 3800 HE - CMO/RMBS		11/15/2024	Paydown		1,518	1,518	1,655	0	0	(7)	0	(7)	0	1,518	0	0	0	34	01/15/2040
31389N-EZ-4	FN 630252 - RMBS		12/01/2024	Paydown		89	89	89	0	0	(6)	0	(6)	0	89	0	0	0	3	03/01/2032
31392C-CN-2	FNR 0222A GQ - CMO/RMBS		12/01/2024	Paydown		279	279	294	0	0	(42)	0	(42)	0	279	0	0	0	10	04/25/2032
31392C-CS-1	FNR 0222A GC - CMO/RMBS		12/01/2024	Paydown		2,406	2,406	2,602	0	0	(90)	0	(90)	0	2,406	0	0	0	82	04/25/2032
31392E-JK-7	FNR 0253E EL - CMO/RMBS		12/01/2024	Paydown		4,803	4,803	5,278	0	0	(219)	0	(219)	0	4,803	0	0	0	155	09/25/2032
31392J-6V-6	FNR 0323D CH - CMO/RMBS		12/01/2024	Paydown		154	154	157	0	0	(5)	0	(5)	0	154	0	0	0	4	04/25/2033
31392J-UW-7	FNR 0318D TB - CMO/RMBS		12/01/2024	Paydown		1,126	1,126	1,228	0	0	(27)	0	(27)	0	1,126	0	0	0	50	04/25/2032
31392U-BG-8	FHR 2505B D - CMO/RMBS		12/01/2024	Paydown		656	656	713	0	0	(38)	0	(38)	0	656	0	0	0	18	09/15/2032
31392W-LQ-1	FHR 2515E HC - CMO/RMBS		12/01/2024	Paydown		7,502	7,502	8,284	0	0	(278)	0	(278)	0	7,502	0	0	0	253	10/15/2032
31392X-XT-0	FHR 2524B HC - CMO/RMBS		12/01/2024	Paydown		787	787	893	0	0	(46)	0	(46)	0	787	0	0	0	26	11/15/2032
31393B-D6-9	FNR 0341E PN - CMO/RMBS		12/01/2024	Paydown		78	78	81	0	0	(6)	0	(6)	0	78	0	0	0	2	05/25/2033
31393E-GM-5	FNR 0371A HD - CMO/RMBS		12/01/2024	Paydown		10,896	10,896	11,335	0	0	0	0	0	0	10,896	0	0	0	311	08/25/2033
31393F-MH-6	FHR 2523B AP - CMO/RMBS		12/01/2024	Paydown		253	253	274	0	0	(12)	0	(12)	0	253	0	0	0	7	11/15/2032
31393F-PW-0	FHR 2544D KE - CMO/RMBS		12/01/2024	Paydown		212	212	221	0	0	(17)	0	(17)	0	212	0	0	0	6	12/15/2032
31393F-ZW-9	FHR 2531B PM - CMO/RMBS		12/01/2024	Paydown		94	94	98	0	0	(12)	0	(12)	0	94	0	0	0	3	12/15/2032
31393G-XD-1	FHR 2541A BL - CMO/RMBS		12/01/2024	Paydown		1,957	1,957	2,159	0	0	(77)	0	(77)	0	1,957	0	0	0	57	12/15/2032
31393J-3Z-9	FHR 2554C MN - CMO/RMBS		12/01/2024	Paydown		234	234	245	0	0	(15)	0	(15)	0	234	0	0	0	7	01/15/2033
31393L-FT-5	FHR 2564D AC - CMO/RMBS		12/01/2024	Paydown		651	651	690	0	0	(42)	0	(42)	0	651	0	0	0	20	02/15/2033
31393Q-XY-3	FHR 2610 VB - CMO/RMBS		07/01/2024	Paydown		1,444	1,444	1,418	0	0	4	0	4	0	1,444	0	0	0	24	07/15/2024
31393T-L6-1	FNR 2003-109 YB - CMO/RMBS		12/01/2024	Paydown		3,442	3,442	3,705	0	0	(60)	0	(60)	0	3,442	0	0	0	127	11/25/2033
31393U-JE-4	FNR 2003-127 EG - CMO/RMBS		12/01/2024	Paydown		742	742	853	0	0	(44)	0	(44)	0	742	0	0	0	25	12/25/2033
31393X-5K-9	FNR 2004-36 CB - CMO/RMBS		12/01/2024	Paydown		1,607	1,607	1,812	0	0	(90)	0	(90)	0	1,607	0	0	0	47	05/25/2034
31393X-SN-8	FNR 2004-25 UC - CMO/RMBS		12/01/2024	Paydown		1,311	1,311	1,373	0	0	(32)	0	(32)	0	1,311	0	0	0	35	04/25/2034
31394A-WK-8	FNR 2004-60 AC - CMO/RMBS		12/01/2024	Paydown		11,520	11,520	12,655	0	0	(142)	0	(142)	0	11,520	0	0	0	336	04/25/2034
31394B-RM-8	FNR 2004-92 TB - CMO/RMBS		12/01/2024	Paydown		8,931	8,931	9,681	0	0	(354)	0	(354)	0	8,931	0	0	0	179	12/25/2034
31394C-BZ-4	FNR 053A CU - CMO/RMBS		12/01/2024	Paydown		3,090	3,090	3,175	0	0	(28)	0	(28)	0	3,090	0	0	0	94	02/25/2035
31394D-A7-5	FNR 2005-48 TD - CMO/RMBS		12/01/2024	Paydown		1,527	1,527	1,695	0	0	(71)	0	(71)	0	1,527	0	0	0	45	06/25/2035
31394D-SU-5	FNR 2005-38 TC - CMO/RMBS		12/01/2024	Paydown		388	388	415	0	0	(13)	0	(13)	0	388	0	0	0	14	05/25/2035
31394E-4D-7	FNR 2005-68 BE - CMO/RMBS		12/01/2024	Paydown		8,448	8,448	9,656	0	0	(337)	0	(337)	0	8,448	0	0	0	231	08/25/2035
31394E-W3-8	FNR 2005-70 KC - CMO/RMBS		12/01/2024	Paydown		1,072	1,072	1,179	0	0	(43)	0	(43)	0	1,072	0	0	0	30	08/25/2035
31394E-X6-0	FNR 2005-70 KP - CMO/RMBS		12/01/2024	Paydown		9,668	9,668	10,603	0	0	(339)	0	(339)	0	9,668	0	0	0	261	06/25/2035
31394K-R8-9	FHR 2696 DG - CMO/RMBS		12/01/2024	Paydown		578	578	607	0	0	(23)	0	(23)	0	578	0	0	0	17	10/15/2033
31394P-VY-6	FHR 2743 PH - CMO/RMBS		12/01/2024	Paydown		143	143	148	0	0	(7)	0	(7)	0	143	0	0	0	5	02/15/2034
31394U-S6-0	FNR 2005-110 GL - CMO/RMBS		12/01/2024	Paydown		1,822	1,822	2,061	0	0	(138)	0	(138)	0	1,822	0	0	0	49	12/25/2035
31394V-EP-1	FNR 2005-122 PY - CMO/RMBS		12/01/2024	Paydown		11,915	11,915	13,624	0	0	(617)	0	(617)	0	11,915	0	0	0	359	01/25/2036
31394V-JR-2	FNR 2005-120 PB - CMO/RMBS		12/01/2024	Paydown		698	698	786	0	0	(45)	0	(45)	0	698	0	0	0	17	01/25/2036
31394Y-H9-8	FHR 2793 PE - CMO/RMBS		12/01/2024	Paydown		250	250	267	0	0	(15)	0	(15)	0	250	0	0	0	7	05/15/2034
31395T-M9-2	FHR 2963 DE - CMO/RMBS		12/01/2024	Paydown		884	884	959	0	0	(44)	0	(44)	0	884	0	0	0	28	04/15/2035
31396F-WU-3	FHR 3081 CQ - CMO/RMBS		12/01/2024	Paydown		838	838	912	0	0	(78)	0	(78)	0	838	0	0	0	21	12/15/2035
31396J-2C-8	FHR 3126 CY - CMO/RMBS		12/01/2024	Paydown		1,367	1,367	1,491	0	0	(181)	0	(181)	0	1,367	0	0	0	16	03/15/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31396L-3T-5	FNR 2006-114 HE - CMO/RMBS		12/01/2024	Paydown		454	454	476	0	0	(14)	0	(14)	0	454	0	0	0	13	12/25/2036
31396P-FP-1	FNR 2006-124 B - CMO/RMBS		12/01/2024	Paydown		1,858	1,858	2,113	0	0	(272)	0	(272)	0	1,858	0	0	0	73	01/25/2037
31396R-2H-9	FHR 3152 LB - CMO/RMBS		12/01/2024	Paydown		606	606	663	0	0	(8)	0	(8)	0	606	0	0	0	19	05/15/2026
31396W-QN-9	FNR 2007-72 B - CMO/RMBS		12/01/2024	Paydown		604	604	661	0	0	(49)	0	(49)	0	604	0	0	0	18	07/25/2037
31396W-QT-6	FNR 2007-72 DB - CMO/RMBS		12/01/2024	Paydown		127	127	132	0	0	(23)	0	(23)	0	127	0	0	0	4	07/25/2037
31396W-Y8-3	FNR 2007-76 EB - CMO/RMBS		12/01/2024	Paydown		26	26	27	0	0	(7)	0	(7)	0	26	0	0	0	1	08/25/2037
31397B-2W-0	FHR 3213 PE - CMO/RMBS		12/01/2024	Paydown		697	697	755	0	0	(97)	0	(97)	0	697	0	0	0	21	09/15/2036
31397E-QH-1	FHR 3270 AT - CMO/RMBS		12/01/2024	Paydown		78	78	83	0	0	(14)	0	(14)	0	78	0	0	0	2	01/15/2037
31397J-LW-2	FHR 3348 HT - CMO/RMBS		12/01/2024	Paydown		722	722	769	0	0	(10)	0	(10)	0	722	0	0	0	29	07/15/2037
31397J-VU-5	FHR 3349 MY - CMO/RMBS		12/01/2024	Paydown		608	608	643	0	0	(73)	0	(73)	0	608	0	0	0	18	07/15/2037
31397L-3R-8	FNR 2008-61 MC - CMO/RMBS		12/01/2024	Paydown		2,639	2,639	2,804	0	0	(88)	0	(88)	0	2,639	0	0	0	86	07/25/2038
31397N-QQ-1	FNR 2009-25 PG - CMO/RMBS		12/01/2024	Paydown		723	723	801	0	0	(41)	0	(41)	0	723	0	0	0	16	04/25/2039
31398G-QW-2	FNR 2009-111 CY - CMO/RMBS		12/01/2024	Paydown		255	255	289	0	0	(13)	0	(13)	0	255	0	0	0	11	03/25/2038
31404B-QG-0	FN 763755 - RMBS		12/01/2024	Paydown		135	135	149	0	0	(11)	0	(11)	0	135	0	0	0	7	02/01/2034
349298-QQ-5	FORT WAYNE IND SEW WKS IMPT REV		07/12/2024	PNC CAPITAL MKTS		96,880	100,000	99,500	0	0	15	0	15	0	99,774	0	(2,894)	(2,894)	3,344	08/01/2031
736754-LT-7	PORTLAND ORE WTR SYS REV		10/22/2024	Call @ 100.00		50,000	50,000	49,572	0	0	24	0	24	0	49,872	0	128	128	1,588	10/01/2028
816434-CF-9	SELLERSBURG IND WTRWKS REV		07/30/2024	PNC CAPITAL MKTS		24,284	25,000	24,605	0	0	14	0	14	0	24,812	0	(527)	(527)	914	07/01/2031
914046-XZ-5	UNIVERSITY ALASKA UNIV REVS		07/30/2024	PNC CAPITAL MKTS		91,597	100,000	94,900	0	0	125	0	125	0	97,010	0	(5,413)	(5,413)	2,708	10/01/2035
956695-C8-1	WEST VIRGINIA ST WTR DEV AUTH WTR DEV RE		07/30/2024	PNC CAPITAL MKTS		95,014	100,000	98,600	0	0	40	0	40	0	99,276	0	(4,262)	(4,262)	3,792	07/01/2033
956725-EJ-0	WEST VIRGINIA WTR DEV AUTH INFRASTRUCTUR		07/30/2024	PNC CAPITAL MKTS		138,797	150,000	149,475	0	0	14	0	14	0	149,736	0	(10,939)	(10,939)	3,750	10/01/2033
958638-QK-7	WESTERN MICH UNIV REVS		11/15/2024	Maturity @ 100.00		30,000	30,000	29,207	0	0	70	0	70	0	30,000	0	0	0	1,575	11/15/2024
0909999999. Subtotal - Bonds - U.S. Special Revenues						741,072	774,323	775,995	0	0	(4,011)	0	(4,011)	0	769,658	0	(28,586)	(28,586)	23,791	XXX
012725-AD-9	ALBEMARLE CORP		07/11/2024	PNC CAPITAL MKTS		977,113	1,075,000	1,229,381	0	0	(2,228)	0	(2,228)	0	1,211,311	0	(234,198)	(234,198)	35,966	12/01/2044
023135-AN-6	AMAZON.COM INC		12/05/2024	Maturity @ 100.00		100,000	100,000	101,750	0	0	(155)	0	(155)	0	100,000	0	0	0	3,800	12/05/2024
023576-AA-9	AMERANT BANCORP INC		05/14/2024	PNC CAPITAL MKTS		970,000	1,000,000	1,000,000	0	0	0	0	0	0	1,000,000	0	(30,000)	(30,000)	50,472	06/30/2025
025816-BK-4	AMERICAN EXPRESS CO		11/04/2024	Call @ 100.00		50,000	50,000	50,953	0	0	(99)	0	(99)	0	50,000	0	0	0	1,656	12/05/2024
031162-BV-1	AMGEN INC		05/22/2024	Maturity @ 100.00		50,000	50,000	50,258	0	0	(5)	0	(5)	0	50,000	0	0	0	906	05/22/2024
052769-AD-8	AUTODESK INC		05/07/2024	PNC CAPITAL MKTS		2,495,984	2,524,000	2,545,303	0	0	(1,264)	0	(1,264)	0	2,527,268	0	(31,285)	(31,285)	44,170	06/15/2025
053611-AB-5	AVERY DENNISON CORP		05/09/2024	PNC CAPITAL MKTS		2,039,760	2,000,000	2,008,300	0	0	(130)	0	(130)	0	2,004,045	0	35,715	35,715	99,333	01/15/2033
096630-AF-5	BOARDWALK PIPELINES LP		07/18/2024	PNC CAPITAL MKTS		1,963,680	2,000,000	2,039,640	0	0	(2,489)	0	(2,489)	0	2,013,424	0	(49,744)	(49,744)	89,989	07/15/2027
097023-AH-8	BOEING CO		03/13/2024	PNC CAPITAL MKTS		1,004,330	1,000,000	1,322,400	0	0	(5,135)	0	(5,135)	0	1,010,857	0	(6,527)	(6,527)	46,375	08/15/2024
097023-AM-7	BOEING CO		03/13/2024	PNC CAPITAL MKTS		2,027,440	2,000,000	2,142,750	0	0	(2,247)	0	(2,247)	0	2,014,467	0	12,973	12,973	36,250	06/15/2025
10568N-AA-0	BRAVO 24NQM4 A1A - RMBS		12/01/2024	Paydown		169,776	169,776	162,044	0	0	7,732	0	7,732	0	169,776	0	0	0	1,818	01/26/2060
118230-AR-2	BUCKEYE PARTNERS LP		07/18/2024	PNC CAPITAL MKTS		1,882,960	2,000,000	1,979,440	0	0	1,188	0	1,188	0	1,992,048	0	(109,088)	(109,088)	52,250	12/01/2027
12541W-AA-8	CH ROBINSON WORLDWIDE INC		07/18/2024	PNC CAPITAL MKTS		2,908,230	3,000,000	2,969,820	0	0	1,709	0	1,709	0	2,987,173	0	(78,943)	(78,943)	95,900	04/15/2028
127055-AL-5	CABOT CORP		10/30/2024	PNC CAPITAL MKTS		968,190	1,000,000	1,029,270	0	0	(2,692)	0	(2,692)	0	1,015,752	0	(47,562)	(47,562)	53,333	07/01/2029
149123-CC-3	CATERPILLAR INC		05/15/2024	Maturity @ 100.00		100,000	100,000	101,174	0	0	(18)	0	(18)	0	100,000	0	0	0	1,700	05/15/2024
189754-AA-2	TAPESTRY INC		05/07/2024	PNC CAPITAL MKTS		1,970,460	2,000,000	2,014,700	0	0	(764)	0	(764)	0	2,001,475	0	(31,015)	(31,015)	51,472	04/01/2025
207597-CZ-6	CONNECTICUT LIGHT AND POWER CO		10/01/2024	Maturity @ 100.00		1,210,000	1,210,000	1,593,691	0	0	(22,991)	0	(22,991)	0	1,210,000	0	0	0	95,288	10/01/2024
26078J-AE-0	DUPONT DE NEMOURS INC		06/17/2024	Call @ 105.65		1,246,642	1,180,000	1,463,259	0	0	(5,915)	0	(5,915)	0	1,411,900	0	(165,258)	(165,258)	33,439	11/15/2038
26442K-AB-2	DUKE ENERGY CORP		12/15/2024	Maturity @ 100.00		50,000	50,000	50,000	0	0	0	0	0	0	50,000	0	0	0	1,525	12/15/2024
277432-AB-6	EASTMAN CHEMICAL CO		01/15/2024	Maturity @ 100.00		1,000,000	1,000,000	1,005,680	0	0	(18)	0	(18)	0	1,000,000	0	0	0	36,250	01/15/2024
343412-AF-9	FLUOR CORP		07/16/2024	PNC CAPITAL MKTS		2,850,000	3,000,000	3,012,510	0	0	(774)	0	(774)	0	3,006,323	0	(156,323)	(156,323)	106,958	09/15/2028
345370-CR-9	FORD MOTOR CO		11/26/2024	PNC CAPITAL MKTS		985,550	1,000,000	1,009,860	0	0	(1,024)	0	(1,024)	0	1,002,189	0	(16,639)	(16,639)	42,132	12/08/2026
36171F-AA-1	GCAT 23NQM4 A1 - RMBS		12/01/2024	Various		33,464	33,464	31,100	0	0	1,842	0	1,842	0	32,942	0	521	521	396	05/25/2067
36270C-AD-2	GSMBS 24PJ6 A3 - RMBS		12/01/2024	Paydown		490,754	490,754	488,070	0	0	2,684	0	2,684	0	490,754	0	0	0	10,710	10/26/2054
36831C-AA-0	GCAT 24NQM2 A1 - RMBS		12/01/2024	Paydown		253,769	253,769	253,767	0	0	2	0	2	0	253,769	0	0	0	5,034	06/25/2059
416592-AC-7	TALCOTT RESOLUTION LIFE INC		01/02/2024	PNC CAPITAL MKTS		354,697	360,000	389,542	0	0	(16)	0	(16)	0	367,596	0	(12,899)	(12,899)	1,454	06/15/2027
44107T-AV-8	HOST HOTELS & RESORTS LP		05/07/2024	PNC CAPITAL MKTS		1,958,020	2,000,000	1,932,900	0	0	3,873	0	3,873	0	1,987,520	0	(29,500)	(29,500)	32,000	06/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
45276K-AA-5	IMPRL 22NQM3 A1 - RMBS		12/01/2024	Paydown		354,327	354,327	337,026	0	0	17,296	0	17,296	0	354,327	0	0	0	8,263	05/25/2067
460146-CM-3	INTERNATIONAL PAPER CO		06/06/2024	PNC CAPITAL MKTS		1,310,843	1,375,000	1,397,193	0	0	(451)	0	(451)	0	1,389,908	0	(79,065)	(79,065)	50,035	09/15/2035
529043-AD-3	LXP INDUSTRIAL TRUST		06/15/2024	Maturity @ 100.00		1,000,000	1,000,000	983,810	0	0	1,440	0	1,440	0	1,000,000	0	0	0	22,000	06/15/2024
55265K-6V-6	MASTR 2004-1 519 - CMO/RMBS		12/01/2024	Paydown		419	419	419	0	0	0	0	0	0	419	0	0	0	13	02/25/2034
55265K-X4-6	MASTR 2003-11 2A8 - CMO/RMBS		12/01/2024	Paydown		344	344	343	0	0	(12)	0	(12)	0	344	0	0	0	11	12/25/2033
55286L-AA-0	MFRA 23NQM4 A1 - CMO/RMBS		12/01/2024	Paydown		200,316	200,316	200,315	0	0	1	0	1	0	200,316	0	0	0	6,707	12/25/2068
55617L-AC-6	MACY'S RETAIL HOLDINGS LLC		09/19/2024	PNC CAPITAL MKTS		196,000	200,000	203,186	0	0	(145)	0	(145)	0	200,944	0	(4,944)	(4,944)	13,549	09/15/2028
55817A-AS-3	MDPK XXXII BR - CDO	C	08/09/2024	Paydown		2,000,000	2,000,000	1,982,000	0	0	17,641	0	17,641	0	2,000,000	0	0	0	113,308	01/22/2031
626717-AA-0	MURPHY OIL CORP		10/07/2024	PNC CAPITAL MKTS		2,806,888	2,605,000	2,588,429	0	0	720	0	720	0	2,599,750	0	207,137	207,137	171,409	05/01/2029
636180-BN-0	NATIONAL FUEL GAS CO		07/16/2024	PNC CAPITAL MKTS		1,929,260	2,000,000	1,933,440	0	0	3,979	0	3,979	0	1,974,744	0	(45,484)	(45,484)	66,272	09/15/2027
651229-AW-6	NEWELL BRANDS INC		11/29/2024	Various		765,624	758,000	741,180	0	0	2,091	0	2,091	0	754,772	0	10,852	10,852	43,919	04/01/2026
671027-AC-4	OCP 27 B - CDO	C	05/10/2024	Paydown		2,000,000	2,000,000	2,000,000	0	0	0	0	0	0	2,000,000	0	0	0	89,137	04/16/2035
674599-BM-6	OCCIDENTAL PETROLEUM CORP		10/30/2024	PNC CAPITAL MKTS		528,330	500,000	628,110	0	0	(6,556)	0	(6,556)	0	530,152	0	(1,822)	(1,822)	39,000	04/01/2028
681919-BA-3	OMNICOM GROUP INC		11/01/2024	Maturity @ 100.00		50,000	50,000	50,548	0	0	(40)	0	(40)	0	50,000	0	0	0	1,825	11/01/2024
681936-BF-6	OMEGA HEALTHCARE INVESTORS INC		11/12/2024	PNC CAPITAL MKTS		1,970,440	2,000,000	1,930,120	0	0	7,154	0	7,154	0	1,978,694	0	(8,254)	(8,254)	100,500	04/01/2027
81619P-AA-5	SELECT 2003-1 CTF - ABS		01/04/2024	PNC CAPITAL MKTS		220,427	242,628	242,628	0	0	0	0	0	0	242,628	0	(22,200)	(22,200)	916	02/22/2033
82669G-CK-8	SIGNATURE BANK		01/18/2024	PNC CAPITAL MKTS		880,000	2,000,000	30,000	0	0	3	0	3	0	32,679	0	847,321	847,321	0	10/15/2030
862121-AA-8	STORE CAPITAL LLC		10/30/2024	PNC CAPITAL MKTS		2,909,880	3,000,000	2,988,750	0	0	975	0	975	0	2,995,642	0	(85,762)	(85,762)	152,250	03/15/2028
884903-BT-1	THOMSON REUTERS CORP		09/29/2024	Maturity @ 100.00		50,000	50,000	50,375	0	0	(24)	0	(24)	0	50,000	0	0	0	1,839	09/29/2024
891092-AD-0	TORO CO		05/09/2024	PNC CAPITAL MKTS		849,968	800,000	831,692	0	0	(823)	0	(823)	0	807,936	0	42,032	42,032	25,653	06/15/2027
918204-AR-9	VF CORP		06/03/2024	PNC CAPITAL MKTS		1,987,842	2,070,000	2,084,023	0	0	(227)	0	(227)	0	2,075,983	0	(88,142)	(88,142)	79,005	10/15/2033
925524-AX-8	PARAMOUNT GLOBAL		03/27/2024	PNC CAPITAL MKTS		1,883,660	2,000,000	2,372,520	0	0	(4,340)	0	(4,340)	0	2,294,971	0	(411,311)	(411,311)	57,674	04/30/2036
92936U-AA-7	WP CAREY INC		04/01/2024	Maturity @ 100.00		850,000	850,000	864,119	0	0	0	0	0	0	850,000	0	0	0	19,550	04/01/2024
93884P-CU-2	WASHINGTON GAS LIGHT CO		05/09/2024	PNC CAPITAL MKTS		1,039,580	1,000,000	1,180,760	0	0	(3,934)	0	(3,934)	0	1,046,524	0	(6,944)	(6,944)	45,022	03/13/2028
94973V-BJ-5	ELEVANCE HEALTH INC		08/15/2024	Maturity @ 100.00		50,000	50,000	51,000	0	0	(48)	0	(48)	0	50,000	0	0	0	1,750	08/15/2024
957674-AD-6	WESTERN ATLAS HOLDINGS LLC		06/15/2024	Maturity @ 100.00		7,000,000	7,000,000	8,758,080	0	0	(77,939)	0	(77,939)	0	7,000,000	0	0	0	299,250	06/15/2024
960386-AN-0	WESTINGHOUSE AIR BRAKE TECHNOLOGIES CORP		03/15/2024	Maturity @ 100.00		2,000,000	2,000,000	1,981,160	0	0	780	0	780	0	2,000,000	0	0	0	41,500	03/15/2024
963320-AW-6	WHIRLPOOL CORP		05/09/2024	PNC CAPITAL MKTS		2,915,970	3,000,000	3,068,070	0	0	(2,549)	0	(2,549)	0	3,035,667	0	(119,697)	(119,697)	101,729	02/26/2029
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						67,860,934	69,752,796	71,456,855	0	0	(73,944)	0	(73,944)	0	68,576,989	0	(716,054)	(716,054)	2,582,664	XXX
2509999997. Total - Bonds - Part 4						68,796,411	70,721,523	72,438,431	0	0	(82,985)	0	(82,985)	0	69,541,051	0	(744,640)	(744,640)	2,610,860	XXX
2509999998. Total - Bonds - Part 5									0											XXX
2509999999. Total - Bonds						68,796,411	70,721,523	72,438,431	0	0	(82,985)	0	(82,985)	0	69,541,051	0	(744,640)	(744,640)	2,610,860	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
453320-10-3	AMERICAN FUNDS INC A		12/17/2024	Unknown	0.000	1,962		0	0	0	0	0	0	0	0	0	1,962	1,962	0	
72369B-10-9	PIONEER HIGH YLD A		12/27/2024	Unknown	0.000	121		0	0	0	0	0	0	0	0	0	121	121	0	
72369G-10-8	PIONEER GL HI YLD A		01/01/2024	Unknown	0.000	0		0	(18,038)	18,038	0	0	18,038	0	0	0	0	0	(2,936)	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						2,083	XXX	0	(18,038)	18,038	0	0	18,038	0	0	0	2,083	2,083	(2,936)	XXX
5989999997. Total - Common Stocks - Part 4						2,083	XXX	0	(18,038)	18,038	0	0	18,038	0	0	0	2,083	2,083	(2,936)	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						2,083	XXX	0	(18,038)	18,038	0	0	18,038	0	0	0	2,083	2,083	(2,936)	XXX
5999999999. Total - Preferred and Common Stocks						2,083	XXX	0	(18,038)	18,038	0	0	18,038	0	0	0	2,083	2,083	(2,936)	XXX
6009999999 - Totals						68,798,495	XXX	72,438,431	(18,038)	18,038	(82,985)	0	(64,947)	0	69,541,051	0	(742,556)	(742,556)	2,607,923	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
2509999998. Total - Bonds							0	0	0	0	0	0	0	0	0	0	0	0	0	0
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								0	0	0	0	0	0	0	0	0	0	0	0	0

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	14 Current Year Initial Cost of Un-discounted Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/ Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase/ (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amortization)/ Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0219999999. Subtotal - Purchased Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0289999999. Subtotal - Purchased Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0359999999. Subtotal - Purchased Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0429999999. Subtotal - Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0439999999. Total Purchased Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0449999999. Total Purchased Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0459999999. Total Purchased Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0469999999. Total Purchased Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0479999999. Total Purchased Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0489999999. Total Purchased Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0499999999. Total Purchased Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0709999999. Subtotal - Written Options - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0779999999. Subtotal - Written Options - Replications												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0849999999. Subtotal - Written Options - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0919999999. Subtotal - Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0929999999. Total Written Options - Call Options and Warrants												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0939999999. Total Written Options - Put Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0949999999. Total Written Options - Caps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0959999999. Total Written Options - Floors												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0969999999. Total Written Options - Collars												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0979999999. Total Written Options - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
0989999999. Total Written Options												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1169999999. Subtotal - Swaps - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1229999999. Subtotal - Swaps - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1289999999. Subtotal - Swaps - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1349999999. Subtotal - Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1359999999. Total Swaps - Interest Rate												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1369999999. Total Swaps - Credit Default												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1379999999. Total Swaps - Foreign Exchange												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1389999999. Total Swaps - Total Return												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1399999999. Total Swaps - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1409999999. Total Swaps												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1479999999. Subtotal - Forwards												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1709999999. Subtotal - Hedging Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1719999999. Subtotal - Replication												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1729999999. Subtotal - Income Generation												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1739999999. Subtotal - Other												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX
1759999999 - Totals												0	0	0	0	0	XXX	0	0	0	0	0	0	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
FIRST AMER:TRS OBG V			4.220	243	0	5,018	XXX
P N C - COMMERCIAL ACCT	CLEVELAND OH					(1,862,463)	XXX
P N C - PUNA	CLEVELAND OH					260,646	XXX
P N C - PWAA	CLEVELAND OH					291,245	XXX
WELLS FARGO EDUCATIONAL FUND	WILKES BARRE PA					32,410	XXX
P N C - DIVIDEND ACCT	CLEVELAND OH					(12,260)	XXX
P N C - BUS MONEY MARKET	CLEVELAND OH					5,381,672	XXX
PETTY CASH	BEACHWOOD OH					500	XXX
P N C - PAYROLL ACCT	CLEVELAND OH					0	XXX
							XXX
0199998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	0	XXX
0199999. Totals - Open Depositories		XXX	XXX	243	0	4,096,769	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	243	0	4,096,769	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	243	0	4,096,769	XXX

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

1.	January	18,968,559	4.	April	22,154,160	7.	July	21,973,190	10.	October	24,676,241
2.	February	22,636,139	5.	May	30,631,639	8.	August	21,503,720	11.	November	18,675,378
3.	March	25,099,899	6.	June	28,173,509	9.	September	22,212,907	12.	December	15,137,783

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds						0	0	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						0	0	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						0	0	0
262006-20-8	DREYFUS GVT CM INST		12/01/2022	4.310		5,000,000	0	255,499
992292-18-5	FEDERATED HERMES GOVERNMENT ACI - INCOME		12/31/2024	0.000		11,041,014	54,236	83,755
8309999999. Subtotal - All Other Money Market Mutual Funds						16,041,014	54,236	339,255
8609999999 - Total Cash Equivalents						16,041,014	54,236	339,255

1.

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA			0	0	0	0
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA			0	0	0	0
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM			0	0	0	0
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	STATE REQUIREMENT for Insurance sales	0	0	3,009	2,977
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	STATE REQUIREMENT for Insurance sales	0	0	1,600,000	1,698,272
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR			0	0	0	0
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	26,692,000	26,212,801	0	0
59.	Subtotal	XXX	XXX	26,692,000	26,212,801	1,603,009	1,701,249
	DETAILS OF WRITE-INS						
5801.	PNC BANK OF CLEVELAND	B	LINE OF CREDIT COLLATERAL	26,692,000	26,212,801		
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	26,692,000	26,212,801	0	0