9 5 8 8 5 2 0 2 3 2 0 1 0 0 1 0 0

HEALTH ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

Humana Health Plan, Inc.

NAIC Group Code 0119 (Current) 0119 (Prior) NAIC Company Code 95885 Employer's ID Number 61-1013183

Organized under the Laws of Kentucky, State of Domicile or Port of Entry KY

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [X] No [ ]

Incorporated/Organized 08/23/1982 Commenced Business 09/23/1983

Statutory Home Office 500 West Main Street (Street and Number), Louisville, KY, US 40202 (City or Town, State, Country and Zip Code)

Main Administrative Office 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 502-580-1000 (Area Code) (Telephone Number)

Mail Address P.O. Box 740036 (Street and Number or P.O. Box), Louisville, KY, US 40201-7436 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 West Main Street (Street and Number)
Louisville, KY, US 40202 (City or Town, State, Country and Zip Code), 502-580-1000 (Area Code) (Telephone Number)

Internet Website Address www.humana.com

Statutory Statement Contact Bryan Oberholtzer (Name), 502-580-1077 (Area Code) (Telephone Number)
DOIINQUIRIES@humana.com (E-mail Address), 502-580-2099 (FAX Number)

OFFICERS

President & CEO	Bruce Dale Broussard	Chief Financial Officer	Susan Marie Diamond
VP, Associate General Counsel & Corporate Secretary	Joseph Matthew Ruschell	VP & Treasurer	Robert Martin Marcoux Jr.

OTHER

John Edward Barger III, SVP, Medicaid President	Courtney Danielle Durall, Assistant Corporate Secretary & Director, ESG Strategy	Douglas Allen Edwards, SVP, Enterprise Associate & Business Solutions
Daniel Kevin Feld #, Associate VP, Tax	John-Paul William Felter, SVP, Chief Accounting Officer & Controller	Jeremy Leon Gaskill, VP, Medicare Regional President
Leann Moren Hutchinson, VP, Group Business Operations	John Stephen Littig #, SVP, EG Medical	Matthew George Moore, Regional President
Sean Joseph O'Reilly, SVP, Chief Compliance Officer	William Mark Preston, VP, Investments	George Renaudin II, President, Medicare & Medicaid
Frederick William Roth #, VP, Medicare Supplement	Leah Sonnenschein Schraudenbach #, SVP, Chief Risk Officer	Gilbert Alan Stewart, SVP, Medicare Divisional Leader
Michael Poul Tilton, SVP, Specialty & Retiree Solutions	Daniel Andrew Tufto, SVP, Medicare Divisional Leader	Ralph Martin Wilson, Vice President

DIRECTORS OR TRUSTEES

Bruce Dale Broussard	George Renaudin II	Joseph Matthew Ruschell

State of Kentucky
County of Jefferson 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.

Bruce Dale Broussard President & CEO	Joseph Matthew Ruschell VP, Associate General Counsel & Corporate Secretary	Robert Martin Marcoux, Jr. VP & Treasurer

Subscribed and sworn to before me this
19th day of February, 2024

Julia Wentworth
Notary Public
January 10, 2025

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

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	Admitted Assets as Reported in the Annual Statement 4 Securities Lending Reinvested Collateral Amount	Admitted Assets as Reported in the Annual Statement 5 Total (Col. 3 + 4) Amount	Admitted Assets as Reported in the Annual Statement 6 Percentage of Column 5 Line 13
1.	Long-Term Bonds (Schedule D, Part 1):						
	1.01 U.S. governments	43,194,698	7.511	43,194,698	0	43,194,698	7.511
	1.02 All other governments	4,070,545	0.708	4,070,545	0	4,070,545	0.708
	1.03 U.S. states, territories and possessions, etc. guaranteed	0	0.000	0	0	0	0.000
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	3,859,555	0.671	3,859,555	0	3,859,555	0.671
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	164,087,630	28.533	164,087,630	0	164,087,630	28.533
	1.06 Industrial and miscellaneous	265,449,505	46.159	265,449,505	0	265,449,505	46.159
	1.07 Hybrid securities	100,151	0.017	100,151	0	100,151	0.017
	1.08 Parent, subsidiaries and affiliates	0	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	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	480,762,084	83.600	480,762,084	0	480,762,084	83.600
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
	2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
	2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	0	0.000	0	0	0	0.000
	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	0	0.000	0	0	0	0.000
	3.06 Unit investment trusts	0	0.000	0	0	0	0.000
	3.07 Closed-end funds	0	0.000	0	0	0	0.000
	3.08 Exchange traded funds	0	0.000	0	0	0	0.000
	3.09 Total common stocks	0	0.000	0	0	0	0.000
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	27,600,000	4.799	27,600,000	0	27,600,000	4.799
	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	27,600,000	4.799	27,600,000	0	27,600,000	4.799
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	0	0.000	0	0	0	0.000
	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	0	0.000	0	0	0	0.000
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	27,288,919	4.745	27,288,919	0	27,288,919	4.745
	6.02 Cash equivalents (Schedule E, Part 2)	39,422,314	6.855	39,422,314	0	39,422,314	6.855
	6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
	6.04 Total cash, cash equivalents and short-term investments	66,711,233	11.600	66,711,233	0	66,711,233	11.600
7.	Contract loans	0	0.000	0	0	0	0.000
8.	Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9.	Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
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	575,073,316	100.000	575,073,316	0	575,073,316	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		27,600,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		0
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
	9.1 Totals, Part 1, Column 13	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		27,600,000
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus 12)		27,600,000
14.	Deduct total nonadmitted amounts		0
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		27,600,000

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		468,449,701
2.	Cost of bonds and stocks acquired, Part 3, Column 7		88,953,310
3.	Accrual of discount		204,721
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	730,963	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	0	
	4.4. Part 4, Column 11	547,417	1,278,381
5.	Total gain (loss) on disposals, Part 4, Column 19		(1,222,172)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		75,211,695
7.	Deduct amortization of premium		1,690,162
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)		480,762,084
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		480,762,084

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	43,194,698	42,140,118	43,348,649	43,635,000
Governments	2.	Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3.	Other Countries	4,070,545	3,504,029	4,068,504	4,090,000
	4.	Totals	47,265,243	45,644,147	47,417,153	47,725,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	0	0	0	0
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	3,859,555	3,757,357	4,268,836	3,620,000
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	164,087,630	147,596,872	164,312,067	158,070,561
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	247,729,435	230,134,189	251,959,156	247,940,977
	9.	Canada	2,178,974	2,078,108	2,177,843	2,180,000
	10.	Other Countries	15,641,247	13,999,089	15,735,320	15,488,000
	11.	Totals	265,549,656	246,211,386	269,872,320	265,608,977
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	480,762,084	443,209,762	485,870,376	475,024,538
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	0	0	0	
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	0	0	0	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	0	0	0	
	26.	Total Stocks	0	0	0	
	27.	Total Bonds and Stocks	480,762,084	443,209,762	485,870,376	

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	14,951,774	27,816,813	11,743,865	0	3,634,020	XXX	58,146,472	11.4	18,663,968	3.6	58,146,472	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	14,951,774	27,816,813	11,743,865	0	3,634,020	XXX	58,146,472	11.4	18,663,968	3.6	58,146,472	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	1,184,210	0	XXX	1,184,210	0.2	1,184,165	0.2	1,184,210	0
2.2 NAIC 2	0	0	1,684,843	1,201,491	0	XXX	2,886,334	0.6	2,884,885	0.6	2,886,334	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	1,684,843	2,385,702	0	XXX	4,070,545	0.8	4,069,050	0.8	4,070,545	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	0	3,738,556	120,999	0	0	XXX	3,859,555	0.8	3,929,232	0.8	3,859,555	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	3,738,556	120,999	0	0	XXX	3,859,555	0.8	3,929,232	0.8	3,859,555	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	17,149,708	52,680,069	42,039,472	41,386,198	13,752,957	XXX	167,008,403	32.7	201,625,067	39.3	166,796,986	211,417
5.2 NAIC 2	1,010,348	1,554,431	0	0	0	XXX	2,564,779	0.5	2,604,147	0.5	2,564,779	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	18,160,056	54,234,499	42,039,472	41,386,198	13,752,957	XXX	169,573,182	33.2	204,229,214	39.8	169,361,765	211,417

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	22,819,670	81,337,638	22,788,653	2,975,481	5,000,946	XXX	134,922,388	26.4	134,544,822	26.2	92,599,564	42,322,825
6.2 NAIC 2	16,997,729	72,215,962	34,416,750	1,647,696	3,638,815	XXX	128,916,952	25.2	132,118,464	25.7	101,025,108	27,891,844
6.3 NAIC 3	2,073,720	3,739,122	4,343,279	0	0	XXX	10,156,122	2.0	13,209,054	2.6	5,184,007	4,972,114
6.4 NAIC 4	0	0	1,224,843	0	0	XXX	1,224,843	0.2	1,684,653	0.3	0	1,224,843
6.5 NAIC 5	0	227,700	0	0	0	XXX	227,700	0.0	0	0.0	0	227,700
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	41,891,119	157,520,422	62,773,525	4,623,178	8,639,762	XXX	275,448,005	53.9	281,556,993	54.8	198,808,679	76,639,326
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	100,151	0	0	0	XXX	100,151	0.0	0	0.0	100,151	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	928,309	0.2	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	100,151	0	0	0	XXX	100,151	0.0	928,309	0.2	100,151	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) 54,921,152	165,573,075	76,692,989	45,545,890	22,387,923	0	365,121,029	71.4	XXX	XXX	322,586,788	42,534,242
12.2 NAIC 2	(d) 18,008,077	73,870,544	36,101,593	2,849,188	3,638,815	0	134,468,216	26.3	XXX	XXX	106,576,372	27,891,844
12.3 NAIC 3	(d) 2,073,720	3,739,122	4,343,279	0	0	0	10,156,122	2.0	XXX	XXX	5,184,007	4,972,114
12.4 NAIC 4	(d) 0	0	1,224,843	0	0	0	1,224,843	0.2	XXX	XXX	0	1,224,843
12.5 NAIC 5	(d) 0	227,700	0	0	0	0	(c) 227,700	0.0	XXX	XXX	0	227,700
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	75,002,949	243,410,441	118,362,704	48,395,078	26,026,738	0	(b) 511,197,910	100.0	XXX	XXX	434,347,167	76,850,743
12.8 Line 12.7 as a % of Col. 7	14.7	47.6	23.2	9.5	5.1	0.0	100.0	XXX	XXX	XXX	85.0	15.0
13. Total Bonds Prior Year												
13.1 NAIC 1	54,808,651	165,827,410	80,332,863	43,536,873	15,441,457	0	XXX	XXX	359,947,254	70.1	309,534,566	50,412,689
13.2 NAIC 2	15,581,250	62,922,500	46,672,358	6,612,050	5,819,337	0	XXX	XXX	137,607,495	26.8	105,343,956	32,263,539
13.3 NAIC 3	0	7,483,792	5,725,262	0	928,309	0	XXX	XXX	14,137,363	2.8	8,265,875	5,871,488
13.4 NAIC 4	85,705	474,969	1,123,979	0	0	0	XXX	XXX	1,684,653	0.3	560,674	1,123,979
13.5 NAIC 5	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6	0	0	0	0	0	0	XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	70,475,607	236,708,671	133,854,461	50,148,923	22,189,103	0	XXX	XXX	(b) 513,376,765	100.0	423,705,071	89,671,694
13.8 Line 13.7 as a % of Col. 9	13.7	46.1	26.1	9.8	4.3	0.0	XXX	XXX	100.0	XXX	82.5	17.5
14. Total Publicly Traded Bonds												
14.1 NAIC 1	44,024,794	142,648,727	69,447,809	44,079,306	22,386,152	0	322,586,788	63.1	309,534,566	60.3	322,586,788	XXX
14.2 NAIC 2	6,461,577	63,104,322	31,615,839	2,849,188	2,545,448	0	106,576,372	20.8	105,343,956	20.5	106,576,372	XXX
14.3 NAIC 3	2,073,720	703,819	2,406,468	0	0	0	5,184,007	1.0	8,265,875	1.6	5,184,007	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	560,674	0.1	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	52,560,091	206,456,868	103,470,116	46,928,493	24,931,599	0	434,347,167	85.0	423,705,071	82.5	434,347,167	XXX
14.8 Line 14.7 as a % of Col. 7	12.1	47.5	23.8	10.8	5.7	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	10.3	40.4	20.2	9.2	4.9	0.0	85.0	XXX	XXX	XXX	85.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	10,896,358	22,924,349	7,245,180	1,466,584	1,771	0	42,534,242	8.3	50,412,689	9.8	XXX	42,534,242
15.2 NAIC 2	11,546,500	10,766,222	4,485,754	0	1,093,368	0	27,891,844	5.5	32,263,539	6.3	XXX	27,891,844
15.3 NAIC 3	0	3,035,303	1,936,811	0	0	0	4,972,114	1.0	5,871,488	1.1	XXX	4,972,114
15.4 NAIC 4	0	0	1,224,843	0	0	0	1,224,843	0.2	1,123,979	0.2	XXX	1,224,843
15.5 NAIC 5	0	227,700	0	0	0	0	227,700	0.0	0	0.0	XXX	227,700
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	22,442,858	36,953,574	14,892,588	1,466,584	1,095,139	0	76,850,743	15.0	89,671,694	17.5	XXX	76,850,743
15.8 Line 15.7 as a % of Col. 7	29.2	48.1	19.4	1.9	1.4	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	4.4	7.2	2.9	0.3	0.2	0.0	15.0	XXX	XXX	XXX	XXX	15.0

(a) Includes $ 76,639,326 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 0 current year of bonds with Z designations and $ 0 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

(c) Includes $ 0 current year, $ 0 prior year of bonds with 5GI designations and $ 0 current year, $ 0 prior year of bonds with 6* designations. "5GI" means the NAIC designation was assigned by the (SVO) in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 20,437,326 ; NAIC 2 $ 9,998,500 ; 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	14,951,774	27,816,813	11,743,865	0	3,634,020	XXX	58,146,472	11.4	18,663,968	3.6	58,146,472	0
1.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	14,951,774	27,816,813	11,743,865	0	3,634,020	XXX	58,146,472	11.4	18,663,968	3.6	58,146,472	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	1,684,843	2,385,702	0	XXX	4,070,545	0.8	4,069,050	0.8	4,070,545	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	1,684,843	2,385,702	0	XXX	4,070,545	0.8	4,069,050	0.8	4,070,545	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	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	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	0	3,738,556	120,999	0	0	XXX	3,859,555	0.8	3,929,232	0.8	3,859,555	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	0	3,738,556	120,999	0	0	XXX	3,859,555	0.8	3,929,232	0.8	3,859,555	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	6,495,900	11,987,448	4,252,130	0	0	XXX	22,735,478	4.4	47,372,348	9.2	22,524,061	211,417
5.02 Residential Mortgage-Backed Securities	11,516,271	41,808,251	37,350,825	41,386,198	13,752,957	XXX	145,814,501	28.5	155,696,866	30.3	145,814,501	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	147,885	438,801	436,518	0	0	XXX	1,023,203	0.2	1,160,000	0.2	1,023,203	0
5.05 Totals	18,160,056	54,234,499	42,039,472	41,386,198	13,752,957	XXX	169,573,182	33.2	204,229,214	39.8	169,361,765	211,417
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	20,098,189	115,641,858	49,885,595	2,897,954	8,528,370	XXX	197,051,966	38.5	198,487,118	38.7	154,606,557	42,445,409
6.02 Residential Mortgage-Backed Securities	689,758	2,589,340	2,445,785	861,585	1,771	XXX	6,588,240	1.3	6,742,167	1.3	649	6,587,591
6.03 Commercial Mortgage-Backed Securities	17,712,188	33,724,178	9,447,357	340,903	0	XXX	61,224,626	12.0	63,982,656	12.5	40,942,983	20,281,643
6.04 Other Loan-Backed and Structured Securities	3,390,983	5,565,046	994,788	522,735	109,621	XXX	10,583,173	2.1	12,345,051	2.4	3,258,490	7,324,683
6.05 Totals	41,891,119	157,520,422	62,773,525	4,623,178	8,639,762	XXX	275,448,005	53.9	281,556,993	54.8	198,808,679	76,639,326
7. Hybrid Securities												
7.01 Issuer Obligations	0	100,151	0	0	0	XXX	100,151	0.0	928,309	0.2	100,151	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	100,151	0	0	0	XXX	100,151	0.0	928,309	0.2	100,151	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	41,545,864	159,284,826	67,687,431	5,283,656	12,162,389	XXX	285,964,166	55.9	XXX	XXX	243,307,341	42,656,826
12.02 Residential Mortgage-Backed Securities	12,206,029	44,397,591	39,796,610	42,247,783	13,754,728	XXX	152,402,741	29.8	XXX	XXX	145,815,150	6,587,591
12.03 Commercial Mortgage-Backed Securities	17,712,188	33,724,178	9,447,357	340,903	0	XXX	61,224,626	12.0	XXX	XXX	40,942,983	20,281,643
12.04 Other Loan-Backed and Structured Securities	3,538,867	6,003,847	1,431,305	522,735	109,621	XXX	11,606,376	2.3	XXX	XXX	4,281,693	7,324,683
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	75,002,949	243,410,441	118,362,704	48,395,078	26,026,738	0	511,197,910	100.0	XXX	XXX	434,347,167	76,850,743
12.10 Line 12.09 as a % of Col. 7	14.7	47.6	23.2	9.5	5.1	0.0	100.0	XXX	XXX	XXX	85.0	15.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	51,310,840	126,717,800	74,945,478	9,443,805	11,032,102	XXX	XXX	XXX	273,450,025	53.3	224,881,219	48,568,806
13.02 Residential Mortgage-Backed Securities	12,092,983	54,551,604	44,626,802	40,010,645	11,157,001	XXX	XXX	XXX	162,439,033	31.6	155,697,613	6,741,421
13.03 Commercial Mortgage-Backed Securities	3,326,667	46,829,012	13,470,604	356,373	0	XXX	XXX	XXX	63,982,656	12.5	39,526,926	24,455,731
13.04 Other Loan-Backed and Structured Securities	3,745,116	8,610,256	811,577	338,101	0	XXX	XXX	XXX	13,505,051	2.6	3,599,314	9,905,737
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	70,475,607	236,708,671	133,854,461	50,148,923	22,189,103	0	XXX	XXX	513,376,765	100.0	423,705,071	89,671,694
13.10 Line 13.09 as a % of Col. 9	13.7	46.1	26.1	9.8	4.3	0.0	XXX	XXX	100.0	XXX	82.5	17.5
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	29,999,364	138,475,774	58,744,525	5,018,656	11,069,021	XXX	243,307,341	47.6	224,881,219	43.8	243,307,341	XXX
14.02 Residential Mortgage-Backed Securities	11,516,439	41,808,565	37,350,957	41,386,233	13,752,957	XXX	145,815,150	28.5	155,697,613	30.3	145,815,150	XXX
14.03 Commercial Mortgage-Backed Securities	10,390,041	23,581,055	6,630,984	340,903	0	XXX	40,942,983	8.0	39,526,926	7.7	40,942,983	XXX
14.04 Other Loan-Backed and Structured Securities	654,248	2,591,473	743,650	182,702	109,621	XXX	4,281,693	0.8	3,599,314	0.7	4,281,693	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	52,560,091	206,456,868	103,470,116	46,928,493	24,931,599	0	434,347,167	85.0	423,705,071	82.5	434,347,167	XXX
14.10 Line 14.09 as a % of Col. 7	12.1	47.5	23.8	10.8	5.7	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	10.3	40.4	20.2	9.2	4.9	0.0	85.0	XXX	XXX	XXX	85.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	11,546,500	20,809,052	8,942,906	265,000	1,093,368	XXX	42,656,826	8.3	48,568,806	9.5	XXX	42,656,826
15.02 Residential Mortgage-Backed Securities	689,591	2,589,026	2,445,653	861,551	1,771	XXX	6,587,591	1.3	6,741,421	1.3	XXX	6,587,591
15.03 Commercial Mortgage-Backed Securities	7,322,148	10,143,122	2,816,373	0	0	XXX	20,281,643	4.0	24,455,731	4.8	XXX	20,281,643
15.04 Other Loan-Backed and Structured Securities	2,884,620	3,412,374	687,656	340,034	0	XXX	7,324,683	1.4	9,905,737	1.9	XXX	7,324,683
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	22,442,858	36,953,574	14,892,588	1,466,584	1,095,139	0	76,850,743	15.0	89,671,694	17.5	XXX	76,850,743
15.10 Line 15.09 as a % of Col. 7	29.2	48.1	19.4	1.9	1.4	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	4.4	7.2	2.9	0.3	0.2	0.0	15.0	XXX	XXX	XXX	XXX	15.0

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	72,540,673	44,927,062	27,613,610	0
2. Cost of cash equivalents acquired	5,953,977,703	4,258,639,405	1,695,338,298	0
3. Accrual of discount	3,469,008	3,469,008	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	302	302	0	0
6. Deduct consideration received on disposals	5,990,565,372	4,276,599,953	1,713,965,419	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)	39,422,314	30,435,824	8,986,489	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	39,422,314	30,435,824	8,986,489	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

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
03943		Louisville	KY		10/01/1996	5.400	27,600,000	0	0	0	0	0	0	12/31/2016
0599999. Mortgages in good standing - Commercial mortgages-all other							27,600,000	0	0	0	0	0	0	XXX
0899999. Total Mortgages in good standing							27,600,000	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							27,600,000	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 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

Schedule BA - Part 2 - Other Long-Term Invested Assets Acquired and Additions Made

N O N E

Schedule BA - Part 3 - Other Long-Term Invested Assets Disposed, Transferred or Repaid

N O N E

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-SA-7	UNITED STATES TREASURY				1.A	1,700,160	81.4883	1,629,766	2,000,000	1,703,990	0	3,830	0	0	3.000	3.958	FA	22,663	30,000	06/23/2023	02/15/2048
912810-TN-8	UNITED STATES TREASURY				1.A	1,929,301	92.3438	1,846,875	2,000,000	1,930,030	0	729	0	0	3.625	3.825	FA	27,385	36,250	06/28/2023	02/15/2053
912828-2R-0	UNITED STATES TREASURY	SD			1.A	909,191	94.3125	839,381	890,000	902,820	0	(3,393)	0	0	2.250	1.837	FA	7,564	20,025	02/08/2022	08/15/2027
912828-P4-6	UNITED STATES TREASURY	SD			1.A	1,600,195	94.7617	1,421,426	1,500,000	1,540,173	0	(18,825)	0	0	1.625	0.357	FA	9,207	24,375	10/16/2020	02/15/2026
912828-YD-6	UNITED STATES TREASURY	SD			1.A	104,582	93.2188	93,219	100,000	102,194	0	(814)	0	0	1.375	0.544	FA	465	1,375	01/20/2021	08/31/2026
912828-YU-8	UNITED STATES TREASURY	SD			1.A	5,173,528	93.4609	4,677,720	5,005,000	5,091,926	0	(29,245)	0	0	1.625	1.018	MN	7,111	81,331	03/08/2021	11/30/2026
912828-ZC-7	UNITED STATES TREASURY	SD			1.A	362,975	96.0508	336,178	350,000	353,469	0	(2,971)	0	0	1.125	0.270	FA	1,331	3,938	10/16/2020	02/28/2025
912828-ZL-7	UNITED STATES TREASURY	SD			1.A	1,396,459	94.6328	1,324,859	1,400,000	1,397,893	0	1,501	0	0	0.375	0.487	AO	894	5,250	09/30/2022	04/30/2025
91282C-FF-3	UNITED STATES TREASURY				1.A	1,842,426	91.5781	1,831,563	2,000,000	1,849,904	0	7,479	0	0	2.750	3.778	FA	20,774	27,500	06/28/2023	08/15/2032
91282C-FU-0	UNITED STATES TREASURY	SD			1.A	2,293,041	100.6289	2,304,402	2,290,000	2,292,873	0	(169)	0	0	4.125	4.089	AO	16,090	47,231	07/19/2023	10/31/2027
91282C-FU-0	UNITED STATES TREASURY				1.A	504,141	100.6289	503,145	500,000	503,275	0	(772)	0	0	4.125	3.939	AO	3,513	20,625	11/15/2022	10/31/2027
91282C-FV-8	UNITED STATES TREASURY				1.A	2,072,270	101.6484	2,032,969	2,000,000	2,066,205	0	(6,064)	0	0	4.125	3.684	MN	10,652	82,500	01/04/2023	11/15/2032
91282C-FW-6	UNITED STATES TREASURY	SD			1.A	3,629,953	100.3359	3,612,094	3,600,000	3,620,791	0	(9,162)	0	0	4.500	4.176	MN	20,918	162,000	02/06/2023	11/15/2025
91282C-FZ-9	UNITED STATES TREASURY				1.A	2,008,831	99.7891	1,995,781	2,000,000	2,007,162	0	(1,631)	0	0	3.875	3.776	MN	6,776	77,500	12/22/2022	11/30/2027
91282C-GE-5	UNITED STATES TREASURY				1.A	4,005,007	99.2383	3,969,531	4,000,000	4,003,508	0	(1,499)	0	0	3.875	3.830	JJ	71,603	77,500	01/20/2023	01/15/2026
91282C-GL-9	UNITED STATES TREASURY				1.A	1,988,988	99.5430	1,990,859	2,000,000	1,992,072	0	3,085	0	0	4.000	4.197	FA	30,217	40,000	02/10/2023	02/15/2026
91282C-GT-2	UNITED STATES TREASURY				1.A	3,014,224	98.9102	2,967,305	3,000,000	3,012,438	0	(1,786)	0	0	3.625	3.519	MS	27,633	54,375	04/25/2023	03/31/2028
91282C-GU-9	UNITED STATES TREASURY				1.A	994,142	99.1211	991,211	1,000,000	996,220	0	2,078	0	0	3.875	4.190	MS	9,846	19,375	04/17/2023	03/31/2025
91282C-HC-8	UNITED STATES TREASURY				1.A	4,833,526	95.9688	4,798,438	5,000,000	4,841,067	0	7,541	0	0	3.375	3.781	MN	21,789	84,375	06/22/2023	05/15/2033
91282C-HF-1	UNITED STATES TREASURY				1.A	2,985,709	99.1133	2,973,398	3,000,000	2,986,689	0	980	0	0	3.750	3.828	MN	9,836	56,250	06/16/2023	05/31/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						43,348,649	XXX	42,140,118	43,635,000	43,194,698	0	(49,110)	0	0	XXX	XXX	XXX	326,267	951,775	XXX	XXX
0109999999. Total - U.S. Government Bonds						43,348,649	XXX	42,140,118	43,635,000	43,194,698	0	(49,110)	0	0	XXX	XXX	XXX	326,267	951,775	XXX	XXX
168863-DV-7	CHILE, GOVERNMENT OF		C	1,2	1.F FE	624,575	89.0787	556,742	625,000	624,632	0	30	0	0	3.500	3.507	JJ	9,175	21,875	01/27/2022	01/31/2034
168863-DY-1	CHILE, GOVERNMENT OF		C	1,2	1.F FE	559,552	89.2842	499,991	560,000	559,579	0	15	0	0	4.340	4.346	MS	7,696	24,304	03/02/2022	03/07/2042
698299-BN-3	PANAMA, REPUBLIC OF (GOVERNMENT)		C	1,2	2.C FE	884,778	72.8098	640,726	880,000	883,676	0	(388)	0	0	2.252	2.198	MS	5,065	19,818	01/20/2021	09/29/2032
715638-DU-3	PERU, REPUBLIC OF (GOVERNMENT)		C	1,2	2.B FE	1,199,897	84.3930	1,021,155	1,210,000	1,201,491	0	713	0	0	3.000	3.082	JJ	16,738	36,300	10/28/2021	01/15/2034
91087B-AT-7	MEXICO (UNITED MEXICAN STATES) (GOVERNME		C	1,2	2.B FE	799,702	96.3698	785,414	815,000	801,167	0	1,124	0	0	4.875	5.105	MN	4,635	39,731	08/08/2022	05/19/2033
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,068,504	XXX	3,504,029	4,090,000	4,070,545	0	1,494	0	0	XXX	XXX	XXX	43,310	142,028	XXX	XXX
0309999999. Total - All Other Government Bonds						4,068,504	XXX	3,504,029	4,090,000	4,070,545	0	1,494	0	0	XXX	XXX	XXX	43,310	142,028	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
181059-V4-5	CLARK CNTY NEV SCH DIST				1.E FE	130,126	112.1150	112,115	100,000	120,999	0	(3,724)	0	0	5.000	1.030	JD	222	5,000	07/06/2021	06/15/2029
643154-DF-1	NEW CANEY TEX INDPT SCH DIST			2	1.A FE	4,138,710	103.5580	3,645,242	3,520,000	3,738,556	0	(65,953)	0	0	5.000	2.905	FA	66,489	176,000	06/02/2017	02/15/2047
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						4,268,836	XXX	3,757,357	3,620,000	3,859,555	0	(69,677)	0	0	XXX	XXX	XXX	66,711	181,000	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						4,268,836	XXX	3,757,357	3,620,000	3,859,555	0	(69,677)	0	0	XXX	XXX	XXX	66,711	181,000	XXX	XXX
114894-YS-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	556,894	104.3410	479,969	460,000	519,886	0	(9,544)	0	0	5.000	2.551	AO	5,750	23,000	12/20/2019	10/01/2044
13032U-XG-8	CALIFORNIA HEALTH FACS FING AUTH REV			2	1.A	845,024	107.4260	800,324	745,000	783,037	0	(12,468)	0	0	5.000	3.126	MN	4,760	37,250	01/18/2017	11/15/2046
13032U-XH-6	CALIFORNIA HEALTH FACS FING AUTH REV			2	1.E FE	1,219,330	102.5520	1,102,434	1,075,000	1,129,886	0	(17,991)	0	0	5.000	3.126	MN	6,868	53,750	01/18/2017	11/15/2046
167593-S9-4	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	204,020	92.5230	185,046	200,000	202,232	0	(722)	0	0	1.874	1.492	JJ	1,874	3,748	06/29/2021	01/01/2027
341271-AD-6	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	201,986	94.8830	189,766	200,000	200,754	0	(496)	0	0	1.258	1.004	JJ	1,258	2,516	06/29/2021	07/01/2025
451174-AC-0	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	4,297,522	95.5170	4,260,058	4,460,000	4,404,553	0	19,575	0	0	2.772	3.263	MS	41,210	123,631	02/07/2018	09/01/2026
48504N-AN-9	KANSAS CITY MO INDL DEV AUTH ARPT SPL OB			2	1.F FE	226,186	103.1950	196,071	190,000	211,417	0	(3,814)	0	0	5.000	2.650	MS	3,167	9,500	12/20/2019	03/01/2044
544445-NL-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	339,298	109.2000	294,840	270,000	311,194	0	(7,193)	0	0	5.000	1.990	MN	1,725	13,500	12/20/2019	05/15/2032
544445-NU-9	LOS ANGELES CALIF DEPT ARPTS ARPT REV			2	1.D FE	583,979	105.0200	498,845	475,000	540,463	0	(11,333)	0	0	5.000	2.260	MN	3,035	23,750	01/10/2020	05/15/2044
57421F-AF-4	MARYLAND ST DEPT TRANSN SPL TRANSN PROJ				1.F FE	96,932	86.5680	86,568	100,000	97,974	0	421	0	0	1.303	1.765	FA	543	1,303	06/24/2021	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
592190-NZ-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	163,599	110.1690	143,220	130,000	151,678	0	(3,066)	0	0	5.000	2.230	JJ	3,250	6,500	12/20/2019	07/01/2034
592190-PG-1	METROPOLITAN NASHVILLE ARPT AUTH TENN AR			2	1.F FE	656,477	103.6040	554,281	535,000	614,097	0	(11,066)	0	0	5.000	2.520	JJ	13,375	26,750	01/08/2020	07/01/2049
59259N-8N-6	METROPOLITAN TRANSN AUTH N Y DEDICATED T			2	1.C FE	1,621,025	104.7480	1,424,573	1,360,000	1,465,909	0	(25,507)	0	0	5.000	2.860	MN	8,689	68,000	06/02/2017	11/15/2042
605360-SD-9	MISSISSIPPI HOSP EQUIP & FACS AUTH REV			2	2.A FE	1,662,885	101.0780	1,516,170	1,500,000	1,554,431	0	(19,113)	0	0	5.000	3.560	MS	25,000	75,000	10/18/2017	09/01/2046
646136-4F-5	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	670,452	109.4790	618,556	565,000	626,529	0	(11,478)	0	0	5.000	2.640	JD	1,256	28,250	01/08/2020	12/15/2034
646136-6M-8	NEW JERSEY ST TRANSN TR FD AUTH			2	1.F FE	734,372	108.7900	685,377	630,000	696,052	0	(9,968)	0	0	5.000	3.060	JD	1,400	31,500	12/20/2019	12/15/2039
646140-DP-5	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	198,904	93.3900	186,780	200,000	199,506	0	243	0	0	1.047	1.172	JJ	1,047	2,094	06/25/2021	01/01/2026
646140-DR-1	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	290,000	89.0220	258,164	290,000	290,000	0	0	0	0	1.483	1.483	JJ	2,150	4,301	01/22/2021	01/01/2028
64988Y-KU-0	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	45,000	92.5330	41,640	45,000	45,000	0	0	0	0	1.050	1.050	AO	118	473	07/01/2021	04/01/2026
64988Y-KV-8	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	50,000	91.7100	45,855	50,000	50,000	0	0	0	0	1.150	1.150	AO	144	575	07/01/2021	10/01/2026
64988Y-KW-6	NEW YORK ST MTG AGY HOMEOWNER MTG REV				1.B FE	50,000	91.2820	45,641	50,000	50,000	0	0	0	0	1.300	1.300	AO	163	650	07/01/2021	04/01/2027
650116-AQ-9	NEW YORK TRANSN DEV CORP SPL FAC REV			2	2.B FE	1,149,420	100.1020	1,001,020	1,000,000	1,010,348	0	(20,255)	0	0	5.000	2.900	JJ	25,000	50,000	06/16/2016	07/01/2041
66285W-WD-4	NORTH TEX TWY AUTH REV			2	1.D FE	451,013	105.0520	393,945	375,000	414,842	0	(9,425)	0	0	5.000	2.210	JJ	9,375	18,750	01/10/2020	01/01/2048
71883M-PR-9	PHOENIX ARIZ CIVIC IMPT CORP ARPT REV			2	1.E FE	239,109	109.2850	207,642	190,000	219,658	0	(5,054)	0	0	5.000	1.990	JJ	4,750	9,500	01/10/2020	07/01/2033
718846-AY-4	PHOENIX ARIZ CIVIC IMPT CORP RENT CAR FA			2	1.G FE	153,705	108.4250	135,531	125,000	142,345	0	(2,926)	0	0	5.000	2.300	JJ	3,125	6,250	12/20/2019	07/01/2037
73358W-3U-6	PORT AUTH N Y & N J			2	1.D FE	454,367	109.0560	398,054	365,000	420,211	0	(8,765)	0	0	5.000	2.220	MN	3,042	18,250	12/19/2019	11/01/2035
79766D-LF-4	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	512,635	103.6530	440,525	425,000	472,795	0	(10,378)	0	0	5.000	2.260	MN	3,542	21,250	01/10/2020	05/01/2043
79766D-LY-3	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	459,049	106.3760	398,910	375,000	425,129	0	(8,727)	0	0	5.000	2.320	MN	3,125	18,750	12/20/2019	05/01/2038
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						18,133,181	XXX	16,589,804	16,385,000	17,249,926	0	(189,053)	0	0	XXX	XXX	XXX	178,739	678,790	XXX	XXX
3131XX-WS-6	FH ZM4257 - RMBS			4	1.A	1,406,137	93.3212	1,232,859	1,321,092	1,454,302	0	(474)	0	0	3.500	2.109	MON	3,853	46,238	01/20/2021	09/01/2047
3132AD-T9-9	FH ZT1476 - RMBS			4	1.A	30,476	93.3203	28,578	26,669	31,691	0	(11)	0	0	3.500	2.027	MON	83	1,000	03/10/2021	02/01/2048
3132DM-4N-2	FH SD0829 - RMBS			4	1.A	6,295,644	89.0041	5,432,101	6,103,207	6,285,147	0	(4,465)	0	0	3.000	2.598	MON	15,258	183,096	01/27/2022	01/01/2052
3132DN-7K-3	FH SD1798 - RMBS			4	1.A	115,209	101.5582	115,328	113,559	115,200	0	(15)	0	0	5.500	5.255	MON	520	6,246	12/28/2022	11/01/2052
3132DN-7L-1	FH SD1799 - RMBS			4	1.A	224,416	101.2187	224,104	221,406	224,235	0	(192)	0	0	5.500	5.283	MON	1,015	12,177	12/28/2022	11/01/2052
3132DN-E2-5	FH SD1053 - RMBS			4	1.A	1,497,883	92.9543	1,386,066	1,491,126	1,497,449	0	(243)	0	0	3.500	3.439	MON	4,349	52,189	08/01/2022	06/01/2052
3132DN-G5-6	FH SD1120 - RMBS			4	1.A	1,126,264	98.0763	1,086,267	1,107,574	1,125,833	0	(428)	0	0	4.500	4.263	MON	4,153	49,841	08/31/2022	06/01/2052
3132DN-NS-8	FH SD1301 - RMBS			4	1.A	6,198,865	100.9950	6,114,372	6,054,133	6,194,491	0	(1,672)	0	0	5.000	4.643	MON	25,226	302,707	09/14/2022	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS			4	1.A	3,892,073	100.8343	3,841,119	3,809,339	3,890,151	0	(641)	0	0	5.000	4.672	MON	15,872	190,467	09/14/2022	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS			4	1.A	470,771	97.5973	458,886	470,183	470,675	0	(77)	0	0	4.500	4.484	MON	1,763	21,158	09/07/2022	09/01/2052
3132DN-Y5-6	FH SD1632 - RMBS			4	1.A	2,315,057	101.7620	2,350,341	2,309,644	2,314,180	0	(541)	0	0	5.500	5.465	MON	10,586	127,030	09/27/2022	09/01/2052
3132DN-Y7-2	FH SD1634 - RMBS			4	1.A	1,523,985	101.9657	1,545,249	1,515,461	1,523,417	0	(280)	0	0	5.500	5.409	MON	6,946	83,350	09/27/2022	09/01/2052
3132DN-Y8-0	FH SD1635 - RMBS			4	1.A	1,905,173	102.5769	1,928,949	1,880,491	1,903,879	0	(772)	0	0	5.500	5.287	MON	8,619	103,427	09/27/2022	09/01/2052
3132DP-KY-3	FH SD2111 - RMBS			4	1.A	456,357	97.3048	456,339	468,979	456,679	0	323	0	0	4.500	4.879	MON	1,759	10,552	06/21/2023	12/01/2052
3132DQ-C6-1	FH SD2793 - RMBS			4	1.A	377,294	97.4325	376,671	386,596	377,360	0	66	0	0	4.500	4.842	MON	1,450	8,698	06/21/2023	03/01/2053
3132DQ-QV-1	FH SD3168 - RMBS			4	1.A	1,316,291	99.6521	1,322,040	1,326,656	1,316,417	0	126	0	0	5.000	5.114	MON	5,528	33,166	06/21/2023	06/01/2053
3132DV-LA-1	FH SD7521 - RMBS			4	1.A	2,406,402	86.6417	1,947,838	2,248,153	2,418,010	0	578	0	0	2.500	1.594	MON	4,684	56,204	07/30/2020	07/01/2050
3132DV-LC-7	FH SD7523 - RMBS			4	1.A	1,355,817	86.4898	1,099,299	1,271,016	1,362,763	0	92	0	0	2.500	1.634	MON	2,648	31,775	07/31/2020	08/01/2050
3132DV-LV-5	FH SD7540 - RMBS			4	1.A	2,172,859	86.2198	1,776,294	2,060,192	2,171,572	0	(1,719)	0	0	2.500	1.834	MON	4,292	51,505	07/29/2021	05/01/2051
3132WH-GW-9	FH Q43812 - RMBS			4	1.A	79,066	96.5610	71,331	73,872	83,605	0	(266)	0	0	4.000	2.176	MON	246	2,955	11/09/2016	09/01/2046
31334Y-P5-0	FH QA2244 - RMBS			4	1.A	364,175	91.0999	312,569	343,106	372,247	0	(579)	0	0	3.000	1.819	MON	858	10,293	02/26/2021	07/01/2046
3133AS-KA-0	FH QC7489 - RMBS			4	1.A	1,879,114	82.5169	1,525,440	1,848,641	1,876,769	0	(364)	0	0	2.000	1.816	MON	3,081	36,973	09/17/2021	09/01/2051
3133BG-C6-3	FH QE6393 - RMBS			4	1.A	2,733,499	100.1110	2,720,382	2,717,365	2,733,630	0	875	0	0	5.000	4.906	MON	11,322	135,868	09/14/2022	07/01/2052
3133BJ-NS-7	FH QE8501 - RMBS			4	1.A	3,978,940	100.2733	3,966,267	3,955,455	3,978,340	0	504	0	0	5.000	4.910	MON	16,481	197,773	09/14/2022	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS			4	1.A	2,830,221	101.0939	2,834,168	2,803,500	2,830,040	0	621	0	0	5.000	4.853	MON	11,681	140,175	09/14/2022	09/01/2052
3133BQ-5W-2	FH QF3561 - RMBS			4	1.A	218,950	101.7243	218,827	215,118	219,044	0	84	0	0	5.500	5.193	MON	986	11,831	12/28/2022	11/01/2052

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
3133KK-3X-5	FH RA4414 - RMBS			4	1.A	1,081,211	85.7153	872,825	1,018,284	1,084,125	0	(437)	0	0	2.500	1.722	MON	2,121	25,457	02/03/2021	01/01/2051
3133KM-RT-4	FH RA5898 - RMBS			4	1.A	1,261,351	82.5029	1,023,774	1,240,895	1,260,412	0	(109)	0	0	2.000	1.810	MON	2,068	24,818	09/17/2021	09/01/2051
3133KN-KX-0	FH RA6610 - RMBS			4	1.A	2,784,613	88.9852	2,428,562	2,729,176	2,782,813	0	(301)	0	0	3.000	2.730	MON	6,823	81,875	02/04/2022	01/01/2052
3133KP-YM-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -			4	1.A	801,947	94.9760	782,064	823,434	802,392	0	444	0	0	4.000	4.339	MON	2,745	27,448	02/03/2023	09/01/2052
3133KQ-VZ-6	FH RA8732 - RMBS			4	1.A	1,821,117	99.7364	1,824,584	1,829,406	1,821,169	0	53	0	0	5.000	5.068	MON	7,623	45,735	06/21/2023	03/01/2053
3138MH-KQ-5	FN AQ2102 - RMBS			4	1.A	23,112	91.9076	21,485	23,377	23,124	0	7	0	0	3.000	3.164	MON	58	701	08/01/2014	12/01/2042
3138MR-2P-5	FN AQ9781 - RMBS			4	1.A	4,107	91.9080	3,818	4,154	4,094	0	2	0	0	3.000	3.225	MON	10	125	08/01/2014	12/01/2042
3138MR-DZ-1	FN AQ9119 - RMBS			4	1.A	5,285	94.0194	5,026	5,346	5,274	0	2	0	0	3.000	3.253	MON	13	160	08/01/2014	12/01/2042
3140HD-7A-6	FN BK0888 - RMBS			4	1.A	654,573	96.2611	583,425	606,086	717,361	0	3,584	0	0	4.000	1.577	MON	2,020	24,243	04/27/2020	07/01/2048
3140J8-UX-9	FN BM4197 - RMBS			4	1.A	120,084	91.3251	103,414	113,237	122,686	0	(155)	0	0	3.000	1.826	MON	283	3,397	02/26/2021	03/01/2047
3140KV-EU-0	FN BQ9146 - RMBS			4	1.A	475,102	82.6770	378,888	458,275	475,152	0	(124)	0	0	2.000	1.565	MON	764	9,165	01/06/2021	12/01/2050
3140KV-F5-4	FN BQ9187 - RMBS			4	1.A	1,295,335	82.7055	1,032,902	1,248,891	1,296,537	0	(107)	0	0	2.000	1.547	MON	2,081	24,978	12/22/2020	01/01/2051
3140KV-GN-4	FN BQ9204 - RMBS			4	1.A	1,485,553	82.6867	1,184,313	1,432,289	1,484,822	0	(272)	0	0	2.000	1.565	MON	2,387	28,646	12/22/2020	01/01/2051
3140KX-SP-2	FN BR0525 - RMBS			4	1.A	728,807	83.2165	582,461	699,935	728,389	0	(863)	0	0	2.000	1.507	MON	1,167	13,999	12/22/2020	12/01/2050
3140L0-C8-8	FN BR1894 - RMBS			4	1.A	754,379	83.1925	604,584	726,729	752,889	0	(668)	0	0	2.000	1.572	MON	1,211	14,535	01/06/2021	01/01/2051
3140L0-D4-6	FN BR1922 - RMBS			4	1.A	360,206	83.3530	288,956	346,665	360,252	0	(66)	0	0	2.000	1.537	MON	578	6,933	01/06/2021	01/01/2051
3140L0-DR-5	FN BR1911 - RMBS			4	1.A	814,867	83.1645	653,481	785,769	813,895	0	(836)	0	0	2.000	1.578	MON	1,310	15,715	01/06/2021	01/01/2051
3140MR-2N-6	FN BW0780 - RMBS			4	1.A	364,493	97.5776	351,327	360,048	364,296	0	(185)	0	0	4.500	4.332	MON	1,350	16,202	08/31/2022	08/01/2052
3140MY-AD-4	FN BW6303 - RMBS			4	1.A	2,564,915	100.9827	2,565,667	2,540,699	2,566,680	0	2,708	0	0	5.000	4.842	MON	10,586	127,035	09/14/2022	08/01/2052
3140N3-A5-8	FN BW9927 - RMBS			4	1.A	373,255	101.3338	373,219	368,306	373,073	0	(198)	0	0	5.500	5.281	MON	1,688	20,257	12/28/2022	10/01/2052
3140Q9-4Z-3	FN CA2639 - RMBS			4	1.A	288,285	98.5634	288,791	293,000	288,260	0	(24)	0	0	4.500	4.754	MON	1,099	6,593	06/21/2023	11/01/2048
3140QE-AP-7	FN CA6313 - RMBS			4	1.A	931,093	89.2211	777,974	871,963	949,054	0	265	0	0	3.000	1.939	MON	2,180	26,159	02/17/2021	07/01/2050
3140QE-DX-7	FN CA6417 - RMBS			4	1.A	1,414,799	89.2211	1,180,754	1,323,402	1,438,499	0	1,515	0	0	3.000	1.955	MON	3,309	39,702	02/17/2021	07/01/2050
3140QE-KY-7	FN CA6610 - RMBS			4	1.A	1,275,343	89.2082	1,064,213	1,192,955	1,300,396	0	2,314	0	0	3.000	1.920	MON	2,982	35,789	02/17/2021	08/01/2050
3140QE-YJ-5	FN CA7012 - RMBS			4	1.A	3,615,674	83.4017	2,940,190	3,525,337	3,615,443	0	(1,714)	0	0	2.000	1.687	MON	5,876	70,507	09/14/2021	09/01/2050
3140QF-4E-6	FN CA8020 - RMBS			4	1.A	1,892,657	86.1659	1,536,250	1,782,898	1,893,124	0	(1,045)	0	0	2.500	1.764	MON	3,714	44,572	01/11/2021	12/01/2050
3140QG-3C-9	FN CA8894 - RMBS			4	1.A	3,616,144	86.1195	2,916,436	3,386,497	3,611,422	0	(2,817)	0	0	2.500	1.695	MON	7,055	84,662	02/03/2021	02/01/2051
3140QG-ED-5	FN CA8231 - RMBS			4	1.A	2,727,557	86.1441	2,206,226	2,561,086	2,727,319	0	(1,590)	0	0	2.500	1.731	MON	5,336	64,027	12/21/2020	12/01/2050
3140QG-U4-7	FN CA8702 - RMBS			4	1.A	4,419,248	92.8071	3,839,228	4,136,784	4,374,731	0	(16,586)	0	0	2.500	1.229	MON	8,618	103,420	01/12/2021	01/01/2036
3140QG-ZQ-3	FN CA8850 - RMBS			4	1.A	3,331,120	82.5169	2,651,783	3,213,622	3,325,542	0	(56)	0	0	2.000	1.588	MON	5,356	64,272	01/29/2021	02/01/2051
3140QL-MY-9	FN CB1274 - RMBS			4	1.A	2,199,750	85.5029	1,799,856	2,105,024	2,195,874	0	(1,262)	0	0	2.500	1.974	MON	4,385	52,626	07/29/2021	08/01/2051
3140QM-5T-7	FN CB2657 - RMBS			4	1.A	484,045	88.9927	422,189	474,409	483,395	0	(256)	0	0	3.000	2.741	MON	1,186	14,232	02/04/2022	01/01/2052
3140QM-VP-6	FN CB2421 - RMBS			4	1.A	2,926,582	89.0111	2,469,728	2,774,628	2,917,317	0	(2,287)	0	0	3.000	2.329	MON	6,937	83,239	12/01/2021	12/01/2051
3140QP-BG-1	FN CB3638 - RMBS			4	1.A	989,100	98.8377	961,972	973,284	988,937	0	(16)	0	0	4.500	4.266	MON	3,650	43,798	09/07/2022	05/01/2052
3140QP-ZB-6	FN CB4337 - RMBS			4	1.A	1,161,108	98.1411	1,118,894	1,140,087	1,160,317	0	(406)	0	0	4.500	4.249	MON	4,275	51,304	08/31/2022	08/01/2052
3140QP-ZE-0	FN CB4340 - RMBS			4	1.A	1,489,560	97.7075	1,449,523	1,483,533	1,488,971	0	(386)	0	0	4.500	4.447	MON	5,563	66,759	09/07/2022	08/01/2052
3140QQ-F6-7	FN CB4688 - RMBS			4	1.A	4,884,113	101.2361	4,803,386	4,744,736	4,882,988	0	1,490	0	0	5.000	4.557	MON	19,770	237,237	09/14/2022	09/01/2052
3140QQ-GA-7	FN CB4692 - RMBS			4	1.A	1,086,451	101.9658	1,082,438	1,061,570	1,085,845	0	(688)	0	0	5.500	5.115	MON	4,866	58,386	12/28/2022	09/01/2052
3140QQ-UM-5	FN CB5087 - RMBS			4	1.A	111,962	101.7618	111,649	109,716	111,874	0	(94)	0	0	5.500	5.168	MON	503	6,034	12/28/2022	11/01/2052
3140X4-DF-0	FN FM1001 - RMBS			4	1.A	35,297	93.3260	30,890	33,099	36,592	0	(15)	0	0	3.500	2.063	MON	97	1,158	03/10/2021	11/01/2048
3140X6-UC-3	FN FM3278 - RMBS			4	1.A	23,838	93.3259	20,862	22,354	24,714	0	(14)	0	0	3.500	2.067	MON	65	782	03/10/2021	11/01/2048
3140X8-3F-2	FN FM5297 - RMBS			4	1.A	464,696	89.4940	389,010	434,677	475,483	0	173	0	0	3.000	1.861	MON	1,087	13,040	02/17/2021	11/01/2050
3140X8-G6-8	FN FM4720 - RMBS			4	1.A	1,081,613	89.2616	903,623	1,012,331	1,100,414	0	1,418	0	0	3.000	1.949	MON	2,531	30,370	02/17/2021	10/01/2050
3140X8-UU-9	FN FM5094 - RMBS			4	1.A	5,388,696	93.3258	4,706,052	5,042,606	5,615,154	0	(6,075)	0	0	3.500	1.972	MON	14,708	176,491	03/10/2021	06/01/2049
3140X8-WR-4	FN FM5155 - RMBS			4	1.A	346,932	82.7070	276,108	333,839	346,218	0	(309)	0	0	2.000	1.551	MON	556	6,677	01/06/2021	12/01/2050

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
3140X8-Y6-8	FN FM5232 - RMBS			4	1.A	407,879	89.5250	341,564	381,529	415,056	0	(457)	0	0	3.000	1.915	MON	954	11,446	02/17/2021	06/01/2050
3140X8-Y7-6	FN FM5233 - RMBS			4	1.A	321,785	88.9776	268,684	301,968	323,539	0	110	0	0	3.000	2.133	MON	755	9,059	02/17/2021	11/01/2050
3140X8-YK-7	FN FM5213 - RMBS			4	1.A	1,877,968	83.3795	1,504,372	1,804,247	1,876,105	0	(87)	0	0	2.000	1.528	MON	3,007	36,085	12/22/2020	12/01/2050
3140X9-JB-2	FN FM5657 - RMBS			4	1.A	156,554	89.5250	131,485	146,870	159,441	0	123	0	0	3.000	1.941	MON	367	4,406	02/19/2021	12/01/2050
3140X9-JK-2	FN FM5665 - RMBS			4	1.A	39,943	93.1842	34,903	37,456	41,246	0	(22)	0	0	3.500	2.079	MON	109	1,311	03/10/2021	08/01/2048
3140XB-X7-0	FN FM7901 - RMBS			4	1.A	1,205,143	85.6257	985,854	1,151,353	1,201,057	0	(1,666)	0	0	2.500	1.971	MON	2,399	28,784	07/29/2021	07/01/2051
3140XC-4Z-8	FN FM8939 - RMBS			4	1.A	2,841,310	82.5185	2,322,649	2,814,702	2,839,834	0	(131)	0	0	2.000	1.889	MON	4,691	56,294	09/23/2021	10/01/2051
3140XC-YX-0	FN FM8825 - RMBS			4	1.A	1,204,386	82.5507	978,106	1,184,855	1,203,082	0	(326)	0	0	2.000	1.814	MON	1,975	23,697	09/17/2021	09/01/2051
3140XD-2J-4	FN FM9776 - RMBS			4	1.A	7,315,230	89.0345	6,342,618	7,123,779	7,314,407	0	(848)	0	0	3.000	2.636	MON	17,809	213,713	01/27/2022	11/01/2051
3140XF-LL-3	FN FS0330 - RMBS			4	1.A	4,430,936	88.9754	3,813,153	4,285,627	4,423,167	0	(2,670)	0	0	3.000	2.570	MON	10,714	128,569	01/24/2022	01/01/2052
3140XG-CH-0	FN FS0971 - RMBS			4	1.A	1,202,937	92.9948	1,112,412	1,196,209	1,202,746	0	(120)	0	0	3.500	3.412	MON	3,489	41,867	08/01/2022	01/01/2052
3140XG-TV-1	FN FS1463 - RMBS			4	1.A	2,043,607	95.6632	2,009,617	2,100,720	2,043,562	0	(45)	0	0	4.000	4.414	MON	7,002	70,024	02/07/2023	05/01/2051
3140XG-WM-7	FN FS1551 - RMBS			4	1.A	890,932	98.8822	874,415	884,300	890,804	0	(184)	0	0	4.500	4.377	MON	3,316	39,793	09/07/2022	03/01/2050
3140XH-3U-9	FN FS2610 - RMBS			4	1.A	895,237	98.0383	864,305	881,599	894,895	0	(27)	0	0	4.500	4.286	MON	3,306	39,672	08/31/2022	08/01/2052
3140XH-6Y-8	FN FS2686 - RMBS			4	1.A	799,290	98.6038	782,507	793,587	799,712	0	406	0	0	4.500	4.387	MON	2,976	35,711	08/31/2022	08/01/2052
3140XJ-LC-5	FN FS3022 - RMBS			4	1.A	449,817	95.0327	439,844	462,834	450,249	0	432	0	0	4.000	4.374	MON	1,543	15,428	02/03/2023	10/01/2052
3140XJ-WK-5	FN FS3349 - RMBS			4	1.A	1,874,299	97.7008	1,870,963	1,914,992	1,874,905	0	607	0	0	4.500	4.804	MON	7,181	43,087	06/21/2023	09/01/2052
31410L-XE-7	FN 890877 - RMBS			4	1.A	80,470	93.3260	70,423	75,459	83,279	0	(53)	0	0	3.500	2.085	MON	220	2,641	03/10/2021	07/01/2048
31418C-MG-6	FN MA3058 - RMBS			4	1.A	4,467,654	96.3956	3,981,615	4,130,493	4,705,692	0	2,746	0	0	4.000	2.082	MON	13,768	165,220	02/26/2021	07/01/2047
31418C-U7-7	FN MA3305 - RMBS			4	1.A	69,332	93.2170	60,605	65,015	71,887	0	(23)	0	0	3.500	2.071	MON	190	2,276	03/10/2021	03/01/2048
31418C-V2-7	FN MA3332 - RMBS			4	1.A	100,536	93.3256	87,984	94,276	104,486	0	(55)	0	0	3.500	2.046	MON	275	3,300	03/10/2021	04/01/2048
31418D-HL-9	FN MA3834 - RMBS			4	1.A	1,349,526	89.5870	1,157,114	1,291,609	1,390,902	0	(25)	0	0	3.000	2.038	MON	3,229	38,748	02/26/2021	11/01/2049
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						145,155,682	XXX	130,017,763	140,662,358	145,814,501	0	(37,773)	0	0	XXX	XXX	XXX	415,125	4,811,090	XXX	XXX
678908-4C-5	OKSDEV 2022 A1 - ABS			4	1.A FE	1,023,203	96.6870	989,305	1,023,203	1,023,203	0	0	0	0	3.877	3.876	MN	6,612	46,942	08/19/2022	05/01/2037
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						1,023,203	XXX	989,305	1,023,203	1,023,203	0	0	0	0	XXX	XXX	XXX	6,612	46,942	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						164,312,067	XXX	147,596,872	158,070,561	164,087,630	0	(226,826)	0	0	XXX	XXX	XXX	600,476	5,536,823	XXX	XXX
00182E-BM-0	ANZ NEW ZEALAND INTL LTD (LONDON BRANCH)		C		1.E FE	1,083,568	86.7320	941,042	1,085,000	1,084,081	0	137	0	0	2.550	2.565	FA	10,606	27,668	02/06/2020	02/13/2030
00287Y-BX-6	ABBVIE INC			1,2	1.G FE	478,191	93.4790	406,633	435,000	465,913	0	(5,149)	0	0	3.200	1.866	MN	1,547	13,920	07/29/2021	11/21/2029
00914A-AM-4	AIR LEASE CORP			1,2	2.B FE	1,051,806	91.9812	975,001	1,060,000	1,055,797	0	1,545	0	0	1.875	2.031	FA	7,508	19,875	05/17/2021	08/15/2026
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	333,982	83.3844	279,338	335,000	334,123	0	72	0	0	2.950	2.980	MS	2,910	9,883	02/02/2022	03/15/2034
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	109,715	97.0002	106,700	110,000	109,743	0	28	0	0	4.750	4.777	AO	1,103	3,469	02/02/2023	04/15/2035
01626P-AH-9	ALIMENTATION COUCHE-TARD INC		A	1,2	2.A FE	709,049	96.2071	683,070	710,000	709,621	0	98	0	0	3.550	3.566	JJ	10,852	25,205	07/19/2017	07/26/2027
02079K-AD-9	ALPHABET INC			1,2	1.C FE	463,726	82.8304	385,162	465,000	464,143	0	124	0	0	1.100	1.129	FA	1,932	5,115	08/03/2020	08/15/2030
023135-CJ-3	AMAZON.COM INC			1,2	1.D FE	463,056	87.4981	406,866	465,000	463,117	0	36	0	0	3.950	3.974	AO	3,980	18,368	04/11/2022	04/13/2052
025816-CS-6	AMERICAN EXPRESS CO			2	1.F FE	794,261	93.6818	744,770	795,000	794,520	0	143	0	0	2.550	2.570	MS	6,589	20,273	03/01/2022	03/04/2027
025816-CV-9	AMERICAN EXPRESS CO				1.F FE	1,034,897	99.2330	1,027,061	1,035,000	1,034,982	0	52	0	0	3.375	3.380	MN	5,628	34,931	04/28/2022	05/03/2024
03040W-AN-5	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	1,162,880	95.0369	1,107,180	1,165,000	1,164,321	0	220	0	0	3.000	3.021	JD	2,913	34,950	11/14/2016	12/01/2026
03040W-BA-2	AMERICAN WATER CAPITAL CORP			1,2	2.A FE	310,826	99.4771	318,327	320,000	311,262	0	436	0	0	4.450	4.849	JD	1,187	7,120	06/26/2023	06/01/2032
031162-DD-9	AMGEN INC			1,2	2.A FE	478,498	94.0572	451,475	480,000	478,866	0	201	0	0	3.000	3.050	FA	5,160	14,400	02/17/2022	02/22/2029
03524B-AF-3	ANHEUSER-BUSCH INBEV FINANCE INC			1	1.G FE	614,385	95.1861	490,208	515,000	604,993	0	(3,076)	0	0	4.625	3.416	FA	9,924	23,819	10/26/2020	02/01/2044
03938L-BC-7	ARCELORMITTAL SA		C	1	2.C FE	1,777,339	97.3528	1,545,962	1,588,000	1,715,812	0	(21,132)	0	0	4.250	2.677	JJ	30,933	67,490	01/13/2021	07/16/2029
04010L-AY-9	ARES CAPITAL CORP			1,2	2.C FE	418,681	95.8025	402,370	420,000	419,607	0	245	0	0	3.250	3.313	JJ	6,294	13,650	01/08/2020	07/15/2025
04010L-BB-8	ARES CAPITAL CORP			1,2	2.C FE	393,159	88.5933	349,944	395,000	393,789	0	251	0	0	2.875	2.949	JD	505	11,356	06/03/2021	06/15/2028

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
05369A-AL-5	AVIATION CAPITAL GROUP LLC			1,2	2.C FE	1,421,423	90.7361	1,292,989	1,425,000	1,423,013	0	704	0	0	1.950	2.003	MS	7,796	27,788	09/15/2021	09/20/2026
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	948,376	98.8228	938,817	950,000	949,557	0	333	0	0	3.900	3.938	AO	8,439	37,050	04/06/2020	04/09/2025
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	890,000	80.1019	712,907	890,000	890,000	0	0	0	0	2.277	2.277	JJ	9,063	20,265	01/12/2021	01/20/2032
058498-AX-4	BALL CORP			1,2	3.A FE	280,000	86.2189	241,413	280,000	241,413	16,537	0	0	0	3.125	3.125	MS	2,576	8,750	09/09/2021	09/15/2031
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.G FE	569,225	90.6706	584,825	645,000	574,669	0	5,444	0	0	3.194	5.203	JJ	9,042	10,301	06/27/2023	07/23/2030
06738E-BM-6	BARCLAYS PLC		C	1,2	2.A FE	935,000	84.3159	788,354	935,000	935,000	0	0	0	0	2.645	2.645	JD	481	24,731	06/17/2020	06/24/2031
075887-CJ-6	BECTON DICKINSON AND CO			1,2	2.B FE	388,316	89.3767	326,225	365,000	382,133	0	(2,597)	0	0	2.823	2.006	MN	1,174	10,304	07/29/2021	05/20/2030
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	784,372	70.0239	549,688	785,000	784,417	0	14	0	0	2.850	2.854	AO	4,723	22,373	10/05/2020	10/15/2050
09031W-AA-1	BIMBO BAKERIES USA INC			1,2	2.A FE	467,006	80.0549	380,261	475,000	467,384	0	149	0	0	4.000	4.098	MN	2,322	19,000	05/12/2021	05/17/2051
090572-AR-9	BIO RAD LABORATORIES INC			1,2	2.B FE	219,542	95.0128	209,028	220,000	219,702	0	87	0	0	3.300	3.345	MS	7,260	02/23/2022	03/15/2027
09261B-AC-4	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	339,038	87.0041	295,814	340,000	339,356	0	134	0	0	1.625	1.668	FA	2,241	5,525	07/29/2021	08/05/2028
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	1,462,643	91.7346	1,345,747	1,467,000	1,464,278	0	792	0	0	3.250	3.312	MS	14,038	47,678	11/15/2021	03/15/2027
09261H-AR-8	BLACKSTONE PRIVATE CREDIT FUND			1,2	2.C FE	486,580	91.0387	446,090	490,000	487,449	0	448	0	0	4.000	4.115	JJ	9,038	19,600	01/10/2022	01/15/2029
09261X-AG-7	BLACKSTONE SECURED LENDING FUND			1,2	2.C FE	2,027,290	86.5791	1,770,543	2,045,000	2,032,646	0	2,387	0	0	2.850	2.988	MS	14,733	58,283	09/27/2021	09/30/2028
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	276,741	87.1247	283,155	325,000	279,101	0	2,360	0	0	2.721	4.867	JJ	4,151	4,422	06/26/2023	01/12/2032
11134L-AF-6	BROADCOM CORP			1	2.B FE	3,826,017	99.9077	3,826,465	3,830,000	3,829,976	0	635	0	0	3.625	3.642	JJ	64,020	138,838	01/11/2017	01/15/2024
11135F-BE-0	BROADCOM INC			1,2	2.C FE	279,280	89.7037	251,170	280,000	279,570	0	99	0	0	1.950	1.989	FA	2,063	5,460	01/04/2021	02/15/2028
1248EP-BT-9	CCO HOLDINGS LLC			1,2	3.C FE	2,065,000	96.6170	1,932,339	2,000,000	1,932,339	93,749	(17,070)	0	0	5.125	4.208	MN	17,083	102,500	02/09/2017	05/01/2027
12513G-BA-6	CDW LLC			1,2	2.C FE	536,550	99.7089	488,574	490,000	493,185	0	(7,471)	0	0	5.500	3.904	JD	2,246	26,950	07/21/2017	12/01/2024
12513G-BF-5	CDW LLC			1,2	2.C FE	480,590	91.4395	431,594	472,000	477,487	0	(1,679)	0	0	3.250	2.535	FA	5,795	15,340	01/08/2021	02/15/2029
125896-BR-0	CMS ENERGY CORP			1,2	2.B FE	493,272	93.7646	464,135	495,000	494,414	0	176	0	0	2.950	2.990	FA	5,517	14,603	10/31/2016	02/15/2027
126307-BH-9	CSC HOLDINGS LLC			1,2	4.B FE	1,620,000	75.6076	1,224,843	1,620,000	1,224,843	100,864	0	0	0	4.500	4.500	MN	9,315	72,900	04/29/2021	11/15/2031
133434-AD-2	CAMERON LNG LLC			1,2	1.F FE	265,000	84.7508	224,590	265,000	265,000	0	0	0	0	3.701	3.701	JJ	4,522	9,808	12/05/2019	01/15/2039
13645R-BE-3	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	584,134	92.2334	539,566	585,000	584,485	0	170	0	0	1.750	1.781	JD	825	10,238	11/17/2021	12/02/2026
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	3,523,011	94.9548	3,351,905	3,530,000	3,526,825	0	706	0	0	3.800	3.824	JJ	56,264	134,140	01/25/2018	01/31/2028
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	1,375,000	99.2451	1,364,620	1,375,000	1,375,000	0	0	0	0	4.166	4.169	MN	8,274	57,283	05/05/2022	05/09/2025
14040H-CX-1	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	335,000	99.7045	334,010	335,000	335,000	0	0	0	0	5.468	5.471	FA	7,632	9,159	01/25/2023	02/01/2029
141781-BU-7	CARGILL INC			2	1.F FE	847,629	98.2650	835,253	850,000	848,937	0	781	0	0	3.500	3.599	AO	5,702	29,750	04/19/2022	04/22/2025
142339-AG-5	CARLISLE COMPANIES INC			1,2	2.B FE	1,023,903	98.0917	1,005,440	1,025,000	1,024,844	0	165	0	0	3.500	3.517	JD	2,990	35,875	11/13/2017	12/01/2024
142339-AJ-9	CARLISLE COMPANIES INC			1,2	2.B FE	370,335	88.5524	332,071	375,000	371,971	0	442	0	0	2.750	2.894	MS	3,438	10,313	02/13/2020	03/01/2030
142339-AL-4	CARLISLE COMPANIES INC			1,2	2.B FE	875,776	81.5808	717,911	880,000	876,605	0	374	0	0	2.200	2.252	MS	6,453	19,360	09/14/2021	03/01/2032
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	1,168,514	98.2895	1,149,987	1,170,000	1,169,305	0	489	0	0	3.400	3.445	MN	5,304	39,780	05/10/2022	05/13/2025
15189T-BA-4	CENTERPOINT ENERGY INC			1,2	2.B FE	683,404	92.0678	630,664	685,000	684,223	0	314	0	0	1.450	1.498	JD	828	9,933	05/11/2021	06/01/2026
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	54,889	69.5573	38,256	55,000	54,899	0	3	0	0	2.900	2.910	JJ	798	1,595	06/02/2020	07/01/2050
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	323,612	85.6301	278,298	325,000	323,969	0	129	0	0	2.350	2.398	AO	1,909	7,638	03/08/2021	04/01/2031
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	274,329	101.7943	279,934	275,000	274,374	0	45	0	0	4.950	4.981	AO	3,403	7,109	03/20/2023	04/01/2033
161175-BY-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	873,968	62.3313	545,399	875,000	873,968	0	12	0	0	3.850	3.856	AO	8,422	33,688	11/19/2020	04/01/2061
161175-CJ-1	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	702,420	92.2883	650,633	705,000	702,773	0	191	0	0	4.400	4.442	AO	7,755	31,020	03/10/2022	04/01/2033
166756-AL-0	CHEVRON USA INC			1,2	1.D FE	1,115,000	88.9104	991,351	1,115,000	1,115,000	0	0	0	0	1.018	1.018	FA	4,383	11,351	08/10/2020	08/12/2027
172967-ML-2	CITIGROUP INC			1,2,5	1.G FE	770,000	86.7420	667,913	770,000	770,000	0	0	0	0	2.666	2.666	JJ	8,667	20,528	01/22/2020	01/29/2031
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	400,000	97.9065	391,626	400,000	400,000	0	0	0	0	4.910	4.911	MN	2,019	19,640	05/17/2022	05/24/2033
191216-DD-9	COCA-COLA CO			1	1.E FE	2,253,219	88.1621	1,988,054	2,255,000	2,253,984	0	235	0	0	1.000	1.011	MS	6,640	22,550	09/14/2020	03/15/2028
20030N-EC-1	COMCAST CORP			1,2	1.G FE	1,063,978	100.6024	1,071,416	1,065,000	1,064,060	0	82	0	0	4.650	4.662	FA	18,709	25,587	02/07/2023	02/15/2033
202712-BN-4	COMMONWEALTH BANK OF AUSTRALIA		C		2.A FE	1,300,000	82.2274	1,068,956	1,300,000	1,300,000	0	0	0	0	2.688	2.688	MS	10,677	34,944	03/02/2021	03/11/2031
224044-AG-2	COX COMMUNICATIONS INC			1,2	2.B FE	4,628,645	102.5676	3,589,865	3,500,000	3,667,133	0	(109,260)	0	0	7.625	4.203	JD	11,861	266,875	04/24/2013	06/15/2025

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
224044-CG-0	COX COMMUNICATIONS INC			1,2	2.B FE	903,471	95.9813	868,631	905,000	904,536	0	161	0	0	3.350	3.370	MS	8,927	30,318	09/08/2016	09/15/2026
22550L-2H-3	CREDIT SUISSE AG (NEW YORK BRANCH)				1.E FE	1,757,818	97.9428	1,723,794	1,760,000	1,759,084	0	773	0	0	3.700	3.747	FA	23,516	65,120	04/04/2022	02/21/2025
22822V-AZ-4	CROWN CASTLE INC			1,2	2.B FE	314,238	93.5150	294,572	315,000	314,503	0	146	0	0	2.900	2.952	MS	2,690	9,135	03/02/2022	03/15/2027
22822V-BC-4	CROWN CASTLE INC			1,2	2.B FE	379,673	98.9875	376,152	380,000	379,694	0	21	0	0	5.100	5.111	MN	3,230	9,959	04/24/2023	05/01/2033
233853-AF-7	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	682,020	91.9903	630,134	685,000	683,204	0	584	0	0	2.000	2.092	JD	647	13,700	12/02/2021	12/14/2026
25278X-AR-0	DIAMONDBACK ENERGY INC			1,2	2.B FE	792,289	88.8824	706,615	795,000	792,958	0	247	0	0	3.125	3.165	MS	6,694	24,844	03/18/2021	03/24/2031
26884T-AV-4	ERAC USA FINANCE LLC			1,2	2.A FE	1,125,763	99.3764	1,122,953	1,130,000	1,126,274	0	512	0	0	4.600	4.685	MN	8,663	25,990	04/26/2023	05/01/2028
278062-AH-7	EATON CORP			1,2	1.G FE	90,983	97.8384	92,946	95,000	91,158	0	175	0	0	4.150	4.696	MS	1,161	1,971	06/26/2023	03/15/2033
278865-BL-3	ECOLAB INC			1,2	1.G FE	604,819	91.8328	555,589	605,000	604,893	0	34	0	0	1.650	1.656	FA	4,159	9,983	12/06/2021	02/01/2027
29250N-BL-8	ENBRIDGE INC			1	2.A FE	404,733	96.9707	392,731	405,000	404,897	0	89	0	0	2.500	2.523	FA	3,853	10,125	02/15/2022	02/14/2025
29364G-AN-3	ENTERGY CORP			1,2	2.B FE	1,195,824	88.5686	1,062,824	1,200,000	1,197,405	0	552	0	0	1.900	1.951	JD	1,013	22,800	03/02/2021	06/15/2028
29444U-BR-6	EQUINIX INC			1,2	2.B FE	422,714	89.1892	379,054	425,000	423,533	0	317	0	0	2.000	2.083	MN	1,086	8,500	05/03/2021	05/15/2028
29717P-AV-9	ESSEX PORTFOLIO LP			1,2	2.A FE	420,868	83.5134	339,899	407,000	416,958	0	(1,140)	0	0	2.650	2.309	MS	3,176	10,786	06/17/2020	03/15/2032
29717P-AW-7	ESSEX PORTFOLIO LP			1,2	2.A FE	500,127	79.1105	399,508	505,000	501,602	0	450	0	0	1.650	1.752	JJ	3,842	8,333	08/10/2020	01/15/2031
29717P-AZ-0	ESSEX PORTFOLIO LP			1,2	2.A FE	392,500	83.6491	330,414	395,000	393,085	0	230	0	0	2.550	2.622	JD	448	10,073	05/17/2021	06/15/2031
30161N-BB-6	EXELON CORP			1,2	2.B FE	319,581	94.1759	301,363	320,000	319,733	0	86	0	0	2.750	2.777	MS	2,591	8,800	03/02/2022	03/15/2027
30161N-BK-6	EXELON CORP			1,2	2.B FE	444,533	102.0537	454,139	445,000	444,585	0	52	0	0	5.300	5.313	MS	6,944	13,365	02/16/2023	03/15/2033
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	834,750	94.6683	757,347	800,000	820,745	110,305	(5,560)	0	0	4.125	3.326	FA	12,283	33,000	05/27/2021	08/17/2027
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	260,000	95.6912	248,797	260,000	260,000	24,957	0	0	0	3.375	3.375	MN	1,170	8,775	11/09/2020	11/13/2025
345397-B6-9	FORD MOTOR CREDIT COMPANY LLC			1,2	2.C FE	485,000	86.2149	418,142	485,000	485,000	103,651	0	0	0	3.625	3.625	JD	684	17,581	06/22/2021	06/17/2031
345397-YT-4	FORD MOTOR CREDIT COMPANY LLC			2	2.C FE	359,625	93.3292	326,652	350,000	355,846	48,908	(1,507)	0	0	3.815	3.318	MN	2,188	13,353	06/02/2021	11/02/2027
35671D-CE-3	FREEPORT-MCMORAN INC			1,2	2.C FE	770,000	95.6696	736,656	770,000	770,000	0	0	0	0	4.125	4.125	MS	10,588	31,763	02/19/2020	03/01/2028
35671D-CH-6	FREEPORT-MCMORAN INC			1,2	2.C FE	165,000	97.7217	161,241	165,000	165,000	0	0	0	0	4.625	4.625	FA	3,180	7,631	07/13/2020	08/01/2030
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE III IN			1,2	2.C FE	1,730,953	78.7130	1,373,543	1,745,000	1,734,048	0	1,204	0	0	3.000	3.090	JD	4,363	52,350	05/12/2021	12/01/2031
361448-AZ-6	GATX CORP			1,2	2.B FE	778,003	95.8099	747,317	780,000	779,294	0	200	0	0	3.850	3.880	MS	7,591	30,030	02/06/2017	03/30/2027
36166N-AJ-2	GE CAPITAL FUNDING LLC			1,2	2.A FE	429,667	94.5815	345,223	365,000	412,542	0	(7,194)	0	0	4.400	2.120	MN	2,052	16,060	07/29/2021	05/15/2030
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	183,846	84.4252	156,187	185,000	184,054	0	101	0	0	3.250	3.323	JJ	2,772	6,013	12/07/2021	01/15/2032
36264F-AK-7	HALEON US CAPITAL LLC			1,2	2.B FE	493,916	96.2155	476,267	495,000	494,289	0	212	0	0	3.375	3.422	MS	4,501	16,706	03/21/2022	03/24/2027
370334-CT-9	GENERAL MILLS INC			1,2	2.B FE	299,391	101.3796	304,139	300,000	299,428	0	37	0	0	4.950	4.976	MS	3,795	7,425	03/27/2023	03/29/2033
37045X-DH-6	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	1,433,436	89.7182	1,287,456	1,435,000	1,434,015	0	216	0	0	2.400	2.417	AO	7,749	34,440	04/06/2021	04/10/2028
378272-BH-0	GLENCORE FUNDING LLC			1,2	2.A FE	625,558	70.4277	447,216	635,000	625,984	0	191	0	0	3.375	3.455	MS	5,834	21,431	09/15/2021	09/23/2051
37940X-AG-7	GLOBAL PAYMENTS INC			1,2	2.C FE	829,220	92.0598	764,096	830,000	829,540	0	145	0	0	2.150	2.169	JJ	8,229	17,845	11/16/2021	01/15/2027
38141G-ZL-1	GOLDMAN SACHS GROUP INC			2	1.F FE	755,000	98.6636	744,910	755,000	755,000	0	0	0	0	6.461	6.556	FMAN	5,149	45,904	01/19/2022	02/24/2028
38141G-ZR-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,110,000	95.9135	1,064,640	1,110,000	1,110,000	0	0	0	0	3.615	3.616	MS	11,815	40,127	03/10/2022	03/15/2028
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	2.A FE	2,174,354	96.2892	2,099,105	2,180,000	2,178,171	0	594	0	0	3.500	3.531	MN	9,538	76,300	11/10/2016	11/16/2026
38528U-AC-0	GRAND CANYON UNIVERSITY			1	3.A FE	2,200,000	94.2600	2,073,720	2,200,000	2,073,720	10,170	0	0	0	4.125	4.127	AO	22,688	90,750	12/02/2021	10/01/2024
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	260,000	90.0383	234,100	260,000	234,100	12,169	0	0	0	3.500	3.500	MS	3,033	9,100	08/14/2020	03/01/2029
404119-BW-8	HCA INC			1,2	2.C FE	510,581	103.2251	449,029	435,000	485,216	0	(10,032)	0	0	5.875	3.151	FA	10,648	25,556	05/25/2021	02/01/2029
404119-CC-1	HCA INC			1,2	2.C FE	2,797,772	82.3969	2,319,473	2,815,000	2,801,697	0	1,589	0	0	2.375	2.444	JJ	30,828	66,856	06/21/2021	07/15/2031
404119-CH-0	HCA INC			1,2	2.C FE	533,941	94.7934	507,145	535,000	534,316	0	212	0	0	3.125	3.167	MS	4,923	16,719	03/02/2022	03/15/2027
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC			1,2	2.C FE	544,253	96.4688	525,755	545,000	544,773	0	152	0	0	3.350	3.380	JD	1,166	18,258	06/03/2020	06/08/2025
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	525,000	87.2709	458,172	525,000	458,172	37,752	0	0	0	3.625	3.625	FA	7,190	19,031	01/19/2021	02/15/2032
436440-AP-6	HOLOGIC INC			1,2	3.B FE	640,000	90.6619	580,236	640,000	580,236	30,671	0	0	0	3.250	3.250	FA	7,858	20,800	09/14/2020	02/15/2029
437076-CN-0	HOME DEPOT INC			1,2	1.F FE	308,338	95.6188	296,418	310,000	308,892	0	316	0	0	2.875	2.990	AO	1,882	8,913	03/24/2022	04/15/2027
446150-BA-1	HUNTINGTON BANCSHARES INC			1,2,5	2.A FE	1,130,000	97.1700	1,098,021	1,130,000	1,130,000	0	0	0	0	5.023	5.024	MN	6,937	56,760	05/06/2022	05/17/2033

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
44891A-BT-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	479,496	87.6774	420,852	480,000	479,703	0	71	0	0	1.800	1.816	JJ	4,104	8,640	01/05/2021	01/10/2028
44891A-CA-3	HYUNDAI CAPITAL AMERICA			1,2	2.A FE	1,393,466	87.4108	1,219,381	1,395,000	1,393,944	0	211	0	0	2.100	2.117	MS	8,626	29,295	09/14/2021	09/15/2028
45167R-AH-7	IDEX CORP			1,2	2.B FE	279,653	85.0262	238,073	280,000	279,736	0	32	0	0	2.625	2.639	JD	327	7,350	05/17/2021	06/15/2031
458140-BT-6	INTEL CORP			1,2	1.F FE	958,042	88.4624	849,239	960,000	958,684	0	272	0	0	1.600	1.631	FA	5,931	15,360	08/10/2021	08/12/2028
459200-KS-9	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,030,000	98.8949	1,018,618	1,030,000	1,030,000	0	0	0	0	4.000	4.000	JJ	17,624	41,200	07/20/2022	07/27/2025
466313-AM-5	JABIL INC			1,2	2.C FE	821,552	97.4010	803,559	825,000	822,617	0	643	0	0	4.250	4.343	MN	4,480	35,063	04/20/2022	05/15/2027
46647P-CW-4	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,300,000	94.0840	1,223,091	1,300,000	1,300,000	0	0	0	0	2.947	2.948	FA	13,515	38,311	02/16/2022	02/24/2028
46647P-DA-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,600,000	98.5136	1,576,218	1,600,000	1,600,000	0	0	0	0	4.323	4.325	AO	12,489	69,168	04/19/2022	04/26/2028
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	2,664,000	84.7614	2,258,045	2,664,000	2,664,000	0	0	0	0	3.837	3.837	MN	13,061	102,218	11/04/2016	05/15/2046
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	4,019,276	95.6343	3,857,887	4,034,000	4,028,564	0	1,522	0	0	3.150	3.193	MN	21,179	127,071	04/25/2017	05/01/2027
49326E-EL-3	KEYCORP			1,2,5	2.B FE	465,000	97.7653	454,609	465,000	465,000	0	0	0	0	3.878	3.881	MN	1,903	18,033	05/16/2022	05/23/2025
49446R-AY-5	KIMCO REALTY OP LLC			1,2	2.A FE	477,773	81.6463	391,902	480,000	478,239	0	201	0	0	2.250	2.301	JD	900	10,800	09/13/2021	12/01/2031
49446R-AZ-2	KIMCO REALTY OP LLC			1,2	2.A FE	1,150,360	87.0124	1,009,344	1,160,000	1,151,929	0	838	0	0	3.200	3.297	AO	9,280	37,120	02/15/2022	04/01/2032
50077L-BF-2	KRAFT HEINZ FOODS CO			1,2	2.B FE	1,227,231	97.9556	1,077,511	1,100,000	1,192,646	0	(11,912)	0	0	4.250	2.897	MS	15,583	46,750	01/06/2021	03/01/2031
527298-BR-3	LEVEL 3 FINANCING INC			1,2	5.A FE	462,300	49.5000	227,700	460,000	227,700	(134,336)	(306)	0	0	4.250	4.167	JJ	9,775	19,550	05/25/2021	07/01/2028
548661-DY-0	LOWE'S COMPANIES INC			1,2	2.A FE	473,181	83.0534	394,504	475,000	473,729	0	175	0	0	1.700	1.742	AO	1,705	8,075	10/07/2020	10/15/2030
548661-EG-8	LOWE'S COMPANIES INC			1,2	2.A FE	664,508	96.3189	640,521	665,000	664,675	0	93	0	0	3.350	3.366	AO	5,569	22,278	03/22/2022	04/01/2027
548661-EQ-6	LOWE'S COMPANIES INC			1,2	2.A FE	520,000	102.7452	534,275	520,000	520,000	0	0	0	0	5.150	5.151	JJ	13,390	6,769	03/28/2023	07/01/2033
55342U-AM-6	MPT OPERATING PARTNERSHIP LP			1,2	3.C FE	697,763	62.5227	431,407	690,000	431,407	(40,856)	(721)	0	0	3.500	3.364	MS	7,111	24,150	06/02/2021	03/15/2031
571748-BN-1	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	281,226	86.0758	288,354	335,000	284,373	0	3,147	0	0	2.250	4.864	MN	963	3,769	06/26/2023	11/15/2030
58013M-EZ-3	MCDONALD'S CORP			1,2	2.A FE	715,215	98.7531	543,142	550,000	683,798	0	(10,134)	0	0	4.700	2.273	JD	1,580	25,850	10/26/2020	12/09/2035
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,044,906	100.9941	1,055,389	1,045,000	1,044,923	0	17	0	0	5.050	5.052	JJ	25,653	26,386	01/03/2023	01/06/2028
59217G-EW-5	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,039,074	97.3678	1,012,625	1,040,000	1,039,614	0	306	0	0	2.800	2.831	MS	8,089	29,120	03/14/2022	03/21/2025
59523U-AS-6	MID-AMERICA APARTMENTS LP			1,2	1.G FE	64,652	81.0788	52,701	65,000	64,757	0	32	0	0	1.700	1.756	FA	417	1,105	08/03/2020	02/15/2031
606822-CB-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	200,000	83.8655	167,731	200,000	200,000	0	0	0	0	2.494	2.494	AO	1,081	4,988	10/05/2021	10/13/2032
615394-AM-5	MOOG INC			1,2	3.C FE	475,630	94.4255	434,357	460,000	434,357	13,149	(4,291)	0	0	4.250	3.203	JD	869	19,550	06/16/2021	12/15/2027
61747Y-EK-7	MORGAN STANLEY			1,2,5	1.E FE	640,000	92.8182	594,036	640,000	640,000	0	0	0	0	2.475	2.476	JJ	7,040	15,840	01/19/2022	01/21/2028
61761J-3R-8	MORGAN STANLEY			1	1.G FE	1,683,474	95.7552	1,623,051	1,695,000	1,691,682	0	1,220	0	0	3.125	3.205	JJ	22,659	52,969	07/20/2016	07/27/2026
620076-BT-5	MOTOROLA SOLUTIONS INC			1,2	2.C FE	698,614	84.4358	591,051	700,000	699,027	0	129	0	0	2.300	2.322	MN	2,057	16,100	08/10/2020	11/15/2030
62954H-AJ-7	NXP BV		C	1,2	2.A FE	1,185,066	84.2488	1,000,876	1,188,000	1,185,573	0	257	0	0	2.650	2.678	FA	11,893	31,482	11/15/2021	02/15/2032
64110L-AU-0	NETFLIX INC			1	2.B FE	589,175	103.3119	516,560	500,000	561,707	86,160	(9,454)	0	0	5.375	3.062	JD	1,194	26,875	01/06/2021	11/15/2029
64110L-AY-2	NETFLIX INC			1,2	2.B FE	180,000	98.1430	176,657	180,000	180,000	8,925	0	0	0	3.625	3.624	JD	290	6,525	04/23/2020	06/15/2025
651229-AW-6	NEWELL BRANDS INC			1,2	3.C FE	634,653	98.6211	570,030	578,000	570,030	37,562	(11,312)	0	0	5.200	3.084	AO	7,514	26,444	01/06/2021	04/01/2026
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	376,636	85.5429	312,231	365,000	373,553	0	(1,297)	0	0	2.250	1.846	JD	684	8,213	08/02/2021	06/01/2030
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	972,982	100.9436	984,200	975,000	973,195	0	214	0	0	4.900	4.930	FA	16,323	26,409	02/06/2023	02/28/2028
654740-BR-9	NISSAN MOTOR ACCEPTANCE COMPANY LLC				2.C FE	1,548,000	99.9537	1,547,284	1,548,000	1,548,000	0	0	0	0	6.282	6.325	MJSD	6,483	92,084	03/04/2021	03/08/2024
65480C-AD-7	NISSAN MOTOR ACCEPTANCE COMPANY LLC			1,2	2.C FE	259,901	85.6363	222,654	260,000	259,932	0	14	0	0	2.450	2.456	MS	1,876	6,370	09/13/2021	09/15/2028
65535H-AZ-2	NOMURA HOLDINGS INC		C		2.A FE	3,965,000	91.6804	3,635,127	3,965,000	3,965,000	0	0	0	0	2.329	2.329	JJ	40,786	92,345	01/04/2022	01/22/2027
666807-CH-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	1,013,965	100.8494	1,023,622	1,015,000	1,014,101	0	136	0	0	4.700	4.712	MS	14,046	28,756	02/06/2023	03/15/2033
670346-AX-3	NUCOR CORP			1	1.G FE	1,119,283	98.3909	1,101,979	1,120,000	1,119,657	0	235	0	0	3.950	3.973	MN	4,670	44,240	05/18/2022	05/23/2025
67077M-AZ-1	NUTRIEN LTD			1	2.B FE	94,962	100.2706	95,257	95,000	94,983	0	19	0	0	5.900	5.922	MN	841	5,574	11/07/2022	11/07/2024
68233J-CF-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	498,165	95.9790	479,895	500,000	498,437	0	174	0	0	4.150	4.194	JD	1,729	20,750	05/17/2022	06/01/2032
68389X-CC-7	ORACLE CORP			1,2	2.B FE	4,172,996	93.2877	3,894,760	4,175,000	4,174,086	0	398	0	0	1.650	1.660	MS	18,370	68,888	03/22/2021	03/25/2026
68389X-CM-5	ORACLE CORP			1,2	2.B FE	144,719	99.9875	144,982	145,000	144,785	0	66	0	0	4.500	4.538	MN	997	4,894	02/02/2023	05/06/2028
68560E-AA-6	ORBIA ADVANCE CORPORATION SAB DE CV		C	1,2	2.C FE	439,520	91.8046	403,940	440,000	439,768	0	95	0	0	1.875	1.898	MN	1,146	8,250	05/06/2021	05/11/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
69121K-AF-1	BLUE OWL CAPITAL CORP			1,2	2.C FE	3,355,901	90.1063	3,045,592	3,380,000	3,366,689	0	4,145	0	0	2.625	2.761	JJ	40,912	88,725	04/19/2021	01/15/2027
69121K-AG-9	BLUE OWL CAPITAL CORP			1,2	2.C FE	668,277	87.7795	592,512	675,000	670,571	0	918	0	0	2.875	3.034	JD	1,078	19,406	06/04/2021	06/11/2028
693475-BH-7	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	1,105,000	99.9489	1,104,435	1,105,000	1,105,000	0	0	0	0	5.671	5.677	AO	10,966	62,665	10/25/2022	10/28/2025
701094-AR-5	PARKER-HANNIFIN CORP			1,2	2.A FE	2,474,742	99.1237	2,458,267	2,480,000	2,476,471	0	968	0	0	4.250	4.292	MS	31,034	131,750	06/06/2022	09/15/2027
70450Y-AK-9	PAYPAL HOLDINGS INC			1,2	1.G FE	249,683	98.3329	245,832	250,000	249,779	0	59	0	0	3.900	3.928	JD	813	9,750	05/16/2022	06/01/2027
709599-AW-4	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	952,087	94.7608	904,966	955,000	954,066	0	304	0	0	3.400	3.436	MN	4,149	32,470	10/26/2016	11/15/2026
709599-BN-3	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	882,549	97.5021	862,894	885,000	883,268	0	448	0	0	4.400	4.461	JJ	19,470	41,320	06/02/2022	07/01/2027
717081-EC-3	PFIZER INC			1	1.F FE	785,648	94.3798	594,593	630,000	759,139	0	(8,543)	0	0	4.000	2.176	JD	1,120	25,200	10/26/2020	12/15/2036
74005P-BT-0	LINDE INC			1,2	1.F FE	608,676	82.7665	504,875	610,000	609,109	0	129	0	0	1.100	1.123	FA	2,628	6,710	08/03/2020	08/10/2030
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	1,502,803	95.2275	1,433,175	1,505,000	1,504,301	0	229	0	0	3.100	3.117	MN	5,961	46,655	11/03/2016	11/15/2026
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	866,102	90.6366	788,538	870,000	867,922	0	773	0	0	1.250	1.343	FA	4,078	10,875	08/10/2021	08/16/2026
74340X-BR-1	PROLOGIS LP			1,2	1.G FE	134,487	80.7927	109,070	135,000	134,650	0	49	0	0	1.250	1.290	AO	356	1,688	08/06/2020	10/15/2030
74340X-CE-9	PROLOGIS LP			1,2	1.G FE	1,097,965	101.3528	1,114,881	1,100,000	1,098,015	0	50	0	0	4.750	4.774	JD	2,322	37,010	03/23/2023	06/15/2033
745867-AW-1	PULTEGROUP INC			1,2	2.B FE	54,000	100.9704	50,485	50,000	51,052	0	(514)	0	0	5.500	4.346	MS	917	2,750	07/27/2017	03/01/2026
747525-BQ-5	QUALCOMM INC			1,2	1.F FE	224,487	99.2304	223,268	225,000	224,560	0	43	0	0	4.250	4.278	MN	1,089	9,563	05/05/2022	05/20/2032
74949L-AE-2	RELX CAPITAL INC			1,2	2.A FE	168,506	100.7857	171,336	170,000	168,701	0	123	0	0	4.750	4.862	MN	920	8,075	05/17/2022	05/20/2032
75524K-NQ-3	CITIZENS BANK NA			2,5	2.A FE	1,885,000	97.5908	1,839,587	1,885,000	1,885,000	0	0	0	0	4.119	4.122	MN	8,196	77,643	05/18/2022	05/23/2025
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	1,085,381	94.8868	1,043,755	1,100,000	1,095,162	0	1,495	0	0	3.000	3.153	JJ	15,217	33,000	10/04/2016	01/15/2027
756109-BS-2	REALTY INCOME CORP			1,2	1.G FE	470,008	100.7367	478,499	475,000	470,619	0	611	0	0	4.700	4.912	JD	992	14,945	04/05/2023	12/15/2028
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.A FE	928,438	96.0474	893,240	930,000	929,332	0	159	0	0	3.375	3.395	MN	4,011	31,388	11/13/2017	11/15/2027
760759-BC-3	REPUBLIC SERVICES INC			1,2	2.A FE	179,080	102.4000	184,320	180,000	179,130	0	50	0	0	5.000	5.061	AO	2,250	4,575	03/21/2023	04/01/2034
775109-CG-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	384,965	95.4504	367,484	385,000	384,986	0	15	0	0	3.200	3.201	MS	3,628	18,095	03/07/2022	03/15/2027
78355H-KT-5	RYDER SYSTEM INC			1,2	2.A FE	569,151	94.0064	535,836	570,000	569,452	0	163	0	0	2.850	2.882	MS	5,415	16,245	02/22/2022	03/01/2027
78355H-KU-2	RYDER SYSTEM INC			1,2	2.A FE	989,693	97.7104	967,333	990,000	989,812	0	49	0	0	4.300	4.306	JD	1,892	42,570	05/10/2022	06/15/2027
80282K-BC-9	SANTANDER HOLDINGS USA INC			1,2,5	2.A FE	1,105,000	91.5478	1,011,603	1,105,000	1,105,000	0	0	0	0	2.490	2.491	JJ	13,375	27,515	01/03/2022	01/06/2028
808513-BQ-7	CHARLES SCHWAB CORP			2	1.F FE	2,527,000	98.3764	2,485,972	2,527,000	2,527,000	0	0	0	0	5.875	5.949	FMAN	20,170	137,310	05/11/2021	05/13/2026
808513-BY-0	CHARLES SCHWAB CORP			1,2	1.F FE	279,698	93.0875	260,645	280,000	279,804	0	59	0	0	2.450	2.473	MS	2,249	6,860	03/01/2022	03/03/2027
81180W-BM-2	SEAGATE HDD CAYMAN		C	1,2	3.C FE	143,063	114.3500	133,790	117,000	133,790	9,364	(3,900)	0	0	9.625	5.148	JD	938	11,293	05/25/2021	12/01/2032
81211K-AY-6	SEALED AIR CORP			1,2	3.B FE	565,228	93.8570	502,135	535,000	502,135	21,419	(4,678)	0	0	4.000	3.002	JD	1,783	21,400	06/02/2021	12/01/2027
816851-BN-8	SEMPRA			1,2	2.B FE	434,230	97.5617	424,394	435,000	434,673	0	252	0	0	3.300	3.362	AO	3,589	14,355	03/21/2022	04/01/2025
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	428,362	89.5500	380,588	425,000	380,588	22,746	(301)	0	0	4.000	3.903	MN	2,172	17,000	06/08/2021	05/15/2031
81762P-AE-2	SERVICENOW INC			1,2	1.G FE	288,915	82.2094	238,407	290,000	289,264	0	104	0	0	1.400	1.440	MS	1,353	4,060	08/06/2020	09/01/2030
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	1,058,919	92.9682	985,463	1,060,000	1,059,518	0	215	0	0	1.200	1.221	MS	3,887	12,720	03/02/2021	03/11/2026
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	620,343	89.1077	552,468	620,000	552,468	40,872	(34)	0	0	4.125	4.117	JJ	12,788	25,575	05/27/2021	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	180,000	92.4843	166,472	180,000	166,472	9,818	0	0	0	4.000	4.000	JJ	3,320	7,200	06/07/2021	07/15/2028
842400-HP-1	SOUTHERN CALIFORNIA EDISON CO			1	1.G FE	1,727,889	98.7972	1,709,191	1,730,000	1,728,987	0	680	0	0	4.200	4.243	JD	6,055	72,660	05/18/2022	06/01/2025
853496-AH-0	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	130,000	86.0271	111,835	130,000	111,835	13,843	0	0	0	3.375	3.375	JJ	2,023	4,388	08/07/2020	01/15/2031
86562M-CN-8	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	280,000	88.9618	249,093	280,000	280,000	0	0	0	0	2.472	2.472	JJ	3,211	6,922	01/05/2022	01/14/2029
86964W-AK-8	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	350,126	82.9791	294,576	355,000	351,139	0	414	0	0	3.125	3.280	JJ	5,115	11,094	06/28/2021	01/15/2032
86964W-AL-6	SUZANO AUSTRIA GMBH		C	1,2	2.C FE	335,685	87.8147	298,570	340,000	337,016	0	587	0	0	2.500	2.700	MS	2,503	8,500	09/08/2021	09/15/2028
87165B-AR-4	SYNCHRONY FINANCIAL			1,2	2.C FE	1,153,706	80.0881	925,018	1,155,000	1,153,957	0	117	0	0	2.875	2.888	AO	5,811	33,206	10/25/2021	10/28/2031
87165B-AS-2	SYNCHRONY FINANCIAL			1,2	2.C FE	4,381,843	98.2919	4,310,100	4,385,000	4,383,419	0	1,029	0	0	4.875	4.901	JD	10,688	213,769	06/08/2022	06/13/2025
87264A-BN-4	T-MOBILE USA INC			1,2	2.B FE	1,100,678	72.2430	819,958	1,135,000	1,102,860	0	706	0	0	3.300	3.462	FA	14,150	37,455	10/19/2020	02/15/2051
87264A-BV-6	T-MOBILE USA INC			1,2	2.B FE	1,655,000	92.9103	1,537,666	1,655,000	1,655,000	0	0	0	0	3.375	3.375	AO	11,792	55,856	03/16/2021	04/15/2029
87612E-BJ-4	TARGET CORP			1,2	1.F FE	329,383	89.2239	294,439	330,000	329,608	0	59	0	0	2.350	2.371	FA	2,930	7,755	01/21/2020	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
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1,2	3.C FE	630,000	107.7761	678,989	630,000	630,000	0	0	0	0	7.875	7.874	MS	14,608	25,633	03/01/2023	09/15/2029
88947E-AU-4	TOLL BROTHERS FINANCE CORP			1,2	2.C FE	1,177,875	93.7425	1,017,106	1,085,000	1,147,946	0	(10,309)	0	0	3.800	2.675	MN	6,872	41,230	01/12/2021	11/01/2029
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1.F FE	317,773	82.1946	263,023	320,000	318,129	0	52	0	0	3.750	3.789	MN	1,533	12,000	05/04/2016	05/15/2046
89788M-AG-7	TRUIST FINANCIAL CORP			1,2,5	1.G FE	1,150,000	96.3561	1,108,096	1,150,000	1,150,000	0	0	0	0	4.123	4.112	JD	3,293	47,415	06/01/2022	06/06/2028
898324-AC-2	FIDEICOMISO FIBRA UNO		C	1,2	2.C FE	532,035	97.5871	473,297	485,000	504,550	0	(10,243)	0	0	5.250	2.971	JJ	10,680	25,463	03/25/2021	01/30/2026
902613-AM-0	UBS GROUP AG		C	2	1.G FE	630,000	98.4787	620,416	630,000	630,000	0	0	0	0	4.488	4.486	MN	3,848	28,274	05/03/2022	05/12/2026
90265E-AU-4	UDR INC			1,2	2.A FE	363,460	76.0299	277,509	365,000	363,807	0	117	0	0	1.900	1.939	MS	2,042	6,935	11/30/2020	03/15/2033
907818-EQ-7	UNION PACIFIC CORP			1,2	1.G FE	579,995	89.4824	447,412	500,000	567,022	0	(4,258)	0	0	3.600	2.409	MS	5,300	18,000	11/16/2020	09/15/2037
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	792,728	92.1096	723,061	785,000	723,061	52,566	(520)	0	0	4.000	3.900	JJ	14,479	31,400	06/01/2021	07/15/2030
92343E-AL-6	VERISIGN INC			1,2	2.B FE	50,875	99.0564	49,528	50,000	50,356	0	(91)	0	0	4.750	4.530	JJ	1,095	2,375	07/24/2017	07/15/2027
92343V-FF-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	399,800	95.0727	380,291	400,000	399,903	0	28	0	0	3.000	3.008	MS	3,300	12,000	03/17/2020	03/22/2027
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	568,518	67.9880	387,532	570,000	568,620	0	34	0	0	2.875	2.888	MN	1,866	16,388	11/10/2020	11/20/2050
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	159,928	90.4604	144,737	160,000	159,955	0	10	0	0	2.100	2.107	MS	924	3,360	03/11/2021	03/22/2028
92343V-GT-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	104,829	102.0127	107,113	105,000	104,838	0	9	0	0	5.050	5.071	MN	766	2,651	05/05/2023	05/09/2033
927804-GH-1	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	408,721	97.6340	400,299	410,000	409,071	0	253	0	0	3.750	3.822	MN	1,965	15,375	05/16/2022	05/15/2027
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	149,580	101.1371	151,706	150,000	149,605	0	25	0	0	5.000	5.036	AO	1,875	3,771	03/28/2023	04/01/2033
928563-AK-1	VMWARE LLC			1,2	2.C FE	288,495	87.6733	254,252	290,000	288,990	0	207	0	0	1.800	1.879	FA	1,972	5,220	07/20/2021	08/15/2028
931427-AQ-1	WALGREENS BOOTS ALLIANCE INC			1,2	2.C FE	877,782	95.0793	836,698	880,000	879,393	0	237	0	0	3.450	3.480	JD	2,530	30,360	05/26/2016	06/01/2026
95000U-2V-4	WELLS FARGO & CO			1,2,5	2.A FE	925,000	95.4018	882,467	925,000	925,000	0	0	0	0	3.526	3.527	MS	8,788	32,616	03/17/2022	03/24/2028
95000U-3A-9	WELLS FARGO & CO			1,2,5	2.A FE	805,000	99.2672	799,101	805,000	805,000	0	0	0	0	4.808	4.810	JJ	16,772	38,704	07/18/2022	07/25/2028
95040Q-AM-6	WELLTOWER OP LLC			1,2	2.A FE	1,786,366	87.2129	1,565,472	1,795,000	1,788,441	0	783	0	0	2.800	2.855	JD	4,188	50,260	03/16/2021	06/01/2031
958102-AQ-8	WESTERN DIGITAL CORP			1,2	2.C FE	109,798	86.0876	94,696	110,000	109,850	0	27	0	0	2.850	2.879	FA	1,306	3,135	12/07/2021	02/01/2029
976826-BR-7	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	184,682	100.2458	185,455	185,000	184,701	0	19	0	0	4.950	4.972	AO	2,289	4,604	03/27/2023	04/01/2033
98138H-AG-6	WORKDAY INC			1,2	2.B FE	384,773	96.7557	372,510	385,000	384,848	0	43	0	0	3.500	3.513	AO	3,369	13,475	03/30/2022	04/01/2027
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						190,002,714	XXX	174,013,270	187,870,000	187,053,466	730,963	(227,242)	0	0	XXX	XXX	XXX	1,559,088	6,334,422	XXX	XXX
05946X-BV-4	BAFC 2003-1 A1 - CMO/RMBS			4	1.D FE	654	95.8889	614	640	649	0	(1)	0	0	6.000	5.494	MON	3	38	05/22/2003	05/20/2033
17329M-CL-1	CMLTI 21J2 A7A - CMO/RMBS			4	1.A FE	137,277	87.0006	116,991	134,472	137,041	0	(168)	0	0	2.500	2.128	MON	280	3,362	06/25/2021	07/25/2051
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS			4	1.A FE	133,773	82.0156	107,911	131,573	133,619	0	(98)	0	0	2.500	2.261	MON	274	3,289	08/20/2021	09/25/2051
33852J-AE-8	FSMT 217 A5 - CMO/RMBS			4	1.A FE	784,890	86.8931	668,233	769,029	782,944	0	(1,256)	0	0	2.500	2.107	MON	1,602	19,226	08/12/2021	08/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 - CMO/RMBS			4	1.A FE	683,321	86.8828	579,650	667,163	680,992	0	(1,194)	0	0	2.457	2.036	MON	1,366	16,679	06/15/2021	11/27/2051
36262W-AJ-5	GSMBS 21PJ8 A8 - CMO/RMBS			4	1.A FE	645,921	86.8178	548,015	631,225	644,201	0	(1,048)	0	0	2.500	2.090	MON	1,315	15,781	08/17/2021	01/25/2052
36263C-AH-2	GSMBS 2021-PJ9 A8 - CMO/RMBS			4	1.A FE	417,898	86.7330	354,697	408,953	416,951	0	(636)	0	0	2.500	2.107	MON	852	10,224	09/22/2021	02/26/2052
36264R-BH-7	GSMBS 22PJ4 A24 - CMO/RMBS			4	1.A FE	283,471	88.4494	265,233	299,870	284,685	0	899	0	0	3.000	3.934	MON	150	8,996	04/28/2022	09/25/2052
46654A-AF-6	JPMMT 2110 A4 - CMO/RMBS			4	1.A FE	279,542	87.1264	237,760	272,891	278,666	0	(370)	0	0	2.500	2.109	MON	569	6,822	07/23/2021	12/26/2051
46654W-AH-4	JPMMT 221 A4 - CMO/RMBS			4	1.A FE	663,677	86.4417	578,941	669,747	664,891	0	706	0	0	2.500	2.611	MON	1,395	16,744	01/26/2022	07/25/2052
46655L-AE-4	JPMMT 22LTV2 A3 - CMO/RMBS			4	1.A FE	387,075	88.5391	405,802	458,331	388,489	0	1,414	0	0	3.500	6.242	MON	1,337	4,010	09/25/2023	09/25/2052
58549R-AJ-5	MELLO 21MTG3 A9 - CMO/RMBS			4	1.A FE	145,713	87.7225	125,125	142,638	145,324	0	(440)	0	0	2.500	1.901	MON	297	3,566	07/01/2021	07/25/2051
61772C-AH-4	MSRM 213 A4 - CMO/RMBS			4	1.A FE	779,502	87.0408	664,774	763,750	777,427	0	(1,483)	0	0	2.500	2.146	MON	1,591	19,094	06/24/2021	06/25/2051
61772M-AH-2	MSRM 2021-4 A4 - CMO/RMBS			4	1.A FE	271,627	87.0337	230,290	264,598	270,887	0	(330)	0	0	2.500	2.024	MON	551	6,615	07/23/2021	07/25/2051
61772N-AQ-0	MSRM 2021-5 A4 - CMO/RMBS			4	1.A FE	263,532	87.1154	224,371	257,556	263,105	0	(346)	0	0	2.500	2.060	MON	537	6,439	08/19/2021	08/25/2051
74936R-AE-4	RCKT 212 A5 - CMO/RMBS			4	1.A FE	720,701	86.7451	612,352	705,921	718,370	0	(1,008)	0	0	2.500	2.147	MON	1,471	17,648	06/22/2021	06/26/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						6,598,574	XXX	5,720,758	6,578,355	6,588,240	0	(5,359)	0	0	XXX	XXX	XXX	13,590	158,533	XXX	XXX
00179D-AA-4	AMSR 21SFR1 A - CMBS			4	1.A FE	1,584,956	86.4937	1,370,925	1,585,000	1,584,485	0	(182)	0	0	1.953	1.948	MON	2,580	30,955	05/06/2021	06/26/2028

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
05492V-AF-2	BBCMS 2020-C7 A5 - CMBS			4	1.A FE	449,057	83.9913	366,202	436,000	444,409	0	(1,347)	0	0	2.037	1.697	MON	740	8,881	06/12/2020	04/17/2053
05548W-AA-5	BBCMS 2018-TALL A - CMBS			4,5	1.A FE	1,398,687	92.7500	1,298,500	1,400,000	1,448,238	0	(16,336)	0	0	6.281	3.406	MON	4,152	82,909	01/30/2020	03/16/2037
05608M-AA-4	BX 2020-VIV4 A - CMBS			4	1.A FE	978,431	85.4946	812,199	950,000	959,004	0	9,595	0	0	2.843	2.128	MON	2,251	27,009	12/09/2020	03/11/2044
05608W-AA-2	BX 2021-SOAR A - CMBS			4,5	1.A FE	1,225,494	98.4005	1,205,893	1,225,494	1,225,494	0	0	0	0	6.146	6.213	MON	3,557	70,940	06/11/2021	06/15/2038
05610H-AA-1	BX 22LP2 A - CMBS			4,5	1.A FE	1,589,017	98.1820	1,566,824	1,595,837	1,598,906	0	(8,782)	0	0	6.375	4.864	MON	4,804	97,070	02/10/2022	02/16/2027
06035R-AR-7	BANK 2018-BNK14 A3 - CMBS			4	1.A FE	185,883	95.7285	157,952	165,000	178,605	0	(2,938)	0	0	3.966	2.010	MON	545	6,544	06/22/2021	09/17/2060
065404-BB-0	BANK 2018-BNK10 A5 - CMBS			4	1.A FE	6,365,363	94.6810	5,851,286	6,180,000	6,257,807	0	(19,950)	0	0	3.688	3.336	MON	18,993	227,918	01/26/2018	02/17/2061
06540V-BB-0	BANK 2019-BNK24 A3 - CMBS			4	1.A FE	700,367	88.8045	603,870	680,000	692,453	0	(2,036)	0	0	2.960	2.619	MON	1,677	20,128	12/11/2019	11/17/2062
06541U-BW-5	BANK 2020-BNK30 A4 - CMBS			4	1.A FE	947,583	79.6737	732,998	920,000	939,397	0	(2,741)	0	0	1.925	1.594	MON	1,476	17,710	12/11/2020	12/15/2053
08163B-BA-8	BMARK 2020-B22 A5 - CMBS			4	1.A FE	1,750,880	80.9536	1,376,211	1,700,000	1,735,918	0	(5,066)	0	0	1.973	1.642	MON	2,795	33,541	12/18/2020	01/15/2054
08163B-BE-0	BMARK 2020-B22 A4 - CMBS			4	1.A FE	641,340	81.3516	516,582	635,000	639,220	0	(494)	0	0	1.685	1.565	MON	892	10,700	12/18/2020	01/16/2054
12515A-BE-9	CD 2016-CD2 A4 - CMBS			4	1.A FE	5,664,849	92.8049	5,104,268	5,500,000	5,549,289	0	(18,207)	0	0	3.526	3.180	MON	16,161	193,930	11/18/2016	11/15/2049
12529M-AE-8	CF 2019-CF1 A4 - CMBS			4	1.A FE	199,427	91.2853	164,314	180,000	193,159	0	(2,327)	0	0	3.523	1.976	MON	528	6,341	06/16/2021	05/17/2052
12531Y-AN-8	CFCRE 2016-C4 A4 - CMBS			4	1.A FE	1,891,504	95.0676	1,663,683	1,750,000	1,815,620	0	(30,390)	0	0	3.283	1.475	MON	4,788	57,453	06/23/2021	05/10/2058
12653V-AA-4	CSMC 2019-ICE4 A - CMBS			4,5	1.A FE	703,141	100.0019	703,264	703,250	711,185	0	24	0	0	6.389	3.369	MON	2,122	42,681	09/18/2020	05/15/2036
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS			4	1.A FE	6,544,201	99.4762	6,182,449	6,215,000	6,225,120	0	(57,473)	0	0	3.855	2.926	MON	19,966	239,588	01/04/2018	05/10/2047
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	2,863,372	92.6269	2,575,027	2,780,000	2,801,937	0	(9,119)	0	0	2.890	2.550	MON	6,695	80,342	07/26/2016	08/12/2049
302987-AE-2	FRESB 2020-SB70 A1H - CMBS			4	2.C FE	456,176	88.9596	403,921	454,050	482,008	0	11,291	0	0	2.450	3.581	MON	927	11,124	01/15/2020	10/25/2039
36254C-AU-4	GSMS 2017-GS7 A3 - CMBS			4	1.A FE	107,941	91.7883	91,788	100,000	104,615	0	(1,328)	0	0	3.167	1.712	MON	264	3,167	07/13/2021	08/12/2050
36264K-AU-4	GSMS 2020-GSA2 A4 - CMBS			4	1.A FE	1,454,355	80.1659	1,154,388	1,440,000	1,449,607	0	(1,479)	0	0	1.721	1.603	MON	2,065	24,782	12/17/2020	12/12/2053
36264K-AV-2	GSMS 2020-GSA2 A5 - CMBS			4	1.A FE	579,051	79.3010	445,836	562,208	574,149	0	(1,611)	0	0	2.012	1.684	MON	943	11,312	12/17/2020	12/12/2053
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS			4	1.A FE	1,835,852	94.4472	1,647,850	1,744,731	1,794,451	0	(14,374)	0	0	2.559	1.129	MON	3,720	44,646	06/08/2021	08/17/2049
46648K-AT-3	JPMDB 2017-C7 A4 - CMBS			4	1.A FE	542,012	93.1577	465,789	500,000	524,472	0	(7,113)	0	0	3.147	1.616	MON	1,311	15,734	07/13/2021	10/17/2050
53218C-AA-8	LIFE 2021-BMR A - CMBS			4,5	1.A FE	422,677	97.8001	413,379	422,677	422,677	0	0	0	0	6.176	6.244	MON	1,233	24,734	03/18/2021	03/15/2038
54910T-AJ-1	LNSTR 2017-5 A5 - CMBS			4	1.A FE	733,482	94.8958	640,546	675,000	702,845	0	(12,093)	0	0	3.549	1.677	MON	1,996	23,956	06/03/2021	03/11/2050
55282M-AA-2	MAD 2017-330M A - CMBS			4	1.A FE	2,527,340	89.7297	2,234,269	2,490,000	2,490,885	0	(6,258)	0	0	3.294	2.990	MON	6,836	80,486	07/28/2017	08/17/2034
61763M-AF-7	MSBAM 2014-C16 A5 - CMBS			4	1.A FE	1,388,243	99.2567	1,306,476	1,316,260	1,317,918	0	(12,490)	0	0	3.892	2.891	MON	4,269	51,229	01/05/2018	06/17/2047
61763M-AH-3	MSBAM 2014-C16 AS - CMBS			4	1.A FE	1,107,000	98.2863	1,007,435	1,025,000	1,034,173	0	(28,776)	0	0	4.094	1.258	MON	3,497	41,964	06/09/2021	06/17/2047
61765T-AF-0	MSBAM 2015-C25 A5 - CMBS			4	1.A FE	854,035	96.5334	735,585	762,000	793,672	0	(19,934)	0	0	3.635	0.966	MON	2,308	27,699	12/08/2020	10/19/2048
63874E-AA-8	NCMS 2017-75B A - CMBS			4	1.D FE	1,627,394	85.8015	1,355,664	1,580,000	1,597,141	0	(4,990)	0	0	3.858	3.518	MON	4,403	60,958	05/10/2017	04/10/2037
68236J-AA-9	OBP 2019-OBP A - CMBS			4	1.A FE	671,664	84.6633	533,379	630,000	657,664	0	(4,691)	0	0	2.516	1.695	MON	1,321	15,853	12/16/2020	09/15/2054
68249D-AA-7	ONYP 2020-1NYP A - CMBS			4,5	1.A FE	670,000	95.1863	637,748	670,000	670,000	0	0	0	0	6.426	6.489	MON	2,033	40,651	12/17/2020	01/15/2036
69356G-AA-7	PKHL 2021-MF A - CMBS			4,5	1.A FE	203,000	92.2670	187,302	203,000	203,000	0	0	0	0	6.356	6.429	MON	609	12,173	07/09/2021	07/15/2038
78449R-AA-3	SLG 2021-OVA A - CMBS			4	1.A FE	1,246,299	82.6132	999,620	1,210,000	1,237,592	0	(1,000)	0	0	2.585	2.249	MON	2,607	31,283	06/15/2021	07/17/2041
90187L-AA-7	PRKAV 2017-245P A - CMBS			4	1.A FE	4,861,591	91.7900	4,332,486	4,720,000	4,772,526	0	(14,785)	0	0	3.508	3.174	MON	13,798	165,578	05/17/2017	06/05/2037
92939F-AU-3	WFRBS 2014-C21 A5 - CMBS			4	1.A FE	1,885,488	98.3227	1,720,647	1,750,000	1,771,699	0	(45,526)	0	0	3.678	1.047	MON	5,364	64,365	06/23/2021	08/16/2047
94989W-AS-6	WFCM 2015-C31 A4 - CMBS			4	1.A FE	3,740,706	96.3814	3,460,093	3,590,000	3,623,286	0	(21,323)	0	0	3.695	3.078	MON	11,054	132,651	01/04/2018	11/18/2048
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						62,597,858	XXX	56,026,650	60,445,508	61,224,626	0	(354,249)	0	0	XXX	XXX	XXX	165,280	2,138,984	XXX	XXX
185512-AA-8	CNL 2022-A A1 - ABS			4	1.A FE	458,888	96.5967	443,316	458,935	461,676	0	2,784	0	0	4.016	4.932	MS	6,144	21,963	06/09/2022	03/01/2033
19425A-AA-2	CASL 2021-B A1 - ABS			4,5	1.A FE	64,760	96.4478	62,460	64,760	64,760	0	0	0	0	6.270	6.356	MON	68	3,846	06/23/2021	06/25/2052
29373M-AB-5	EFF 213 A2 - ABS			4	1.A FE	295,173	97.5712	299,809	307,272	301,913	0	6,365	0	0	0.770	5.003	MON	72	2,366	09/07/2022	08/20/2027
29374F-AB-9	EFF 223 A2 - ABS			4	1.A FE	374,581	98.8924	370,482	374,631	374,609	0	20	0	0	4.380	4.386	MON	501	16,409	08/16/2022	07/20/2029
448978-AB-2	HALST 2022-C A2A - ABS			4	1.A FE	83,376	99.7947	83,207	83,378	83,380	0	(9)	0	0	4.340	4.477	MON	161	3,619	09/12/2022	01/15/2025
47800C-AC-0	JDOT 2023 A3 - ABS			4	1.A FE	844,846	100.1893	846,599	845,000	844,895	0	48	0	0	5.010	5.070	MON	1,882	33,280	02/22/2023	11/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61946U-AA-0	MSAIC 2022-2 A - ABS			4	1.D FE	429,044	94.1356	408,020	433,439	429,243	0	207	0	0	4.380	4.540	MON	580	19,009	08/05/2022	01/21/2053
63942L-AA-0	NAVSL 21B A - ABS			4	1.A FE	402,879	86.9644	350,372	402,891	402,870	0	4	0	0	0.940	0.944	MON	168	3,787	03/16/2021	07/15/2069
68267H-AA-5	OMFIT 2022-S1 A - ABS			4	1.A FE	491,916	97.3837	479,128	492,000	491,941	0	28	0	0	4.130	4.172	MON	960	20,320	04/21/2022	05/14/2035
693342-AA-5	PCG 2022-A A1 - ABS			4	1.A FE	1,080,120	96.2592	1,039,736	1,080,142	1,080,145	0	(136)	0	0	3.594	3.594	JD	3,235	38,820	05/03/2022	07/01/2032
693342-AE-7	PCG 2022-A A5 - ABS			4	1.A FE	474,695	93.7796	468,898	500,000	475,024	0	329	0	0	4.674	5.020	JD	1,948	23,370	04/27/2023	12/01/2053
74988L-AA-2	RRAM 3 A1R - CDO			4,5	1.A FE	1,526,962	99.8200	1,524,213	1,526,962	1,526,962	0	0	0	0	6.745	6.786	JAJO	22,031	92,843	01/18/2018	01/15/2030
75458J-AA-5	RAYCSC 2022 A1 - ABS			4	1.A FE	232,455	90.6422	210,702	232,455	232,455	0	0	0	0	2.307	2.307	JD	447	5,363	02/04/2022	12/01/2032
78433L-AD-8	EIX 2022-A A1 - ABS			4	1.A FE	164,289	93.1144	152,982	164,295	164,295	0	0	0	0	1.977	1.977	MN	415	3,248	02/08/2022	11/15/2030
81881Q-AS-5	SHACK 2013-III AR - CDO			4,5	1.A FE	2,637,615	99.8300	2,633,131	2,637,615	2,637,615	0	0	0	0	6.775	6.815	JAJO	38,224	161,173	01/10/2018	07/15/2030
88240T-AA-9	ERCOTT 2022 A1 - ABS			4	1.A FE	1,011,325	96.5811	976,762	1,011,339	1,011,389	0	(181)	0	0	4.265	4.263	FA	17,972	48,645	06/08/2022	08/01/2036
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						10,572,923	XXX	10,349,818	10,615,114	10,583,173	0	9,458	0	0	XXX	XXX	XXX	94,807	498,060	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						269,772,070	XXX	246,110,496	265,508,977	265,449,505	730,963	(577,392)	0	0	XXX	XXX	XXX	1,832,765	9,129,999	XXX	XXX
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	100,250	100.8906	100,891	100,000	100,151	0	(99)	0	0	6.051	5.917	MS	2,017	3,026	02/22/2023	03/01/2025
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						100,250	XXX	100,891	100,000	100,151	0	(99)	0	0	XXX	XXX	XXX	2,017	3,026	XXX	XXX
1309999999. Total - Hybrid Securities						100,250	XXX	100,891	100,000	100,151	0	(99)	0	0	XXX	XXX	XXX	2,017	3,026	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						259,922,135	XXX	240,105,468	255,700,000	255,528,340	730,963	(533,685)	0	0	XXX	XXX	XXX	2,176,132	8,291,041	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						151,754,257	XXX	135,738,521	147,240,714	152,402,741	0	(43,133)	0	0	XXX	XXX	XXX	428,715	4,969,623	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						62,597,858	XXX	56,026,650	60,445,508	61,224,626	0	(354,249)	0	0	XXX	XXX	XXX	165,280	2,138,984	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						11,596,126	XXX	11,339,123	11,638,317	11,606,376	0	9,458	0	0	XXX	XXX	XXX	101,418	545,002	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						485,870,376	XXX	443,209,762	475,024,538	480,762,084	730,963	(921,609)	0	0	XXX	XXX	XXX	2,871,546	15,944,650	XXX	XXX

1.

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

1A 1A ...$ 270,440,993 1B ..$ 145,000 1C ..$ 7,319,775 1D ..$ 14,068,962 1E ..$ 14,484,036 1F ..$ 18,813,640 1G ..$ 19,411,297

1B 2A ...$ 48,425,044 2B ..$ 36,597,326 2C ..$ 39,447,346

1C 3A ...$ 2,315,133 3B ..$ 2,609,539 3C ..$ 5,231,450

1D 4A ...$ 0 4B ..$ 1,224,843 4C ..$ 0

1E 5A ...$ 227,700 5B ..$ 0 5C ..$ 0

1F 6 .....$ 0

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-SA-7	UNITED STATES TREASURY		06/23/2023	Bank of America Securities		1,700,160	2,000,000	21,713
912810-TN-8	UNITED STATES TREASURY		06/28/2023	WELLS FARGO SECURITIES		1,929,301	2,000,000	26,837
91282C-FF-3	UNITED STATES TREASURY		06/28/2023	DEUTSCHE BANK SECURITIES, INC.		1,842,426	2,000,000	20,359
91282C-FU-0	UNITED STATES TREASURY		07/19/2023	UknownNOMURA		2,293,041	2,290,000	20,792
91282C-FV-8	UNITED STATES TREASURY		01/04/2023	CITADEL SECURITIES LLC		2,072,270	2,000,000	11,623
91282C-FW-6	UNITED STATES TREASURY		02/06/2023	Barclays Capital		3,629,953	3,600,000	37,591
91282C-GE-5	UNITED STATES TREASURY		01/20/2023	JP MORGAN SECS INC., - FIXED INCOME		4,005,007	4,000,000	3,425
91282C-GL-9	UNITED STATES TREASURY		02/10/2023	BARCLAYS CAPITAL INC FIXED INC		1,988,988	2,000,000	0
91282C-GT-2	UNITED STATES TREASURY		04/25/2023	Various		3,014,224	3,000,000	7,032
91282C-GU-9	UNITED STATES TREASURY		04/17/2023	Bank of America Securities		994,142	1,000,000	1,906
91282C-HC-8	UNITED STATES TREASURY		06/22/2023	Various		4,833,526	5,000,000	17,058
91282C-HF-1	UNITED STATES TREASURY		06/16/2023	Various		2,985,709	3,000,000	4,201
0109999999. Subtotal - Bonds - U.S. Governments						31,288,747	31,890,000	172,537
3132DP-KY-3	FH SD2111 - RMBS		06/21/2023	MORGAN STANLEY CO		463,284	476,097	1,309
3132DQ-C6-1	FH SD2793 - RMBS		06/21/2023	MORGAN STANLEY CO		391,683	401,340	1,104
3132DQ-QV-1	FH SD3168 - RMBS		06/21/2023	CITIGROUP GLOBAL MARKETS INC.		1,347,391	1,358,000	4,149
3133KP-YM-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -		02/03/2023	JP MORGAN SECS INC., - FIXED INCOME		842,040	864,600	1,153
3133KQ-VZ-6	FH RA8732 - RMBS		06/21/2023	Bank of America Securities		1,865,708	1,874,201	5,727
31409J-4Z-3	FN CA2639 - RMBS		06/21/2023	TD SECURITIES (USA) LLC		305,377	310,372	854
3140XG-TV-1	FN FS1463 - RMBS		02/07/2023	GOLDMAN		2,237,337	2,299,865	3,066
3140XJ-LC-5	FN FS3022 - RMBS		02/03/2023	JP MORGAN SECS INC., - FIXED INCOME		467,818	481,356	642
3140XJ-WK-5	FN FS3349 - RMBS		06/21/2023	CITIGROUP GLOBAL MARKETS INC.		1,927,449	1,969,297	5,416
0909999999. Subtotal - Bonds - U.S. Special Revenues						9,848,086	10,035,128	23,419
015271-BA-6	ALEXANDRIA REAL ESTATE EQUITIES INC		02/02/2023	GOLDMAN		109,715	110,000	0
03040W-BA-2	AMERICAN WATER CAPITAL CORP		06/26/2023	RBC CAPITAL MARKETS		310,826	320,000	1,068
06051G-HV-4	BANK OF AMERICA CORP		06/27/2023	Bank of America Securities		569,225	645,000	8,927
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		06/26/2023	CANTOR FITZGERALD & CO. INC.		276,741	325,000	4,078
14040H-CX-1	CAPITAL ONE FINANCIAL CORP		01/25/2023	MORGAN STANLEY CO		335,000	335,000	0
15189X-BB-3	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		03/20/2023	MUFG SECURITIES AMERICAS INC.		274,329	275,000	0
20030N-EC-1	COMCAST CORP		02/07/2023	Bank of America Securities		1,063,978	1,065,000	0
22822V-BC-4	CROWN CASTLE INC		04/24/2023	Bank of America Securities		379,673	380,000	0
26884T-AV-4	ERAC USA FINANCE LLC		04/26/2023	RBC CAPITAL MARKETS		1,125,763	1,130,000	0
278062-AH-7	EATON CORP		06/26/2023	MORGAN STANLEY CO		90,983	95,000	1,128
30161N-BK-6	EXELON CORP		02/16/2023	BARCLAYS CAPITAL INC FIXED INC		444,533	445,000	0
370334-CT-9	GENERAL MILLS INC		03/27/2023	BARCLAYS CAPITAL INC FIXED INC		299,391	300,000	0
46655L-AE-4	JPMMT 22LTV2 A3 - CMO/RMBS		09/25/2023	JP MORGAN SECS INC., - FIXED INCOME		392,787	465,095	497
47800C-AC-0	JDOT 2023 A3 - ABS		02/22/2023	MUFG SECURITIES AMERICAS INC.		844,846	845,000	0
548661-EQ-6	LOWE'S COMPANIES INC		03/28/2023	JP MORGAN SECS INC., - FIXED INCOME		520,000	520,000	0
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		06/26/2023	BARCLAYS CAPITAL INC FIXED INC		281,226	335,000	900
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	Bank of America Securities		1,044,906	1,045,000	0
65339K-CM-0	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/06/2023	MORGAN STANLEY CO		972,982	975,000	0
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	WELLS FARGO SECURITIES		1,013,965	1,015,000	0
68389X-CM-5	ORACLE CORP		02/02/2023	Bank of America Securities		144,719	145,000	0
693342-AE-7	PCG 2022-A A5 - ABS		04/27/2023	CITIGROUP GLOBAL MARKETS INC.		474,695	500,000	9,738
74340X-CE-9	PROLOGIS LP		03/23/2023	Bank of America Securities		1,097,965	1,100,000	0
756109-BS-2	REALTY INCOME CORP		04/05/2023	WELLS FARGO SECURITIES		470,008	475,000	0
760759-BC-3	REPUBLIC SERVICES INC		03/21/2023	JP MORGAN SECS INC., - FIXED INCOME		179,080	180,000	0
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	03/01/2023	GOLDMAN		630,000	630,000	0
92343V-GT-5	VERIZON COMMUNICATIONS INC		05/05/2023	WELLS FARGO SECURITIES		104,829	105,000	0
927804-GK-4	VIRGINIA ELECTRIC AND POWER CO		03/28/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY		149,580	150,000	0
976826-BR-7	WISCONSIN POWER AND LIGHT CO		03/27/2023	MUFG SECURITIES AMERICAS INC.		184,682	185,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						13,786,424	14,095,095	26,336
65339K-BP-4	NEXTERA ENERGY CAPITAL HOLDINGS INC		02/22/2023	JP MORGAN SECS INC., - FIXED INCOME		100,250	100,000	0
1309999999. Subtotal - Bonds - Hybrid Securities						100,250	100,000	0
2509999997. Total - Bonds - Part 3						55,023,507	56,120,222	222,293

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
2509999998. Total - Bonds - Part 5						33,929,803	34,265,000	33,288
2509999999. Total - Bonds						88,953,310	90,385,222	255,581
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5						0	XXX	0
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						88,953,310	XXX	255,581

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
912828-S9-2	UNITED STATES TREASURY		07/31/2023	Various		2,200,000	2,200,000	2,261,789	2,211,413	0	(13,345)	0	(13,345)	0	2,200,000	0	0	0	27,500	07/31/2023
912828-Z8-6	UNITED STATES TREASURY		02/15/2023	Maturity @ 100.00		3,500,000	3,500,000	3,567,813	3,505,154	0	(5,154)	0	(5,154)	0	3,500,000	0	0	0	24,063	02/15/2023
91282C-FP-1	UNITED STATES TREASURY		12/20/2023	CITIGROUP GLOBAL MARKETS INC.		996,873	1,000,000	989,884	990,408	0	3,211	0	3,211	0	993,619	0	3,254	3,254	50,280	10/15/2025
0109999999. Subtotal - Bonds - U.S. Governments						6,696,873	6,700,000	6,819,486	6,706,975	0	(15,288)	0	(15,288)	0	6,693,619	0	3,254	3,254	101,843	XXX
3131XX-WS-6	FH ZM4257 - RMBS		12/01/2023	Paydown		137,980	137,980	146,863	151,943	0	(13,962)	0	(13,962)	0	137,980	0	0	0	2,701	09/01/2047
3132AD-T9-9	FH ZT1476 - RMBS		12/01/2023	Paydown		2,931	2,931	3,126	3,252	0	(320)	0	(320)	0	2,931	0	0	0	53	02/01/2048
3132DM-4N-2	FH SD0829 - RMBS		12/01/2023	Paydown		444,054	444,054	458,055	457,617	0	(13,562)	0	(13,562)	0	444,054	0	0	0	7,817	01/01/2052
3132DN-7K-3	FH SD1798 - RMBS		12/01/2023	Paydown		12,574	12,574	12,757	12,758	0	(183)	0	(183)	0	12,574	0	0	0	375	11/01/2052
3132DN-7L-1	FH SD1799 - RMBS		12/01/2023	Paydown		12,764	12,764	12,937	12,938	0	(174)	0	(174)	0	12,764	0	0	0	354	11/01/2052
3132DN-E2-5	FH SD1053 - RMBS		12/01/2023	Paydown		94,709	94,709	95,138	95,126	0	(417)	0	(417)	0	94,709	0	0	0	1,927	06/01/2052
3132DN-G5-6	FH SD1120 - RMBS		12/01/2023	Paydown		83,605	83,605	85,016	85,016	0	(1,411)	0	(1,411)	0	83,605	0	0	0	2,344	06/01/2052
3132DN-NS-8	FH SD1301 - RMBS		12/01/2023	Paydown		527,808	527,808	540,426	540,191	0	(12,382)	0	(12,382)	0	527,808	0	0	0	13,904	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS		12/01/2023	Paydown		347,212	347,212	354,753	354,636	0	(7,424)	0	(7,424)	0	347,212	0	0	0	8,481	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS		12/01/2023	Paydown		23,998	23,998	24,028	24,028	0	(29)	0	(29)	0	23,998	0	0	0	582	09/01/2052
3132DN-Y5-6	FH SD1632 - RMBS		12/01/2023	Paydown		154,707	154,707	155,070	155,047	0	(340)	0	(340)	0	154,707	0	0	0	5,686	09/01/2052
3132DN-Y6-4	FH SD1633 - RMBS		06/20/2023	Various		3,168,706	3,144,884	3,139,970	3,139,899	0	(57)	0	(57)	0	3,139,842	0	28,865	28,865	94,945	09/01/2052
3132DN-Y7-2	FH SD1634 - RMBS		12/01/2023	Paydown		138,565	138,565	139,345	139,318	0	(753)	0	(753)	0	138,565	0	0	0	4,522	09/01/2052
3132DN-Y8-0	FH SD1635 - RMBS		12/01/2023	Paydown		157,518	157,518	159,585	159,542	0	(2,024)	0	(2,024)	0	157,518	0	0	0	4,595	09/01/2052
3132DP-KY-3	FH SD2111 - RMBS		12/01/2023	Paydown		7,118	7,118	6,927	0	0	192	0	192	0	7,118	0	0	0	74	12/01/2052
3132DQ-C6-1	FH SD2793 - RMBS		12/01/2023	Paydown		14,744	14,744	14,389	0	0	355	0	355	0	14,744	0	0	0	256	03/01/2053
3132DQ-QV-1	FH SD3168 - RMBS		12/01/2023	Paydown		31,344	31,344	31,099	0	0	245	0	245	0	31,344	0	0	0	603	06/01/2053
3132DV-LA-1	FH SD7521 - RMBS		12/01/2023	Paydown		209,161	209,161	223,884	224,910	0	(15,749)	0	(15,749)	0	209,161	0	0	0	2,803	07/01/2050
3132DV-LC-7	FH SD7523 - RMBS		12/01/2023	Paydown		115,661	115,661	123,378	124,002	0	(8,341)	0	(8,341)	0	115,661	0	0	0	1,597	08/01/2050
3132DV-LV-5	FH SD7540 - RMBS		12/01/2023	Paydown		177,967	177,967	187,699	187,736	0	(9,770)	0	(9,770)	0	177,967	0	0	0	2,440	05/01/2051
3132WH-GW-9	FH Q43812 - RMBS		12/01/2023	Paydown		1,898	1,898	2,031	2,155	0	(257)	0	(257)	0	1,898	0	0	0	44	09/01/2046
31334Y-P5-0	FH QA2244 - RMBS		12/01/2023	Paydown		30,424	30,424	32,292	33,059	0	(2,635)	0	(2,635)	0	30,424	0	0	0	493	07/01/2046
3133AS-KA-0	FH QC7489 - RMBS		12/01/2023	Paydown		135,070	135,070	137,296	137,151	0	(2,082)	0	(2,082)	0	135,070	0	0	0	1,410	09/01/2051
3133BG-C6-3	FH QE6393 - RMBS		12/01/2023	Paydown		394,911	394,911	397,256	397,148	0	(2,237)	0	(2,237)	0	394,911	0	0	0	10,923	07/01/2052
3133BJ-NS-7	FH QE8501 - RMBS		12/01/2023	Paydown		463,106	463,106	465,856	465,727	0	(2,620)	0	(2,620)	0	463,106	0	0	0	13,467	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS		12/01/2023	Paydown		342,523	342,523	345,788	345,690	0	(3,167)	0	(3,167)	0	342,523	0	0	0	9,783	09/01/2052
3133BQ-5W-2	FH QF3561 - RMBS		12/01/2023	Paydown		30,565	30,565	31,110	31,111	0	(546)	0	(546)	0	30,565	0	0	0	1,011	11/01/2052
3133KK-3X-5	FH RA4414 - RMBS		12/01/2023	Paydown		85,085	85,085	90,343	90,623	0	(5,538)	0	(5,538)	0	85,085	0	0	0	1,220	01/01/2051
3133KM-RT-4	FH RA5898 - RMBS		12/01/2023	Paydown		101,989	101,989	103,670	103,602	0	(1,613)	0	(1,613)	0	101,989	0	0	0	1,050	09/01/2051
3133KN-KX-0	FH RA6610 - RMBS		12/01/2023	Paydown		259,310	259,310	264,577	264,435	0	(5,125)	0	(5,125)	0	259,310	0	0	0	4,427	01/01/2052
3133KP-YM-4	FEDERAL HOME LOAN MORTGAGE CORPORATION -		12/01/2023	Paydown		41,167	41,167	40,092	0	0	1,074	0	1,074	0	41,167	0	0	0	871	09/01/2052
3133KQ-VZ-6	FH RA8732 - RMBS		12/01/2023	Paydown		44,795	44,795	44,592	0	0	203	0	203	0	44,795	0	0	0	564	03/01/2053
3138MH-KQ-5	FN AQ2102 - RMBS		12/01/2023	Paydown		1,158	1,158	1,144	1,145	0	13	0	13	0	1,158	0	0	0	19	12/01/2042
3138MR-2P-5	FN AQ9781 - RMBS		12/01/2023	Paydown		166	166	164	164	0	2	0	2	0	166	0	0	0	3	12/01/2042
3138MR-DZ-1	FN AQ9119 - RMBS		12/01/2023	Paydown		398	398	394	393	0	6	0	6	0	398	0	0	0	7	12/01/2042
3140HD-7A-6	FN BK0888 - RMBS		12/01/2023	Paydown		91,893	91,893	99,245	108,221	0	(16,328)	0	(16,328)	0	91,893	0	0	0	2,206	07/01/2048
3140J8-UX-9	FN BM4197 - RMBS		12/01/2023	Paydown		10,895	10,895	11,554	11,819	0	(924)	0	(924)	0	10,895	0	0	0	181	03/01/2047
3140KV-EU-0	FN BQ9146 - RMBS		12/01/2023	Paydown		35,144	35,144	36,434	36,448	0	(1,304)	0	(1,304)	0	35,144	0	0	0	336	12/01/2050
3140KV-F5-4	FN BQ9187 - RMBS		12/01/2023	Paydown		106,450	106,450	110,408	110,520	0	(4,070)	0	(4,070)	0	106,450	0	0	0	1,240	01/01/2051
3140KV-GN-4	FN BQ9204 - RMBS		12/01/2023	Paydown		116,091	116,091	120,408	120,370	0	(4,280)	0	(4,280)	0	116,091	0	0	0	1,294	01/01/2051
3140KX-SP-2	FN BR0525 - RMBS		12/01/2023	Paydown		35,006	35,006	36,450	36,472	0	(1,466)	0	(1,466)	0	35,006	0	0	0	268	12/01/2050
3140L0-C8-8	FN BR1894 - RMBS		12/01/2023	Paydown		35,470	35,470	36,820	36,780	0	(1,309)	0	(1,309)	0	35,470	0	0	0	369	01/01/2051
3140L0-D4-6	FN BR1922 - RMBS		12/01/2023	Paydown		26,308	26,308	27,336	27,344	0	(1,036)	0	(1,036)	0	26,308	0	0	0	320	01/01/2051
3140L0-DR-5	FN BR1911 - RMBS		12/01/2023	Paydown		32,757	32,757	33,970	33,965	0	(1,207)	0	(1,207)	0	32,757	0	0	0	405	01/01/2051

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
3140MR-2N-6	FN BW0780 - RMBS		12/01/2023	Paydown		19,885	19,885	20,130	20,129	0	(245)	0	(245)	0	19,885	0	0	0	425	08/01/2052
3140MY-AD-4	FN BW6303 - RMBS		12/01/2023	Paydown		531,275	531,275	536,339	536,141	0	(4,866)	0	(4,866)	0	531,275	0	0	0	16,464	08/01/2052
3140N3-A5-8	FN BW9927 - RMBS		12/01/2023	Paydown		29,209	29,209	29,601	29,602	0	(394)	0	(394)	0	29,209	0	0	0	717	10/01/2052
3140Q9-4Z-3	FN CA2639 - RMBS		12/01/2023	Paydown		17,372	17,372	17,092	0	0	280	0	280	0	17,372	0	0	0	208	11/01/2048
3140QE-AP-7	FN CA6313 - RMBS		12/01/2023	Paydown		71,207	71,207	76,036	77,481	0	(6,274)	0	(6,274)	0	71,207	0	0	0	1,134	07/01/2050
3140QE-DX-7	FN CA6417 - RMBS		12/01/2023	Paydown		127,462	127,462	136,265	138,401	0	(10,940)	0	(10,940)	0	127,462	0	0	0	2,084	07/01/2050
3140QE-KY-7	FN CA6610 - RMBS		12/01/2023	Paydown		129,548	129,548	138,495	140,965	0	(11,416)	0	(11,416)	0	129,548	0	0	0	2,122	08/01/2050
3140QE-YJ-5	FN CA7012 - RMBS		12/01/2023	Paydown		257,612	257,612	264,213	264,322	0	(6,710)	0	(6,710)	0	257,612	0	0	0	2,592	09/01/2050
3140QF-4E-6	FN CA8020 - RMBS		12/01/2023	Paydown		137,509	137,509	145,974	146,091	0	(8,582)	0	(8,582)	0	137,509	0	0	0	1,971	12/01/2050
3140QG-3C-9	FN CA8894 - RMBS		12/01/2023	Paydown		296,929	296,929	317,065	316,898	0	(19,969)	0	(19,969)	0	296,929	0	0	0	3,946	02/01/2051
3140QG-ED-5	FN CA8231 - RMBS		12/01/2023	Paydown		194,166	194,166	206,787	206,889	0	(12,723)	0	(12,723)	0	194,166	0	0	0	2,498	12/01/2050
3140QG-U4-7	FN CA8702 - RMBS		12/01/2023	Paydown		528,283	528,283	564,355	560,788	0	(32,505)	0	(32,505)	0	528,283	0	0	0	7,153	01/01/2036
3140QG-ZQ-3	FN CA8850 - RMBS		12/01/2023	Paydown		265,131	265,131	274,825	274,370	0	(9,238)	0	(9,238)	0	265,131	0	0	0	2,686	02/01/2051
3140QL-MY-9	FN CB1274 - RMBS		12/01/2023	Paydown		179,328	179,328	187,398	187,176	0	(7,847)	0	(7,847)	0	179,328	0	0	0	2,487	08/01/2051
3140QM-5T-7	FN CB2657 - RMBS		12/01/2023	Paydown		32,240	32,240	32,895	32,868	0	(628)	0	(628)	0	32,240	0	0	0	515	01/01/2052
3140QM-VP-6	FN CB2421 - RMBS		12/01/2023	Paydown		219,885	219,885	231,927	231,374	0	(11,489)	0	(11,489)	0	219,885	0	0	0	3,430	12/01/2051
3140QP-BG-1	FN CB3638 - RMBS		12/01/2023	Paydown		97,617	97,617	99,203	99,188	0	(1,572)	0	(1,572)	0	97,617	0	0	0	2,664	05/01/2052
3140QP-ZB-6	FN CB4337 - RMBS		12/01/2023	Paydown		86,859	86,859	88,460	88,431	0	(1,572)	0	(1,572)	0	86,859	0	0	0	1,978	08/01/2052
3140QP-ZE-0	FN CB4340 - RMBS		12/01/2023	Paydown		76,214	76,214	76,524	76,513	0	(299)	0	(299)	0	76,214	0	0	0	1,841	08/01/2052
3140QQ-F6-7	FN CB4688 - RMBS		12/01/2023	Paydown		531,902	531,902	547,526	547,233	0	(15,332)	0	(15,332)	0	531,902	0	0	0	15,100	09/01/2052
3140QQ-F9-1	FN CB4691 - RMBS		06/20/2023	Various		3,531,914	3,459,615	3,489,887	3,489,468	0	(2,756)	0	(2,756)	0	3,486,712	0	45,201	45,201	104,655	09/01/2052
3140QQ-GA-7	FN CB4692 - RMBS		12/01/2023	Paydown		96,889	96,889	99,160	99,167	0	(2,278)	0	(2,278)	0	96,889	0	0	0	3,102	09/01/2052
3140QQ-UM-5	FN CB5087 - RMBS		12/01/2023	Paydown		8,401	8,401	8,573	8,573	0	(172)	0	(172)	0	8,401	0	0	0	261	11/01/2052
3140X4-DF-0	FN FM1001 - RMBS		12/01/2023	Paydown		3,384	3,384	3,609	3,743	0	(359)	0	(359)	0	3,384	0	0	0	64	11/01/2048
3140X6-UC-3	FN FM3278 - RMBS		12/01/2023	Paydown		2,225	2,225	2,373	2,461	0	(236)	0	(236)	0	2,225	0	0	0	43	11/01/2048
3140X8-3F-2	FN FM5297 - RMBS		12/01/2023	Paydown		37,197	37,197	39,765	40,674	0	(3,477)	0	(3,477)	0	37,197	0	0	0	568	11/01/2050
3140X8-G6-8	FN FM4720 - RMBS		12/01/2023	Paydown		103,027	103,027	110,078	111,847	0	(8,820)	0	(8,820)	0	103,027	0	0	0	1,663	10/01/2050
3140X8-UU-9	FN FM5094 - RMBS		12/01/2023	Paydown		456,473	456,473	487,802	508,851	0	(52,379)	0	(52,379)	0	456,473	0	0	0	8,264	06/01/2049
3140X8-WR-4	FN FM5155 - RMBS		12/01/2023	Paydown		19,657	19,657	20,428	20,404	0	(747)	0	(747)	0	19,657	0	0	0	217	12/01/2050
3140X8-Y6-8	FN FM5232 - RMBS		12/01/2023	Paydown		27,893	27,893	29,819	30,377	0	(2,484)	0	(2,484)	0	27,893	0	0	0	519	06/01/2050
3140X8-Y7-6	FN FM5233 - RMBS		12/01/2023	Paydown		25,612	25,612	27,292	27,432	0	(1,820)	0	(1,820)	0	25,612	0	0	0	424	11/01/2050
3140X8-YK-7	FN FM5213 - RMBS		12/01/2023	Paydown		155,716	155,716	162,079	161,926	0	(6,209)	0	(6,209)	0	155,716	0	0	0	1,355	12/01/2050
3140X9-JB-2	FN FM5657 - RMBS		12/01/2023	Paydown		15,571	15,571	16,598	16,891	0	(1,320)	0	(1,320)	0	15,571	0	0	0	230	12/01/2050
3140X9-JK-2	FN FM5665 - RMBS		12/01/2023	Paydown		3,968	3,968	4,231	4,371	0	(404)	0	(404)	0	3,968	0	0	0	75	08/01/2048
3140XB-X7-0	FN FM7901 - RMBS		12/01/2023	Paydown		70,348	70,348	73,635	73,487	0	(3,139)	0	(3,139)	0	70,348	0	0	0	988	07/01/2051
3140XC-4Z-8	FN FM8939 - RMBS		12/01/2023	Paydown		233,433	233,433	235,639	235,528	0	(2,095)	0	(2,095)	0	233,433	0	0	0	2,399	10/01/2051
3140XC-YX-0	FN FM8825 - RMBS		12/01/2023	Paydown		80,254	80,254	81,577	81,511	0	(1,257)	0	(1,257)	0	80,254	0	0	0	880	09/01/2051
3140XD-2J-4	FN FM9776 - RMBS		12/01/2023	Paydown		684,355	684,355	702,747	702,749	0	(18,394)	0	(18,394)	0	684,355	0	0	0	11,272	11/01/2051
3140XF-LL-3	FN FS0330 - RMBS		12/01/2023	Paydown		333,790	333,790	345,108	344,711	0	(10,920)	0	(10,920)	0	333,790	0	0	0	5,609	01/01/2052
3140XG-CH-0	FN FS0971 - RMBS		12/01/2023	Paydown		112,596	112,596	113,229	113,223	0	(627)	0	(627)	0	112,596	0	0	0	1,993	01/01/2052
3140XG-TV-1	FN FS1463 - RMBS		12/01/2023	Paydown		199,145	199,145	193,730	0	0	5,414	0	5,414	0	199,145	0	0	0	3,536	05/01/2051
3140XG-WM-7	FN FS1551 - RMBS		12/01/2023	Paydown		84,103	84,103	84,734	84,739	0	(636)	0	(636)	0	84,103	0	0	0	2,216	03/01/2050
3140XH-3U-9	FN FS2610 - RMBS		12/01/2023	Paydown		83,731	83,731	85,027	84,997	0	(1,265)	0	(1,265)	0	83,731	0	0	0	1,994	08/01/2052
3140XH-6Y-8	FN FS2686 - RMBS		12/01/2023	Paydown		127,099	127,099	128,013	128,015	0	(916)	0	(916)	0	127,099	0	0	0	2,770	08/01/2052
3140XJ-LC-5	FN FS3022 - RMBS		12/01/2023	Paydown		18,522	18,522	18,001	0	0	521	0	521	0	18,522	0	0	0	386	10/01/2052
3140XJ-WK-5	FN FS3349 - RMBS		12/01/2023	Paydown		54,305	54,305	53,151	0	0	1,154	0	1,154	0	54,305	0	0	0	796	09/01/2052
31410L-XE-7	FN 890877 - RMBS		12/01/2023	Paydown		7,376	7,376	7,866	8,146	0	(770)	0	(770)	0	7,376	0	0	0	130	07/01/2048
31418C-MG-6	FN MA3058 - RMBS		12/01/2023	Paydown		447,336	447,336	483,851	509,333	0	(61,997)	0	(61,997)	0	447,336	0	0	0	9,612	07/01/2047
31418C-U7-7	FN MA3305 - RMBS		12/01/2023	Paydown		6,731	6,731	7,178	7,445	0	(714)	0	(714)	0	6,731	0	0	0	124	03/01/2048

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31418C-V2-7	FN MA3332 - RMBS		12/01/2023	Paydown		9,364	9,364	9,986	10,384	0	(1,020)	0	(1,020)	0	9,364	0	0	0	170	04/01/2048
31418D-HL-9	FN MA3834 - RMBS		12/01/2023	Paydown		116,996	116,996	122,242	125,993	0	(8,996)	0	(8,996)	0	116,996	0	0	0	1,860	11/01/2049
678908-4C-5	OKSDEV 2022 A1 - ABS		11/01/2023	Paydown		136,797	136,797	136,797	136,797	0	0	0	0	0	136,797	0	0	0	4,608	05/01/2037
0909999999. Subtotal - Bonds - U.S. Special Revenues						19,409,545	19,313,425	19,758,991	19,410,401	0	(493,995)	0	(493,995)	0	19,335,479	0	74,066	74,066	452,762	XXX
030981-AK-0	AMERIGAS PARTNERS LP		09/14/2023	Bank of America Securities		486,338	495,000	502,425	474,969	22,474	(773)	0	21,701	0	496,670	0	(10,333)	(10,333)	22,536	05/20/2025
05608W-AA-2	BX 2021-SOAR A - CMBS		07/17/2023	Paydown		84,581	84,581	84,581	84,581	0	0	0	0	0	84,581	0	0	0	2,211	06/15/2038
05610H-AA-1	BX 22LP2 A - CMBS		07/15/2023	Paydown		233,091	233,091	232,095	234,822	0	(1,731)	0	(1,731)	0	233,091	0	0	0	7,920	02/16/2027
05946X-BV-4	BAFC 2003-1 A1 - CMO/RMBS		12/01/2023	Paydown		96	96	98	97	0	(1)	0	(1)	0	96	0	0	0	3	05/20/2033
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		03/31/2023	PERSHING LLC		413,287	488,000	486,551	486,831	0	67	0	67	0	486,898	0	(73,610)	(73,610)	8,767	03/15/2027
12653V-AA-4	CSMC 2019-ICE4 A - CMBS		02/15/2023	Paydown		1,750	1,750	1,749	1,769	0	(20)	0	(20)	0	1,750	0	0	0	16	05/15/2036
17329M-CL-1	CMLTI 21J2 A7A - CMO/RMBS		12/01/2023	Paydown		12,269	12,269	12,525	12,519	0	(250)	0	(250)	0	12,269	0	0	0	164	07/25/2051
185512-AA-8	CNL 2022-A A1 - ABS		09/01/2023	Paydown		38,065	38,065	38,061	38,061	0	4	0	4	0	38,065	0	0	0	1,566	03/01/2033
19425A-AA-2	CASL 2021-B A1 - ABS		12/26/2023	Paydown		11,721	11,721	11,721	11,721	0	0	0	0	0	11,721	0	0	0	279	06/25/2052
23311V-AD-9	DCP MIDSTREAM OPERATING LP		03/15/2023	Maturity @ 100.00		580,000	580,000	568,944	579,572	0	428	0	428	0	580,000	0	0	0	11,238	03/15/2023
23341C-AC-7	DNB BANK ASA	C	12/13/2023	GOLDMAN		1,525,484	1,515,000	1,515,000	1,515,000	0	0	0	0	0	1,515,000	0	10,484	10,484	104,956	10/09/2026
26884L-AP-4	EQT CORP		06/26/2023	Call @ 100.00		475,000	475,000	475,000	475,000	0	0	0	0	0	475,000	0	0	0	19,853	10/01/2025
278865-BP-4	ECOLAB INC		06/20/2023	MORGAN STANLEY CO		657,649	645,000	641,143	641,240	0	372	0	372	0	641,613	0	16,036	16,036	20,223	01/15/2028
29373M-AB-5	EFF 213 A2 - ABS		12/20/2023	Paydown		360,088	360,088	345,909	346,349	0	13,739	0	13,739	0	360,088	0	0	0	1,435	08/20/2027
29374F-AB-9	EFF 223 A2 - ABS		12/20/2023	Paydown		114,369	114,369	114,353	114,356	0	13	0	13	0	114,369	0	0	0	3,810	07/20/2029
302987-AE-2	FRESB 2020-SB70 A1H - CMBS		12/01/2023	Paydown		13,808	13,808	13,873	14,315	0	(507)	0	(507)	0	13,808	0	0	0	190	10/25/2039
33852H-AB-8	FSMT 2021- 8INV A3 - CMO/RMBS		12/01/2023	Paydown		8,770	8,770	8,917	8,913	0	(143)	0	(143)	0	8,770	0	0	0	125	09/25/2051
33852J-AE-8	FSMT 217 A5 - CMO/RMBS		12/01/2023	Paydown		66,866	66,866	68,246	68,186	0	(1,319)	0	(1,319)	0	66,866	0	0	0	934	08/25/2051
36262L-AJ-9	GSMBS 2021-PJ6 A8 - CMO/RMBS		12/01/2023	Paydown		53,529	53,529	54,826	54,735	0	(1,205)	0	(1,205)	0	53,529	0	0	0	690	11/27/2051
36262W-AJ-5	GSMBS 21PJ8 A8 - CMO/RMBS		12/01/2023	Paydown		56,085	56,085	57,391	57,331	0	(1,246)	0	(1,246)	0	56,085	0	0	0	740	01/25/2052
36263C-AH-2	GSMBS 2021-PJ9 A8 - CMO/RMBS		12/01/2023	Paydown		36,887	36,887	37,694	37,666	0	(779)	0	(779)	0	36,887	0	0	0	552	02/26/2052
36264R-BH-7	GSMBS 22PJ4 A24 - CMO/RMBS		12/25/2023	Paydown		27,535	27,535	26,029	26,058	0	1,477	0	1,477	0	27,535	0	0	0	421	09/25/2052
448978-AB-2	HALST 2022-C A2A - ABS		12/15/2023	Paydown		167,622	167,622	167,620	167,646	0	(24)	0	(24)	0	167,622	0	0	0	4,711	01/15/2025
46590M-AQ-3	JPMCC 2016-JP2 A3 - CMBS		06/01/2023	Paydown		512,468	512,468	539,233	531,294	0	(18,826)	0	(18,826)	0	512,468	0	0	0	6,557	08/17/2049
46654A-AF-6	JPMMT 2110 A4 - CMO/RMBS		12/01/2023	Paydown		24,991	24,991	25,600	25,554	0	(563)	0	(563)	0	24,991	0	0	0	344	12/26/2051
46654W-AH-4	JPMMT 221 A4 - CMO/RMBS		12/01/2023	Paydown		57,577	57,577	57,055	57,099	0	478	0	478	0	57,577	0	0	0	842	07/25/2052
46655L-AE-4	JPMMT 22LTV2 A3 - CMO/RMBS		12/25/2023	Paydown		6,764	6,764	5,712	0	0	1,052	0	1,052	0	6,764	0	0	0	52	09/25/2052
48666K-BA-6	KB HOME		06/27/2023	Various		850,999	835,000	835,000	811,361	23,639	0	0	23,639	0	835,000	0	15,999	15,999	61,007	07/15/2030
552953-CC-3	MGM RESORTS INTERNATIONAL		03/15/2023	Maturity @ 100.00		86,000	86,000	94,734	85,705	634	(339)	0	295	0	86,000	0	0	0	2,580	03/15/2023
55358P-AA-4	MSCCG 2018-SELF A - CMBS		10/16/2023	Paydown		936,718	936,718	937,011	982,361	0	(45,642)	0	(45,642)	0	936,718	0	0	0	46,129	10/15/2037
58549R-AJ-5	MELLO 21MTG3 A9 - CMO/RMBS		12/01/2023	Paydown		10,240	10,240	10,460	10,464	0	(224)	0	(224)	0	10,240	0	0	0	128	07/25/2051
61763M-AF-7	MSBAM 2014-C16 A5 - CMBS		12/01/2023	Paydown		548,740	548,740	578,749	554,638	0	(5,898)	0	(5,898)	0	548,740	0	0	0	19,586	06/17/2047
61772C-AH-4	MSRM 213 A4 - CMO/RMBS		12/01/2023	Paydown		54,948	54,948	56,081	56,039	0	(1,091)	0	(1,091)	0	54,948	0	0	0	716	06/25/2051
61772M-AH-2	MSRM 2021-4 A4 - CMO/RMBS		12/01/2023	Paydown		33,972	33,972	34,874	34,822	0	(850)	0	(850)	0	33,972	0	0	0	512	07/25/2051
61772N-AQ-0	MSRM 2021-5 A4 - CMO/RMBS		12/01/2023	Paydown		28,795	28,795	29,463	29,454	0	(659)	0	(659)	0	28,795	0	0	0	425	08/25/2051
61946U-AA-0	MSAIC 2022-2 A - ABS		12/20/2023	Paydown		76,716	76,716	75,938	75,937	0	779	0	779	0	76,716	0	0	0	1,395	01/21/2053
63942L-AA-0	NAVSL 21B A - ABS		12/15/2023	Paydown		86,610	86,610	86,607	86,605	0	5	0	5	0	86,610	0	0	0	428	07/15/2069
693342-AA-5	PCG 2022-A A1 - ABS		12/01/2023	Paydown		150,735	150,735	150,732	150,754	0	(19)	0	(19)	0	150,735	0	0	0	4,076	07/01/2032
74936R-AE-4	RCKT 212 A5 - CMO/RMBS		12/01/2023	Paydown		55,648	55,648	56,813	56,708	0	(1,061)	0	(1,061)	0	55,648	0	0	0	829	06/26/2051
74988L-AA-2	RRAM 3 A1R - CDO		10/16/2023	Paydown		373,038	373,038	373,038	373,038	0	0	0	0	0	373,038	0	0	0	16,986	01/15/2030
75458J-AA-5	RAYCSC 2022 A1 - ABS		12/01/2023	Paydown		30,270	30,270	30,270	30,270	0	0	0	0	0	30,270	0	0	0	525	12/01/2032
78433L-AD-8	EIX 2022-A A1 - ABS		11/15/2023	Paydown		33,271	33,271	33,270	33,271	0	0	0	0	0	33,271	0	0	0	494	11/15/2030
784860-AH-4	SVB FINANCIAL GROUP		03/10/2023	GOLDMAN		144,500	425,000	424,503	424,613	0	14	0	14	0	424,626	0	(280,126)	(280,126)	0	05/15/2028

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
81881Q-AS-5	SHACK 2013-III AR - CDO		10/16/2023	Paydown		1,599,194	1,599,194	1,599,194	1,599,194	0	0	0	0	0	1,599,194	0	0	0	67,490	07/15/2030
842400-HS-5	SOUTHERN CALIFORNIA EDISON CO		06/21/2023	Bank of America Securities		621,220	605,000	604,649	604,656	0	24	0	24	0	604,680	0	16,540	16,540	22,120	11/01/2027
87166F-AD-5	SYNCHRONY BANK		03/31/2023	RBC CAPITAL MARKETS		2,218,971	2,370,000	2,367,535	2,367,808	0	197	0	197	0	2,368,006	0	(149,035)	(149,035)	78,523	08/23/2025
88033G-CS-7	TENET HEALTHCARE CORP		05/26/2023	Call @ 100.00		565,000	565,000	565,000	551,020	13,980	0	0	13,980	0	565,000	0	0	0	22,937	07/15/2024
88240T-AA-9	ERCOTT 2022 A1 - ABS		08/01/2023	Paydown		63,661	63,661	63,660	63,676	0	(15)	0	(15)	0	63,661	0	0	0	2,496	08/01/2036
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						14,595,935	15,055,488	15,099,932	15,048,077	60,726	(64,536)	0	(3,810)	0	15,049,979	0	(454,044)	(454,044)	570,521	XXX
78486Q-AP-6	SVB FINANCIAL GROUP		03/13/2023	GOLDMAN		70,750	1,415,000	1,415,000	928,309	486,691	0	0	486,691	0	1,415,000	0	(1,344,250)	(1,344,250)	15,034	12/29/2049
1309999999. Subtotal - Bonds - Hybrid Securities						70,750	1,415,000	1,415,000	928,309	486,691	0	0	486,691	0	1,415,000	0	(1,344,250)	(1,344,250)	15,034	XXX
2509999997. Total - Bonds - Part 4						40,773,104	42,483,912	43,093,409	42,093,762	547,417	(573,818)	0	(26,401)	0	42,494,078	0	(1,720,974)	(1,720,974)	1,140,160	XXX
2509999998. Total - Bonds - Part 5						34,438,591	34,265,000	33,929,803	0	0	9,986	0	9,986	0	33,939,789	0	498,802	498,802	568,180	XXX
2509999999. Total - Bonds						75,211,695	76,748,912	77,023,212	42,093,762	547,417	(563,832)	0	(16,415)	0	76,433,866	0	(1,222,172)	(1,222,172)	1,708,340	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						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						75,211,695	XXX	77,023,212	42,093,762	547,417	(563,832)	0	(16,415)	0	76,433,866	0	(1,222,172)	(1,222,172)	1,708,340	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
912810-TR-9	UNITED STATES TREASURY		06/22/2023	BNP PARIBAS SECURITIES BOND	06/28/2023	GOLDMAN	2,000,000	1,913,754	1,931,871	1,913,782	0	28	0	28	0	0	18,089	18,089	8,865	7,683
91282C-GM-7	UNITED STATES TREASURY		02/27/2023	MORGAN STANLEY CO	06/16/2023	CITADEL SECURITIES LLC	3,000,000	2,899,928	2,932,260	2,902,519	0	2,591	0	2,591	0	0	29,740	29,740	36,257	3,771
91282C-GQ-8	UNITED STATES TREASURY		02/24/2023	MORGAN STANLEY CO	06/16/2023	MORGAN STANLEY CO	2,000,000	1,987,113	2,009,137	1,987,603	0	489	0	489	0	0	21,534	21,534	24,348	0
91282C-HE-4	UNITED STATES TREASURY		06/22/2023	MORGAN STANLEY CO	12/20/2023	SCOTIA CAPITAL (USA) INC./NOVAAGENCY	2,000,000	1,963,206	1,976,481	1,966,613	0	3,406	0	3,406	0	0	9,868	9,868	40,410	4,556
91282C-HX-2	UNITED STATES TREASURY		09/25/2023	Various	11/29/2023	JEFFERIES & COMPANY, INC.	4,000,000	4,002,311	4,020,618	4,002,080	0	(231)	0	(231)	0	0	18,538	18,538	43,750	3,125
0109999999. Subtotal - Bonds - U.S. Governments							13,000,000	12,766,313	12,870,367	12,772,597	0	6,284	0	6,284	0	0	97,770	97,770	153,630	19,135
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC		02/27/2023	CITIGROUP GLOBAL MARKETS INC.	06/20/2023	MORGAN STANLEY CO	1,065,000	1,063,158	1,075,895	1,063,201	0	44	0	44	0	0	12,694	12,694	15,478	0
02665W-EM-9	AMERICAN HONDA FINANCE CORP		07/05/2023	CITIGROUP GLOBAL MARKETS INC.	12/07/2023	GOLDMAN	670,000	669,705	675,307	669,727	0	22	0	22	0	0	5,579	5,579	14,598	0
031162-DQ-0	AMGEN INC		02/15/2023	Bank of America Securities	12/05/2023	JP MORGAN SECS INC., - FIXED INCOME	610,000	608,591	615,466	608,721	0	130	0	130	0	0	6,744	6,744	24,464	0
03740L-AG-7	AON CORP		02/23/2023	MORGAN STANLEY CO	06/20/2023	BARCLAYS CAPITAL INC FIXED INC	405,000	404,907	409,807	404,958	0	51	0	51	0	0	4,850	4,850	6,861	0
04316J-AD-1	ARTHUR J. GALLAGHER & CO.		02/27/2023	Bank of America Securities	06/20/2023	WELLS FARGO SECURITIES	2,210,000	2,205,956	2,226,907	2,206,050	0	94	0	94	0	0	20,857	20,857	37,140	0
055451-BA-5	BHP BILLITON FINANCE (USA) LTD	C	02/23/2023	BARCLAYS CAPITAL INC FIXED INC	12/20/2023	Various	330,000	329,353	336,445	329,395	0	42	0	42	0	0	7,050	7,050	13,206	0
097023-CJ-2	BOEING CO		06/26/2023	BARCLAYS CAPITAL INC FIXED INC	12/13/2023	BARCLAYS CAPITAL INC FIXED INC	335,000	285,644	292,298	287,239	0	1,595	0	1,595	0	0	5,058	5,058	7,504	1,910
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		10/30/2023	JP MORGAN SECS INC., - FIXED INCOME	11/28/2023	BANKERS TR CO/PNC BK NA SECS	770,000	768,214	803,603	768,220	0	7	0	7	0	0	35,383	35,383	2,145	0
136375-DH-2	CANADIAN NATIONAL RAILWAY CO		10/30/2023	CITIGROUP GLOBAL MARKETS INC.	11/28/2023	CITIGROUP GLOBAL MARKETS INC.	555,000	553,712	583,039	553,720	0	8	0	8	0	0	29,319	29,319	2,615	0
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPANY LLC		08/02/2023	BONY/TORONTO DOMINION SECURITI	12/05/2023	MORGAN STANLEY CO	625,000	624,775	634,769	624,872	0	97	0	97	0	0	9,897	9,897	12,470	0
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		06/13/2023	BANKERS TR CO/PNC BK NA SECS	12/13/2023	BARCLAYS CAPITAL INC FIXED INC	560,000	553,918	563,276	554,195	0	276	0	276	0	0	9,081	9,081	26,103	12,243
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	JP MORGAN SECS INC., - FIXED INCOME	12/13/2023	Bank of America Securities	345,000	344,948	353,684	344,951	0	3	0	3	0	0	8,732	8,732	15,264	0
29273V-AU-4	ENERGY TRANSFER LP		10/10/2023	MUFG SECURITIES AMERICAS INC.	12/05/2023	CITIGROUP GLOBAL MARKETS INC.	280,000	279,681	295,613	279,656	0	(25)	0	(25)	0	0	15,957	15,957	2,751	0
30225V-AK-3	EXTRA SPACE STORAGE LP		06/12/2023	WELLS FARGO SECURITIES	12/13/2023	BNY/SUNTRUST CAPITAL MARKETS	160,000	158,205	161,307	158,314	0	109	0	109	0	0	2,993	2,993	4,376	0
30303M-8M-7	META PLATFORMS INC		05/01/2023	Bank of America Securities	12/05/2023	Bank of America Securities	400,000	399,096	403,604	399,169	0	73	0	73	0	0	4,435	4,435	11,413	0
337738-BH-0	FISERV INC		08/14/2023	WELLS FARGO SECURITIES	12/05/2023	BARCLAYS CAPITAL INC FIXED INC	840,000	833,045	851,710	833,199	0	154	0	154	0	0	18,511	18,511	13,913	0
37045X-EH-5	GENERAL MOTORS FINANCIAL COMPANY INC		06/20/2023	CITIGROUP GLOBAL MARKETS INC.	12/13/2023	MORGAN STANLEY CO	340,000	339,929	345,416	339,935	0	6	0	6	0	0	5,482	5,482	9,422	0
375558-BZ-5	GILEAD SCIENCES INC		09/07/2023	CITIGROUP GLOBAL MARKETS INC.	12/05/2023	PERSHING LLC	230,000	229,627	232,576	229,640	0	12	0	12	0	0	2,936	2,936	2,784	0
404280-DV-8	HSBC HOLDINGS PLC	C	03/02/2023	HSBC SECURITIES INC.	06/20/2023	BNP PARIBAS SECURITIES BOND	1,280,000	1,280,000	1,308,390	1,280,000	0	0	0	0	0	0	28,390	28,390	22,904	0
460690-BU-3	INTERPUBLIC GROUP OF COMPANIES INC		06/06/2023	CITIGROUP GLOBAL MARKETS INC.	12/19/2023	HILLTOP SECURITIES INC	560,000	553,000	565,342	553,293	0	293	0	293	0	0	12,049	12,049	16,137	0
46647P-DR-4	JPMORGAN CHASE & CO		05/24/2023	JP MORGAN SECS INC., - FIXED INCOME	06/20/2023	WELLS FARGO SECURITIES	445,000	445,000	449,855	445,000	0	0	0	0	0	0	4,855	4,855	1,389	0
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		07/27/2023	Bank of America Securities	12/13/2023	Bank of America Securities	465,000	464,502	477,137	464,517	0	14	0	14	0	0	12,620	12,620	9,416	0
532457-CF-3	ELI LILLY AND CO		02/23/2023	CREDIT SUISSE SECURITIES (USA)	06/20/2023	Stifel Nicolaus & Co.	375,000	374,201	381,203	374,221	0	20	0	20	0	0	6,981	6,981	5,630	0
571748-BU-5	MARSH & MCLENNAN COMPANIES INC		09/06/2023	Bank of America Securities	12/05/2023	BARCLAYS CAPITAL INC FIXED INC	670,000	667,434	690,683	667,483	0	49	0	49	0	0	23,200	23,200	8,643	0
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN	12/07/2023	MORGAN STANLEY CO	405,000	404,194	409,683	404,258	0	64	0	64	0	0	5,425	5,425	9,714	0
65473P-AN-5	NISOURCE INC		03/21/2023	JP MORGAN SECS INC., - FIXED INCOME	12/05/2023	Bank of America Securities	140,000	139,761	140,769	139,775	0	14	0	14	0	0	994	994	5,165	0
655844-CR-7	NORFOLK SOUTHERN CORP		07/31/2023	WELLS FARGO SECURITIES	12/13/2023	GOLDMAN	740,000	738,490	749,879	738,556	0	66	0	66	0	0	11,323	11,323	13,806	0

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
693304-BF-3	PECO ENERGY CO		06/15/2023	PERSHING LLC	12/20/2023	BARCLAYS CAPITAL INC FIXED INC	600,000	598,788	607,320	598,828	0	40	0	40	0	0	8,492	8,492	14,618	0
74340X-CG-4	PROLOGIS LP		06/26/2023	GOLDMAN	12/13/2023	MORGAN STANLEY CO	540,000	536,701	542,797	536,966	0	265	0	265	0	0	5,831	5,831	12,212	0
75513E-CR-0	RAYTHEON TECHNOLOGIES CORP		02/23/2023	DEUTSCHE BANK SECURITIES, INC.	06/20/2023	RBC CAPITAL MARKETS	385,000	383,868	391,295	383,896	0	28	0	28	0	0	7,399	7,399	6,334	0
78409V-BP-8	S&P GLOBAL INC		09/07/2023	Bank of America Securities	12/05/2023	Bank of America Securities	125,000	124,865	127,523	124,868	0	3	0	3	0	0	2,655	2,655	1,549	0
883556-CW-0	THERMO FISHER SCIENTIFIC INC		08/07/2023	GOLDMAN	12/13/2023	Bank of America Securities	695,000	695,000	708,685	695,000	0	0	0	0	0	0	13,685	13,685	12,010	0
892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD	C	02/16/2023	JP MORGAN SECS INC., - FIXED INCOME	06/20/2023	CITIGROUP GLOBAL MARKETS INC.	890,000	888,834	903,145	888,861	0	27	0	27	0	0	14,284	14,284	14,147	0
92345Y-AH-9	VERISK ANALYTICS INC		03/02/2023	Bank of America Securities	06/23/2023	BARCLAYS CAPITAL INC FIXED INC	140,000	138,655	146,366	138,690	0	35	0	35	0	0	7,676	7,676	2,460	0
969457-CJ-7	WILLIAMS COMPANIES INC		02/27/2023	JP MORGAN SECS INC., - FIXED INCOME	06/20/2023	MORGAN STANLEY CO	2,080,000	2,077,733	2,107,435	2,077,819	0	86	0	86	0	0	29,616	29,616	35,909	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							21,265,000	21,163,490	21,568,224	21,167,192	0	3,702	0	3,702	0	0	401,032	401,032	414,550	14,153
2509999998. Total - Bonds							34,265,000	33,929,803	34,438,591	33,939,789	0	9,986	0	9,986	0	0	498,802	498,802	568,180	33,288
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								33,929,803	34,438,591	33,939,789	0	9,986	0	9,986	0	0	498,802	498,802	568,180	33,288

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
PNC BANK	Louisville, KY		0.000	0	0	1,523,686	XXX.
JP MORGAN CHASE	New York, NY		0.000	0	0	910	XXX.
WELLS FARGO	Atlanta , GA		0.000	0	0	(6,794,393)	XXX.
JP MORGAN CHASE-Humana Health Plan, Inc.	New York, NY		0.000	0	0	60	XXX.
JP Morgan Time Deposit	New York, NY		4.950	45,963	0	32,558,656	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	45,963	0	27,288,919	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	45,963	0	27,288,919	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	45,963	0	27,288,919	XXX

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

1. January	13,273,703	4. April	(8,579,983)	7. July	(11,008,715)	10. October	2,729,380
2. February	2,278,690	5. May	(3,418,100)	8. August	(7,123,261)	11. November	11,140,561
3. March	(8,837,104)	6. June	(7,260,523)	9. September	(645,694)	12. December	27,288,919

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
	UNITED STATES TREASURY		12/28/2023	0.000	01/23/2024	14,951,774	0	8,768
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						14,951,774	0	8,768
0109999999. Total - U.S. Government Bonds						14,951,774	0	8,768
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
	FEDERAL HOME LOAN BANKS		12/22/2023	0.000	01/19/2024	5,485,552	0	8,010
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						5,485,552	0	8,010
0909999999. Total - U.S. Special Revenues Bonds						5,485,552	0	8,010
	Entergy Corporation		12/29/2023	0.000	01/02/2024	9,998,500	0	4,500
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,998,500	0	4,500
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,998,500	0	4,500
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						30,435,826	0	21,279
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						30,435,826	0	21,279
09248U-70-0	BLKRK LQ:FEDFUND INSTL	SD	12/04/2023	5.240		2,389	53	10
09248U-71-8	BLKRK LQ:T-FUND INSTL		12/29/2023	5.240		8,768,751	64,874	0
31846V-80-7	FIRST AMER:TRS OBG Y	SD	12/04/2023	4.950		0	0	0
4812C2-23-9	JPMORGAN:US TRS+MM CAP		12/29/2023	5.200		103,930	0	5,705
94975H-29-6	ALLSPRING:TRS+ MM I	SD	11/02/2023	5.210		110,000	488	5,181
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						8,985,071	65,416	10,896
31846V-20-3	FIRST AMER:GVT OBLG Y	SD	12/04/2023	4.970		908	4	11
94975P-40-5	ALLSPRING:GOVT MM I	SD	12/01/2023	5.220		504	2	17
999990-80-7	RTCS I - INST	SD	12/01/2023	0.000		5	0	5
8309999999. Subtotal - All Other Money Market Mutual Funds						1,417	7	33
8609999999 - Total Cash Equivalents						39,422,314	65,422	32,207

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
1A	1A ...$	20,437,326	1B ..$	0	1C ..$	0	1D ..$	0	1E ..$	0	1F ..$	0	1G ..$	0
1B	2A ...$	9,998,500	2B ..$	0	2C ..$	0								
1C	3A ...$	0	3B ..$	0	3C ..$	0								
1D	4A ...$	0	4B ..$	0	4C ..$	0								
1E	5A ...$	0	5B ..$	0	5C ..$	0								
1F	6 .....$	0												

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	 4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	 6 Fair Value
1. Alabama AL	B	DOI DEPOSIT	56,863	52,311	0	0
2. Alaska AK			0	0	0	0
3. Arizona AZ	B	DOI,DOI DEPOSIT	600,660	568,301	0	0
4. Arkansas AR	B	DOI DEPOSIT	334,753	311,231	0	0
5. California CA			0	0	0	0
6. Colorado CO	B	DOI DEPOSIT	355,445	357,233	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	ST	DOI	110,000	110,000	0	0
12. Hawaii HI			0	0	0	0
13. Idaho ID			0	0	0	0
14. Illinois IL	B	DOI DEPOSIT	4,247,511	3,901,994	0	0
15. Indiana IN	B	DOI	510,642	513,207	0	0
16. Iowa IA			0	0	0	0
17. Kansas KS			0	0	0	0
18. Kentucky KY	B	DOI	1,103,766	1,109,307	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	B	DOI	353,469	336,178	0	0
27. Montana MT			0	0	0	0
28. Nebraska NE	B	DOI DEPOSIT	372,626	354,873	0	0
29. Nevada NV	B	DOI DEPOSIT	3,875,133	3,845,746	0	0
30. New Hampshire NH			0	0	0	0
31. New Jersey NJ			0	0	0	0
32. New Mexico NM	B	DOI	325,409	327,044	0	0
33. New York NY			0	0	0	0
34. North Carolina NC			0	0	0	0
35. North Dakota ND			0	0	0	0
36. Ohio OH	B	DOI DEPOSIT	425,111	402,190	0	0
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	B	DOI DEPOSIT	356,079	327,113	0	0
42. South Dakota SD			0	0	0	0
43. Tennessee TN	B	DOI	1,540,178	1,421,431	0	0
44. Texas TX	B	DOI	102,194	93,219	0	0
45. Utah UT			0	0	0	0
46. Vermont VT			0	0	0	0
47. Virginia VA	B	DOI DEPOSIT	568,067	528,150	0	0
48. Washington WA	B	DOI DEPOSIT	178,039	163,557	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	0	0	0	0
59. Subtotal	XXX	XXX	15,415,944	14,723,085	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0