



24017202220100100

# ANNUAL STATEMENT

For the Year Ended December 31, 2022  
OF THE CONDITION AND AFFAIRS OF THE

## The Beacon Mutual Insurance Company

**NAIC Group Code** 3490 3490 **NAIC Company Code** 24017 **Employer's ID Number** 05-0458697  
(Current Period) (Prior Period)

**Organized under the Laws of** Rhode Island, **State of Domicile or Port of Entry** RI  
**Country of Domicile** US

**Incorporated/Organized** July 11, 1990 **Commenced Business** August 12, 1992

**Statutory Home Office** One Beacon Centre, Warwick, RI, US 02886-1378  
(Street and Number) (City or Town, State, Country and Zip Code)

**Main Administrative Office** One Beacon Centre  
(Street and Number)  
Warwick, RI, US 02886-1378 401-825-2667  
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

**Mail Address** One Beacon Centre, Warwick, RI, US 02886-1378  
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

**Primary Location of Books and Records** One Beacon Centre Warwick, RI, US 02886-1378 401-825-2667  
(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

**Internet Web Site Address** www.beaconmutual.com

**Statutory Statement Contact** Ann Lazzareschi 401-825-2621  
(Name) (Area Code) (Telephone Number) (Extension)  
alazzareschi@beaconmutual.com 401-825-2659  
(E-Mail Address) (Fax Number)

### OFFICERS

|    | Name                        | Title  |
|----|-----------------------------|--|
| 1. | Brian Joseph Spero          | President & CEO  |
| 2. | Amy Clark Vitale            | Executive Vice President, Chief Legal Officer & Asst Secretary |
| 3. | Gregg Christopher Tumeinski | Executive Vice President & Chief Financial Officer             |

### VICE-PRESIDENTS

| Name                   | Title               | Name                       | Title               |
|------------------------|---------------------|----------------------------|---------------------|
| Pamela Lee Alarie      | Vice President      | Rajani Mahadevan           | EVP & COO           |
| James Wallace Moody Jr | Vice President      | Theresa Joanna Keegan      | Asst Vice President |
| David Michael Blair    | Vice President      | William Frank Gross        | Vice President      |
| Shannon Lee Broadbent  | Asst Vice President | Michelle Nichole Pelletier | Asst Vice President |
|                        |                     |                            |                     |
|                        |                     |                            |                     |
|                        |                     |                            |                     |
|                        |                     |                            |                     |
|                        |                     |                            |                     |

### DIRECTORS OR TRUSTEES

|                      |                          |                    |                      |
|----------------------|--------------------------|--------------------|----------------------|
| Harry Robert Bacon   | Raymond Christopher Coia | Brian Joseph Spero | Timothy Ludger Byrne |
| Melba Depena Affigne | Linda D'Amario Rossi     | Kate Coyne-McCoy   | Bradford Alan Dean   |
| Steven Issa          |                          |                    |                      |
|                      |                          |                    |                      |
|                      |                          |                    |                      |
|                      |                          |                    |                      |
|                      |                          |                    |                      |
|                      |                          |                    |                      |

State of Rhode Island

County of Kent 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.

|   |  |   |
|---|--|---|
| _____<br>(Signature)<br>Brian Joseph Spero<br>_____<br>(Printed Name)<br>1.<br>_____<br>President & CEO<br>_____<br>(Title) | _____<br>(Signature)<br>Amy Clark Vitale<br>_____<br>(Printed Name)<br>2.<br>_____<br>Executive Vice President, Chief Legal Officer & Asst Secretary<br>_____<br>(Title) | _____<br>(Signature)<br>Gregg Christopher Tumeinski<br>_____<br>(Printed Name)<br>3.<br>_____<br>Executive Vice President & Chief Financial Officer<br>_____<br>(Title) |
|---|--|---|

Subscribed and sworn to (or affirmed) before me this on this \_\_\_\_\_ day of \_\_\_\_\_, 2023, by

- a. Is this an original filing?  Yes  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 |   | Admitted Assets as Reported in the Annual Statement |  |                                      |   |
|--|---------------------------|---|---|--|--------------------------------------|---|
|  | 1<br>Amount               | 2<br>Percentage<br>of Column 1<br>Line 13 | 3<br>Amount   | 4<br>Securities<br>Lending<br>Reinvested<br>Collateral<br>Amount | 5<br>Total<br>(Col. 3 + 4)<br>Amount | 6<br>Percentage<br>of Column 5<br>Line 13 |
| 1. Long-Term Bonds (Schedule D, Part 1):   |                           |   |   |  |                                      |   |
| 1.01 U.S. Governments  | 14,461,057                | 3.70                                      | 14,461,057  |  | 14,461,057                           | 3.70                                      |
| 1.02 All other governments   |                           |   |   |  |                                      |   |
| 1.03 U.S. states, territories and possessions, etc. guaranteed                       | 2,297,360                 | 0.59                                      | 2,297,359   |  | 2,297,359                            | 0.59                                      |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 6,997,076                 | 1.79                                      | 6,997,076   |  | 6,997,076                            | 1.79                                      |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed    | 80,215,550                | 20.51                                     | 80,215,546  |  | 80,215,546                           | 20.51                                     |
| 1.06 Industrial and miscellaneous  | 182,757,451               | 46.73                                     | 182,757,451   |  | 182,757,451                          | 46.73                                     |
| 1.07 Hybrid securities   | 10,374,516                | 2.65                                      | 10,374,516  |  | 10,374,516                           | 2.65                                      |
| 1.08 Parent, subsidiaries and affiliates   |                           |   |   |  |                                      |   |
| 1.09 SVO identified funds  |                           |   |   |  |                                      |   |
| 1.10 Unaffiliated bank loans   |                           |   |   |  |                                      |   |
| 1.11 Unaffiliated certificates of deposit  |                           |   |   |  |                                      |   |
| 1.12 Total long-term bonds   | 297,103,010               | 75.97                                     | 297,103,005   |  | 297,103,005                          | 75.97                                     |
| 2. Preferred stocks (Schedule D, Part 2, Section 1):                                 |                           |   |   |  |                                      |   |
| 2.01 Industrial and miscellaneous (Unaffiliated)                                     | 7,633,466                 | 1.95                                      | 7,633,467   |  | 7,633,467                            | 1.95                                      |
| 2.02 Parent, subsidiaries and affiliates   |                           |   |   |  |                                      |   |
| 2.03 Total preferred stocks  | 7,633,466                 | 1.95                                      | 7,633,467   |  | 7,633,467                            | 1.95                                      |
| 3. Common stocks (Schedule D, Part 2, Section 2):                                    |                           |   |   |  |                                      |   |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)                     | 30,797,328                | 7.87                                      | 30,797,327  |  | 30,797,327                           | 7.87                                      |
| 3.02 Industrial and miscellaneous Other (Unaffiliated)                               | 231,200                   | 0.06                                      | 231,200   |  | 231,200                              | 0.06                                      |
| 3.03 Parent, subsidiaries and affiliates Publicly traded                             |                           |   |   |  |                                      |   |
| 3.04 Parent, subsidiaries and affiliates Other                                       | 1,517,629                 | 0.39                                      | 1,517,629   |  | 1,517,629                            | 0.39                                      |
| 3.05 Mutual funds  | 9,944,572                 | 2.54                                      | 9,944,572   |  | 9,944,572                            | 2.54                                      |
| 3.06 Unit investment trusts  |                           |   |   |  |                                      |   |
| 3.07 Closed-end funds  |                           |   |   |  |                                      |   |
| 3.08 Exchange traded funds   | 11,472,900                | 2.93                                      | 11,472,900  |  | 11,472,900                           | 2.93                                      |
| 3.09 Total common stocks   | 53,963,629                | 13.80                                     | 53,963,628  |  | 53,963,628                           | 13.80                                     |
| 4. Mortgage loans (Schedule B):  |                           |   |   |  |                                      |   |
| 4.01 Farm mortgages  |                           |   |   |  |                                      |   |
| 4.02 Residential mortgages   |                           |   |   |  |                                      |   |
| 4.03 Commercial mortgages  |                           |   |   |  |                                      |   |
| 4.04 Mezzanine real estate loans   |                           |   |   |  |                                      |   |
| 4.05 Total valuation allowance   |                           |   |   |  |                                      |   |
| 4.06 Total mortgage loans  |                           |   |   |  |                                      |   |
| 5. Real estate (Schedule A):   |                           |   |   |  |                                      |   |
| 5.01 Properties occupied by company  | 9,508,793                 | 2.43                                      | 9,508,793   |  | 9,508,793                            | 2.43                                      |
| 5.02 Properties held for production of income  |                           |   |   |  |                                      |   |
| 5.03 Properties held for sale  |                           |   |   |  |                                      |   |
| 5.04 Total real estate   | 9,508,793                 | 2.43                                      | 9,508,793   |  | 9,508,793                            | 2.43                                      |
| 6. Cash, cash equivalents and short-term investments:                                |                           |   |   |  |                                      |   |
| 6.01 Cash (Schedule E, Part 1)   | 9,372,429                 | 2.40                                      | 9,372,429   |  | 9,372,429                            | 2.40                                      |
| 6.02 Cash equivalents (Schedule E, Part 2)   | 13,496,175                | 3.45                                      | 13,496,175  |  | 13,496,175                           | 3.45                                      |
| 6.03 Short-term investments (Schedule DA)  |                           |   |   |  |                                      |   |
| 6.04 Total cash, cash equivalents and short-term investments                         | 22,868,604                | 5.85                                      | 22,868,604  |  | 22,868,604                           | 5.85                                      |
| 7. Contract loans  |                           |   |   |  |                                      |   |
| 8. Derivatives (Schedule DB)   |                           |   |   |  |                                      |   |
| 9. Other invested assets (Schedule BA)   | 18,683                    | 0.00                                      | 18,683  |  | 18,683                               | 0.00                                      |
| 10. Receivables for securities   |                           |   |   |  |                                      |   |
| 11. Securities Lending (Schedule DL, Part 1)   |                           |   |   | X X X  | X X X                                | X X X                                     |
| 12. Other invested assets (Page 2, Line 11)  |                           |   |   |  |                                      |   |
| 13. Total invested assets  | 391,096,185               | 100.00                                    | 391,096,180   |  | 391,096,180                          | 100.00                                    |

## SCHEDULE A - VERIFICATION BETWEEN YEARS

### Real Estate

|     |   |         |           |
|-----|---|---------|-----------|
| 1.  | Book/adjusted carrying value, December 31 of prior year   |         | 9,864,208 |
| 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)                             | 33,500  | 33,500    |
| 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   | 388,915 |           |
|     | 8.2 Totals, Part 3, Column 9  |         | 388,915   |
| 9.  | Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8) |         | 9,508,793 |
| 10. | Deduct total nonadmitted amounts  |         |           |
| 11. | Statement value at end of current period (Line 9 minus Line 10)                                 |         | 9,508,793 |

## SCHEDULE B - VERIFICATION BETWEEN YEARS

### Mortgage Loans

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

NONE

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

|  |     |        |
|--|-----|--------|
| 1. Book/adjusted carrying value, December 31 of prior year   |     | 18,536 |
| 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  | 147 |        |
| 5.2 Totals, Part 3, Column 9   |     | 147    |
| 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 the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10) |     | 18,683 |
| 12. Deduct total nonadmitted amounts   |     |        |
| 13. Statement value at end of current period (Line 11 minus Line 12)   |     | 18,683 |

**SCHEDULE D - VERIFICATION BETWEEN YEARS****Bonds and Stocks**

|   |             |             |
|---|-------------|-------------|
| 1. Book/adjusted carrying value, December 31 of prior year  |             | 366,402,120 |
| 2. Cost of bonds and stocks acquired, Part 3, Column 7  |             | 92,792,653  |
| 3. Accrual of discount  |             | 230,036     |
| 4. Unrealized valuation increase (decrease):  |             |             |
| 4.1 Part 1, Column 12   | (313,656)   |             |
| 4.2 Part 2, Section 1, Column 15  | (1,454,739) |             |
| 4.3 Part 2, Section 2, Column 13  | (7,291,935) |             |
| 4.4 Part 4, Column 11   | (187,647)   | (9,247,977) |
| 5. Total gain (loss) on disposals, Part 4, Column 19  |             | 2,134,136   |
| 6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7   |             | 92,617,540  |
| 7. Deduct amortization of premium   |             | 756,736     |
| 8. Total foreign exchange change in book/adjusted carrying value:   |             |             |
| 8.1 Part 1, Column 15   |             |             |
| 8.2 Part 2, Section 1, Column 19  |             |             |
| 8.3 Part 2, Section 2, Column 16  |             |             |
| 8.4 Part 4, Column 15   |             |             |
| 9. Deduct current year's other-than-temporary impairment recognized:  |             |             |
| 9.1 Part 1, Column 14   |             |             |
| 9.2 Part 2, Section 1, Column 17  |             |             |
| 9.3 Part 2, Section 2, Column 14  | 248,124     |             |
| 9.4 Part 4, Column 13   |             | 248,124     |
| 10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2 |             | 11,533      |
| 11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)              |             | 358,700,101 |
| 12. Deduct total nonadmitted amounts  |             |             |
| 13. Statement value at end of current period (Line 11 minus Line 12)  |             | 358,700,101 |

## SCHEDULE D - SUMMARY BY COUNTRY

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

| Description   |                                   | 1<br>Book/Adjusted<br>Carrying Value | 2<br>Fair<br>Value | 3<br>Actual<br>Cost | 4<br>Par Value<br>of Bonds |
|---|-----------------------------------|--------------------------------------|--------------------|---------------------|----------------------------|
| <b>BONDS</b>  |                                   |                                      |                    |                     |                            |
| Governments<br>(Including all obligations guaranteed<br>by governments)   | 1. United States                  | 14,461,057                           | 13,948,082         | 15,117,045          | 14,204,663                 |
|   | 2. Canada                         |                                      |                    |                     |                            |
|   | 3. Other Countries                |                                      |                    |                     |                            |
|   | 4. Totals                         | 14,461,057                           | 13,948,082         | 15,117,045          | 14,204,663                 |
| U.S. States, Territories and Possessions (Direct and<br>guaranteed)   | 5. Totals                         | 2,297,359                            | 2,015,668          | 2,238,066           | 2,270,000                  |
| U.S. Political Subdivisions of States, Territories<br>and Possessions (Direct and guaranteed)   | 6. Totals                         | 6,997,076                            | 6,004,741          | 6,995,375           | 7,005,000                  |
| U.S. Special revenue and special assessment<br>obligations and all non-guaranteed obligations of<br>agencies and authorities of governments and<br>their political subdivisions | 7. Totals                         | 80,215,546                           | 70,456,413         | 81,437,570          | 78,266,045                 |
| Industrial and Miscellaneous, SVO Identified<br>Funds, Unaffiliated Bank Loans, Unaffiliated Certificates<br>of Deposit, and Hybrid Securities (unaffiliated)                   | 8. United States                  | 184,312,977                          | 169,858,159        | 185,596,413         | 184,343,312                |
|   | 9. Canada                         | 3,280,541                            | 3,038,577          | 3,465,279           | 3,175,000                  |
|   | 10. Other Countries               | 5,538,449                            | 4,768,394          | 5,544,658           | 5,500,000                  |
|   | 11. Totals                        | 193,131,967                          | 177,665,130        | 194,606,350         | 193,018,312                |
| Parent, Subsidiaries and Affiliates   | 12. Totals                        |                                      |                    |                     |                            |
|   | <b>13. Total Bonds</b>            | 297,103,005                          | 270,090,034        | 300,394,406         | 294,764,020                |
| <b>PREFERRED STOCKS</b>   |                                   |                                      |                    |                     |                            |
| Industrial and Miscellaneous (unaffiliated)   | 14. United States                 | 7,633,467                            | 7,415,600          | 8,559,395           |                            |
|   | 15. Canada                        |                                      |                    |                     |                            |
|   | 16. Other Countries               |                                      |                    |                     |                            |
|   | 17. Totals                        | 7,633,467                            | 7,415,600          | 8,559,395           |                            |
| Parent, Subsidiaries and Affiliates   | 18. Totals                        |                                      |                    |                     |                            |
|   | <b>19. Total Preferred Stocks</b> | 7,633,467                            | 7,415,600          | 8,559,395           |                            |
| <b>COMMON STOCKS</b>  |                                   |                                      |                    |                     |                            |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds,<br>Unit Investment Trusts, Closed-End Funds and Exchange<br>Traded Funds   | 20. United States                 | 50,958,247                           | 50,958,247         | 59,589,510          |                            |
|   | 21. Canada                        |                                      |                    |                     |                            |
|   | 22. Other Countries               | 1,487,753                            | 1,487,753          | 1,764,122           |                            |
|   | 23. Totals                        | 52,446,000                           | 52,446,000         | 61,353,632          |                            |
| Parent, Subsidiaries and Affiliates   | 24. Totals                        | 1,517,629                            | 1,517,629          | 1,000,000           |                            |
|   | <b>25. Total Common Stocks</b>    | 53,963,629                           | 53,963,629         | 62,353,632          |                            |
|   | 26. Total Stocks                  | 61,597,096                           | 61,379,229         | 70,913,027          |                            |
|   | <b>27. Total Bonds and Stocks</b> | 358,700,101                          | 331,469,263        | 371,307,433         |                            |

### 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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current<br>Year | 8<br>Col. 7<br>as a %<br>of<br>of<br>Line 12.7 | 9<br>Total from<br>Col. 7<br>Prior Year | 10<br>% From<br>Col. 8<br>Prior<br>Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed<br>(a) |
|---|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|---|-----------------------------------|---|
| <b>1. U.S. Governments</b>  |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 1.1 NAIC 1  | 6,037,655              | 3,127,554                              | 3,401,360                                | 1,371,286                                 | 523,202               | X X X                    | 14,461,057                    | 4.867  | 19,787,241                              | 6.559                                   | 14,461,057                        |   |
| 1.2 NAIC 2  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 1.3 NAIC 3  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 1.4 NAIC 4  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 1.5 NAIC 5  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 1.6 NAIC 6  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 1.7 Totals  | 6,037,655              | 3,127,554                              | 3,401,360                                | 1,371,286                                 | 523,202               | X X X                    | 14,461,057                    | 4.867  | 19,787,241                              | 6.559                                   | 14,461,057                        |   |
| <b>2. All Other Governments</b>   |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 2.1 NAIC 1  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 2.2 NAIC 2  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 2.3 NAIC 3  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 2.4 NAIC 4  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 2.5 NAIC 5  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 2.6 NAIC 6  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 2.7 Totals  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| <b>3. U.S. States, Territories and Possessions, etc.,<br/>Guaranteed</b>                      |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 3.1 NAIC 1  |                        | 1,160,218                              | 291,715                                  | 732,323                                   | 113,103               | X X X                    | 2,297,359                     | 0.773  | 2,286,139                               | 0.758                                   | 2,297,359                         |   |
| 3.2 NAIC 2  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 3.3 NAIC 3  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 3.4 NAIC 4  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 3.5 NAIC 5  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 3.6 NAIC 6  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 3.7 Totals  |                        | 1,160,218                              | 291,715                                  | 732,323                                   | 113,103               | X X X                    | 2,297,359                     | 0.773  | 2,286,139                               | 0.758                                   | 2,297,359                         |   |
| <b>4. U.S. Political Subdivisions of States, Territories<br/>and Possessions, Guaranteed</b>  |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 4.1 NAIC 1  |                        | 250,000                                | 4,264,472                                | 1,833,099                                 | 157,429               | X X X                    | 6,505,000                     | 2.189  | 6,505,000                               | 2.156                                   | 6,505,000                         |   |
| 4.2 NAIC 2  |                        |  |  | 362,024                                   | 130,051               | X X X                    | 492,075                       | 0.166  | 491,814                                 | 0.163                                   | 492,075                           |   |
| 4.3 NAIC 3  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 4.4 NAIC 4  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 4.5 NAIC 5  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 4.6 NAIC 6  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 4.7 Totals  |                        | 250,000                                | 4,264,472                                | 2,195,123                                 | 287,480               | X X X                    | 6,997,075                     | 2.355  | 6,996,814                               | 2.319                                   | 6,997,075                         |   |
| <b>5. U.S. Special Revenue &amp; Special Assessment<br/>Obligations, etc., Non-Guaranteed</b> |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 5.1 NAIC 1  | 2,604,096              | 23,059,120                             | 20,216,850                               | 26,153,631                                | 8,181,849             | X X X                    | 80,215,546                    | 26.999   | 84,188,015                              | 27.905                                  | 80,215,546                        |   |
| 5.2 NAIC 2  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 5.3 NAIC 3  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 5.4 NAIC 4  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 5.5 NAIC 5  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 5.6 NAIC 6  |                        |  |  |   |                       | X X X                    |                               |  |   |   |                                   |   |
| 5.7 Totals  | 2,604,096              | 23,059,120                             | 20,216,850                               | 26,153,631                                | 8,181,849             | X X X                    | 80,215,546                    | 26.999   | 84,188,015                              | 27.905                                  | 80,215,546                        |   |

505

**NONE**

**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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current<br>Year | 8<br>Col. 7<br>as a %<br>of<br>Line 12.7 | 9<br>Total from<br>Col. 7<br>Prior Year | 10<br>% From<br>Col. 8<br>Prior<br>Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed<br>(a) |
|---|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|---|-----------------------------------|---|
| <b>6. Industrial &amp; Miscellaneous (unaffiliated)</b> |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 6.1 NAIC 1  | 12,125,084             | 87,651,508                             | 23,642,268                               | 12,527,909                                | 9,644,108             | XXX                      | 145,590,877                   | 49.004                                   | 143,225,550                             | 47.474                                  | 103,101,466                       | 42,489,411                                |
| 6.2 NAIC 2  |                        | 11,113,215                             | 3,941,857                                | 13,849,625                                | 8,261,876             | XXX                      | 37,166,573                    | 12.510                                   | 35,245,522                              | 11.683                                  | 34,444,581                        | 2,721,992                                 |
| 6.3 NAIC 3  |                        |  |  |   |                       | XXX                      |                               |  | 1,034,131                               | 0.343                                   |                                   |   |
| 6.4 NAIC 4  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 6.5 NAIC 5  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 6.6 NAIC 6  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 6.7 Totals  | 12,125,084             | 98,764,723                             | 27,584,125                               | 26,377,534                                | 17,905,984            | XXX                      | 182,757,450                   | 61.513                                   | 179,505,203                             | 59.499                                  | 137,546,047                       | 45,211,403                                |
| <b>7. Hybrid Securities</b>                             |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 7.1 NAIC 1  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 7.2 NAIC 2  |                        | 6,658,497                              | 709,504                                  |   |                       | XXX                      | 7,368,001                     | 2.480                                    | 5,607,156                               | 1.859                                   | 7,368,001                         |   |
| 7.3 NAIC 3  | 558,000                | 2,448,515                              |  |   |                       | XXX                      | 3,006,515                     | 1.012                                    | 3,324,077                               | 1.102                                   | 3,006,515                         |   |
| 7.4 NAIC 4  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 7.5 NAIC 5  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 7.6 NAIC 6  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 7.7 Totals  | 558,000                | 9,107,012                              | 709,504                                  |   |                       | XXX                      | 10,374,516                    | 3.492                                    | 8,931,233                               | 2.960                                   | 10,374,516                        |   |
| <b>8. Parent, Subsidiaries and Affiliates</b>           |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 8.1 NAIC 1  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 8.2 NAIC 2  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 8.3 NAIC 3  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 8.4 NAIC 4  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 8.5 NAIC 5  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 8.6 NAIC 6  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 8.7 Totals  |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| <b>9. SVO Identified Funds</b>                          |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 9.1 NAIC 1  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| 9.2 NAIC 2  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| 9.3 NAIC 3  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| 9.4 NAIC 4  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| 9.5 NAIC 5  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| 9.6 NAIC 6  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| 9.7 Totals  | XXX                    | XXX                                    | XXX                                      | XXX                                       | XXX                   | XXX                      |                               |  |   |   |                                   |   |
| <b>10. Unaffiliated Bank Loans</b>                      |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 10.1 NAIC 1   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 10.2 NAIC 2   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 10.3 NAIC 3   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 10.4 NAIC 4   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 10.5 NAIC 5   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 10.6 NAIC 6   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 10.7 Totals   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| <b>11. Unaffiliated Certificates of Deposit</b>         |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 11.1 NAIC 1   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 11.2 NAIC 2   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 11.3 NAIC 3   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 11.4 NAIC 4   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 11.5 NAIC 5   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 11.6 NAIC 6   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |
| 11.7 Totals   |                        |  |  |   |                       | XXX                      |                               |  |   |   |                                   |   |

9096

### 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<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current<br>Year | 8<br>Col. 7<br>as a %<br>of<br>Line 12.7 | 9<br>Total from<br>Col. 8<br>Prior Year | 10<br>% From<br>Col. 7<br>Prior<br>Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed<br>(a) |
|--|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|---|-----------------------------------|---|
| <b>12. Total Bonds Current Year</b>                    |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 12.1 NAIC 1  | (d) 20,766,835         | 115,248,400                            | 51,816,665                               | 42,618,248                                | 18,619,691            |                          | 249,069,839                   | 83.833                                   | X X X                                   | X X X                                   | 206,580,428                       | 42,489,411                                |
| 12.2 NAIC 2  | (d)                    | 17,771,712                             | 4,651,361                                | 14,211,649                                | 8,391,927             |                          | 45,026,649                    | 15.155                                   | X X X                                   | X X X                                   | 42,304,657                        | 2,721,992                                 |
| 12.3 NAIC 3  | (d) 558,000            | 2,448,515                              |  |   |                       |                          | 3,006,515                     | 1.012                                    | X X X                                   | X X X                                   | 3,006,515                         |   |
| 12.4 NAIC 4  | (d)                    |  |  |   |                       |                          |                               |  | X X X                                   | X X X                                   |                                   |   |
| 12.5 NAIC 5  | (d)                    |  |  |   |                       |                          |                               |  | X X X                                   | X X X                                   |                                   |   |
| 12.6 NAIC 6  | (d)                    |  |  |   |                       |                          |                               |  | X X X                                   | X X X                                   |                                   |   |
| 12.7 Totals  | 21,324,835             | 135,468,627                            | 56,468,026                               | 56,829,897                                | 27,011,618            |                          | 297,103,003                   | 100.000                                  | X X X                                   | X X X                                   | 251,891,600                       | 45,211,403                                |
| 12.8 Line 12.7 as a % of Col. 7                        | 7.178                  | 45.597                                 | 19.006                                   | 19.128                                    | 9.092                 |                          | 100.000                       | X X X                                    | X X X                                   | X X X                                   | 84.783                            | 15.217                                    |
| <b>13. Total Bonds Prior Year</b>                      |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 13.1 NAIC 1  | 21,488,408             | 127,972,929                            | 46,761,356                               | 37,476,480                                | 22,292,772            |                          | X X X                         | X X X                                    | 255,991,945                             | 84.851                                  | 217,693,775                       | 38,298,171                                |
| 13.2 NAIC 2  | 1,871,891              | 15,574,331                             | 4,693,435                                | 9,272,209                                 | 9,932,624             |                          | X X X                         | X X X                                    | 41,344,490                              | 13.704                                  | 36,633,218                        | 4,711,274                                 |
| 13.3 NAIC 3  |                        | 3,324,077                              |  |   | 1,034,131             |                          | X X X                         | X X X                                    | 4,358,208                               | 1.445                                   | 4,358,208                         |   |
| 13.4 NAIC 4  |                        |  |  |   |                       |                          | X X X                         | X X X                                    |   |   |                                   |   |
| 13.5 NAIC 5  |                        |  |  |   |                       |                          | X X X                         | X X X                                    |   |   |                                   |   |
| 13.6 NAIC 6  |                        |  |  |   |                       |                          | X X X                         | X X X                                    |   |   |                                   |   |
| 13.7 Totals  | 23,360,299             | 146,871,337                            | 51,454,791                               | 46,748,689                                | 33,259,527            |                          | X X X                         | X X X                                    | 301,694,643                             | 100.000                                 | 258,685,201                       | 43,009,445                                |
| 13.8 Line 13.7 as a % of Col. 9                        | 7.743                  | 48.682                                 | 17.055                                   | 15.495                                    | 11.024                |                          | X X X                         | X X X                                    | 100.000                                 | X X X                                   | 85.744                            | 14.256                                    |
| <b>14. Total Publicly Traded Bonds</b>                 |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 14.1 NAIC 1  | 12,056,083             | 86,338,618                             | 48,453,512                               | 41,390,119                                | 18,342,096            |                          | 206,580,428                   | 69.532                                   | 217,693,775                             | 72.157                                  | 206,580,428                       | X X X                                     |
| 14.2 NAIC 2  |                        | 17,271,734                             | 4,651,361                                | 13,009,463                                | 7,372,099             |                          | 42,304,657                    | 14.239                                   | 36,633,218                              | 12.142                                  | 42,304,657                        | X X X                                     |
| 14.3 NAIC 3  | 558,000                | 2,448,515                              |  |   |                       |                          | 3,006,515                     | 1.012                                    | 4,358,208                               | 1.445                                   | 3,006,515                         | X X X                                     |
| 14.4 NAIC 4  |                        |  |  |   |                       |                          |                               |  |   |   |                                   | X X X                                     |
| 14.5 NAIC 5  |                        |  |  |   |                       |                          |                               |  |   |   |                                   | X X X                                     |
| 14.6 NAIC 6  |                        |  |  |   |                       |                          |                               |  |   |   |                                   | X X X                                     |
| 14.7 Totals  | 12,614,083             | 106,058,867                            | 53,104,873                               | 54,399,582                                | 25,714,195            |                          | 251,891,600                   | 84.783                                   | 258,685,201                             | 85.744                                  | 251,891,600                       | X X X                                     |
| 14.8 Line 14.7 as a % of Col. 7                        | 5.008                  | 42.105                                 | 21.082                                   | 21.596                                    | 10.208                |                          | 100.000                       | X X X                                    | X X X                                   | X X X                                   | 100.000                           | X X X                                     |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 4.246                  | 35.698                                 | 17.874                                   | 18.310                                    | 8.655                 |                          | 84.783                        | X X X                                    | X X X                                   | X X X                                   | 84.783                            | X X X                                     |
| <b>15. Total Privately Placed Bonds</b>                |                        |  |  |   |                       |                          |                               |  |   |   |                                   |   |
| 15.1 NAIC 1  | 8,710,751              | 28,909,783                             | 3,363,154                                | 1,228,128                                 | 277,595               |                          | 42,489,411                    | 14.301                                   | 38,298,171                              | 12.694                                  | X X X                             | 42,489,411                                |
| 15.2 NAIC 2  |                        | 499,978                                |  | 1,202,186                                 | 1,019,828             |                          | 2,721,992                     | 0.916                                    | 4,711,274                               | 1.562                                   | X X X                             | 2,721,992                                 |
| 15.3 NAIC 3  |                        |  |  |   |                       |                          |                               |  |   |   | X X X                             |   |
| 15.4 NAIC 4  |                        |  |  |   |                       |                          |                               |  |   |   | X X X                             |   |
| 15.5 NAIC 5  |                        |  |  |   |                       |                          |                               |  |   |   | X X X                             |   |
| 15.6 NAIC 6  |                        |  |  |   |                       |                          |                               |  |   |   | X X X                             |   |
| 15.7 Totals  | 8,710,751              | 29,409,761                             | 3,363,154                                | 2,430,314                                 | 1,297,423             |                          | 45,211,403                    | 15.217                                   | 43,009,445                              | 14.256                                  | X X X                             | 45,211,403                                |
| 15.8 Line 15.7 as a % of Col. 7                        | 19.267                 | 65.049                                 | 7.439                                    | 5.375                                     | 2.870                 |                          | 100.000                       | X X X                                    | X X X                                   | X X X                                   | X X X                             | 100.000                                   |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 2.932                  | 9.899                                  | 1.132                                    | 0.818                                     | 0.437                 |                          | 15.217                        | X X X                                    | X X X                                   | X X X                                   | X X X                             | 15.217                                    |

S07

(a) Includes \$ 45,211,404 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 and \$ 0 current year. 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 of bonds with 5GI designations, \$ 0 prior year of bonds with 5GI designations and \$ 0 current year, \$ 0 prior year of bonds with 6\* designations. "5\*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6\*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$ 0; NAIC 2 \$ 0; NAIC 3 \$ 0; NAIC 4 \$ 0; NAIC 5 \$ 0; NAIC 6 \$ 0.



## SCHEDULE D - PART 1A - SECTION 2

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

| Distribution by Type  | 1<br>1 Year<br>or Less | 2<br>Over 1 Year<br>Through<br>5 Years | 3<br>Over 5 Years<br>Through<br>10 Years | 4<br>Over 10 Years<br>Through<br>20 Years | 5<br>Over 20<br>Years | 6<br>No Maturity<br>Date | 7<br>Total<br>Current<br>Year | 8<br>Col. 7<br>as a % of<br>Line 12.09 | 9<br>Total from<br>Col. 7<br>Prior Year | 10<br>% From<br>Col. 8<br>Prior Year | 11<br>Total<br>Publicly<br>Traded | 12<br>Total<br>Privately<br>Placed |
|---|------------------------|--|--|---|-----------------------|--------------------------|-------------------------------|--|---|--------------------------------------|-----------------------------------|------------------------------------|
| <b>1. U.S. Governments</b>  |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 1.01 Issuer Obligations   | 4,764,332              |  | 2,012,736                                | 792,344                                   | 448,741               | X X X                    | 8,018,153                     | 2.699                                  | 11,320,630                              | 3.752                                | 8,018,153                         |                                    |
| 1.02 Residential Mortgage-Backed Securities   | 519,537                | 1,179,370                              | 796,796                                  | 578,941                                   | 74,461                | X X X                    | 3,149,105                     | 1.060                                  | 4,349,666                               | 1.442                                | 3,149,105                         |                                    |
| 1.03 Commercial Mortgage-Backed Securities  | 753,786                | 1,948,185                              | 591,827                                  |   |                       | X X X                    | 3,293,798                     | 1.109                                  | 4,116,945                               | 1.365                                | 3,293,798                         |                                    |
| 1.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 1.05 Totals   | 6,037,655              | 3,127,555                              | 3,401,359                                | 1,371,285                                 | 523,202               | X X X                    | 14,461,056                    | 4.867                                  | 19,787,241                              | 6.559                                | 14,461,056                        |                                    |
| <b>2. All Other Governments</b>   |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 2.01 Issuer Obligations   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 2.02 Residential Mortgage-Backed Securities   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 2.03 Commercial Mortgage-Backed Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 2.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 2.05 Totals   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| <b>3. U.S. States, Territories and Possessions, Guaranteed</b>                            |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 3.01 Issuer Obligations   |                        | 1,160,218                              | 291,715                                  | 732,323                                   | 113,103               | X X X                    | 2,297,359                     | 0.773                                  | 2,286,139                               | 0.758                                | 2,297,359                         |                                    |
| 3.02 Residential Mortgage-Backed Securities   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 3.03 Commercial Mortgage-Backed Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 3.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 3.05 Totals   |                        | 1,160,218                              | 291,715                                  | 732,323                                   | 113,103               | X X X                    | 2,297,359                     | 0.773                                  | 2,286,139                               | 0.758                                | 2,297,359                         |                                    |
| <b>4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed</b>  |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 4.01 Issuer Obligations   |                        | 250,000                                | 4,264,472                                | 2,195,123                                 | 287,481               | X X X                    | 6,997,076                     | 2.355                                  | 6,996,814                               | 2.319                                | 6,997,076                         |                                    |
| 4.02 Residential Mortgage-Backed Securities   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 4.03 Commercial Mortgage-Backed Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 4.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 4.05 Totals   |                        | 250,000                                | 4,264,472                                | 2,195,123                                 | 287,481               | X X X                    | 6,997,076                     | 2.355                                  | 6,996,814                               | 2.319                                | 6,997,076                         |                                    |
| <b>5. U.S. Special Revenue &amp; Special Assessment Obligations, etc., Non-Guaranteed</b> |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 5.01 Issuer Obligations   | 288,933                | 11,159,661                             | 11,273,555                               | 19,929,142                                | 6,882,065             | X X X                    | 49,533,356                    | 16.672                                 | 52,514,550                              | 17.407                               | 49,533,356                        |                                    |
| 5.02 Residential Mortgage-Backed Securities   | 2,315,163              | 11,899,459                             | 8,943,295                                | 6,224,489                                 | 1,299,784             | X X X                    | 30,682,190                    | 10.327                                 | 31,673,465                              | 10.499                               | 30,682,190                        |                                    |
| 5.03 Commercial Mortgage-Backed Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 5.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 5.05 Totals   | 2,604,096              | 23,059,120                             | 20,216,850                               | 26,153,631                                | 8,181,849             | X X X                    | 80,215,546                    | 26.999                                 | 84,188,015                              | 27.905                               | 80,215,546                        |                                    |
| <b>6. Industrial and Miscellaneous</b>  |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 6.01 Issuer Obligations   | 999,800                | 48,985,688                             | 16,854,169                               | 25,149,406                                | 17,628,389            | X X X                    | 109,617,452                   | 36.895                                 | 108,194,585                             | 35.862                               | 100,657,819                       | 8,959,633                          |
| 6.02 Residential Mortgage-Backed Securities   | 446,291                | 1,805,661                              | 1,663,026                                | 1,163,520                                 | 277,595               | X X X                    | 5,356,093                     | 1.803                                  | 2,781,608                               | 0.922                                |                                   | 5,356,093                          |
| 6.03 Commercial Mortgage-Backed Securities  | 4,092,980              | 30,789,831                             | 8,366,802                                |   |                       | X X X                    | 43,249,613                    | 14.557                                 | 44,254,769                              | 14.669                               | 35,055,460                        | 8,194,154                          |
| 6.04 Other Loan-Backed and Structured Securities  | 6,586,012              | 17,183,544                             | 700,127                                  | 64,608                                    |                       | X X X                    | 24,534,291                    | 8.258                                  | 24,274,241                              | 8.046                                | 1,832,769                         | 22,701,522                         |
| 6.05 Totals   | 12,125,083             | 98,764,724                             | 27,584,124                               | 26,377,534                                | 17,905,984            | X X X                    | 182,757,449                   | 61.513                                 | 179,505,203                             | 59.499                               | 137,546,048                       | 45,211,402                         |
| <b>7. Hybrid Securities</b>   |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 7.01 Issuer Obligations   | 558,000                | 9,107,013                              | 709,504                                  |   |                       | X X X                    | 10,374,517                    | 3.492                                  | 8,931,233                               | 2.960                                | 10,374,517                        |                                    |
| 7.02 Residential Mortgage-Backed Securities   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 7.03 Commercial Mortgage-Backed Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 7.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 7.05 Totals   | 558,000                | 9,107,013                              | 709,504                                  |   |                       | X X X                    | 10,374,517                    | 3.492                                  | 8,931,233                               | 2.960                                | 10,374,517                        |                                    |
| <b>8. Parent, Subsidiaries and Affiliates</b>   |                        |  |  |   |                       |                          |                               |  |   |                                      |                                   |                                    |
| 8.01 Issuer Obligations   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 8.02 Residential Mortgage-Backed Securities   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 8.03 Commercial Mortgage-Backed Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 8.04 Other Loan-Backed and Structured Securities  |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 8.05 Affiliated Bank Loans – Issued   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 8.06 Affiliated Bank Loans – Acquired   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |
| 8.07 Totals   |                        |  |  |   |                       | X X X                    |                               |  |   |                                      |                                   |                                    |

808

NONE

NONE

## 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

|   | 1                 | 2                                 | 3                                   | 4                                    | 5                | 6                   | 7                        | 8                                 | 9                                  | 10                             | 11                          | 12                           |
|---|-------------------|-----------------------------------|-------------------------------------|--------------------------------------|------------------|---------------------|--------------------------|-----------------------------------|------------------------------------|--------------------------------|-----------------------------|------------------------------|
| Distribution by Type                                      | 1 Year<br>or Less | Over 1 Year<br>Through<br>5 Years | Over 5 Years<br>Through<br>10 Years | Over 10 Years<br>Through<br>20 Years | Over 20<br>Years | No Maturity<br>Date | Total<br>Current<br>Year | Col. 7<br>as a % of<br>Line 12.09 | Total from<br>Col. 7<br>Prior Year | % From<br>Col. 8<br>Prior Year | Total<br>Publicly<br>Traded | Total<br>Privately<br>Placed |
| <b>9. SVO Identified Funds</b>                            |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 9.01 Exchange Traded Funds Identified by the SVO          | X X X             | X X X                             | X X X                               | X X X                                | X X X            |                     |                          |                                   |                                    |                                |                             |                              |
| <b>10. Unaffiliated Bank Loans</b>                        |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 10.01 Unaffiliated Bank Loans - Issued                    |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                |                             |                              |
| 10.02 Unaffiliated Bank Loans - Acquired                  |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                |                             |                              |
| 10.03 Totals  |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                |                             |                              |
| <b>11. Unaffiliated Certificates of Deposit</b>           |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 11.01 Totals  |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             |                              |
| <b>12. Total Bonds Current Year</b>                       |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 12.01 Issuer Obligations                                  | 6,611,065         | 70,662,580                        | 35,406,151                          | 48,798,338                           | 25,359,779       | X X X               | 186,837,913              | 62.887                            | X X X                              | X X X                          | 177,878,280                 | 8,959,633                    |
| 12.02 Residential Mortgage-Backed Securities              | 3,280,991         | 14,884,490                        | 11,403,117                          | 7,966,950                            | 1,651,840        | X X X               | 39,187,388               | 13.190                            | X X X                              | X X X                          | 33,831,295                  | 5,356,093                    |
| 12.03 Commercial Mortgage-Backed Securities               | 4,846,766         | 32,738,016                        | 8,958,629                           |                                      |                  | X X X               | 46,543,411               | 15.666                            | X X X                              | X X X                          | 38,349,258                  | 8,194,154                    |
| 12.04 Other Loan-Backed and Structured Securities         | 6,586,012         | 17,183,544                        | 700,127                             | 64,608                               |                  | X X X               | 24,534,291               | 8.258                             | X X X                              | X X X                          | 1,832,769                   | 22,701,522                   |
| 12.05 SVO - Identified Securities                         | X X X             | X X X                             | X X X                               | X X X                                | X X X            |                     |                          |                                   | X X X                              | X X X                          |                             |                              |
| 12.06 Affiliated Bank Loans                               |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             |                              |
| 12.07 Unaffiliated Bank Loans                             |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             |                              |
| 12.08 Unaffiliated Certificates of Deposit                |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             |                              |
| 12.09 Totals  | 21,324,834        | 135,468,630                       | 56,468,024                          | 56,829,896                           | 27,011,619       |                     | 297,103,003              | 100.000                           | X X X                              | X X X                          | 251,891,602                 | 45,211,402                   |
| 12.10 Line 12.09 as a % of Col. 7                         | 7.178             | 45.597                            | 19.006                              | 19.128                               | 9.092            |                     | 100.000                  | X X X                             | X X X                              | X X X                          | 84.783                      | 15.217                       |
| <b>13. Total Bonds Prior Year</b>                         |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 13.01 Issuer Obligations                                  | 12,286,300        | 72,216,336                        | 31,355,952                          | 41,971,094                           | 32,414,268       | X X X               | X X X                    | X X X                             | 190,243,950                        | 63.058                         | 180,302,065                 | 9,941,886                    |
| 13.02 Residential Mortgage-Backed Securities              | 6,628,494         | 17,546,259                        | 9,007,133                           | 4,777,593                            | 845,260          | X X X               | X X X                    | X X X                             | 38,804,739                         | 12.862                         | 36,023,131                  | 2,781,608                    |
| 13.03 Commercial Mortgage-Backed Securities               | 908,312           | 37,644,273                        | 9,819,128                           |                                      |                  | X X X               | X X X                    | X X X                             | 48,371,713                         | 16.033                         | 39,866,234                  | 8,505,479                    |
| 13.04 Other Loan-Backed and Structured Securities         | 3,537,193         | 19,464,471                        | 1,272,578                           |                                      |                  | X X X               | X X X                    | X X X                             | 24,274,242                         | 8.046                          | 2,493,770                   | 21,780,471                   |
| 13.05 SVO - Identified Securities                         | X X X             | X X X                             | X X X                               | X X X                                | X X X            |                     | X X X                    | X X X                             |                                    |                                |                             |                              |
| 13.06 Affiliated Bank Loans                               |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             |                              |
| 13.07 Unaffiliated Bank Loans                             |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             |                              |
| 13.08 Unaffiliated Certificates of Deposit                | X X X             | X X X                             | X X X                               | X X X                                | X X X            | X X X               | X X X                    | X X X                             | X X X                              | X X X                          | X X X                       | X X X                        |
| 13.09 Totals  | 23,360,299        | 146,871,339                       | 51,454,791                          | 46,748,687                           | 33,259,528       |                     | X X X                    | X X X                             | 301,694,644                        | 100.000                        | 258,685,200                 | 43,009,444                   |
| 13.10 Line 13.09 as a % of Col. 9                         | 7.743             | 48.682                            | 17.055                              | 15.495                               | 11.024           |                     | X X X                    | X X X                             | 100.000                            | X X X                          | 85.744                      | 14.256                       |
| <b>14. Total Publicly Traded Bonds</b>                    |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 14.01 Issuer Obligations                                  | 6,611,065         | 64,924,961                        | 34,406,151                          | 47,596,152                           | 24,339,951       | X X X               | 177,878,280              | 59.871                            | 180,302,065                        | 59.763                         | 177,878,280                 | X X X                        |
| 14.02 Residential Mortgage-Backed Securities              | 2,834,700         | 13,078,829                        | 9,740,091                           | 6,803,430                            | 1,374,245        | X X X               | 33,831,295               | 11.387                            | 36,023,131                         | 11.940                         | 33,831,295                  | X X X                        |
| 14.03 Commercial Mortgage-Backed Securities               | 2,751,274         | 26,639,355                        | 8,958,629                           |                                      |                  | X X X               | 38,349,258               | 12.908                            | 39,866,234                         | 13.214                         | 38,349,258                  | X X X                        |
| 14.04 Other Loan-Backed and Structured Securities         | 417,045           | 1,415,724                         |                                     |                                      |                  | X X X               | 1,832,769                | 0.617                             | 2,493,770                          | 0.827                          | 1,832,769                   | X X X                        |
| 14.05 SVO - Identified Securities                         | X X X             | X X X                             | X X X                               | X X X                                | X X X            |                     |                          |                                   |                                    |                                |                             | X X X                        |
| 14.06 Affiliated Bank Loans                               |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                |                             | X X X                        |
| 14.07 Unaffiliated Bank Loans                             |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                |                             | X X X                        |
| 14.08 Unaffiliated Certificates of Deposit                |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          |                             | X X X                        |
| 14.09 Totals  | 12,614,084        | 106,058,869                       | 53,104,871                          | 54,399,582                           | 25,714,196       |                     | 251,891,602              | 84.783                            | 258,685,200                        | 85.744                         | 251,891,602                 | X X X                        |
| 14.10 Line 14.09 as a % of Col. 7                         | 5.008             | 42.105                            | 21.082                              | 21.596                               | 10.208           |                     | 100.000                  | X X X                             | X X X                              | X X X                          | 100.000                     | X X X                        |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 4.246             | 35.698                            | 17.874                              | 18.310                               | 8.655            |                     | 84.783                   | X X X                             | X X X                              | X X X                          | 84.783                      | X X X                        |
| <b>15. Total Privately Placed Bonds</b>                   |                   |                                   |                                     |                                      |                  |                     |                          |                                   |                                    |                                |                             |                              |
| 15.01 Issuer Obligations                                  |                   | 5,737,619                         | 1,000,000                           | 1,202,186                            | 1,019,828        | X X X               | 8,959,633                | 3.016                             | 9,941,886                          | 3.295                          | X X X                       | 8,959,633                    |
| 15.02 Residential Mortgage-Backed Securities              | 446,291           | 1,805,661                         | 1,663,026                           | 1,163,520                            | 277,595          | X X X               | 5,356,093                | 1.803                             | 2,781,608                          | 0.922                          | X X X                       | 5,356,093                    |
| 15.03 Commercial Mortgage-Backed Securities               | 2,095,493         | 6,098,661                         |                                     |                                      |                  | X X X               | 8,194,154                | 2.758                             | 8,505,479                          | 2.819                          | X X X                       | 8,194,154                    |
| 15.04 Other Loan-Backed and Structured Securities         | 6,168,967         | 15,767,820                        | 700,127                             | 64,608                               |                  | X X X               | 22,701,522               | 7.641                             | 21,780,471                         | 7.219                          | X X X                       | 22,701,522                   |
| 15.05 SVO - Identified Securities                         | X X X             | X X X                             | X X X                               | X X X                                | X X X            |                     |                          |                                   |                                    |                                | X X X                       |                              |
| 15.06 Affiliated Bank Loans                               |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                | X X X                       |                              |
| 15.07 Unaffiliated Bank Loans                             |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   |                                    |                                | X X X                       |                              |
| 15.08 Unaffiliated Certificates of Deposit                |                   |                                   |                                     |                                      |                  | X X X               |                          |                                   | X X X                              | X X X                          | X X X                       |                              |
| 15.09 Totals  | 8,710,751         | 29,409,761                        | 3,363,153                           | 2,430,314                            | 1,297,423        |                     | 45,211,402               | 15.217                            | 43,009,444                         | 14.256                         | X X X                       | 45,211,402                   |
| 15.10 Line 15.09 as a % of Col. 7                         | 19.267            | 65.049                            | 7.439                               | 5.375                                | 2.870            |                     | 100.000                  | X X X                             | X X X                              | X X X                          | X X X                       | 100.000                      |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 2.932             | 9.899                             | 1.132                               | 0.818                                | 0.437            |                     | 15.217                   | X X X                             | X X X                              | X X X                          | X X X                       | 15.217                       |

6018

NONE  
NONE  
NONE

## SCHEDULE DA - VERIFICATION BETWEEN YEARS

### Short-Term Investments

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

NONE

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

**NONE**    **Schedule DB - Part A and B Verification**

**NONE**    **Schedule DB - Part C - Section 1**

**NONE**    **Schedule DB - Part C - Section 2**

**NONE**    **Schedule DB - Verification**

## SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

|  | 1           | 2         | 3                            | 4         |
|--|-------------|-----------|------------------------------|-----------|
|  | Total       | Bonds     | Money Market<br>Mutual Funds | Other (a) |
| 1. Book/adjusted carrying value, December 31 of prior year   | 10,333,406  | 3,249,973 | 7,083,433                    |           |
| 2. Cost of cash equivalents acquired   | 125,300,679 |           | 125,300,679                  |           |
| 3. Accrual of discount   | 27          | 27        |                              |           |
| 4. Unrealized valuation increase (decrease)  |             |           |                              |           |
| 5. Total gain (loss) on disposals  |             |           |                              |           |
| 6. Deduct consideration received on disposals  | 122,137,937 | 3,250,000 | 118,887,937                  |           |
| 7. Deduct amortization of premium  |             |           |                              |           |
| 8. Total foreign exchange change in book/adjusted carrying value                                       |             |           |                              |           |
| 9. Deduct current year's other-than-temporary impairment recognized                                    |             |           |                              |           |
| 10. Book/adjusted carrying value at end of current period (Lines<br>1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9) | 13,496,175  |           | 13,496,175                   |           |
| 11. Deduct total nonadmitted amounts   |             |           |                              |           |
| 12. Statement value at end of current period (Line 10 minus Line 11)                                   | 13,496,175  |           | 13,496,175                   |           |

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

### SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

| 1  | 2    | Location |       | 5             | 6                      | 7           | 8                      | 9  | 10                           | Change in Book/Adjusted Carrying Value Less Encumbrances |   |                                       |  |  | 16   | 17                                    |
|--|------|----------|-------|---------------|------------------------|-------------|------------------------|--|------------------------------|--|---|---------------------------------------|--|--|--|---------------------------------------|
|  |      | 3        | 4     |               |                        |             |                        |  |                              | 11   | 12  | 13                                    | 14                                       | 15   |  |                                       |
| Description of Property  | Code | City     | State | Date Acquired | Date of Last Appraisal | Actual Cost | Amount of Encumbrances | Book/Adjusted Carrying Value Less Encumbrances | Fair Value Less Encumbrances | Current Year's Depreciation                              | Current Year's Other-Than-Temporary Impairment Recognized | Current Year's Change in Encumbrances | Total Change in B./A.C.V. (13 - 11 - 12) | Total Foreign Exchange Change in B./A.C.V. | Gross Income Earned Less Interest Incurred on Encumbrances | Taxes, Repairs, and Expenses Incurred |
| Two story home office building on 7 acres of land                      |      | Warwick  | RI    | 12/31/1998    | 12/05/2017             | 16,428,112  |                        | 8,619,743                                      | 6,710,000                    | 374,973  |   |                                       | (374,973)                                |  | 1,211,940  | 823,826                               |
| Office building (2800 sq ft) on 3 acres of land                        |      | Warwick  | RI    | 06/30/2000    | 12/05/2017             | 1,194,184   |                        | 889,049  | 937,500                      | 13,942   |   |                                       | (13,942)                                 |  | 62,833   | 59,885                                |
| 0299999 Properties occupied by the reporting entity - Administrative * |      |          |       |               |                        | 17,622,296  |                        | 9,508,792                                      | 7,647,500                    | 388,915  |   |                                       | (388,915)                                |  | 1,274,773  | 883,711                               |
| 0399999 Total Properties occupied by the reporting entity              |      |          |       |               |                        | 17,622,296  |                        | 9,508,792                                      | 7,647,500                    | 388,915  |   |                                       | (388,915)                                |  | 1,274,773  | 883,711                               |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
|  |      |          |       |               |                        |             |                        |  |                              |  |   |                                       |  |  |  |                                       |
| 0699999 Totals   |      |          |       |               |                        | 17,622,296  |                        | 9,508,792                                      | 7,647,500                    | 388,915  |   |                                       | (388,915)                                |  | 1,274,773  | 883,711                               |

EOI

**SCHEDULE A - PART 2**

Showing All Real Estate ACQUIRED and Additions Made During the Year

| 1<br>Description of Property                    | Location  |            | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Actual Cost at Time of Acquisition | 7<br>Amount of Encumbrances | 8<br>Book/Adjusted Carrying Value Less Encumbrances | 9<br>Additional Investment Made After Acquisition |        |
|---|-----------|------------|--------------------|---------------------|---|-----------------------------|---|---|--------|
|   | 2<br>City | 3<br>State |                    |                     |   |                             |   |   |        |
| Office building (2800 sq ft) on 3 acres of land | Warwick   | RI         | 12/31/2022         | Furey Roofing       |   |                             |   | 33,500  |        |
| 0199999 Acquired by purchase                    |           |            |                    |                     |   |                             |   | 33,500  |        |
|   |           |            |                    |                     |   |                             |   |   |        |
| 0399999 Totals                                  |           |            |                    |                     |   |                             |   |   | 33,500 |

E02

**NONE**    **Schedule A - Part 3**

**NONE**    **Schedule B - Part 1**

**NONE**    **Schedule B - Part 2**

**NONE**    **Schedule B - Part 3**



## SCHEDULE BA - PART 1

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

| 1<br>CUSIP<br>Identificatio | 2<br>Name<br>or Description  | 3<br>Code | 4 Location |            | 6<br>Name of<br>Vendor or<br>General<br>Partner | 7<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | 8<br>Date<br>Originally<br>Acquired | 9<br>Type<br>and<br>Strateg | 10<br>Actual Cost | 11<br>Fair Value | 12<br>Book/Adjusted<br>Carrying<br>Value<br>Less<br>Encumbrances | Change in Book/Adjusted Carrying Value                  |  |  |  |  | 18<br>Investment<br>Income | 19<br>Commitment<br>for Additional<br>Investment | 20<br>Percentag<br>of<br>Ownership |     |
|-----------------------------|--|-----------|------------|------------|---|---|-------------------------------------|-----------------------------|-------------------|------------------|--|---|--|--|--|--|----------------------------|--|------------------------------------|-----|
|                             |  |           | 4<br>City  | 5<br>State |   |   |                                     |                             |                   |                  |  | 13<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 14<br>Current Year's<br>(Depreciation)<br>or<br>(Amortization)/<br>Accretion | 15<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 16<br>Capitalized<br>Deferred<br>Interest and<br>Other | 17<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |                            |  |                                    |     |
|                             | Business Development Company of Rhode Island   |           | Providence | RI         | Business Development Company of Rhode           |   | 05/01/2000                          |                             | 50,000            | 18,683           | 18,683   | 147   |  |  |  |  |                            |  | 0.195                              |     |
| 1599999                     | Joint Venture, Partnership or Limited Liability Interests - Fixed Income Instruments - NAIC Designation Assigned by the Securities Valuation Office (SVO) - Unaffiliated |           |            |            |   |   |                                     |                             | 50,000            | 18,683           | 18,683   | 147   |  |  |  |  |                            |  |                                    | XXX |
| 6099999                     | Subtotal Unaffiliated  |           |            |            |   |   |                                     |                             | 50,000            | 18,683           | 18,683   | 147   |  |  |  |  |                            |  |                                    | XXX |
| 6299999                     | Totals   |           |            |            |   |   |                                     |                             | 50,000            | 18,683           | 18,683   | 147   |  |  |  |  |                            |  |                                    | XXX |

E07

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

## SCHEDULE BA - PART 2

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

| 1<br>CUSIP<br>Ident-<br>ification | 2<br>Name<br>or Description | Location  |            | 5<br>Name of<br>Vendor or<br>General<br>Partner | 6<br>Date<br>Originally<br>Acquired | 7<br>Type<br>and<br>Strategy | 8<br>Actual Cost<br>at Time of<br>Acquisition | 9<br>Additional<br>Investment<br>Made After<br>Acquisition | 10<br>Amount<br>of<br>Encumbrances | 11<br>Percentage<br>of<br>Ownership |
|-----------------------------------|-----------------------------|-----------|------------|---|-------------------------------------|------------------------------|---|--|------------------------------------|-------------------------------------|
|                                   |                             | 3<br>City | 4<br>State |   |                                     |                              |   |  |                                    |                                     |
| NONE                              |                             |           |            |   |                                     |                              |   |  |                                    |                                     |
| 6299999 Totals                    |                             |           |            |   |                                     |                              |   |  |                                    | X X X                               |

E08

### SCHEDULE BA - PART 3

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

| 1<br>CUSIP<br>Ident-<br>ification | 2<br>Name<br>or Description | Location  |            | 5<br>Name of<br>Purchaser or<br>Nature of<br>Disposal | 6<br>Date<br>Originally<br>Acquired | 7<br>Disposal<br>Date | 8<br>Book/Adjusted<br>Carrying<br>Value Less<br>Encumbrances,<br>Prior Year | Change in Book/Adjusted Carrying Value                 |  |  |  |  | 15<br>Book/Adjusted<br>Carrying<br>Value Less<br>Encumbrances<br>on Disposal | 16<br>Consideration | 17<br>Foreign<br>Exchange<br>Gain (Loss)<br>on Disposal | 18<br>Realized<br>Gain (Loss)<br>on Disposal | 19<br>Total<br>Gain (Loss)<br>on Disposal | 20<br>Investment<br>Income |
|-----------------------------------|-----------------------------|-----------|------------|---|-------------------------------------|-----------------------|---|--|--|--|--|--|--|---------------------|---|--|---|----------------------------|
|                                   |                             | 3<br>City | 4<br>State |   |                                     |                       |   | 9<br>Unrealized<br>Valuation<br>Increase<br>(Decrease) | 10<br>Current Year's<br>(Depreciation)<br>or<br>(Amortization)/<br>Accretion | 11<br>Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | 12<br>Capitalized<br>Deferred<br>Interest and<br>Other | 13<br>Total<br>Change in<br>B./A.C.V.<br>(9 + 10 -<br>11 + 12) |  |                     |   |  |   |                            |
| <b>NONE</b>                       |                             |           |            |   |                                     |                       |   |  |  |  |  |  |  |                     |   |  |   |                            |
| 6299999 Totals                    |                             |           |            |   |                                     |                       |   |  |  |  |  |  |  |                     |   |  |   |                            |

E09

## 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  | For<br>orig<br>n | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Adminiatrative<br>Symbol | Actual<br>Cost | Rate<br>Used<br>To<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current<br>Year's<br>(Amortization) /<br>Accretion | Current<br>Year's<br>-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due<br>&<br>Accrued | Amount<br>Rec.<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 912810-EQ-7          | UNITED STATES TREASURY BOND   |       |                  |              | 1.A  | 3,502,734      | 100.734                                       | 3,022,031     | 3,000,000    | 3,024,157                               |   | (37,391)   |  |   | 6.250      | 4.918                   | FA           | 70,822                                    | 187,500                          | 10/01/2003 | 08/15/2023                                |
| 912810-FF-0          | UNITED STATES TREASURY BOND   | SD    |                  |              | 1.A  | 2,035,547      | 106.000                                       | 2,120,000     | 2,000,000    | 2,012,736                               |   | (1,818)  |  |   | 5.250      | 5.123                   | MN           | 13,633                                    | 105,000                          | 09/25/2003 | 11/15/2028                                |
| 912810-FT-0          | UNITED STATES TREASURY BOND   | SD    |                  |              | 1.A  | 891,000        | 107.063                                       | 706,613       | 660,000      | 792,344                                 |   | (8,317)  |  |   | 4.500      | 2.678                   | FA           | 11,218                                    | 29,700                           | 12/18/2008 | 02/15/2036                                |
| 912810-RP-5          | UNITED STATES TREASURY BOND   | SD    |                  |              | 1.A  | 448,525        | 82.781  | 372,516       | 450,000      | 448,741                                 |   | 38   |  |   | 3.000      | 3.017                   | MN           | 8,503                                     | 6,750                            | 11/21/2016 | 11/15/2045                                |
| 912828-VS-6          | UNITED STATES TREASURY NOTE   | SD    |                  |              | 1.A  | 1,764,487      | 98.594  | 1,712,573     | 1,737,000    | 1,740,175                               |   | (5,016)  |  |   | 2.500      | 2.202                   | FA           | 16,402                                    | 43,425                           | 12/05/2017 | 08/15/2023                                |
| 0019999999           | U.S. Government - Issuer Obligations  |       |                  |              |  | 8,642,293      | X X X   | 7,933,733     | 7,847,000    | 8,018,153                               |   | (52,504)   |  |   | X X X      | X X X                   | X X X        | 120,578                                   | 372,375                          | X X X      | X X X                                     |
| 36179V-DN-7          | GNMA II POOL MA6409   |       |                  | 4            | 1.A FE   | 781,173        | 90.024  | 683,125       | 758,823      | 781,173                                 |   | (6,338)  |  |   | 3.000      | 1.828                   | MON          | 1,897                                     | 22,765                           | 01/06/2020 | 01/20/2050                                |
| 36296H-Q6-9          | GOVERNMENT NATL MTG ASSOC #691777   |       |                  | 4            | 1.A FE   | 42,286         | 102.897                                       | 42,657        | 41,456       | 42,286                                  |   | (39)   |  |   | 5.000      | 4.186                   | MON          | 173                                       | 2,073                            | 02/26/2009 | 07/15/2038                                |
| 36296Q-LY-3          | GOVERNMENT NATL MTG ASSOC #697943   |       |                  | 4            | 1.A FE   | 7,727          | 103.325                                       | 7,808         | 7,557        | 7,727                                   |   | (6)  |  |   | 5.000      | 4.237                   | MON          | 31  | 378                              | 02/19/2009 | 03/15/2039                                |
| 3620C6-EG-6          | GOVERNMENT NATL MTG ASSOC #749935   |       |                  | 4            | 1.A FE   | 43,391         | 95.884  | 39,873        | 41,584       | 43,146                                  |   | (120)  |  |   | 4.000      | 3.173                   | MON          | 139                                       | 1,663                            | 10/21/2010 | 11/15/2040                                |
| 36241K-YZ-5          | GOVERNMENT NATL MTG ASSOC #782528   |       |                  | 4            | 1.A FE   | 37,207         | 100.333                                       | 36,599        | 36,477       | 37,207                                  |   | (179)  |  |   | 5.000      | 4.321                   | MON          | 152                                       | 1,824                            | 02/26/2009 | 01/15/2039                                |
| 36179T-Z5-7          | GOVERNMENT NATL MTG ASSOC II #MA5264  |       |                  | 4            | 1.A FE   | 1,496,307      | 96.644  | 1,412,828     | 1,461,885    | 1,496,307                               |   | (11,402)   |  |   | 4.000      | 3.093                   | MON          | 4,873                                     | 58,475                           | 06/25/2018 | 06/20/2048                                |
| 36179T-4P-7          | GOVERNMENT NATL MTG ASSOC II #MA5330  |       |                  | 4            | 1.A FE   | 96,644         | 96.644  | 123,565       | 127,856      | 130,813                                 |   | (975)  |  |   | 4.000      | 3.064                   | MON          | 426                                       | 5,114                            | 07/25/2018 | 07/20/2048                                |
| 36179T-7K-5          | GOVERNMENT NATL MTG ASSOC II #MA5398  |       |                  | 4            | 1.A FE   | 610,447        | 96.645  | 576,765       | 596,786      | 610,447                                 |   | (4,527)  |  |   | 4.000      | 3.087                   | MON          | 1,989                                     | 23,871                           | 08/07/2018 | 08/20/2048                                |
| 0029999999           | U.S. Government - Residential Mortgage-Backed Securities                            |       |                  |              |  | 3,149,351      | X X X   | 2,923,220     | 3,072,424    | 3,149,106                               |   | (23,586)   |  |   | X X X      | X X X                   | X X X        | 9,680                                     | 116,163                          | X X X      | X X X                                     |
| 38378B-UY-3          | GOVERNMENT NATIONAL MORTGAGE A 12 58 C  |       |                  | 2,4          | 1.A FE   | 2,961,038      | 94.169  | 2,759,904     | 2,930,814    | 2,936,170                               |   | (2,569)  |  |   | 3.130      | 3.019                   | MON          | 7,645                                     | 91,734                           | 05/16/2012 | 02/16/2053                                |
| 38378K-RR-2          | GOVERNMENT NATIONAL MORTGAGE A 13 78 AF   |       |                  | 2,4          | 1.A FE   | 364,365        | 93.454  | 331,224       | 354,424      | 357,628                                 |   | (2,701)  |  |   | 2.426      | 1.947                   | MON          | 717                                       | 8,599                            | 05/07/2013 | 03/16/2048                                |
| 0039999999           | U.S. Government - Commercial Mortgage-Backed Securities                             |       |                  |              |  | 3,325,403      | X X X   | 3,091,128     | 3,285,238    | 3,293,798                               |   | (5,270)  |  |   | X X X      | X X X                   | X X X        | 8,362                                     | 100,333                          | X X X      | X X X                                     |
| 0109999999           | Subtotals - U.S. Governments  |       |                  |              |  | 15,117,047     | X X X   | 13,948,081    | 14,204,662   | 14,461,057                              |   | (81,360)   |  |   | X X X      | X X X                   | X X X        | 138,620                                   | 588,871                          | X X X      | X X X                                     |
| 13063D-GE-2          | CALIFORNIA ST   |       |                  | 2            | 1.C FE   | 623,251        | 93.501  | 486,205       | 520,000      | 595,426                                 |   | (13,624)   |  |   | 4.600      | 1.700                   | AO           | 5,980                                     | 23,920                           | 12/07/2020 | 04/01/2038                                |
| 20772K-FJ-3          | CONNECTICUT ST  | @     |                  | 2            | 1.D FE   | 823,710        | 90.165  | 901,650       | 1,000,000    | 929,909                                 |   | 30,140   |  |   |            | 3.322                   | N/A          |   |                                  | 04/24/2019 | 03/15/2025                                |
| 546417-DU-7          | LOUISIANA ST  |       |                  | 1            | 1.D FE   | 250,000        | 81.660  | 204,150       | 250,000      | 250,000                                 |   |  |  |   | 1.604      | 1.604                   | JD           | 334                                       | 4,010                            | 10/02/2020 | 06/01/2029                                |
| 686053-CT-4          | OREGON ST SCH BRDS ASSN SHORT-  |       |                  | 1            | 1.C FE   | 291,105        | 102.075                                       | 255,188       | 250,000      | 272,025                                 |   | (5,296)  |  |   | 5.680      | 3.226                   | JD           | 39  | 14,200                           | 03/21/2019 | 06/30/2028                                |
| 882830-BH-4          | TEXAS ST TRANSPRTN COMMISSION   |       |                  | 1            | 1.A FE   | 250,000        | 67.390  | 168,475       | 250,000      | 250,000                                 |   |  |  |   | 2.472      | 2.472                   | AO           | 1,545                                     | 6,180                            | 07/16/2020 | 10/01/2044                                |
| 0419999999           | U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations |       |                  |              |  | 2,238,066      | X X X   | 2,015,668     | 2,270,000    | 2,297,360                               |   | 11,220   |  |   | X X X      | X X X                   | X X X        | 7,898                                     | 48,310                           | X X X      | X X X                                     |
| 0509999999           | Subtotals - States, Territories and Possessions (Direct and Guaranteed)             |       |                  |              |  | 2,238,066      | X X X   | 2,015,668     | 2,270,000    | 2,297,360                               |   | 11,220   |  |   | X X X      | X X X                   | X X X        | 7,898                                     | 48,310                           | X X X      | X X X                                     |
| 101565-YR-4          | BOULDER LARIMER & WELD CNTYS C  | SD    |                  | 2            | 1.B FE   | 1,000,000      | 100.016                                       | 1,000,160     | 1,000,000    | 1,000,000                               |   |  |  |   | 5.740      | 5.740                   | JD           | 2,551                                     | 57,400                           | 05/12/2010 | 12/15/2030                                |
| 102475-JL-5          | BOWIE MD  |       |                  | 2            | 1.A FE   | 250,000        | 75.608  | 189,020       | 250,000      | 250,000                                 |   |  |  |   | 3.000      | 3.000                   | JJ           | 3,750                                     | 7,500                            | 10/30/2019 | 07/01/2040                                |
| 156792-KS-1          | CERRITOS CA CMNTY CLG DIST  |       |                  | 2            | 1.C FE   | 250,000        | 75.777  | 189,443       | 250,000      | 250,000                                 |   |  |  |   | 2.998      | 2.998                   | FA           | 3,123                                     | 7,495                            | 06/05/2020 | 08/01/2038                                |
| 189342-H7-6          | CLOVIS CA UNIF SCH DIST   |       |                  | 2            | 1.C FE   | 250,000        | 77.412  | 193,530       | 250,000      | 250,000                                 |   |  |  |   | 3.257      | 3.257                   | FA           | 3,393                                     | 8,143                            | 10/31/2019 | 08/01/2037                                |
| 230822-SY-5          | CUMBERLAND VLY PA SCH DIST  |       |                  | 2            | 1.D FE   | 250,000        | 73.012  | 182,530       | 250,000      | 250,000                                 |   |  |  |   | 2.492      | 2.492                   | MN           | 796                                       | 6,230                            | 10/21/2020 | 11/15/2035                                |
| 385064-SR-2          | GRANBURY TX INDEP SCH DIST  |       |                  | 2            | 1.A FE   | 250,000        | 69.633  | 174,083       | 250,000      | 250,000                                 |   |  |  |   | 2.546      | 2.546                   | FA           | 2,652                                     | 6,365                            | 06/04/2020 | 08/01/2038                                |

017

















**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  | For<br>orig<br>n | Bond<br>CHAR   | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Adminiatrative<br>Symbol   | Actual<br>Cost  | Rate<br>Used<br>To<br>Obtain<br>Fair<br>Value  | Fair<br>Value   | Par<br>Value  | Book /<br>Adjusted<br>Carrying<br>Value   | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current<br>Year's<br>(Amortization) /<br>Accretion   | Current<br>Year's<br>-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V.   | Rate<br>of  | Effective<br>Rate<br>of   | When<br>Paid  | Admitted<br>Amount<br>Due<br>&<br>Accrued   | Amount<br>Rec.<br>During<br>Year   | Acquired   | Stated<br>Contractual<br>Maturity<br>Date                          |
| 95000U-2U-6<br>976826-BK-2<br>384802-AE-4<br>98388M-AB-3<br>98389B-AR-1   | WELLS FARGO & COMPANY<br>WISCONSIN POWER & LIGHT<br>WW GRAINGER INC<br>XCEL ENERGY INC<br>XCEL ENERGY INC   |       |                  | 1<br>1<br>1<br>1<br>1  | 2.A FE<br>1.G FE<br>1.G FE<br>2.A FE<br>2.A FE   | 1,641,273<br>749,355<br>253,863<br>1,247,213<br>497,935   | 84.612<br>77.958<br>93.833<br>87.712<br>95.829   | 1,480,708<br>584,684<br>234,583<br>1,096,394<br>479,144   | 1,750,000<br>750,000<br>250,000<br>1,250,000<br>500,000   | 1,647,848<br>749,463<br>251,661<br>1,247,786<br>499,437   |   | 6,576<br>15<br>(796)<br>497<br>220   |  |   | 3.350<br>4.100<br>1.850<br>1.750<br>3.300   | 4.121<br>4.105<br>1.518<br>1.794<br>3.349   | MS<br>AO<br>FA<br>MS<br>JD  | 19,379<br>6,492<br>1,747<br>6,441<br>1,375  | 29,313<br>30,750<br>4,625<br>18,958<br>16,500  | 04/08/2022<br>10/06/2014<br>03/09/2020<br>10/29/2021<br>05/27/2015   | 03/02/2033<br>10/15/2044<br>02/15/2025<br>03/15/2027<br>06/01/2025 |
| 1019999999  | Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations  |       |                  |  |  | 109,945,417   | X X X  | 99,746,134  | 109,278,000   | 109,617,451   |   | (33,375)   |  |   | X X X   | X X X   | X X X   | 1,004,010   | 3,566,832  | X X X  | X X X  |
| 67648B-AA-0<br>55284T-AA-5<br>07336L-AB-9<br>67647W-AB-3<br>89688W-AA-9<br>92538Q-AA-8<br>95003A-AC-8   | BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1<br>MFRA TRUST 22-INV1 A1<br>OCEANVIEW MORTGAGE TRUST 21-2 A2<br>OCEANVIEW MORTGAGE TRUST 21-3 A2<br>TOORAK MORTGAGE CORP 21-INV1 A1<br>VERUS SECURITIZATION TRUST 21-7 A1<br>WELLS FARGO MORTGAGE BACKED SE 21-1 A3  |       |                  | 2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4  | 1.A<br>1.A FE<br>1.A<br>1.A<br>1.A FE<br>1.A FE<br>1.A   | 1,165,827<br>690,372<br>864,631<br>820,279<br>670,316<br>530,734<br>613,985   | 83.963<br>92.304<br>78.465<br>79.766<br>82.966<br>86.375<br>86.141   | 962,772<br>643,455<br>864,631<br>641,569<br>556,136<br>529,322<br>609,178   | 1,146,656<br>697,102<br>843,543<br>804,318<br>670,320<br>612,818<br>707,191   | 1,165,290<br>690,740<br>864,631<br>820,279<br>670,320<br>530,734<br>614,100   |   | (2,192)<br>827<br>(2,321)<br>(1,824)<br>6<br>115   |  | 3.000<br>3.907<br>2.500<br>2.500<br>1.153<br>1.829<br>2.500   | 2.767<br>4.063<br>2.163<br>2.223<br>1.137<br>3.945<br>6.004   | MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON   | 2,867<br>2,270<br>1,757<br>1,676<br>644<br>934<br>1,473   | 34,400<br>20,427<br>21,089<br>20,108<br>7,729<br>1,729<br>934   | 01/06/2022<br>04/05/2022<br>07/26/2021<br>08/20/2021<br>07/20/2021<br>12/19/2022<br>12/06/2022   | 12/25/2051<br>04/25/2066<br>06/25/2051<br>07/25/2051<br>07/25/2056<br>10/25/2066<br>12/25/2050   |  |
| 1029999999  | Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities  |       |                  |  |  | 5,356,144   | X X X  | 4,604,314   | 5,481,948   | 5,356,094   |   | (5,389)  |  |   | X X X   | X X X   | X X X   | 11,621  | 103,753  | X X X  | X X X  |
| 05526Q-AA-4<br>05492P-AA-6<br>06035R-AR-7<br>065403-BC-0<br>06540B-BD-0<br>05492J-AV-4<br>08162F-AE-3<br>08163A-AD-5<br>17324D-AU-8<br>12626L-AE-2<br>12593J-BF-2<br>12593P-AW-2<br>12636L-AX-8<br>23312V-AF-3<br>40441L-AA-4<br><br>46645U-AT-4<br>46645J-AD-4<br>46591A-AZ-8<br>61766L-BS-7<br>61766E-BD-6<br>61766E-BE-4<br>61766N-BB-0<br>94988M-AA-8 | BANC OF AMERICA MERRILL LYNCH 15 200P A<br>BANC OF AMERICA MERRILL LYNCH 19-BPR ANM<br>BANK 18-BN14 A3<br>BANK 19-BN17 A4<br>BANK 19-BN21 A5<br>BARCLAYS COMMERCIAL MORTGAGE S 19-C5 A3<br>BENCHMARK MORTGAGE TRUST 19-B12 A5<br>BENCHMARK MORTGAGE TRUST 20-B18 A4<br>CITIGROUP COMMERCIAL MORT 15 P1 A5<br>COMM MORTGAGE TRUST 13 CR11 A4<br>COMM MORTGAGE TRUST 15 CR24 A5<br>COMM MORTGAGE TRUST 15 CR25 A4<br>CSAIL COMMERCIAL MORTGAGE TR 16 C5 A4<br>DEUTSCHE BANK COMMERCIAL MORTG 16-C3 A5<br>HGI CRE CLO LTD 21-FL1 A<br>JP MORGAN CHASE COMMERCIAL MOR 16-JP4 A4<br>JPMBB COMMERCIAL MORTGAGE 15 C33 A4<br>JPMBB COMMERCIAL MORTGAGE SECU 18-C8 A3<br>MORGAN STANLEY BAML TRUST 16 C28 A4<br>MORGAN STANLEY BAML TRUST 16 C29 A3<br>MORGAN STANLEY BAML TRUST 16 C29 A4<br>MORGAN STANLEY BAML TRUST 16-C30 A5<br>WELLS FARGO COMMERCIAL MORT 13 BTC A |       |                  | 2.4<br>4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>2.4<br>4 | 1.A<br>1.A FE<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A<br>1.A | 973,398<br>3,089,940<br>1,248,242<br>292,764<br>257,861<br>2,019,840<br>514,999<br>1,009,927<br>257,861<br>1,575,059<br>1,531,758<br>2,592,676<br>849,688<br>2,785,305<br>2,209,815<br><br>1,287,498<br>3,463,535<br>1,009,996<br>4,377,236<br>698,432<br>2,343,723<br>475,820<br>2,018,731 | 92.636<br>92.613<br>93.585<br>91.843<br>86.269<br>86.169<br>88.732<br>77.901<br>94.970<br>98.923<br>94.998<br>95.519<br>95.574<br>91.465<br>95.573<br><br>93.252<br>95.432<br>94.203<br>94.040<br>93.938<br>92.895<br>91.120<br>99.166 | 926,362<br>2,778,381<br>1,169,808<br>229,607<br>215,672<br>1,723,378<br>443,658<br>779,008<br>237,426<br>1,483,841<br>1,424,964<br>2,387,970<br>804,042<br>2,515,285<br>2,111,978<br><br>1,165,652<br>3,101,540<br>942,032<br>3,966,693<br>649,614<br>2,090,140<br>455,598<br>1,943,645 | 1,000,000<br>3,000,000<br>1,250,000<br>250,000<br>250,000<br>2,000,000<br>500,000<br>1,000,000<br>250,000<br>1,500,000<br>1,500,000<br>2,500,000<br>841,276<br>2,750,000<br>2,209,815<br><br>1,250,000<br>3,250,000<br>1,000,000<br>4,250,000<br>691,534<br>2,250,000<br>500,000<br>1,960,000 | 989,726<br>3,034,612<br>1,248,242<br>281,448<br>270,275<br>2,013,290<br>510,097<br>1,007,355<br>252,075<br>1,504,512<br>1,508,428<br>2,525,976<br>844,127<br>2,764,314<br>2,209,815<br><br>1,265,100<br>3,316,423<br>1,004,242<br>4,288,777<br>693,383<br>2,280,663<br>489,648<br>1,960,000 |   | 3,755<br>(18,664)<br><br>(4,844)<br>(2,903)<br>(2,176)<br>(1,492)<br>(1,076)<br>(906)<br>(9,116)<br>(3,686)<br>(10,633)<br>(2,060)<br>(4,354)<br><br>(4,030)<br>(23,759)<br>(2,013)<br>(14,139)<br>(869)<br>(10,288)<br>2,497<br>(6,232) |  | 3.218<br>3.112<br>3.966<br>3.714<br>2.851<br>2.805<br>3.116<br>1.672<br>3.717<br>4.258<br>3.696<br>3.759<br>3.489<br>2.890<br>5.509<br><br>3.648<br>3.770<br>3.944<br>3.544<br>3.058<br>3.325<br>2.860<br>3.544 | 3.634<br>2.452<br>3.964<br>1.561<br>1.553<br>2.674<br>2.754<br>1.551<br>3.316<br>3.624<br>3.424<br>3.292<br>3.303<br>2.713<br>3.668<br><br>3.276<br>2.965<br>3.784<br>3.172<br>2.920<br>2.820<br>3.436<br>3.176 | MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br><br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON<br>MON | 2,682<br>7,780<br>4,131<br>774<br>594<br>4,675<br>1,298<br>1,393<br>774<br>5,323<br>4,620<br>7,831<br>2,446<br>6,623<br>5,280<br><br>3,800<br>10,210<br>3,287<br>12,552<br>1,762<br>6,234<br>1,192<br>5,789 | 32,180<br>93,360<br>49,575<br>9,285<br>7,128<br>56,100<br>15,578<br>16,720<br>9,293<br>63,870<br>55,440<br>93,975<br>30,492<br>79,475<br>58,141<br><br>45,604<br>122,515<br>39,444<br>150,620<br>21,147<br>74,812<br>14,300<br>69,462 | 05/09/2018<br>11/27/2019<br>10/25/2018<br>08/19/2020<br>08/19/2020<br>11/05/2019<br>07/19/2019<br>07/24/2020<br>12/09/2015<br>02/06/2014<br>12/15/2015<br>01/14/2016<br>06/05/2019<br>05/06/2021<br><br>12/05/2016<br>03/22/2016<br>05/23/2018<br>02/12/2016<br>04/22/2016<br>05/04/2016<br>12/19/2016<br>04/11/2013 | 04/14/2033<br>11/05/2032<br>09/15/2060<br>04/15/2052<br>10/17/2052<br>11/15/2052<br>08/15/2052<br>07/15/2053<br>09/15/2048<br>08/10/2050<br>08/10/2048<br>08/10/2048<br>11/15/2048<br>08/10/2049<br>06/16/2036<br><br>12/15/2049<br>12/15/2048<br>06/15/2051<br>01/15/2049<br>05/15/2049<br>05/15/2049<br>09/15/2049<br>04/16/2035 |  |

E108

## 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  | For<br>orig<br>g<br>n | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used<br>To<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current<br>Year's<br>(Amortization) /<br>Accretion | Current<br>Year's<br>-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due<br>&<br>Accrued | Amount<br>Rec.<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 94989C-AW-1          | WELLS FARGO COMMERCIAL MORT 15 C26 A3   |       |                       | 2,4          | 1.A  | 439,912        | 95.472  | 410,185       | 429,641      | 431,970                                 |   | (1,435)  |  |   | 2.910      | 2.555                   | MON          | 1,042                                     | 12,503                           | 06/08/2016 | 02/15/2048                                |
| 95000A-AU-1          | WELLS FARGO COMMERCIAL MORT 15 P2 A4  |       |                       | 2,4          | 1.A  | 2,075,894      | 95.030  | 1,900,609     | 2,000,000    | 2,024,242                               |   | (9,037)  |  |   | 3.809      | 3.310                   | MON          | 6,348                                     | 76,180                           | 12/13/2016 | 12/15/2048                                |
| 95000L-AZ-6          | WELLS FARGO COMMERCIAL MORT 16 C33 A4   |       |                       | 2,4          | 1.A  | 257,484        | 93.730  | 234,325       | 250,000      | 252,379                                 |   | (826)  |  |   | 3.426      | 3.058                   | MON          | 714                                       | 8,565                            | 03/18/2016 | 03/15/2059                                |
| 95000P-AE-4          | WELLS FARGO COMMERCIAL MORTGAG 16-C37 A5  |       |                       | 2,4          | 1.A  | 1,029,954      | 94.203  | 942,032       | 1,000,000    | 1,012,101                               |   | (3,225)  |  |   | 3.794      | 3.419                   | MON          | 3,162                                     | 37,940                           | 12/09/2016 | 12/15/2049                                |
| 95001W-BA-5          | WELLS FARGO COMMERCIAL MORTGAG 19-C49 A4  |       |                       | 2,4          | 1.A  | 1,009,977      | 91.758  | 917,578       | 1,000,000    | 1,005,998                               |   | (1,095)  |  |   | 3.760      | 3.621                   | MON          | 3,133                                     | 37,600                           | 02/21/2019 | 03/15/2052                                |
| 95001X-BA-3          | WELLS FARGO COMMERCIAL MORTGAG 19-C50 A4  |       |                       | 2,4          | 1.A  | 1,009,936      | 91.102  | 911,019       | 1,000,000    | 1,005,948                               |   | (1,148)  |  |   | 3.466      | 3.325                   | MON          | 2,888                                     | 34,660                           | 04/29/2019 | 05/15/2052                                |
| 95002M-AW-9          | WELLS FARGO COMMERCIAL MORTGAG 19-C52 A4  |       |                       | 2,4          | 1.A  | 504,960        | 86.223  | 431,116       | 500,000      | 503,134                                 |   | (585)  |  |   | 2.643      | 2.511                   | MON          | 1,101                                     | 13,215                           | 08/05/2019 | 08/15/2052                                |
| 92937U-AF-5          | WF-RBS COMMERCIAL MORTGAGE TR 13 C13 AS   |       |                       | 2,4          | 1.A  | 257,492        | 99.063  | 247,657       | 250,000      | 250,000                                 |   | (825)  |  |   | 3.345      | 2.981                   | MON          | 697                                       | 8,363                            | 04/17/2013 | 05/15/2045                                |
| 92938V-AQ-8          | WF-RBS COMMERCIAL MORTGAGE TR 14 C19 A5   |       |                       | 2,4          | 1.A  | 514,988        | 97.848  | 489,240       | 500,000      | 501,315                                 |   | (1,809)  |  |   | 4.101      | 3.719                   | MON          | 1,709                                     | 20,505                           | 03/10/2014 | 03/15/2047                                |
| 1039999999           | Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities       |       |                       |              |  | 44,003,891     | X X X   | 40,060,055    | 42,882,266   | 43,249,615                              |   | (136,973)  |  |   | X X X      | X X X                   | X X X        | 121,844                                   | 1,458,047                        | X X X      | X X X                                     |
| 05682Q-AQ-9          | BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1R   |       |                       | 2,4          | 1.A FE   | 738,004        | 98.351  | 725,832       | 738,004      | 738,004                                 |   |  |  |   | 5.213      | 3.516                   | JAJO         | 7,801                                     | 15,068                           | 05/04/2021 | 07/20/2030                                |
| 141312-AA-6          | CARBONE CLO LTD 17-1A A1  |       |                       | 2,4          | 1.A FE   | 2,515,000      | 98.394  | 2,459,860     | 2,500,000    | 2,504,892                               |   | (89)   |  |   | 5.383      | 5.328                   | JAJO         | 27,287                                    | 55,352                           | 03/27/2018 | 01/20/2031                                |
| 14310G-AN-0          | CARLYLE GLOBAL MARKET STRATEGI 13-3A A1A  |       |                       | 2,4          | 1.A FE   | 1,987,727      | 98.764  | 1,963,161     | 1,987,727    | 1,987,727                               |   |  |  |   | 5.892      | 3.308                   | JAJO         | 21,733                                    | 42,383                           | 11/13/2017 | 10/15/2030                                |
| 14310K-AS-0          | CARLYLE GLOBAL MARKET STRATEGI 13-4A A1R  |       |                       | 2,4          | 1.A FE   | 492,738        | 98.153  | 483,639       | 492,738      | 492,738                                 |   |  |  |   | 5.792      | 3.303                   | JAJO         | 5,283                                     | 10,004                           | 01/26/2018 | 01/15/2031                                |
| 14311D-BN-5          | CARLYLE GLOBAL MARKET STRATEGI 15-1A AR3  |       |                       | 2,4          | 1.A FE   | 3,711,655      | 98.190  | 3,644,485     | 3,711,655    | 3,711,655                               |   |  |  |   | 5.223      | 3.626                   | JAJO         | 39,307                                    | 76,158                           | 05/07/2021 | 07/20/2031                                |
| 15200W-AC-9          | CENTERPOINT ENERGY TRANSITION 12 1 A3   |       |                       | 4            | 1.A FE   | 582,785        | 97.779  | 569,846       | 582,789      | 582,789                                 |   | (287)  |  |   | 3.028      | 3.027                   | AO           | 3,726                                     | 17,648                           | 01/11/2012 | 10/15/2025                                |
| 33767J-AA-0          | FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR2 A  |       |                       | 4            | 1.A FE   | 1,730,529      | 88.552  | 1,532,437     | 1,730,543    | 1,730,529                               |   |  |  |   | 1.266      | 1.255                   | MON          | 1,826                                     | 21,909                           | 10/02/2020 | 10/19/2037                                |
| 33768E-AA-0          | FIRSTKEY HOMES TRUST 22-SFR3 A  |       |                       | 4            | 1.A FE   | 703,257        | 94.169  | 706,265       | 750,000      | 704,168                                 |   | 911  |  |   | 4.250      | 6.113                   | MON          | 2,568                                     |                                  | 11/16/2022 | 07/17/2026                                |
| 55820T-AJ-7          | MADISON PARK FUNDING LTD 17-23A AR  |       |                       | 2,4          | 1.A FE   | 3,500,000      | 98.450  | 3,445,750     | 3,500,000    | 3,500,000                               |   |  |  |   | 5.328      | 3.619                   | JAJO         | 34,188                                    | 73,572                           | 06/04/2021 | 07/27/2031                                |
| 55389T-AA-9          | MVW OWNER TRUST 21-1WA A  |       |                       | 2,4          | 1.A FE   | 709,760        | 90.055  | 639,351       | 709,952      | 709,760                                 |   | (108)  |  |   | 1.140      | 1.148                   | MON          | 247                                       | 8,093                            | 05/10/2021 | 01/22/2041                                |
| 55400V-AA-9          | MVWOT 2022-1A A   |       |                       | 2,4          | 1.A FE   | 1,499,760      | 100.684                                       | 1,510,256     | 1,500,000    | 1,499,819                               |   | 59   |  |   | 6.110      | 6.113                   | MON          | 14,766                                    |                                  | 10/25/2022 | 10/21/2041                                |
| 68269M-AA-2          | ONEMAIN FINANCIAL ISSUANCE TRU 21-1A A1   |       |                       | 2,4          | 1.A FE   | 1,499,605      | 85.085  | 1,276,274     | 1,500,000    | 1,499,714                               |   | 69   |  |   | 1.550      | 1.555                   | MON          | 1,098                                     | 23,250                           | 05/17/2021 | 06/16/2036                                |
| 82652M-AA-8          | SIERRA RECEIVABLES FUNDING CO 19-2A A   |       |                       | 2,4          | 1.A FE   | 48,432         | 96.354  | 46,679        | 48,445       | 48,432                                  |   | (24)   |  |   | 2.590      | 2.603                   | MON          | 38  | 1,255                            | 07/16/2019 | 05/20/2036                                |
| 82652Q-AA-9          | SIERRA RECEIVABLES FUNDING CO 21-1A A   |       |                       | 2,4          | 1.A FE   | 574,084        | 93.365  | 536,141       | 574,245      | 574,084                                 |   | (72)   |  |   | 0.990      | 1.002                   | MON          | 174                                       | 5,685                            | 03/08/2021 | 11/20/2037                                |
| 89238F-AD-5          | TOYOTA AUTO RECEIVABLES OWNER 22-B A3   |       |                       | 2,4          | 1.A FE   | 1,249,971      | 96.745  | 1,209,306     | 1,250,000    | 1,249,980                               |   | 9  |  |   | 2.930      | 2.931                   | MON          | 1,628                                     | 24,620                           | 04/07/2022 | 09/15/2026                                |
| 97314C-AA-8          | WIND RIVER CLO LTD 13-2A AR2  |       |                       | 2,4          | 1.A FE   | 3,000,000      | 98.206  | 2,946,167     | 3,000,000    | 3,000,000                               |   |  |  |   | 5.194      | 3.713                   | JAJO         | 32,461                                    | 62,546                           | 07/20/2021 | 10/18/2030                                |
| 1049999999           | Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities |       |                       |              |  | 24,543,307     | X X X   | 23,695,449    | 24,576,098   | 24,534,291                              |   | 468  |  |   | X X X      | X X X                   | X X X        | 194,131                                   | 437,543                          | X X X      | X X X                                     |
| 1109999999           | Subtotals - Industrial and Miscellaneous (Unaffiliated)                                   |       |                       |              |  | 183,848,759    | X X X   | 168,105,952   | 182,218,312  | 182,757,451                             |   | (175,269)  |  |   | X X X      | X X X                   | X X X        | 1,331,606                                 | 5,566,175                        | X X X      | X X X                                     |
| 025537-AU-5          | AMERICAN ELECTRIC POWER   |       |                       | 2            | 2.C FE   | 395,000        | 77.875  | 389,375       | 500,000      | 404,085                                 |   | 9,085  |  |   | 3.875      | 9.625                   | FA           | 7,319                                     | 9,688                            | 07/05/2022 | 02/15/2062                                |
| 025816-CH-0          | AMERICAN EXPRESS CO   |       |                       | 2            | 2.C FE   | 927,330        | 82.125  | 821,250       | 1,000,000    | 939,686                                 |   | 12,356   |  |   | 3.550      | 5.411                   | MJSD         | 1,676                                     | 35,993                           | 02/23/2022 | 09/15/2169                                |
| 064058-AH-3          | BANK OF NY MELLON CORP  |       |                       | 2            | 2.A FE   | 756,875        | 96.013  | 672,091       | 700,000      | 734,962                                 |   | (12,215)   |  |   | 4.700      | 2.780                   | MS           | 9,230                                     | 32,900                           | 03/04/2021 | 12/20/2049                                |
| 172967-MG-3          | CITIGROUP INC   |       |                       | 2            | 3.A FE   | 933,495        | 89.000  | 845,500       | 950,000      | 845,500                                 |   | (97,679)   |  |   | 5.000      | 5.433                   | MS           | 14,382                                    | 47,500                           | 03/16/2020 | 09/30/2049                                |
| 25746U-DD-8          | DOMINION ENERGY INC   |       |                       | 2            | 2.C FE   | 741,325        | 87.875  | 659,063       | 750,000      | 746,163                                 |   | 1,811  |  |   | 4.650      | 4.923                   | JD           | 1,550                                     | 34,875                           | 03/13/2020 | 12/02/2049                                |

E109

## 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  | For<br>orig<br>n | Bond<br>CHAR | NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | Actual<br>Cost | Rate<br>Used<br>To<br>Obtain<br>Fair<br>Value | Fair<br>Value | Par<br>Value | Book /<br>Adjusted<br>Carrying<br>Value | Unrealized<br>Valuation<br>Increase /<br>(Decrease) | Current<br>Year's<br>(Amortization) /<br>Accretion | Current<br>Year's<br>-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. | Rate<br>of | Effective<br>Rate<br>of | When<br>Paid | Admitted<br>Amount<br>Due<br>&<br>Accrued | Amount<br>Rec.<br>During<br>Year | Acquired   | Stated<br>Contractual<br>Maturity<br>Date |
| 25746U-DM-8          | DOMINION ENERGY INC                                  |       |                  | 2            | 2.C FE   | 208,725        | 84.125  | 210,313       | 250,000      | 212,455                                 |   | 3,730  |  |   | 4.350      | 8.859                   | AO           | 2,296                                     | 5,438                            | 07/05/2022 | 12/02/2049                                |
| 26441C-BG-9          | DUKE ENERGY CORP                                     |       |                  | 2            | 2.C FE   | 256,125        | 91.000  | 227,500       | 250,000      | 252,255                                 |   | (1,246)  |  |   | 4.875      | 4.321                   | MS           | 3,555                                     | 12,188                           | 09/25/2019 | 03/16/2168                                |
| 290876-AD-3          | EMERA INC  |       | A                | 2            | 3.A FE   | 840,625        | 95.875  | 767,000       | 800,000      | 760,815                                 | (52,498)  | (3,892)  |  | 6.750   | 6.058      | JD                      | 2,400        | 54,000                                    | 03/18/2020                       | 06/15/2076 |   |
| 29250N-AN-5          | ENBRIDGE INC   |       | A                | 2            | 2.C FE   | 725,590        | 91.625  | 641,375       | 700,000      | 712,656                                 |   | (2,759)  |  | 6.000   | 5.484      | JJ                      | 19,367       | 42,000                                    | 08/01/2018                       | 01/15/2077 |   |
| 38144G-AE-1          | GOLDMAN SACHS GROUP INC                              |       |                  | 2            | 3.A FE   | 450,000        | 81.600  | 367,200       | 450,000      | 367,200                                 | (80,910)  |  |  | 3.800   | 3.800      | MN                      | 2,423        | 17,100                                    | 04/19/2021                       | 05/01/2049 |   |
| 38148B-AC-2          | GOLDMAN SACHS GROUP INC                              |       |                  | 2            | 3.A FE   | 532,500        | 95.000  | 475,000       | 500,000      | 475,000                                 | (40,533)  | (3,618)  |  | 5.300   | 4.415      | MN                      | 3,754        | 26,500                                    | 11/15/2017                       | 12/29/2049 |   |
| 48128B-AF-8          | JPMORGAN CHASE & CO                                  |       |                  | 2            | 2.B FE   | 91,480         | 91.625  | 91,625        | 100,000      | 96,606                                  |   | 1,955  |  | 5.000   | 7.311      | FA                      | 2,083        | 5,000                                     | 03/16/2020                       | 07/31/2049 |   |
| 59156R-CA-4          | METLIFE INC  |       |                  | 2            | 2.B FE   | 262,500        | 92.875  | 232,188       | 250,000      | 258,099                                 |   | (2,854)  |  | 3.850   | 2.602      | MS                      | 2,834        | 9,625                                     | 06/14/2021                       | 03/15/2169 |   |
| 65473P-AG-0          | NISOURCE INC   |       |                  | 2            | 3.A FE   | 600,350        | 93.000  | 558,000       | 600,000      | 558,000                                 | (42,036)  | (76)   |  | 5.650   | 5.636      | JD                      | 1,507        | 33,900                                    | 06/07/2018                       | 06/15/2049 |   |
| 693475-BC-8          | PNC FINANCIAL SERVICES                               |       |                  | 2            | 2.B FE   | 900,000        | 79.250  | 713,250       | 900,000      | 900,000                                 |   |  |  | 3.400   | 3.400      | MJSD                    | 1,360        | 30,600                                    | 09/08/2021                       | 05/01/2049 |   |
| 744320-BK-7          | PRUDENTIAL FINANCIAL INC                             |       |                  | 1            | 2.B FE   | 250,000        | 97.409  | 243,524       | 250,000      | 250,000                                 |   |  |  | 6.000   | 6.000      | MS                      | 5,583        |   | 08/08/2022                       | 09/01/2052 |   |
| 89356B-AB-4          | TRANSCANADA TRUST                                    |       | A                | 2            | 2.C FE   | 724,934        | 94.875  | 640,406       | 675,000      | 698,230                                 |   | (5,765)  |  | 5.875   | 4.818      | FA                      | 14,981       | 39,656                                    | 08/01/2018                       | 08/15/2076 |   |
| 89832Q-AF-6          | TRUIST FINANCIAL CORP                                |       |                  | 2            | 2.B FE   | 466,063        | 91.875  | 390,469       | 425,000      | 459,504                                 |   | (3,800)  |  | 5.100   | 3.866      | MS                      | 7,225        | 21,675                                    | 03/26/2021                       | 03/01/2071 |   |
| 902973-BC-9          | US BANCORP   |       |                  | 2            | 2.A FE   | 694,688        | 81.875  | 614,063       | 750,000      | 703,300                                 |   | 8,613  |  | 3.700   | 5.427      | JAJO                    | 5,858        | 20,813                                    | 02/23/2022                       | 01/15/2099 |   |
| 1219999999           | Hybrid Securities - Issuer Obligations               |       |                  |              |  | 10,757,605     | X X X   | 9,559,192     | 10,800,000   | 10,374,516                              | (313,656)   | 5,004  |  |   | X X X      | X X X                   | X X X        | 109,383                                   | 479,451                          | X X X      | X X X                                     |
| 1309999999           | Subtotals - Hybrid Securities                        |       |                  |              |  | 10,757,605     | X X X   | 9,559,192     | 10,800,000   | 10,374,516                              | (313,656)   | 5,004  |  |   | X X X      | X X X                   | X X X        | 109,383                                   | 479,451                          | X X X      | X X X                                     |
| 2419999999           | Totals - Issuer Obligations                          |       |                  |              |  | 189,111,286    | X X X   | 169,208,360   | 185,566,083  | 186,837,912                             | (313,656)   | (214,606)  |  |   | X X X      | X X X                   | X X X        | 1,859,427                                 | 6,724,219                        | X X X      | X X X                                     |
| 2429999999           | Totals - Residential Mortgage-Backed Securities      |       |                  |              |  | 39,410,550     | X X X   | 34,035,075    | 38,454,338   | 39,187,394                              |   | (146,434)  |  |   | X X X      | X X X                   | X X X        | 89,513                                    | 972,521                          | X X X      | X X X                                     |
| 2439999999           | Totals - Commercial Mortgage-Backed Securities       |       |                  |              |  | 47,329,294     | X X X   | 43,151,183    | 46,167,504   | 46,543,413                              |   | (142,243)  |  |   | X X X      | X X X                   | X X X        | 130,206                                   | 1,558,380                        | X X X      | X X X                                     |
| 2449999999           | Totals - Other Loan-Backed and Structured Securities |       |                  |              |  | 24,543,307     | X X X   | 23,695,449    | 24,576,098   | 24,534,291                              |   | 468  |  |   | X X X      | X X X                   | X X X        | 194,131                                   | 437,543                          | X X X      | X X X                                     |
| 2459999999           | Totals - SVO Identified Funds                        |       |                  |              |  |                | X X X   |               |              |   |   |  |  |   | X X X      | X X X                   | X X X        |   |                                  | X X X      | X X X                                     |
| 2469999999           | Totals - Affiliated Bank Loans                       |       |                  |              |  |                | X X X   |               |              |   |   |  |  |   | X X X      | X X X                   | X X X        |   |                                  | X X X      | X X X                                     |
| 2479999999           | Totals - Unaffiliated Bank Loans                     |       |                  |              |  |                | X X X   |               |              |   |   |  |  |   | X X X      | X X X                   | X X X        |   |                                  | X X X      | X X X                                     |
| 2509999999           | Total Bonds  |       |                  |              |  | 300,394,437    | X X X   | 270,090,067   | 294,764,023  | 297,103,010                             | (313,656)   | (502,815)  |  |   | X X X      | X X X                   | X X X        | 2,273,277                                 | 9,692,663                        | X X X      | X X X                                     |

E10.10

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

| Line Number | 1A                | 1B               | 1C               | 1D               | 1E               | 1F               | 1G               |
|-------------|-------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| 1A          | 1A \$ 122,158,363 | 1B \$ 13,257,825 | 1C \$ 16,287,777 | 1D \$ 26,708,306 | 1E \$ 21,106,452 | 1F \$ 17,372,633 | 1G \$ 32,178,491 |
| 1B          | 2A \$ 19,508,191  | 2B \$ 15,642,546 | 2C \$ 9,875,911  |                  |                  |                  |                  |
| 1C          | 3A \$ 3,006,515   | 3B \$            | 3C \$            |                  |                  |                  |                  |
| 1D          | 4A \$             | 4B \$            | 4C \$            |                  |                  |                  |                  |
| 1E          | 5A \$             | 5B \$            | 5C \$            |                  |                  |                  |                  |
| 1F          | 6 \$              |                  |                  |                  |                  |                  |                  |

## SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description   | Codes     |                                      | 5<br>Number<br>of<br>Shares | 6<br>Par<br>Value<br>Per<br>Share | 7<br>Rate<br>Per<br>Share | 8<br>Book/<br>Adjusted<br>Carrying<br>Value | Fair Value   |                     | 11<br>Actual<br>Cost | Dividends                       |  |  | Change in Book/Adjusted Carrying Value                    |  |   |  |   | 20<br>NAIC<br>Designation,<br>NAIC Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol | 21<br>Date<br>Acquired |
|------------------------------|--|-----------|--------------------------------------|-----------------------------|-----------------------------------|---------------------------|---|--|---------------------|----------------------|---------------------------------|--|--|---|--|---|--|---|---|------------------------|
|                              |  | 3<br>Code | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                             |                                   |                           |   | 9<br>Rate per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | 10<br>Fair<br>Value |                      | 12<br>Declared<br>But<br>Unpaid | 13<br>Amount<br>Received<br>During<br>Year | 14<br>Nonadmitted<br>Declared<br>But<br>Unpaid | 15<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 16<br>Current<br>Year's<br>(Amortization) /<br>Accretion | 17<br>Current<br>Year's<br>Other<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 18<br>Total<br>Change<br>in<br>B./A.C.V.<br>(15 + 16 - 17) | 19<br>Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. |   |                        |
| 020002-83-8                  | ALLSTATE CORP 5.10%  |           |                                      | 32,915,000                  | 25.00                             |                           | 652,046                                     | 19,810   | 652,046             | 644,015              | 10,492                          | 41,967                                     |  | (240,609)   |  |   | (240,609)  |   | 2.B FE  | 03/01/2021             |
| 06055H-80-6                  | BANK OF AMERICA CORP 4.25%   |           |                                      | 42,000,000                  | 25.00                             |                           | 711,900                                     | 16,950   | 711,900             | 897,780              |                                 | 31,875                                     |  | (185,880)   |  |   | (185,880)  |   | 2.C FE  | 05/02/2022             |
| 14040H-75-8                  | CAPITAL ONE FINANCIAL CO<br>4.375%                                 |           |                                      | 10,000,000                  | 25.00                             | 15.920                    | 159,200                                     | 15.920   | 159,200             | 222,400              |                                 | 10,938                                     |  | (63,200)  |  |   | (63,200)   |   | 3.A FE  | 02/08/2022             |
| 14040H-78-2                  | CAPITAL ONE FINANCIAL CO<br>4.800%                                 |           |                                      | 19,000,000                  | 25.00                             | 17.400                    | 330,600                                     | 17.400   | 330,600             | 336,250              |                                 | 22,800                                     |  | (163,780)   |  |   | (163,780)  |   | 3.A FE  | 03/27/2020             |
| 808513-86-5                  | CHARLES SCHWAB CORP 4.45%  |           |                                      | 16,000,000                  | 25.00                             |                           | 296,000                                     | 18,500   | 296,000             | 358,880              |                                 | 13,356                                     |  | (62,880)  |  |   | (62,880)   |   | 2.B FE  | 02/11/2022             |
| 48128B-52-3                  | JPMORGAN CHASE & CO 4.20%  |           |                                      | 6,000,000                   | 25.00                             |                           | 104,700                                     | 17,450   | 104,700             | 131,100              |                                 | 4,725                                      |  | (26,400)  |  |   | (26,400)   |   | 2.B FE  | 02/09/2022             |
| 48128B-58-0                  | JPMORGAN CHASE & CO 4.55%  |           |                                      | 35,000,000                  | 25.00                             |                           | 651,350                                     | 18,610   | 651,350             | 661,500              |                                 | 19,906                                     |  | (10,150)  |  |   | (10,150)   |   | 2.B FE  | 05/02/2022             |
| 61762V-86-1                  | MORGAN STANLEY 4.25%   |           |                                      | 44,000,000                  | 25.00                             |                           | 755,920                                     | 17,180   | 755,920             | 854,580              | 11,688                          | 25,766                                     |  | (98,660)  |  |   | (98,660)   |   | 2.C FE  | 04/20/2022             |
| 857477-85-5                  | STATE STREET CORP 5.35%  |           |                                      | 21,847,000                  | 25.00                             |                           | 513,623                                     | 23,510   | 513,623             | 584,407              |                                 | 29,214                                     |  | (111,420)   |  |   | (111,420)  |   | 2.A FE  | 01/17/2018             |
| 89832Q-69-5                  | TRUIST FINANCIAL CORP 4.75%  |           |                                      | 20,000,000                  | 25.00                             |                           | 381,800                                     | 19,090   | 381,800             | 512,400              |                                 | 23,750                                     |  | (150,000)   |  |   | (150,000)  |   | 2.B FE  | 08/12/2020             |
| 902973-73-4                  | US BANCORP 3.75%   |           |                                      | 10,000,000                  | 25.00                             |                           | 155,000                                     | 15,500   | 155,000             | 209,400              | 2,344                           | 7,031                                      |  | (54,400)  |  |   | (54,400)   |   | 2.A FE  | 02/08/2022             |
| 94988U-12-8                  | WELLS FARGO & COMPANY 4.700%                                       |           |                                      | 20,000,000                  | 25.00                             |                           | 367,800                                     | 18,390   | 367,800             | 501,215              |                                 | 23,500                                     |  | (150,200)   |  |   | (150,200)  |   | 2.B FE  | 10/27/2020             |
| 94988U-15-1                  | WELLS FARGO & COMPANY 4.75%  |           |                                      | 18,000,000                  | 25.00                             |                           | 329,760                                     | 18,320   | 329,760             | 421,700              |                                 | 21,375                                     |  | (137,160)   |  |   | (137,160)  |   | 2.B FE  | 10/22/2020             |
| 4019999999                   | Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred  |           |                                      |                             |                                   |                           | 5,409,699                                   | X X X  | 5,409,699           | 6,335,627            | 24,524                          | 276,203                                    |  | (1,454,739)   |  |   | (1,454,739)  |   | X X X   | X X X                  |
| 125896-86-0                  | CMS ENERGY CORP 5.625%<br>03/15/78                                 |           |                                      | 9,473,000                   | 25.00                             |                           | 237,191                                     | 21,770   | 206,227             | 237,191              |                                 | 13,321                                     |  |   |  |   |  |   | 2.C FE  | 08/21/2018             |
| 125896-84-5                  | CMS ENERGY CORP 5.875%<br>03/01/79                                 |           |                                      | 14,000,000                  | 25.00                             |                           | 347,385                                     | 22,400   | 313,600             | 347,385              |                                 | 20,563                                     |  |   |  |   |  |   | 2.C FE  | 03/13/2020             |
| 125896-85-2                  | CMS ENERGY CORP 5.875%<br>10/15/78                                 |           |                                      | 15,000,000                  | 25.00                             |                           | 369,750                                     | 22,180   | 332,700             | 369,750              | 5,508                           | 22,031                                     |  |   |  |   |  |   | 2.C FE  | 09/20/2018             |
| 29364D-10-0                  | ENTERGY ARKANSAS INC 4.875%<br>09/01/66                            |           |                                      | 26,934,000                  | 25.00                             |                           | 644,441                                     | 20,100   | 541,373             | 644,441              |                                 | 32,826                                     |  |   |  |   |  |   | 1.F FE  | 11/20/2018             |
| 744320-80-5                  | PRUDENTIAL FINANCIAL INC 5.625%<br>08/15/58                        |           |                                      | 25,000,000                  | 25.00                             |                           | 625,000                                     | 24,480   | 612,000             | 625,000              |                                 | 35,156                                     |  |   |  |   |  |   | 2.B FE  | 08/06/2018             |
| 4029999999                   | Industrial and Miscellaneous (Unaffiliated) - Redeemable Preferred |           |                                      |                             |                                   |                           | 2,223,767                                   | X X X  | 2,005,900           | 2,223,767            | 5,508                           | 123,897                                    |  |   |  |   |  |   | X X X   | X X X                  |





## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description                | 3<br>Codes |                                      | 5<br>Number<br>of<br>Shares | 6<br>Book/<br>Adjusted<br>Carrying<br>Value | 7<br>Fair Value  |                    | 9<br>Actual<br>Cost | 10<br>Dividends                 |  |  | 13<br>Change in Book/Adjusted Carrying Value              |   |   |   | 17<br>Date<br>Acquired | 18<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
|------------------------------|---------------------------------|------------|--------------------------------------|-----------------------------|---|--|--------------------|---------------------|---------------------------------|--|--|---|---|---|---|------------------------|--|
|                              |                                 | 3<br>Code  | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                             |   | 7<br>Rate per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | 8<br>Fair<br>Value |                     | 10<br>Declared<br>But<br>Unpaid | 11<br>Amount<br>Received<br>During<br>Year | 12<br>Nonadmitted<br>Declared<br>But<br>Unpaid | 13<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 14<br>Current<br>Year's<br>Other<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Change<br>in<br>B./A.C.V.<br>(13 - 14) | 16<br>Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. |                        |  |
| 88579Y-10-1                  | 3M COMPANY                      |            |                                      | 2,000.000                   | 239,840                                     | 119,920  | 239,840            | 239,840             |                                 | 11,920                                     |  | 132,704   | 248,124   | (115,420)   |   | 09/25/2020             |  |
| 00287Y-10-9                  | ABBVIE INC                      |            |                                      | 5,800.000                   | 937,338                                     | 161,610  | 937,338            | 958,165             |                                 |  |  | (20,827)  |   | (20,827)  |   | 12/14/2022             |  |
| 00206R-10-2                  | AT&T INC                        |            |                                      | 24,800.000                  | 456,568                                     | 18,410   | 456,568            | 466,114             |                                 |  |  | (9,546)   |   | (9,546)   |   | 11/10/2022             |  |
| 110122-10-8                  | BRISTOL-MYERS SQUIBB CO         |            |                                      | 10,900.000                  | 784,255                                     | 71,950   | 784,255            | 847,454             |                                 | 11,772                                     |  | (63,199)  |   | (63,199)  |   | 05/18/2022             |  |
| 11135F-10-1                  | BROADCOM INC                    |            |                                      | 1,350.000                   | 754,826                                     | 559,130  | 754,826            | 767,842             |                                 | 15,230                                     |  | (13,017)  |   | (13,017)  |   | 08/31/2022             |  |
| 166764-10-0                  | CHEVRON CORP                    |            |                                      | 4,100.000                   | 735,909                                     | 179,490  | 735,909            | 712,482             |                                 |  |  | 23,427  |   | 23,427  |   | 12/14/2022             |  |
| 17275R-10-2                  | CISCO SYSTEMS INC               |            |                                      | 19,200.000                  | 914,688                                     | 47,640   | 914,688            | 1,205,274           |                                 | 28,992                                     |  | (290,586)   |   | (290,586)   |   | 01/03/2022             |  |
| 172967-42-4                  | CITIGROUP INC                   |            |                                      | 5,900.000                   | 266,857                                     | 45,230   | 266,857            | 458,062             |                                 | 12,036                                     |  | (89,444)  |   | (89,444)  |   | 05/26/2021             |  |
| 191216-10-0                  | COCA-COLA CO/THE                |            |                                      | 5,100.000                   | 324,411                                     | 63,610   | 324,411            | 319,834             |                                 | 6,732                                      |  | 4,577   |   | 4,577   |   | 05/18/2022             |  |
| 22822V-10-1                  | CROWN CASTLE INTL CORP          |            |                                      | 5,500.000                   | 746,020                                     | 135,640  | 746,020            | 1,133,126           |                                 | 32,863                                     |  | (387,106)   |   | (387,106)   |   | 01/03/2022             |  |
| 126650-10-0                  | CVS HEALTH CORP                 |            |                                      | 3,000.000                   | 279,570                                     | 93,190   | 279,570            | 298,861             |                                 |  |  | (19,291)  |   | (19,291)  |   | 11/10/2022             |  |
| 237194-10-5                  | DARDEN RESTAURANTS INC          |            |                                      | 7,500.000                   | 1,037,475                                   | 138,330  | 1,037,475          | 1,104,366           |                                 | 34,650                                     |  | (66,891)  |   | (66,891)  |   | 01/03/2022             |  |
| 26441C-20-4                  | DUKE ENERGY CORP                |            |                                      | 6,800.000                   | 700,332                                     | 102,990  | 700,332            | 747,776             |                                 | 13,668                                     |  | (47,444)  |   | (47,444)  |   | 05/18/2022             |  |
| 532457-10-8                  | ELI LILLY & CO                  |            |                                      | 1,475.000                   | 539,614                                     | 365,840  | 539,614            | 537,664             |                                 |  |  | 1,950   |   | 1,950   |   | 12/14/2022             |  |
| 291011-10-4                  | EMERSON ELECTRIC CO             |            |                                      | 10,100.000                  | 970,206                                     | 96,060   | 970,206            | 1,041,000           |                                 | 20,857                                     |  | 31,209  |   | 31,209  |   | 10/04/2021             |  |
| 29364G-10-3                  | ENTERGY CORP                    |            |                                      | 5,900.000                   | 663,750                                     | 112,500  | 663,750            | 773,461             |                                 | 23,887                                     |  | (2,116)   |   | (2,116)   |   | 04/01/2022             |  |
| 370334-10-4                  | GENERAL MILLS INC               |            |                                      | 9,900.000                   | 830,115                                     | 83,850   | 830,115            | 869,438             |                                 |  |  | (39,323)  |   | (39,323)  |   | 12/14/2022             |  |
| 437076-10-2                  | HOME DEPOT INC                  |            |                                      | 1,500.000                   | 473,790                                     | 315,860  | 473,790            | 504,876             |                                 |  |  | (31,086)  |   | (31,086)  |   | 12/14/2022             |  |
| 459200-10-1                  | INTL BUSINESS MACHINES CORP     |            |                                      | 4,900.000                   | 690,361                                     | 140,890  | 690,361            | 753,471             |                                 | 30,651                                     |  | 40,248  |   | 40,248  |   | 04/01/2022             |  |
| 478160-10-4                  | JOHNSON & JOHNSON               |            |                                      | 4,600.000                   | 812,590                                     | 176,650  | 812,590            | 815,421             |                                 | 15,594                                     |  | (2,831)   |   | (2,831)   |   | 05/18/2022             |  |
| 46625H-10-0                  | JP MORGAN CHASE & COMPANY       |            |                                      | 8,900.000                   | 1,193,490                                   | 134,100  | 1,193,490          | 1,447,491           |                                 | 35,600                                     |  | (215,825)   |   | (215,825)   |   | 10/04/2021             |  |
| 493267-10-8                  | KEYCORP                         |            |                                      | 25,300.000                  | 440,726                                     | 17,420   | 440,726            | 490,433             |                                 | 5,187                                      |  | (49,707)  |   | (49,707)  |   | 11/10/2022             |  |
| 49456B-10-1                  | KINDER MORGAN INC               |            |                                      | 23,000.000                  | 415,840                                     | 18,080   | 415,840            | 476,014             |                                 | 25,358                                     |  | 51,060  |   | 51,060  |   | 09/25/2020             |  |
| 539830-10-9                  | LOCKHEED MARTIN CORPORATION     |            |                                      | 2,600.000                   | 1,264,874                                   | 486,490  | 1,264,874          | 1,257,825           |                                 |  |  | 7,049   |   | 7,049   |   | 12/14/2022             |  |
| 580135-10-1                  | MCDONALDS CORP                  |            |                                      | 3,400.000                   | 896,002                                     | 263,530  | 896,002            | 940,825             |                                 |  |  | (44,823)  |   | (44,823)  |   | 12/14/2022             |  |
| 58933Y-10-5                  | MERCK & CO INC                  |            |                                      | 9,500.000                   | 1,054,025                                   | 110,950  | 1,054,025          | 1,058,858           | 6,935                           |  |  | (4,833)   |   | (4,833)   |   | 12/14/2022             |  |
| 594918-10-4                  | MICROSOFT CORP                  |            |                                      | 4,400.000                   | 1,055,208                                   | 239,820  | 1,055,208          | 1,473,122           |                                 | 11,176                                     |  | (424,600)   |   | (424,600)   |   | 12/09/2021             |  |
| 60871R-20-9                  | MOLSON COORS BREWING CO CL B    |            |                                      | 14,600.000                  | 752,192                                     | 51,520   | 752,192            | 828,329             |                                 | 20,596                                     |  | 62,944  |   | 62,944  |   | 08/31/2022             |  |
| 713448-10-8                  | PEPSICO INC                     |            |                                      | 1,600.000                   | 289,056                                     | 180,660  | 289,056            | 296,722             | 1,840                           |  |  | (7,666)   |   | (7,666)   |   | 12/14/2022             |  |
| 717081-10-3                  | PFIZER INC                      |            |                                      | 18,100.000                  | 927,444                                     | 51,240   | 927,444            | 1,028,685           |                                 | 28,960                                     |  | (101,241)   |   | (101,241)   |   | 01/03/2022             |  |
| 723484-10-1                  | PINNACLE WEST CAPITAL CORP      |            |                                      | 500.000                     | 38,020                                      | 76,040   | 38,020             | 49,142              |                                 | 1,708                                      |  | 2,725   |   | 2,725   |   | 06/20/2019             |  |
| 742718-10-9                  | PROCTER & GAMBLE CO/THE         |            |                                      | 5,500.000                   | 833,580                                     | 151,560  | 833,580            | 886,059             |                                 | 19,853                                     |  | (52,479)  |   | (52,479)  |   | 01/03/2022             |  |
| 744573-10-6                  | PUBLIC SERVICE ENTERPRISE GP    |            |                                      | 10,500.000                  | 643,335                                     | 61,270   | 643,335            | 717,827             |                                 | 17,010                                     |  | (74,492)  |   | (74,492)  |   | 05/18/2022             |  |
| 747525-10-3                  | QUALCOMM INC                    |            |                                      | 6,600.000                   | 725,604                                     | 109,940  | 725,604            | 862,709             |                                 | 3,675                                      |  | (137,105)   |   | (137,105)   |   | 12/13/2022             |  |
| G7997R-10-3                  | SEAGATE TECHNOLOGY HOLDINGS PLC |            | C                                    | 8,000.000                   | 420,880                                     | 52,610   | 420,880            | 536,425             | 5,600                           | 5,600                                      |  | (115,545)   |   | (115,545)   |   | 08/31/2022             |  |
| 780259-30-5                  | SHELL PLC - ADR                 |            | C                                    | 6,700.000                   | 381,565                                     | 56,950   | 381,565            | 450,693             |                                 | 13,266                                     |  | 90,785  |   | 90,785  |   | 08/08/2018             |  |
| 83088M-10-2                  | SKYWORKS SOLUTIONS INC          |            |                                      | 4,300.000                   | 391,859                                     | 91,130   | 391,859            | 426,237             |                                 | 2,666                                      |  | (34,378)  |   | (34,378)  |   | 08/31/2022             |  |

## SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description  | Codes     |                                      | 5<br>Number<br>of<br>Shares | 6<br>Book/<br>Adjusted<br>Carrying<br>Value | Fair Value   |                    | 9<br>Actual<br>Cost | Dividends                       |  |  | Change in Book/Adjusted Carrying Value                    |   |   |   | 17<br>Date<br>Acquired   | 18<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
|------------------------------|---|-----------|--------------------------------------|-----------------------------|---|--|--------------------|---------------------|---------------------------------|--|--|---|---|---|---|--------------------------|--|
|                              |   | 3<br>Code | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                             |   | 7<br>Rate per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | 8<br>Fair<br>Value |                     | 10<br>Declared<br>But<br>Unpaid | 11<br>Amount<br>Received<br>During<br>Year | 12<br>Nonadmitted<br>Declared<br>But<br>Unpaid | 13<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 14<br>Current<br>Year's<br>Other<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Change<br>in<br>B./A.C.V.<br>(13 - 14) | 16<br>Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. |                          |  |
| 842587-10-7                  | SOUTHERN COMPANY  |           |                                      | 9,500.000                   | 678,395                                     | 71.410   | 678,395            | 705,835             |                                 | 12,920                                     |  | (27,440)  |   | (27,440)  |   | 05/18/2022               |  |
| 871829-10-7                  | SYSCO CORP  |           |                                      | 12,500.000                  | 955,625                                     | 76.450   | 955,625            | 1,041,763           |                                 | 22,713                                     |  | (30,091)  |   | (30,091)  |   | 08/31/2022               |  |
| 874039-10-0                  | TAIWAN SEMICONDUCTOR-SP ADR                                   |           | C                                    | 9,200.000                   | 685,308                                     | 74.490   | 685,308            | 777,004             | 4,213                           | 3,161                                      |  | (91,696)  |   | (91,696)  |   | 08/31/2022               |  |
| 882508-10-4                  | TEXAS INSTRUMENTS INC   |           |                                      | 4,600.000                   | 760,012                                     | 165.220  | 760,012            | 808,425             |                                 | 12,144                                     |  | (48,413)  |   | (48,413)  |   | 08/31/2022               |  |
| 902973-30-4                  | US BANCORP  |           |                                      | 17,700.000                  | 771,897                                     | 43.610   | 771,897            | 897,973             | 8,496                           | 14,094                                     |  | (101,378)   |   | (101,378)   |   | 11/10/2022               |  |
| 92343V-10-4                  | VERIZON COMMUNICATIONS  |           |                                      | 13,300.000                  | 524,020                                     | 39.400   | 524,020            | 774,946             |                                 | 31,142                                     |  | (151,690)   |   | (151,690)   |   | 08/31/2022               |  |
| 931142-10-3                  | WAL-MART STORES INC   |           |                                      | 6,725.000                   | 953,538                                     | 141.790  | 953,538            | 1,014,739           | 3,766                           | 14,997                                     |  | (19,503)  |   | (19,503)  |   | 10/04/2021               |  |
| 949746-10-1                  | WELLS FARGO & CO  |           |                                      | 14,200.000                  | 586,318                                     | 41.290   | 586,318            | 747,813             |                                 | 12,070                                     |  | (161,495)   |   | (161,495)   |   | 03/23/2022               |  |
| 5019999999                   | Industrial and Miscellaneous (Unaffiliated) - Publicly Traded |           |                                      |                             | 30,797,328                                  | X X X  | 30,797,328         | 34,550,421          | 30,850                          | 572,748                                    |  | (2,528,429)   | 248,124   | (2,776,553)   |   | X X X                    | X X X  |
| 31338#-10-4                  | FEDERAL HOME LOAN BANK - BOSTON                               | RF        |                                      | 2,312.000                   | 231,200                                     | 100.000  | 231,200            | 231,200             |                                 |  |  |   |   |   |   | 02/01/2017               |  |
| 5029999999                   | Industrial and Miscellaneous (Unaffiliated) - Other           |           |                                      |                             | 231,200                                     | X X X  | 231,200            | 231,200             |                                 |  |  |   |   |   |   | X X X                    | X X X  |
| 02110A-69-6                  | POLEN DDJ OPPORTUNISTIC HIGH YIELD-INST                       |           |                                      | 1,420,653.226               | 9,944,572                                   | 7.000  | 9,944,573          | 12,302,377          |                                 | 725,817                                    |  | (1,993,735)   |   | (1,993,735)   |   | 12/15/2022               |  |
| 5329999999                   | Mutual Funds - Designation Not Assigned by SVO                |           |                                      |                             | 9,944,572                                   | X X X  | 9,944,573          | 12,302,377          |                                 | 725,817                                    |  | (1,993,735)   |   | (1,993,735)   |   | X X X                    | X X X  |
| 5609999999                   | Total - Unit Investment Trust                                 |           |                                      |                             |   | X X X  |                    |                     |                                 |  |  |   |   |   |   | X X X                    | X X X  |
| 78462F-10-3                  | SPDR S&P 500 ETF TRUST  |           |                                      | 30,000.000                  | 11,472,900                                  | 382.430  | 11,472,900         | 14,269,635          | 53,442                          | 136,178                                    |  | (2,796,735)   |   | (2,796,735)   |   | 01/03/2022               |  |
| 5819999999                   | Exchange Traded Funds   |           |                                      |                             | 11,472,900                                  | X X X  | 11,472,900         | 14,269,635          | 53,442                          | 136,178                                    |  | (2,796,735)   |   | (2,796,735)   |   | X X X                    | X X X  |
| 05568#-10-9<br>14845#-10-6   | BMIC SERVICE CORP<br>THE CASTLE HILL INS COMPANY              |           |                                      | 100.000<br>1,000.000        | 1,517,629                                   | 1,517.629  | 1,517,629          | 1,000,000           |                                 |  |  | 26,964  |   | 26,964  |   | 07/27/1997<br>11/01/2003 |  |
| 5929999999                   | Parent, Subsidiaries and Affiliates - Other                   |           |                                      |                             | 1,517,629                                   | X X X  | 1,517,629          | 1,000,000           |                                 |  |  | 26,964  |   | 26,964  |   | X X X                    | X X X  |
| 5979999999                   | Total - Parent, Subsidiaries and Affiliates                   |           |                                      |                             | 1,517,629                                   | X X X  | 1,517,629          | 1,000,000           |                                 |  |  | 26,964  |   | 26,964  |   | X X X                    | X X X  |
| 5989999999                   | Total - Common Stocks   |           |                                      |                             | 53,963,629                                  | X X X  | 53,963,630         | 62,353,633          | 84,292                          | 1,434,743                                  |  | (7,291,935)   | 248,124   | (7,540,059)   |   | X X X                    | X X X  |

E121

### SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

| 1<br>CUSIP<br>Identification | 2<br>Description                    | Codes     |                                      | 5<br>Number<br>of<br>Shares | 6<br>Book/<br>Adjusted<br>Carrying<br>Value | Fair Value   |                    | 9<br>Actual<br>Cost | Dividends                       |  |  | Change in Book/Adjusted Carrying Value                    |   |   |   | 17<br>Date<br>Acquired | 18<br>NAIC<br>Designation,<br>NAIC<br>Designation<br>Modifier and<br>SVO<br>Administrative<br>Symbol |
|------------------------------|-------------------------------------|-----------|--------------------------------------|-----------------------------|---|--|--------------------|---------------------|---------------------------------|--|--|---|---|---|---|------------------------|--|
|                              |                                     | 3<br>Code | 4<br>F<br>o<br>r<br>e<br>i<br>g<br>n |                             |   | 7<br>Rate per<br>Share<br>Used to<br>Obtain<br>Fair<br>Value | 8<br>Fair<br>Value |                     | 10<br>Declared<br>But<br>Unpaid | 11<br>Amount<br>Received<br>During<br>Year | 12<br>Nonadmitted<br>Declared<br>But<br>Unpaid | 13<br>Unrealized<br>Valuation<br>Increase /<br>(Decrease) | 14<br>Current<br>Year's<br>Other<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 15<br>Total<br>Change<br>in<br>B./A.C.V.<br>(13 - 14) | 16<br>Total<br>Foreign<br>Exchange<br>Change<br>in<br>B./A.C.V. |                        |  |
| 5999999999                   | Total - Preferred and Common Stocks |           |                                      |                             | 61,597,095                                  | X X X  | 61,379,229         | 70,913,027          | 114,324                         | 1,834,843                                  |  | (8,746,674)   | 248,124   | (8,994,798)   |   | X X X                  | X X X  |

E122

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

### SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description  | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor                | 6<br>Number<br>of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for<br>Accrued Interest<br>and Dividends |
|------------------------------|---|--------------|--------------------|------------------------------------|--------------------------------------|------------------|----------------|--|
| 050589-RJ-1                  | AUBURN UNIV AL GEN FEE REVENUE  |              | 04/19/2022         | FHN FINANCIAL SECURITIES CORP.     |                                      | 788,300          | 1,000,000.00   | 9,843  |
| 13032U-D8-8                  | CALIFORNIA ST HLTH FACS FING A  |              | 04/06/2022         | RBC CAPITAL MARKETS LLC            |                                      | 747,720          | 750,000.00     | 87   |
| 155498-MJ-4                  | CENTRL TX REGL MOBILITY AUTH R  |              | 01/11/2022         | WELLS FARGO SECURITIES LLC         |                                      | 740,888          | 750,000.00     | 589  |
| 23503C-AN-7                  | DALLAS-FORT WORTH TX INTERNATI  |              | 04/06/2022         | CITIGROUP GLOBAL MARKETS INC.      |                                      | 750,000          | 750,000.00     |  |
| 649902-T2-9                  | NEW YORK ST DORM AUTH ST PERSO  |              | 04/25/2022         | RAYMOND JAMES & ASSOCIATES INC.    |                                      | 1,064,270        | 1,000,000.00   | 6,417  |
| 3140QP-2F-3                  | UMBS - POOL CB4373  |              | 08/25/2022         | WELLS FARGO SECURITIES LLC         |                                      | 1,471,451        | 1,488,194.00   | 2,150  |
| 3132DN-FV-0                  | UMBS - POOL SD1080  |              | 07/06/2022         | J.P. MORGAN SECURITIES LLC         |                                      | 1,171,274        | 1,247,695.00   | 1,352  |
| 914440-UU-4                  | UNIV OF MASSACHUSETTS MA BLDGA  |              | 04/12/2022         | CITIGROUP GLOBAL MARKETS INC.      |                                      | 973,700          | 1,015,000.00   | 2,159  |
| 0909999999                   | Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations |              |                    |                                    | X X X                                | 7,707,603        | 8,000,889.00   | 22,597   |
| 00206R-MM-1                  | AT&T INC  |              | 10/25/2022         | CREDIT SUISSE SECURITIES (USA) LLC |                                      | 736,770          | 1,000,000.00   | 10,342   |
| 06406R-BH-9                  | BANK OF NY MELLON CORP  |              | 06/08/2022         | GOLDMAN SACHS & CO. LLC            |                                      | 1,000,000        | 1,000,000.00   |  |
| 67648B-AA-0                  | BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1  |              | 01/06/2022         | GOLDMAN SACHS & CO. LLC            |                                      | 1,270,899        | 1,250,000.00   | 4,271  |
| 14040H-CT-0                  | CAPITAL ONE FINANCIAL CO  |              | 05/05/2022         | MORGAN STANLEY & CO. LLC           |                                      | 750,000          | 750,000.00     |  |
| 33768E-AA-0                  | FIRSTKEY HOMES TRUST 22-SFR3 A  |              | 11/16/2022         | MORGAN STANLEY & CO. LLC           |                                      | 703,257          | 750,000.00     |  |
| 341081-GG-6                  | FLORIDA POWER & LIGHT CO  |              | 06/16/2022         | KEYBANC CAPITAL MARKETS INC.       |                                      | 853,510          | 1,000,000.00   | 10,685   |
| 38141G-XR-0                  | GOLDMAN SACHS GROUP INC   |              | 07/28/2022         | J.P. MORGAN SECURITIES LLC         |                                      | 824,150          | 1,000,000.00   | 221  |
| 38141G-ZM-9                  | GOLDMAN SACHS GROUP INC   |              | 01/19/2022         | GOLDMAN SACHS & CO. LLC            |                                      | 1,000,000        | 1,000,000.00   |  |
| 459200-KM-2                  | IBM CORP  |              | 02/02/2022         | HSBC SECURITIES (USA) INC.         |                                      | 999,860          | 1,000,000.00   |  |
| 49446R-BA-6                  | KIMCO REALTY CORP   |              | 08/10/2022         | WELLS FARGO SECURITIES LLC         |                                      | 745,725          | 750,000.00     |  |
| 58933Y-BE-4                  | MERCK & CO INC  |              | 02/01/2022         | MORGAN STANLEY & CO. LLC           |                                      | 726,743          | 750,000.00     | 2,374  |
| 55284T-AA-5                  | MFRA TRUST 22-INV1 A1   |              | 04/05/2022         | WELLS FARGO SECURITIES LLC         |                                      | 742,759          | 750,000.00     | 3,012  |
| 55400V-AA-9                  | MVVOT 2022-1A A   |              | 10/25/2022         | BOFA SECURITIES INC.               |                                      | 1,499,760        | 1,500,000.00   |  |
| 65473P-AL-9                  | NISOURCE INC  |              | 06/14/2022         | MORGAN STANLEY & CO. LLC           |                                      | 766,640          | 1,000,000.00   | 5,714  |
| 67021C-AR-8                  | NSTAR ELECTRIC CO   |              | 02/01/2022         | KEYBANC CAPITAL MARKETS INC.       |                                      | 709,373          | 750,000.00     | 6,500  |
| 693475-BJ-3                  | PNC FINANCIAL SERVICES  |              | 10/25/2022         | PNC CAPITAL MARKETS LLC            |                                      | 1,000,000        | 1,000,000.00   |  |
| 89238F-AD-5                  | TOYOTA AUTO RECEIVABLES OWNER 22-B A3   |              | 04/07/2022         | MUFG SECURITIES AMERICAS INC.      |                                      | 1,249,971        | 1,250,000.00   |  |
| 89788M-AK-8                  | TRUIST FINANCIAL CORP   |              | 10/26/2022         | TRUIST SECURITIES INC.             |                                      | 1,000,000        | 1,000,000.00   |  |
| 92538Q-AA-8                  | VERUS SECURITIZATION TRUST 21-7 A1  |              | 12/19/2022         | J.P. MORGAN SECURITIES LLC         |                                      | 530,734          | 612,818.00     | 623  |
| 95000U-2U-6                  | WELLS FARGO & COMPANY   |              | 04/08/2022         | GOLDMAN SACHS & CO. LLC            |                                      | 1,641,273        | 1,750,000.00   | 6,514  |
| 95003A-AC-8                  | WELLS FARGO MORTGAGE BACKED SE 21-1 A3  |              | 12/06/2022         | J.P. MORGAN SECURITIES LLC         |                                      | 613,985          | 707,191.00     | 344  |
| 1109999999                   | Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)                                    |              |                    |                                    | X X X                                | 19,365,409       | 20,570,009.00  | 50,600   |
| 025537-AU-5                  | AMERICAN ELECTRIC POWER   |              | 07/05/2022         | RBC CAPITAL MARKETS LLC            |                                      | 395,000          | 500,000.00     | 7,642  |
| 025816-CH-0                  | AMERICAN EXPRESS CO   |              | 02/23/2022         | VARIOUS                            |                                      | 927,330          | 1,000,000.00   | 6,656  |
| 25746U-DM-8                  | DOMINION ENERGY INC   |              | 07/05/2022         | BARCLAYS CAPITAL INC.              |                                      | 208,725          | 250,000.00     | 2,477  |
| 744320-BK-7                  | PRUDENTIAL FINANCIAL INC  |              | 08/08/2022         | WELLS FARGO SECURITIES LLC         |                                      | 250,000          | 250,000.00     |  |
| 902973-BC-9                  | US BANCORP  |              | 02/23/2022         | CANTOR FITZGERALD & CO.            |                                      | 694,688          | 750,000.00     | 3,083  |
| 1309999999                   | Subtotal - Bonds - Hybrid Securities  |              |                    |                                    | X X X                                | 2,475,743        | 2,750,000.00   | 19,858   |

13

### SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description   | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor                    | 6<br>Number<br>of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for<br>Accrued Interest<br>and Dividends |
|------------------------------|--|--------------|--------------------|--|--------------------------------------|------------------|----------------|--|
| 2509999997                   | Subtotal - Bonds - Part 3  |              |                    |  | X X X                                | 29,548,755       | 31,320,898.00  | 93,055   |
| 2509999999                   | Subtotal - Bonds   |              |                    |  | X X X                                | 29,548,755       | 31,320,898     | 93,055   |
| 06055H-80-6                  | BANK OF AMERICA CORP 4.25%   |              | 05/02/2022         | VARIOUS                                | 42,000.000                           | 897,780          | 150.00         |  |
| 14040H-75-8                  | CAPITAL ONE FINANCIAL CO 4.375%  |              | 02/08/2022         | JANNEY MONTGOMERY SCOTT LLC            | 10,000.000                           | 222,400          | 25.00          |  |
| 808513-86-5                  | CHARLES SCHWAB CORP 4.45%  |              | 02/11/2022         | WELLS FARGO SECURITIES LLC             | 16,000.000                           | 358,880          | 25.00          |  |
| 48128B-52-3                  | JPMORGAN CHASE & CO 4.20%  |              | 02/09/2022         | WELLS FARGO SECURITIES LLC             | 6,000.000                            | 131,100          | 25.00          |  |
| 48128B-58-0                  | JPMORGAN CHASE & CO 4.55%  |              | 05/02/2022         | CANTOR FITZGERALD & CO.                | 35,000.000                           | 661,500          | 25.00          |  |
| 61762V-86-1                  | MORGAN STANLEY 4.25%   |              | 04/20/2022         | JANNEY MONTGOMERY SCOTT LLC            | 44,000.000                           | 854,580          | 75.00          |  |
| 902973-73-4                  | US BANCORP 3.75%   |              | 02/08/2022         | BOFA SECURITIES INC.                   | 10,000.000                           | 209,400          | 25.00          |  |
| 4019999999                   | Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) - Perpetual Preferred |              |                    |  | X X X                                | 3,335,640        | X X X          |  |
| 4509999997                   | Subtotal - Preferred Stocks - Part 3   |              |                    |  | X X X                                | 3,335,640        | X X X          |  |
| 4509999999                   | Subtotal - Preferred Stocks  |              |                    |  | X X X                                | 3,335,640        | X X X          |  |
| 00287Y-10-9                  | ABBVIE INC   |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 5,800.000                            | 958,165          |                |  |
| 00206R-10-2                  | AT&T INC   |              | 11/10/2022         | MORGAN STANLEY & CO. LLC               | 24,800.000                           | 466,114          |                |  |
| 110122-10-8                  | BRISTOL-MYERS SQUIBB CO  |              | 05/18/2022         | PIPER SANDLER & CO.                    | 13,900.000                           | 1,080,699        |                |  |
| 11135F-10-1                  | BROADCOM INC   |              | 08/31/2022         | VARIOUS                                | 1,350.000                            | 767,842          |                |  |
| 166764-10-0                  | CHEVRON CORP   |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 4,100.000                            | 712,482          |                |  |
| 17275R-10-2                  | CISCO SYSTEMS INC  |              | 01/03/2022         | SANFORD C. BERNSTEIN & CO. LLC         | 19,200.000                           | 1,205,274        |                |  |
| 191216-10-0                  | COCA-COLA CO/THE   |              | 05/18/2022         | PIPER SANDLER & CO.                    | 13,100.000                           | 821,534          |                |  |
| 22822V-10-1                  | CROWN CASTLE INTL CORP   |              | 01/03/2022         | SANFORD C. BERNSTEIN & CO. LLC         | 5,500.000                            | 1,133,126        |                |  |
| 126650-10-0                  | CVS HEALTH CORP  |              | 11/10/2022         | MORGAN STANLEY & CO. LLC               | 3,000.000                            | 298,861          |                |  |
| 237194-10-5                  | DARDEN RESTAURANTS INC   |              | 01/03/2022         | SANFORD C. BERNSTEIN & CO. LLC         | 7,500.000                            | 1,104,366        |                |  |
| 26441C-20-4                  | DUKE ENERGY CORP   |              | 05/18/2022         | PIPER SANDLER & CO.                    | 6,800.000                            | 747,776          |                |  |
| 532457-10-8                  | ELI LILLY & CO   |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 1,475.000                            | 537,664          |                |  |
| 29364G-10-3                  | ENTERGY CORP   |              | 04/01/2022         | PIPER SANDLER & CO.                    | 1,000.000                            | 116,753          |                |  |
| 370334-10-4                  | GENERAL MILLS INC  |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 9,900.000                            | 869,438          |                |  |
| 437076-10-2                  | HOME DEPOT INC   |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 1,500.000                            | 504,876          |                |  |
| 459200-10-1                  | INTL BUSINESS MACHINES CORP  |              | 04/01/2022         | PIPER SANDLER & CO.                    | 1,000.000                            | 128,839          |                |  |
| 478160-10-4                  | JOHNSON & JOHNSON  |              | 05/18/2022         | PIPER SANDLER & CO.                    | 4,600.000                            | 815,421          |                |  |
| 493267-10-8                  | KEYCORP  |              | 11/10/2022         | MORGAN STANLEY & CO. LLC               | 25,300.000                           | 490,433          |                |  |
| 539830-10-9                  | LOCKHEED MARTIN CORPORATION  |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 2,600.000                            | 1,257,825        |                |  |
| 580135-10-1                  | MCDONALDS CORP   |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 3,400.000                            | 940,825          |                |  |
| 58933Y-10-5                  | MERCK & CO INC   |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 9,500.000                            | 1,058,858        |                |  |
| 60871R-20-9                  | MOLSON COORS BREWING CO CL B   |              | 08/31/2022         | SANFORD C. BERNSTEIN & CO. LLC         | 2,100.000                            | 109,873          |                |  |
| 713448-10-8                  | PEPSICO INC  |              | 12/14/2022         | STIFEL NICOLAUS & COMPANY INCORPORATED | 1,600.000                            | 296,722          |                |  |
| 717081-10-3                  | PFIZER INC   |              | 01/03/2022         | SANFORD C. BERNSTEIN & CO. LLC         | 18,100.000                           | 1,028,685        |                |  |

E13.1

### SCHEDULE D - PART 3

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

| 1<br>CUSIP<br>Identification | 2<br>Description  | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor            | 6<br>Number<br>of Shares<br>of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for<br>Accrued Interest<br>and Dividends |
|------------------------------|---|--------------|--------------------|--------------------------------|--------------------------------------|------------------|----------------|--|
| 742718-10-9                  | PROCTER & GAMBLE CO/THE   |              | 01/03/2022         | SANFORD C. BERNSTEIN & CO. LLC | 7,100.000                            | 1,143,822        |                |  |
| 744573-10-6                  | PUBLIC SERVICE ENTERPRISE GP  |              | 05/18/2022         | PIPER SANDLER & CO.            | 12,900.000                           | 881,902          |                |  |
| 747525-10-3                  | QUALCOMM INC  |              | 12/13/2022         | VARIOUS                        | 6,600.000                            | 862,709          |                |  |
| G7997R-10-3                  | SEAGATE TECHNOLOGY HOLDINGS PLC   | C            | 08/31/2022         | SANFORD C. BERNSTEIN & CO. LLC | 8,000.000                            | 536,425          |                |  |
| 83088M-10-2                  | SKYWORKS SOLUTIONS INC  |              | 08/31/2022         | SANFORD C. BERNSTEIN & CO. LLC | 4,300.000                            | 426,237          |                |  |
| 842587-10-7                  | SOUTHERN COMPANY  |              | 05/18/2022         | PIPER SANDLER & CO.            | 11,700.000                           | 869,291          |                |  |
| 871829-10-7                  | SYSCO CORP  |              | 08/31/2022         | SANFORD C. BERNSTEIN & CO. LLC | 900.000                              | 74,536           |                |  |
| 874039-10-0                  | TAIWAN SEMICONDUCTOR-SP ADR   | C            | 08/31/2022         | SANFORD C. BERNSTEIN & CO. LLC | 9,200.000                            | 777,004          |                |  |
| 882508-10-4                  | TEXAS INSTRUMENTS INC   |              | 08/31/2022         | VARIOUS                        | 4,600.000                            | 808,425          |                |  |
| 902973-30-4                  | US BANCORP  |              | 11/10/2022         | VARIOUS                        | 11,000.000                           | 496,936          |                |  |
| 92343V-10-4                  | VERIZON COMMUNICATIONS  |              | 08/31/2022         | SANFORD C. BERNSTEIN & CO. LLC | 1,600.000                            | 67,778           |                |  |
| 949746-10-1                  | WELLS FARGO & CO  |              | 03/23/2022         | MORGAN STANLEY & CO. LLC       | 15,900.000                           | 837,340          |                |  |
| 501999999                    | Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded |              |                    |                                | X X X                                | 25,234,856       | X X X          |  |
| 02110A-69-6                  | POLEN DDJ OPPORTUNISTIC HIGH YIELD-INST                                       |              | 12/15/2022         | VARIOUS                        | 96,864.401                           | 725,817          |                |  |
| 532999999                    | Common Stocks - Mutual Funds - Designations Not Assigned by the SVO           |              |                    |                                | X X X                                | 725,817          | X X X          |  |
| 78462F-10-3                  | SPDR S&P 500 ETF TRUST  |              | 01/03/2022         | SANFORD C. BERNSTEIN & CO. LLC | 30,000.000                           | 14,269,635       |                |  |
| 581999999                    | Common Stocks - Exchange Traded Funds   |              |                    |                                | X X X                                | 14,269,635       | X X X          |  |
| 598999997                    | Subtotal - Common Stocks - Part 3   |              |                    |                                | X X X                                | 40,230,308       | X X X          |  |
| 598999998                    | Summary Item from Part 5 for Common Stocks                                    |              |                    |                                | X X X                                | 19,677,950       | X X X          |  |
| 598999999                    | Subtotal - Common Stocks  |              |                    |                                | X X X                                | 59,908,258       | X X X          |  |
| 599999999                    | Subtotal - Preferred and Common Stocks  |              |                    |                                | X X X                                | 63,243,898       | X X X          |  |
| 600999999                    | Totals  |              |                    |                                | X X X                                | 92,792,653       | X X X          | 93,055   |

E132

### SCHEDULE D - PART 4

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

| 1                    | 2                                       | 3           | 4             | 5  | 6                         | 7             | 8            | 9           | 10                                       | Change in Book/Adjusted Carrying Value    |  |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|---|-------------|---------------|--|---------------------------|---------------|--------------|-------------|--|---|--|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |   |             |               |  |                           |               |              |             |  | 11  | 12                                       | 13  | 14                                       | 15   |  |  |                                  |                               |   |                                  |
| CUSIP Identification | Description                             | For e i g n | Disposal Date | Name of Purchaser                        | Number of Shares of Stock | Consideration | Par Value    | Actual Cost | Prior Year Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's -Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 36179V-DN-7          | GNMA II POOL MA6409                     |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 244,627       | 244,627.00   | 251,832     | 245,495                                  |   | (867)                                    |   | (867)                                    |  | 244,627  |  |                                  |                               | 2,794   | 01/20/2050                       |
| 38378B-UY-3          | GOVERNMENT NATIONAL MORTGAGE A 12 58 C  |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 634,332       | 634,332.00   | 640,874     | 634,485                                  |   | (153)                                    |   | (153)                                    |  | 634,332  |  |                                  |                               | 4,787   | 02/16/2053                       |
| 38378K-RR-2          | GOVERNMENT NATIONAL MORTGAGE A 13 78 AF |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 183,073       | 183,073.00   | 188,207     | 183,393                                  |   | (320)                                    |   | (320)                                    |  | 183,073  |  |                                  |                               | 1,097   | 03/16/2048                       |
| 36296H-Q6-9          | GOVERNMENT NATL MTG ASSOC #691777       |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 2,015         | 2,015.00     | 2,056       | 2,016                                    |   | (1)                                      |   | (1)                                      |  | 2,015  |  |                                  |                               | 54  | 07/15/2038                       |
| 36296Q-LY-3          | GOVERNMENT NATL MTG ASSOC #697943       |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 282           | 282.00       | 288         | 282                                      |   |  |   |  |  | 282  |  |                                  |                               | 8   | 03/15/2039                       |
| 36296W-WP-           | GOVERNMENT NATL MTG ASSOC #703654       |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 26,114        | 26,114.00    | 26,702      | 26,453                                   |   | (339)                                    |   | (339)                                    |  | 26,114   |  |                                  |                               | 1,258   | 02/15/2039                       |
| 3620C6-EG-6          | GOVERNMENT NATL MTG ASSOC #749935       |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 47,436        | 47,436.00    | 49,497      | 47,666                                   |   | (229)                                    |   | (229)                                    |  | 47,436   |  |                                  |                               | 653   | 11/15/2040                       |
| 36241K-YZ-5          | GOVERNMENT NATL MTG ASSOC #782528       |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 10,012        | 10,012.00    | 10,213      | 10,034                                   |   | (21)                                     |   | (21)                                     |  | 10,012   |  |                                  |                               | 233   | 01/15/2039                       |
| 36179T-Z5-7          | GOVERNMENT NATL MTG ASSOC II #MA5264    |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 563,123       | 563,123.00   | 576,382     | 564,980                                  |   | (1,858)                                  |   | (1,858)                                  |  | 563,123  |  |                                  |                               | 8,826   | 06/20/2048                       |
| 36179T-4P-7          | GOVERNMENT NATL MTG ASSOC II #MA5330    |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 49,019        | 49,019.00    | 50,152      | 49,177                                   |   | (158)                                    |   | (158)                                    |  | 49,019   |  |                                  |                               | 772   | 07/20/2048                       |
| 36179T-7K-5          | GOVERNMENT NATL MTG ASSOC II #MA5398    |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 230,130       | 230,130.00   | 235,398     | 230,871                                  |   | (740)                                    |   | (740)                                    |  | 230,130  |  |                                  |                               | 3,681   | 08/20/2048                       |
| 0109999999           | Bonds - U.S. Governments                |             |               |  | X X X                     | 1,990,163     | 1,990,163.00 | 2,031,601   | 1,994,852                                |   | (4,686)                                  |   | (4,686)                                  |  | 1,990,163                                      |  |                                  |                               | 24,163  | X X X                            |
| E14                  | CALIFORNIA ST STWD CMNTYS DEV           |             |               |  |                           |               |              |             |  |   |  |   |  |  |  |  |                                  |                               |   |                                  |
| 130795-S4-0          | COLORADO ST HSG & FIN AUTH              |             | 06/01/2022    | SINKING FUND REDEMPTION 100.0000         |                           | 15,000        | 15,000.00    | 18,993      | 15,024                                   |   | (24)                                     |   | (24)                                     |  | 15,000   |  |                                  |                               | 480   | 06/01/2039                       |
| 196479-C3-1          |   |             | 12/01/2022    | 100.0000                                 |                           | 32,319        | 32,319.00    | 32,319      | 32,319                                   |   |  |   |  |  | 32,319   |  |                                  |                               | 479   | 09/01/2047                       |
| 249218-AV-0          | DENVER CO PUBLIC SCHS COPS              |             | 03/25/2022    | PNC CAPITAL MARKETS LLC                  |                           | 2,522,400     | 2,500,000.00 | 2,500,000   | 2,500,000                                |   |  |   |  |  | 2,500,000                                      |  | 22,400                           | 22,400                        | 20,208  | 12/15/2022                       |
| 31396V-4B-1          | FANNIE MAE 07 58 FG                     |             | 12/25/2022    | MBS PAYDOWN 100.0000                     |                           | 6,848         | 6,848.00     | 6,848       | 6,848                                    |   |  |   |  |  | 6,848  |  |                                  |                               | 25  | 06/25/2037                       |
| 31331X-3X-8          | FEDERAL FARM CREDIT BANK                |             | 09/19/2022    | MATURITY 100.0000                        |                           | 1,500,000     | 1,500,000.00 | 1,574,726   | 1,504,999                                |   | (4,999)                                  |   | (4,999)                                  |  | 1,500,000                                      |  |                                  |                               | 78,000  | 09/19/2022                       |
| 31331Y-FQ-8          | FEDERAL FARM CREDIT BANK                |             | 11/28/2022    | MATURITY 100.0000                        |                           | 1,875,000     | 1,875,000.00 | 1,977,750   | 1,883,489                                |   | (8,489)                                  |   | (8,489)                                  |  | 1,875,000                                      |  |                                  |                               | 96,094  | 11/28/2022                       |
| 3128M4-CP-6          | FEDERAL HOME LN MTG CORP #G02478        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 614           | 614.00       | 605         | 613                                      |   |  |   |  |  | 614  |  |                                  |                               | 15  | 12/01/2036                       |
| 3128MM-K7-7          | FEDERAL HOME LN MTG CORP #G18317        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 5,834         | 5,834.00     | 6,083       | 5,871                                    |   | (37)                                     |   | (37)                                     |  | 5,834  |  |                                  |                               | 129   | 07/01/2024                       |
| 3128PP-YY-3          | FEDERAL HOME LN MTG CORP #J10727        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 3,023         | 3,023.00     | 3,230       | 3,058                                    |   | (35)                                     |   | (35)                                     |  | 3,023  |  |                                  |                               | 60  | 10/01/2024                       |
| 3128PP-4D-2          | FEDERAL HOME LN MTG CORP #J10820        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 4,826         | 4,826.00     | 4,957       | 4,847                                    |   | (20)                                     |   | (20)                                     |  | 4,826  |  |                                  |                               | 118   | 10/01/2024                       |
| 3128PR-FA-2          | FEDERAL HOME LN MTG CORP #J11961        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 25,852        | 25,852.00    | 26,901      | 25,985                                   |   | (133)                                    |   | (133)                                    |  | 25,852   |  |                                  |                               | 525   | 04/01/2025                       |
| 3128PR-M7-1          | FEDERAL HOME LN MTG CORP #J12182        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 15,951        | 15,951.00    | 16,521      | 16,015                                   |   | (63)                                     |   | (63)                                     |  | 15,951   |  |                                  |                               | 392   | 05/01/2025                       |
| 3128PT-7B-5          | FEDERAL HOME LN MTG CORP #J14490        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 25,295        | 25,295.00    | 25,339      | 25,295                                   |   |  |   |  |  | 25,295   |  |                                  |                               | 448   | 02/01/2026                       |
| 3128PV-BD-1          | FEDERAL HOME LN MTG CORP #J15436        |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 7,261         | 7,261.00     | 7,571       | 7,293                                    |   | (33)                                     |   | (33)                                     |  | 7,261  |  |                                  |                               | 144   | 05/01/2026                       |
| 3133MS-K4-1          | FEDERAL HOME LOAN BANK                  |             | 08/15/2022    | MATURITY 100.0000                        |                           | 1,000,000     | 1,000,000.00 | 998,280     | 999,912                                  |   | 88                                       |   | 88                                       |  | 1,000,000                                      |  |                                  |                               | 52,500  | 08/15/2022                       |
| 31410G-ME-0          | FEDERAL NATIONAL MTG ASSOC #888757      |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 822           | 822.00       | 830         | 823                                      |   | (1)                                      |   | (1)                                      |  | 822  |  |                                  |                               | 4   | 09/01/2037                       |
| 31413J-FD-1          | FEDERAL NATIONAL MTG ASSOC #946664      |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 167           | 167.00       | 167         | 167                                      |   |  |   |  |  | 167  |  |                                  |                               | 2   | 09/01/2037                       |
| 31396H-J8-3          | FREDDIE MAC 3114 PF                     |             | 12/15/2022    | MBS PAYDOWN 100.0000                     |                           | 21,740        | 21,740.00    | 21,852      | 21,749                                   |   | (9)                                      |   | (9)                                      |  | 21,740   |  |                                  |                               | 148   | 02/15/2036                       |
| 57587G-DF-9          | MASSACHUSETTS ST HSG FIN AGY H          |             | 04/14/2022    | SECURITY CALLED AT 100.00000000 100.0000 |                           | 35,000        | 35,000.00    | 35,000      | 35,000                                   |   |  |   |  |  | 35,000   |  |                                  |                               | 334   | 12/01/2035                       |
| 64988Y-HQ-3          | NEW YORK ST MTGE AGY HOMEOWNER          |             | 04/01/2022    | SECURITY CALLED AT 100.00000000 100.0000 |                           | 190,000       | 190,000.00   | 190,000     | 190,000                                  |   |  |   |  |  | 190,000  |  |                                  |                               | 3,040   | 10/01/2050                       |
| 796166-CG-9          | SAN ANGELO TX WTRWKS & SWR SYS          |             | 02/15/2022    | PREREFUNDED                              |                           | 500,000       | 500,000.00   | 500,000     | 500,000                                  |   |  |   |  |  | 500,000  |  |                                  |                               | 11,003  | 02/15/2046                       |
| 31407B-WY-1          | UMBS - POOL 826063                      |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 8,977         | 8,977.00     | 8,602       | 8,961                                    |   | 16                                       |   | 16                                       |  | 8,977  |  |                                  |                               | 191   | 07/01/2035                       |
| 31412U-AJ-9          | UMBS - POOL 934809                      |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 3,974         | 3,974.00     | 4,115       | 3,994                                    |   | (19)                                     |   | (19)                                     |  | 3,974  |  |                                  |                               | 99  | 03/01/2024                       |
| 31412U-L7-3          | UMBS - POOL 935150                      |             | 12/01/2022    | MBS PAYDOWN 100.0000                     |                           | 3,809         | 3,809.00     | 3,941       | 3,830                                    |   | (21)                                     |   | (21)                                     |  | 3,809  |  |                                  |                               | 79  | 04/01/2024                       |

### SCHEDULE D - PART 4

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

| 1                    | 2   | 3                       | 4             | 5                                | 6                         | 7             | 8             | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |  |  | 16   | 17                                       | 18                               | 19                            | 20  | 21                               |
|----------------------|---|-------------------------|---------------|----------------------------------|---------------------------|---------------|---------------|-------------|---|--|---|---|--|--|--|--|----------------------------------|-------------------------------|---|----------------------------------|
|                      |   |                         |               |                                  |                           |               |               |             |   | 11                                       | 12                                      | 13  | 14                                       | 15   |  |  |                                  |                               |   |                                  |
| CUSIP Identification | Description   | For<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser                | Number of Shares of Stock | Consideration | Par Value     | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's -Than- Temporary Impairment Recognized | Total Change in B./A.C.V. (11 + 12 - 13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/ Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31417M-KJ-1          | UMBS - POOL AC2996  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 3,630         | 3,630.00      | 3,758       | 3,652                                   |  |   | (21)  | (21)                                     |  | 3,630  |  |                                  |                               | 80  | 09/01/2024                       |
| 3138ED-2V-2          | UMBS - POOL AK8887  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 9,765         | 9,765.00      | 10,427      | 9,780                                   |  |   | (15)  | (15)                                     |  | 9,765  |  |                                  |                               | 234   | 04/01/2042                       |
| 3138M6-R2-5          | UMBS - POOL AP3204  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 15,227        | 15,227.00     | 15,807      | 15,274                                  |  |   | (47)  | (47)                                     |  | 15,227   |  |                                  |                               | 192   | 08/01/2027                       |
| 3138W0-RB-7          | UMBS - POOL AR3181  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 3,096         | 3,096.00      | 3,230       | 3,099                                   |  |   | (3)   | (3)                                      |  | 3,096  |  |                                  |                               | 51  | 03/01/2043                       |
| 3138W1-3L-9          | UMBS - POOL AR4402  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 14,555        | 14,555.00     | 15,137      | 14,612                                  |  |   | (57)  | (57)                                     |  | 14,555   |  |                                  |                               | 186   | 02/01/2028                       |
| 3138WG-6E-9          | UMBS - POOL AS7168  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 485,407       | 485,407.00    | 511,725     | 487,421                                 |  |   | (2,014)   | (2,014)                                  |  | 485,407  |  |                                  |                               | 7,003   | 05/01/2046                       |
| 3140FP-C9-8          | UMBS - POOL BE3695  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 61,867        | 61,867.00     | 63,201      | 61,980                                  |  |   | (113)   | (113)                                    |  | 61,867   |  |                                  |                               | 801   | 06/01/2047                       |
| 3140GY-GZ-6          | UMBS - POOL BH9215  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 49,436        | 49,436.00     | 50,742      | 49,557                                  |  |   | (120)   | (120)                                    |  | 49,436   |  |                                  |                               | 697   | 01/01/2048                       |
| 3140H3-CU-8          | UMBS - POOL BJ1882  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 58,119        | 58,119.00     | 58,845      | 58,205                                  |  |   | (86)  | (86)                                     |  | 58,119   |  |                                  |                               | 579   | 10/01/2047                       |
| 3140HG-HH-3          | UMBS - POOL BK2931  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 320,813       | 320,813.00    | 335,951     | 322,050                                 |  |   | (1,237)   | (1,237)                                  |  | 320,813  |  |                                  |                               | 2,492   | 08/01/2035                       |
| 3140KL-JF-0          | UMBS - POOL BQ1161  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 184,320       | 184,320.00    | 194,371     | 184,928                                 |  |   | (608)   | (608)                                    |  | 184,320  |  |                                  |                               | 1,952   | 08/01/2050                       |
| 3140Q7-L4-7          | UMBS - POOL CA0346  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 62,555        | 62,555.00     | 65,634      | 62,977                                  |  |   | (422)   | (422)                                    |  | 62,555   |  |                                  |                               | 1,069   | 09/01/2047                       |
| 3140Q9-NW-9          | UMBS - POOL CA2204  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 11,992        | 11,992.00     | 12,468      | 12,062                                  |  |   | (70)  | (70)                                     |  | 11,992   |  |                                  |                               | 219   | 08/01/2048                       |
| 3140Q9-P9-8          | UMBS - POOL CA2247  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 50,576        | 50,576.00     | 49,963      | 50,513                                  |  |   | 63  | 63                                       |  | 50,576   |  |                                  |                               | 821   | 08/01/2038                       |
| 3140QA-NA-4          | UMBS - POOL CA3084  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 38,107        | 38,107.00     | 39,237      | 38,271                                  |  |   | (164)   | (164)                                    |  | 38,107   |  |                                  |                               | 579   | 02/01/2049                       |
| 3140QP-2F-3          | UMBS - POOL CB4373  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 23,134        | 23,134.00     | 22,874      |   |  |   | 1   | 1  |  | 23,134   |  |                                  |                               | 143   | 08/01/2052                       |
| 3140X7-XJ-3          | UMBS - POOL FM4280  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 90,818        | 90,818.00     | 94,067      | 90,909                                  |  |   | (91)  | (91)                                     |  | 90,818   |  |                                  |                               | 776   | 09/01/2050                       |
| 3140X8-KJ-5          | UMBS - POOL FM4796  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 173,185       | 173,185.00    | 180,519     | 173,434                                 |  |   | (248)   | (248)                                    |  | 173,185  |  |                                  |                               | 1,105   | 11/01/2050                       |
| 31418C-XM-1          | UMBS - POOL MA3383  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 44,056        | 44,056.00     | 45,068      | 44,171                                  |  |   | (115)   | (115)                                    |  | 44,056   |  |                                  |                               | 564   | 06/01/2048                       |
| 3133A8-MR-5          | UMBS - POOL QB2168  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 134,661       | 134,661.00    | 139,332     | 134,884                                 |  |   | (223)   | (223)                                    |  | 134,661  |  |                                  |                               | 1,499   | 08/01/2050                       |
| 3133AA-H9-6          | UMBS - POOL QB3856  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 260,817       | 260,817.00    | 269,181     | 261,216                                 |  |   | (399)   | (399)                                    |  | 260,817  |  |                                  |                               | 2,416   | 09/01/2050                       |
| 3133KG-PY-8          | UMBS - POOL RA1339  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 149,769       | 149,769.00    | 155,198     | 150,099                                 |  |   | (330)   | (330)                                    |  | 149,769  |  |                                  |                               | 1,738   | 09/01/2049                       |
| 3133KY-VK-2          | UMBS - POOL RB5118  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 94,319        | 94,319.00     | 96,868      | 94,465                                  |  |   | (147)   | (147)                                    |  | 94,319   |  |                                  |                               | 933   | 07/01/2041                       |
| 3132DN-FV-0          | UMBS - POOL SB1080  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 22,710        | 22,710.00     | 21,319      |   |  |   | 11  | 11                                       |  | 22,710   |  |                                  |                               | 146   | 05/01/2052                       |
| 3132DV-7B-5          | UMBS - POOL SD8090  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 227,880       | 227,880.00    | 234,787     | 228,207                                 |  |   | (327)   | (327)                                    |  | 227,880  |  |                                  |                               | 2,062   | 09/01/2050                       |
| 31329J-P2-7          | UMBS - POOL ZA1341  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 17,583        | 17,583.00     | 17,923      | 17,594                                  |  |   | (12)  | (12)                                     |  | 17,583   |  |                                  |                               | 232   | 09/01/2042                       |
| 31329K-X3-3          | UMBS - POOL ZA2498  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 56,534        | 56,534.00     | 56,764      | 56,555                                  |  |   | (21)  | (21)                                     |  | 56,534   |  |                                  |                               | 713   | 03/01/2038                       |
| 31329Q-N6-4          | UMBS - POOL ZA6713  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 126,213       | 126,213.00    | 130,907     | 126,637                                 |  |   | (423)   | (423)                                    |  | 126,213  |  |                                  |                               | 1,694   | 04/01/2049                       |
| 31329Q-ZH-7          | UMBS - POOL ZA7044  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 440,586       | 440,586.00    | 463,580     | 443,591                                 |  |   | (3,004)   | (3,004)                                  |  | 440,586  |  |                                  |                               | 8,300   | 06/01/2049                       |
| 3131X6-ZA-1          | UMBS - POOL ZK3437  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 15,413        | 15,413.00     | 16,198      | 15,580                                  |  |   | (167)   | (167)                                    |  | 15,413   |  |                                  |                               | 402   | 08/01/2026                       |
| 3131XH-5N-2          | UMBS - POOL ZL2653  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 8,299         | 8,299.00      | 8,617       | 8,286                                   |  |   | 13  | 13                                       |  | 8,299  |  |                                  |                               | 157   | 02/01/2042                       |
| 3131XJ-LP-5          | UMBS - POOL ZL3034  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 59,973        | 59,973.00     | 62,353      | 60,043                                  |  |   | (70)  | (70)                                     |  | 59,973   |  |                                  |                               | 290   | 05/01/2042                       |
| 3131XJ-ZB-1          | UMBS - POOL ZL3438  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 2,787         | 2,787.00      | 2,964       | 2,792                                   |  |   | (5)   | (5)                                      |  | 2,787  |  |                                  |                               | 45  | 08/01/2042                       |
| 3132A4-6H-6          | UMBS - POOL ZS4472  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 28,290        | 28,290.00     | 29,573      | 28,398                                  |  |   | (108)   | (108)                                    |  | 28,290   |  |                                  |                               | 414   | 02/01/2042                       |
| 3132A4-6K-9          | UMBS - POOL ZS4474  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 8,980         | 8,980.00      | 9,553       | 9,026                                   |  |   | (46)  | (46)                                     |  | 8,980  |  |                                  |                               | 137   | 03/01/2042                       |
| 3132A4-7B-8          | UMBS - POOL ZS4490  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 9,712         | 9,712.00      | 9,903       | 9,719                                   |  |   | (7)   | (7)                                      |  | 9,712  |  |                                  |                               | 129   | 07/01/2042                       |
| 3132A4-7K-8          | UMBS - POOL ZS4498  |                         | 12/01/2022    | MBS PAYDOWN 100.0000             |                           | 5,369         | 5,369.00      | 5,631       | 5,379                                   |  |   | (9)   | (9)                                      |  | 5,369  |  |                                  |                               | 70  | 10/01/2042                       |
| 91754R-QC-4          | UTAH ST BRD OF RGTS REVENUE   |                         | 08/01/2022    | SINKING FUND REDEMPTION 100.0000 |                           | 240,000       | 240,000.00    | 253,207     | 240,115                                 |  |   | (115)   | (115)                                    |  | 240,000  |  |                                  |                               | 14,033  | 08/01/2024                       |
| 090999999            | Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations |                         |               |                                  | X X X                     | 11,415,265    | 11,392,865.00 | 11,721,512  | 11,371,573                              |  |   | (24,535)  | (24,535)                                 |  | 11,392,865                                     |  | 22,400                           | 22,400                        | 319,470   | X X X                            |

E14.1



### SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Ident-<br>ification | 2<br>Description  | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br>Disposal<br>Date | 5<br>Name of<br>Purchaser                     | 6<br>Number<br>of<br>Shares<br>of<br>Stock | 7<br>Consid-<br>eration | 8<br>Par<br>Value | 9<br>Actual<br>Cost | 10<br>Prior<br>Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                   |  |  |  |  | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date |        |            |
|-----------------------------------|---|--------------------------------------|-----------------------|---|--|-------------------------|-------------------|---------------------|---|--|--|--|--|--|---|---|--|---|---|---|--------|------------|
|                                   |   |                                      |                       |   |  |                         |                   |                     |   | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | 13<br>Current<br>Year's<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total<br>Change<br>in<br>B./A.C.V.<br>(11 + 12 - 13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |   |   |        |            |
| 05682Q-AQ-9                       | BAIN CAPITAL CREDIT CLO LIMIT 17-1A A1R                           |                                      | 10/20/2022            | MBS PAYDOWN 100.0000                          |  | 11,996                  | 11,996.00         | 11,996              | 11,996  |  |  |  |  |  | 11,996  |   |  |   | 245   | 07/20/2030                                      |        |            |
| 06051G-EU-9                       | BANK OF AMERICA CORP  |                                      | 09/07/2022            | GOLDMAN SACHS & CO. LLC                       |  | 749,483                 | 750,000.00        | 734,790             | 746,069   |  | 2,621  |  | 2,621  |  | 748,691   |   | 792  | 792   | 28,738  | 01/11/2023                                      |        |            |
| 67648B-AA-0                       | BAYVIEW MSR OPPORTUNITY MASTER 22-1 A1<br>BRISTOL-MYERS SQUIBB CO |                                      | 12/01/2022            | MBS PAYDOWN 100.0000<br>SECURITY CALLED AT    |  | 103,344                 | 103,344.00        | 105,072             |   |  | (73)   |  | (73)   |  | 103,344   |   |  |   | 1,552   | 12/25/2051                                      |        |            |
| 110122-DC-9                       |   |                                      | 04/04/2022            | 103.28500000 103.2850                         |  | 200,373                 | 194,000.00        | 209,927             | 204,036   |  |  | (742)  | (742)  |  | 203,294   |   | (9,294)  | (9,294)   | 11,155  | 08/15/2025                                      |        |            |
| 14311D-BN-5                       | CARLYLE GLOBAL MARKET STRATEGI 15-1A AR3                          |                                      | 10/20/2022            | MBS PAYDOWN 100.0000                          |  | 38,345                  | 38,345.00         | 38,345              | 38,345  |  |  |  |  |  | 38,345  |   |  |   | 787   | 07/20/2031                                      |        |            |
| 15200W-AC-9                       | CENTERPOINT ENERGY TRANSITION 12 1 A3                             |                                      | 10/15/2022            | MBS PAYDOWN 100.0000                          |  | 275,910                 | 275,910.00        | 275,908             | 275,623   |  | 287  |  | 287  |  | 275,910   |   |  |   | 6,292   | 10/15/2025                                      |        |            |
| 12636L-AX-8                       | CSAIL COMMERCIAL MORTGAGE TR 16 C5 A4                             |                                      | 11/01/2022            | MBS PAYDOWN 100.0000                          |  | 577,060                 | 577,060.00        | 582,830             | 577,629   |  | (569)  |  | (569)  |  | 577,060   |   |  |   | 14,144  | 11/15/2048                                      |        |            |
| 23636T-AA-8                       | DANONE SA   | D                                    | 03/01/2022            | MARKETAXESS                                   |  | 1,005,450               | 1,000,000.00      | 949,800             | 996,891   |  | 1,175  |  | 1,175  |  | 998,066   |   | 7,384  | 7,384   | 6,500   | 06/15/2022                                      |        |            |
| 33767J-AA-0                       | FIRSTKEY HOMES 2020-SFR1 TRUST 20-SFR2 A                          |                                      | 12/01/2022            | MBS PAYDOWN 100.0000                          |  | 14,479                  | 14,479.00         | 14,479              | 14,479  |  |  |  |  |  | 14,479  |   |  |   | 113   | 10/19/2037                                      |        |            |
| 377372-AH-0                       | GLAXOSMITHKLINE CAP INC   |                                      | 03/25/2022            | GOLDMAN SACHS & CO. LLC                       |  | 2,519,650               | 2,500,000.00      | 2,443,725           | 2,484,289   |  | 3,106  |  | 3,106  |  | 2,487,395   |   | 32,255   | 32,255  | 37,139  | 03/18/2023                                      |        |            |
| 36257F-AD-2                       | GM FINANCIAL SECURITIZED TERM 19-2 A3                             |                                      | 08/16/2022            | MBS PAYDOWN 100.0000                          |  | 264,162                 | 264,162.00        | 264,140             | 264,159   |  | 3  |  | 3  |  | 264,162   |   |  |   | 2,507   | 02/16/2024                                      |        |            |
| 40441L-AA-4                       | HGI CRE CLO LTD 21-FL1 A  |                                      | 12/16/2022            | MBS PAYDOWN 100.0000                          |  | 290,185                 | 290,185.00        | 290,185             | 290,185   |  |  |  |  |  | 290,185   |   |  |   | 7,208   | 06/16/2036                                      |        |            |
| 404280-BA-6                       | HSBC HOLDINGS PLC   | D                                    | 09/07/2022            | GOLDMAN SACHS & CO. LLC                       |  | 499,170                 | 500,000.00        | 493,415             | 497,868   |  | 1,036  |  | 1,036  |  | 498,904   |   | 266  | 266   | 14,200  | 05/25/2023                                      |        |            |
| 459200-HP-9                       | IBM CORP<br>LOCKHEED MARTIN CORP                                  |                                      | 09/07/2022            | GOLDMAN SACHS & CO. LLC<br>SECURITY CALLED AT |  | 498,260                 | 500,000.00        | 491,155             | 496,811   |  | 1,365  |  | 1,365  |  | 498,176   |   | 84   | 84  | 18,656  | 08/01/2023                                      |        |            |
| 539830-BH-1                       |   |                                      | 05/11/2022            | 101.03400000 101.0342                         |  | 504,161                 | 499,000.00        | 495,148             | 497,309   |  | 142  |  | 142  |  | 497,450   |   | 1,550  | 1,550   | 19,726  | 01/15/2026                                      |        |            |
| 55284T-AA-5                       | MFRA TRUST 22-INV1 A1   |                                      | 12/01/2022            | MBS PAYDOWN 100.0000                          |  | 52,898                  | 52,898.00         | 52,387              |   |  | 52   |  | 52   |  | 52,898  |   |  |   | 741   | 04/25/2066                                      |        |            |
| 61766E-BD-6                       | MORGAN STANLEY BAML TRUST 16 C29 A3                               |                                      | 01/01/2022            | MBS PAYDOWN 100.0000                          |  | 370                     | 370.00            | 374                 | 370   |  |  |  |  |  | 370   |   |  |   | 1   | 05/15/2049                                      |        |            |
| 55389T-AA-9                       | MVW OWNER TRUST 21-1WA A  |                                      | 12/20/2022            | MBS PAYDOWN 100.0000                          |  | 354,302                 | 354,302.00        | 354,206             | 354,109   |  | 193  |  | 193  |  | 354,302   |   |  |   | 2,153   | 01/22/2041                                      |        |            |
| 62942Q-DB-6                       | NEW RESIDENTIAL ADVANCE RECEIV 20-T3 AT3                          |                                      | 10/15/2022            | MBS PAYDOWN 100.0000                          |  | 450,000                 | 450,000.00        | 449,999             | 450,000   |  |  |  |  |  | 450,000   |   |  |   | 3,908   | 10/15/2052                                      |        |            |
| 07336L-AB-9                       | OCEANVIEW MORTGAGE TRUST 21-2 A2                                  |                                      | 12/01/2022            | MBS PAYDOWN 100.0000                          |  | 97,603                  | 97,603.00         | 100,043             | 97,722  |  | (119)  |  | (119)  |  | 97,603  |   |  |   | 1,195   | 06/25/2051                                      |        |            |
| 67647W-AB-3                       | OCEANVIEW MORTGAGE TRUST 21-3 A2                                  |                                      | 12/01/2022            | MBS PAYDOWN 100.0000                          |  | 96,748                  | 96,748.00         | 98,668              | 96,844  |  | (96)   |  | (96)   |  | 96,748  |   |  |   | 1,017   | 07/25/2051                                      |        |            |
| 747525-AS-2                       | QUALCOMM INC  |                                      | 03/01/2022            | RBC CAPITAL MARKETS LLC                       |  | 1,005,606               | 1,000,000.00      | 1,000,000           | 1,000,000   |  |  |  |  |  | 1,000,000   |   | 5,606  | 5,606   | 3,128   | 01/30/2023                                      |        |            |
| 82652M-AA-8                       | SIERRA RECEIVABLES FUNDING CO 19-2A A                             |                                      | 12/20/2022            | MBS PAYDOWN 100.0000                          |  | 27,979                  | 27,979.00         | 27,972              | 27,947  |  | 32   |  | 32   |  | 27,979  |   |  |   | 361   | 05/20/2036                                      |        |            |
| 82652Q-AA-9                       | SIERRA RECEIVABLES FUNDING CO 21-1A A                             |                                      | 12/20/2022            | MBS PAYDOWN 100.0000                          |  | 386,017                 | 386,017.00        | 385,909             | 385,837   |  | 181  |  | 181  |  | 386,017   |   |  |   | 1,906   | 11/20/2037                                      |        |            |
| 86960B-AX-0                       | SVENSKA HANDELSBANKEN AB  | D                                    | 09/07/2022            | HSBC SECURITIES (USA) INC.                    |  | 500,215                 | 500,000.00        | 499,350             | 499,740   |  | 93   |  | 93   |  | 499,833   |   | 382  | 382   | 15,654  | 11/20/2023                                      |        |            |
| 89688W-AA-9                       | TOORAK MORTGAGE CORP 21-INV1 A1<br>TOYOTA MOTOR CREDIT CORP       |                                      | 12/01/2022            | MBS PAYDOWN 100.0000<br>CITIGROUP GLOBAL      |  | 227,673                 | 227,673.00        | 227,671             | 227,673   |  |  |  |  |  | 227,673   |   |  |   | 1,192   | 07/25/2056                                      |        |            |
| 89236T-FS-9                       |   |                                      | 09/07/2022            | MARKETS INC.                                  |  | 1,492,455               | 1,500,000.00      | 1,499,595           | 1,499,828   |  | 57   |  | 57   |  | 1,499,886   |   | (7,431)  | (7,431)   | 58,765  | 01/08/2024                                      |        |            |
| 907818-DK-1                       | UNION PACIFIC CORP<br>UNIVERSITY OF CHICAGO                       |                                      | 03/01/2022            | MARKETAXESS<br>SECURITY CALLED AT             |  | 878,176                 | 875,000.00        | 875,000             | 875,000   |  |  |  |  |  | 875,000   |   | 3,176  | 3,176   | 23,070  | 07/15/2022                                      |        |            |
| 91412N-AH-3                       |   |                                      | 10/03/2022            | 100.00000000 100.0000                         |  | 1,250,000               | 1,250,000.00      | 1,249,850           | 1,249,995   |  |  |  |  |  | 1,249,995   |   |  |   | 5   | 5   | 58,863 | 10/01/2042 |
| 92348A-AA-3                       | VERIZON OWNER TRUST 19-C A1A                                      |                                      | 04/20/2022            | VARIOUS                                       |  | 1,370,931               | 1,370,931.00      | 1,370,826           | 1,370,913   |  | 10   |  | 10   |  | 1,370,923   |   | 8  | 8   | 7,452   | 04/22/2024                                      |        |            |
| 98978V-AB-9                       | ZOETIS INC  |                                      | 04/19/2022            | MARKETAXESS                                   |  | 251,420                 | 250,000.00        | 249,725             | 249,966   |  | 10   |  | 10   |  | 249,975   |   | 1,445  | 1,445   | 5,868   | 02/01/2023                                      |        |            |
| 1109999999                        | Bonds - Industrial and Miscellaneous (Unaffiliated)               |                                      |                       |   | X X X                                      | 15,994,421              | 15,958,002.00     | 15,842,490          | 15,781,633  |  | 8,764  |  | 8,764  |  | 15,946,659  |   | 36,228   | 36,228  | 354,236   | X X X   |        |            |
| 064058-AH-3                       | BANK OF NY MELLON CORP  |                                      | 07/05/2022            | MARKETAXESS                                   |  | 196,674                 | 200,000.00        | 202,031             | 201,685   |  | (224)  |  | (224)  |  | 201,461   |   | (4,787)  | (4,787)   | 7,494   | 12/20/2049                                      |        |            |
| 808513-BD-6                       | CHARLES SCHWAB CORP   |                                      | 07/05/2022            | RBC CAPITAL MARKETS LLC                       |  | 496,250                 | 500,000.00        | 526,895             | 522,123   |  | (3,208)  |  | (3,208)  |  | 518,916   |   | (22,666)   | (22,666)  | 16,125  | 12/29/2049                                      |        |            |

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## SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Ident-<br>ification | 2<br>Description   | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br>Disposal<br>Date | 5<br>Name of<br>Purchaser         | 6<br>Number<br>of<br>Shares<br>of<br>Stock | 7<br>Consid-<br>eration | 8<br>Par<br>Value | 9<br>Actual<br>Cost | 10<br>Prior<br>Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                   |  |  |  |  | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date |
|-----------------------------------|--|--------------------------------------|-----------------------|-----------------------------------|--|-------------------------|-------------------|---------------------|---|--|--|--|--|--|---|---|--|---|---|---|
|                                   |  |                                      |                       |                                   |  |                         |                   |                     |   | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | 13<br>Current<br>Year's<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total<br>Change<br>in<br>B./A.C.V. | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |   |   |
| 130999999                         | Bonds - Hybrid Securities  |                                      |                       |                                   | X X X                                      | 692,924                 | 700,000.00        | 728,926             | 723,808   |  | (3,432)  |  | (3,432)                                  |  | 720,377   |   | (27,453)   | (27,453)  | 23,619  | X X X   |
| 250999997                         | Subtotal - Bonds - Part 4  |                                      |                       |                                   | X X X                                      | 30,092,773              | 30,041,030        | 30,324,529          | 29,871,866  |  | (23,889)   |  | (23,889)                                 |  | 30,050,064  |   | 31,175   | 31,175  | 721,488   | X X X   |
| 250999999                         | Subtotal - Bonds   |                                      |                       |                                   | X X X                                      | 30,092,773              | 30,041,030.00     | 30,324,529          | 29,871,866  |  | (23,889)   |  | (23,889)                                 |  | 30,050,064  |   | 31,175   | 31,175  | 721,488   | X X X   |
| 060505-19-5                       | BANK OF AMERICA CORP 5.875%  |                                      | 02/11/2022            | JANNEY MONTGOMERY<br>SCOTT LLC    | 26,000,000                                 | 667,877                 | 150.00            | 703,500             | 684,580   | 18,920   |  |  | 18,920                                   | 703,500  |   | (35,623)  | (35,623)   | 9,547   |   |   |
| 060505-22-9                       | BANK OF AMERICA CORP 6.00%   |                                      | 02/10/2022            | JANNEY MONTGOMERY<br>SCOTT LLC    | 10,000,000                                 | 257,919                 | 50.00             | 251,300             | 265,600   | (14,300)   |  |  | (14,300)                                 | 251,300  |   | 6,619   | 6,619  | 3,750   |   |   |
| 808513-60-0                       | CHARLES SCHWAB CORP 5.95%  |                                      | 02/11/2022            | VARIOUS                           | 16,000,000                                 | 402,398                 | 100.00            | 425,113             | 407,680   | 17,433   |  |  | 17,433                                   | 425,113  |   | (22,715)  | (22,715)   | 5,952   |   |   |
| 48128B-65-5                       | JPMORGAN CHASE & CO 5.75%  |                                      | 02/23/2022            | VARIOUS                           | 25,000,000                                 | 642,497                 | 50.00             | 622,500             | 672,000   | (49,500)   |  |  | (49,500)                                 | 622,500  |   | 19,997  | 19,997   | 8,984   |   |   |
| 48128B-64-8                       | JPMORGAN CHASE & CO 6.00%  |                                      | 02/09/2022            | VARIOUS                           | 6,000,000                                  | 158,039                 | 50.00             | 162,840             | 163,500   | (660)  |  |  | (660)                                    | 162,840  |   | (4,801)   | (4,801)  | 2,250   |   |   |
| 59156R-87-6                       | METLIFE INC 5.625%   |                                      | 02/23/2022            | CANTOR FITZGERALD & CO.           | 25,000,000                                 | 651,997                 | 50.00             | 630,400             | 660,000   | (29,600)   |  |  | (29,600)                                 | 630,400  |   | 21,597  | 21,597   |   |   |   |
| 61761J-40-6                       | MORGAN STANLEY 6.375%  |                                      | 04/20/2022            | JANNEY MONTGOMERY<br>SCOTT LLC    | 37,000,000                                 | 968,450                 | 125.00            | 957,500             | 1,043,400   | (85,900)   |  |  | (85,900)                                 | 957,500  |   | 10,950  | 10,950   | 25,899  |   |   |
| 401999999                         | Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred |                                      |                       |                                   | X X X                                      | 3,749,177               | X X X             | 3,753,153           | 3,896,760   | (143,607)  |  |  | (143,607)                                | 3,753,153  |   | (3,976)   | (3,976)  | 56,382  | X X X   |   |
| 450999997                         | Subtotal - Preferred Stocks - Part 4   |                                      |                       |                                   | X X X                                      | 3,749,177               | X X X             | 3,753,153           | 3,896,760   | (143,607)  |  |  | (143,607)                                | 3,753,153  |   | (3,976)   | (3,976)  | 56,382  | X X X   |   |
| 450999999                         | Subtotal - Preferred Stocks  |                                      |                       |                                   | X X X                                      | 3,749,177               | X X X             | 3,753,153           | 3,896,760   | (143,607)  |  |  | (143,607)                                | 3,753,153  |   | (3,976)   | (3,976)  | 56,382  | X X X   |   |
| 00287Y-10-9                       | ABBVIE INC   |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 9,800,000                                  | 1,313,685               |                   | 1,217,793           | 1,326,920   | (109,127)  |  |  | (109,127)                                | 1,217,793  |   | 95,892  | 95,892   |   |   |   |
| 110122-10-8                       | BRISTOL-MYERS SQUIBB CO  |                                      | 08/31/2022            | VARIOUS                           | 16,900,000                                 | 1,190,292               |                   | 1,154,185           | 866,665   | 54,275   |  |  | 54,275                                   | 1,154,185  |   | 36,107  | 36,107   | 9,126   |   |   |
| 166764-10-0                       | CHEVRON CORP   |                                      | 03/23/2022            | SANFORD C. BERNSTEIN &<br>CO. LLC | 4,900,000                                  | 811,279                 |                   | 621,417             | 575,015   | 46,402   |  |  | 46,402                                   | 621,417  |   | 189,862   | 189,862  | 6,958   |   |   |
| 17275R-10-2                       | CISCO SYSTEMS INC  |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 19,200,000                                 | 1,203,713               |                   | 1,132,727           | 1,216,704   | (83,977)   |  |  | (83,977)                                 | 1,132,727  |   | 70,986  | 70,986   |   |   |   |
| 191216-10-0                       | COCA-COLA CO/THE   |                                      | 11/10/2022            | VARIOUS                           | 21,100,000                                 | 1,280,831               |                   | 1,280,086           | 775,651   | 2,735  |  |  | 2,735                                    | 1,280,086  |   | 745   | 745  | 12,144  |   |   |
| 22822V-10-1                       | CROWN CASTLE INTL CORP   |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 5,500,000                                  | 1,133,122               |                   | 1,111,175           | 1,148,070   | (36,895)   |  |  | (36,895)                                 | 1,111,175  |   | 21,947  | 21,947   |   |   |   |
| 237194-10-5                       | DARDEN RESTAURANTS INC   |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 7,500,000                                  | 1,102,059               |                   | 1,108,889           | 1,129,800   | (20,911)   |  |  | (20,911)                                 | 1,108,889  |   | (6,830)   | (6,830)  |   |   |   |
| 25746U-10-9                       | DOMINION ENERGY INC  |                                      | 02/25/2022            | PIPER SANDLER & CO.               | 7,300,000                                  | 579,531                 |                   | 624,429             | 573,488   | 50,941   |  |  | 50,941                                   | 624,429  |   | (44,898)  | (44,898)   |   |   |   |
| 26441C-20-4                       | DUKE ENERGY CORP   |                                      | 05/18/2022            | VARIOUS                           | 6,800,000                                  | 747,240                 |                   | 712,101             | 713,320   | (1,219)  |  |  | (1,219)                                  | 712,101  |   | 35,139  | 35,139   | 13,396  |   |   |
| 532457-10-8                       | ELI LILLY & CO   |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 5,475,000                                  | 1,473,887               |                   | 1,417,044           | 1,512,305   | (95,260)   |  |  | (95,260)                                 | 1,417,044  |   | 56,843  | 56,843   |   |   |   |
| 29364G-10-3                       | ENTERGY CORP   |                                      | 08/31/2022            | VARIOUS                           | 800,000                                    | 93,379                  |                   | 91,356              | 11,265  | (1,636)  |  |  | (1,636)                                  | 91,356   |   | 2,023   | 2,023  | 1,717   |   |   |
| 370334-10-4                       | GENERAL MILLS INC  |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 13,600,000                                 | 906,118                 |                   | 866,805             | 916,368   | (49,563)   |  |  | (49,563)                                 | 866,805  |   | 39,314  | 39,314   |   |   |   |
| 478160-10-4                       | JOHNSON & JOHNSON  |                                      | 05/18/2022            | SANFORD C. BERNSTEIN &<br>CO. LLC | 4,600,000                                  | 815,033                 |                   | 800,131             | 786,922   | 13,209   |  |  | 13,209                                   | 800,131  |   | 14,902  | 14,902   | 4,876   |   |   |
| 539830-10-9                       | LOCKHEED MARTIN CORPORATION  |                                      | 03/23/2022            | SANFORD C. BERNSTEIN &<br>CO. LLC | 2,300,000                                  | 1,025,170               |                   | 997,536             | 817,443   | 180,093  |  |  | 180,093                                  | 997,536  |   | 27,634  | 27,634   | 6,440   |   |   |
| 580135-10-1                       | MCDONALDS CORP   |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC          | 4,200,000                                  | 1,116,620               |                   | 1,103,075           | 1,125,894   | (22,819)   |  |  | (22,819)                                 | 1,103,075  |   | 13,545  | 13,545   |   |   |   |

E14.3

### SCHEDULE D - PART 4

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

| 1<br>CUSIP<br>Ident-<br>ification | 2<br>Description  | 3<br>F<br>o<br>r<br>e<br>i<br>g<br>n | 4<br>Disposal<br>Date | 5<br>Name of<br>Purchaser      | 6<br>Number<br>of<br>Shares<br>of<br>Stock | 7<br>Consid-<br>eration | 8<br>Par<br>Value | 9<br>Actual<br>Cost | 10<br>Prior<br>Year<br>Book/<br>Adjusted<br>Carrying<br>Value | Change in Book/Adjusted Carrying Value                   |  |   |  |  | 16<br>Book/<br>Adjusted<br>Carrying<br>Value at<br>Disposal<br>Date | 17<br>Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | 18<br>Realized<br>Gain<br>(Loss)<br>on<br>Disposal | 19<br>Total<br>Gain<br>(Loss)<br>on<br>Disposal | 20<br>Bond<br>Interest/<br>Stock<br>Dividends<br>Received<br>During<br>Year | 21<br>Stated<br>Contractual<br>Maturity<br>Date |
|-----------------------------------|---|--------------------------------------|-----------------------|--------------------------------|--|-------------------------|-------------------|---------------------|---|--|--|---|--|--|---|---|--|---|---|---|
|                                   |   |                                      |                       |                                |  |                         |                   |                     |   | 11<br>Unrealized<br>Valuation<br>Increase/<br>(Decrease) | 12<br>Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | 13<br>Current<br>Year's<br>Other<br>-Than-<br>Temporary<br>Impairment<br>Recognized | 14<br>Total<br>Change<br>in<br>B./A.C.V.<br>(11 + 12 - 13) | 15<br>Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. |   |   |  |   |   |   |
| 58933Y-10-5                       | MERCK & CO INC  |                                      | 05/18/2022            | SANFORD C. BERNSTEIN & CO. LLC | 13,000,000                                 | 1,201,197               |                   | 1,084,883           | 996,320   | 88,563   |  |   | 88,563   |  | 1,084,883   |   | 116,314  | 116,314   | 17,940  |   |
| 594918-10-4                       | MICROSOFT CORP  |                                      | 08/31/2022            | VARIOUS                        | 700,000                                    | 185,457                 |                   | 234,360             | 235,424   | (1,064)  |  |   | (1,064)  |  | 234,360   |   | (48,903)   | (48,903)  | 1,302   |   |
| 713448-10-8                       | PEPSICO INC   |                                      | 01/03/2022            | VARIOUS                        | 5,600,000                                  | 959,162                 |                   | 932,588             | 972,776   | (40,188)   |  |   | (40,188)   |  | 932,588   |   | 26,574   | 26,574  | 6,020   |   |
| 717081-10-3                       | PFIZER INC  |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC       | 18,100,000                                 | 1,027,076               |                   | 951,647             | 1,068,805   | (117,158)  |  |   | (117,158)  |  | 951,647   |   | 75,428   | 75,428  |   |   |
| 723484-10-1                       | PINNACLE WEST CAPITAL CORP  |                                      | 08/31/2022            | VARIOUS                        | 7,400,000                                  | 557,428                 |                   | 714,797             | 522,366   | 192,431  |  |   | 192,431  |  | 714,797   |   | (157,370)  | (157,370)                                       | 18,870  |   |
| 69351T-10-6                       | PPL CORPORATION   |                                      | 02/25/2022            | PIPER SANDLER & CO.            | 16,300,000                                 | 431,337                 |                   | 588,165             | 489,978   | 98,187   |  |   | 98,187   |  | 588,165   |   | (156,828)  | (156,828)                                       | 6,765   |   |
| 742718-10-9                       | PROCTER & GAMBLE CO/THE   |                                      | 08/31/2022            | VARIOUS                        | 8,700,000                                  | 1,367,017               |                   | 1,352,102           | 1,161,418   | (67,079)   |  |   | (67,079)   |  | 1,352,102   |   | 14,915   | 14,915  | 4,314   |   |
| 744573-10-6                       | PUBLIC SERVICE ENTERPRISE GP  |                                      | 08/31/2022            | VARIOUS                        | 14,300,000                                 | 946,665                 |                   | 920,670             | 794,087   | (37,492)   |  |   | (37,492)   |  | 920,670   |   | 25,995   | 25,995  | 7,722   |   |
| 780259-30-5                       | SHELL PLC - ADR   | C                                    | 08/31/2022            | VARIOUS                        | 1,400,000                                  | 73,841                  |                   | 81,701              | 60,760  | 20,941   |  |   | 20,941   |  | 81,701  |   | (7,861)  | (7,861)   | 2,072   |   |
| 842587-10-7                       | SOUTHERN COMPANY  |                                      | 08/31/2022            | VARIOUS                        | 12,900,000                                 | 964,674                 |                   | 895,512             | 733,806   | (1,750)  |  |   | (1,750)  |  | 895,512   |   | 69,162   | 69,162  | 15,834  |   |
| 949746-10-1                       | WELLS FARGO & CO  |                                      | 08/31/2022            | VARIOUS                        | 17,600,000                                 | 910,224                 |                   | 924,606             | 762,882   | 72,197   |  |   | 72,197   |  | 924,606   |   | (14,382)   | (14,382)  | 4,910   |   |
| 501999999                         | Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded |                                      |                       |                                | X X X                                      | 23,416,037              | X X X             | 22,919,780          | 21,294,452  | 133,836  |  |   | 133,836  |  | 22,919,780  |   | 496,255  | 496,255   | 140,406   | X X X   |
| 78462F-10-3                       | SPDR S&P 500 ETF TRUST  |                                      | 01/03/2022            | MORGAN STANLEY & CO. LLC       | 30,000,000                                 | 14,264,873              |                   | 14,070,924          | 14,248,800  | (177,876)  |  |   | (177,876)  |  | 14,070,924  |   | 193,949  | 193,949   | 49,093  |   |
| 581999999                         | Common Stocks - Exchange Traded Funds   |                                      |                       |                                | X X X                                      | 14,264,873              | X X X             | 14,070,924          | 14,248,800  | (177,876)  |  |   | (177,876)  |  | 14,070,924  |   | 193,949  | 193,949   | 49,093  | X X X   |
| 598999998                         | Summary Item from Part 5 for Common Stocks                                    |                                      |                       |                                | X X X                                      | 21,094,680              | X X X             | 19,677,950          |   |  |  |   |  |  | 19,677,950  |   | 1,416,733  | 1,416,733                                       | 206,551   | X X X   |
| 598999999                         | Subtotal - Common Stocks  |                                      |                       |                                | X X X                                      | 58,775,590              | X X X             | 56,668,654          | 35,543,252  | (44,040)   |  |   | (44,040)   |  | 56,668,654  |   | 2,106,937  | 2,106,937                                       | 396,050   | X X X   |
| 599999999                         | Subtotal - Preferred and Common Stocks  |                                      |                       |                                | X X X                                      | 62,524,767              | X X X             | 60,421,807          | 39,440,012  | (187,647)  |  |   | (187,647)  |  | 60,421,807  |   | 2,102,961  | 2,102,961                                       | 452,432   | X X X   |
| 600999999                         | Totals  |                                      |                       |                                |  | 92,617,540              | X X X             | 90,746,336          | 69,311,878  | (187,647)  | (23,889)   |   | (211,536)  |  | 90,471,871  |   | 2,134,136  | 2,134,136                                       | 1,173,920   | X X X   |

E14.4

## 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 Identification | Description   | For<br>e<br>i<br>g<br>n | Date<br>Acquired | Name of<br>Vendor              | Disposal<br>Date | Name of<br>Purchaser           | Par Value<br>(Bonds)<br>or<br>Number of<br>Shares<br>(Stock) | Actual<br>Cost | Consideratio | Book/<br>Adjusted<br>Carrying<br>Value<br>at<br>Disposal | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current<br>Year's<br>(Amort-<br>ization)/<br>Accretion | Current<br>Year's<br>Other<br>-Than-<br>Temporary<br>Impairment<br>Recognized | Total<br>Change<br>in<br>B./A.C.V.<br>(12 + 13 - 14) | Total<br>Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Foreign<br>Exchange<br>Gain<br>(Loss)<br>on<br>Disposal | Realized<br>Gain<br>(Loss)<br>on<br>Disposal | Total<br>Gain<br>(Loss)<br>on<br>Disposal | Interest<br>and<br>Dividends<br>Received<br>During<br>Year | Paid for<br>Accrued<br>Interest<br>and<br>Dividends |
| 00287Y-10-9          | ABBVIE INC  |                         | 03/23/2022       | VARIOUS                        | 12/14/2022       | VARIOUS                        | 19,600,000   | 2,882,713      | 3,066,959    | 2,882,713  |  |  |   |  |  |   | 184,246                                      | 184,246                                   | 49,632   |   |
| 110122-10-8          | BRISTOL-MYERS SQUIBB CO   |                         | 03/23/2022       | MORGAN STANLEY & CO. LLC       | 05/18/2022       | SANFORD C. BERNSTEIN & CO. LLC | 13,900,000   | 990,146        | 1,079,559    | 990,146  |  |  |   |  |  |   | 89,413                                       | 89,413                                    | 7,506  |   |
| 11135F-10-1          | BROADCOM INC  |                         | 02/25/2022       | VARIOUS                        | 03/23/2022       | SANFORD C. BERNSTEIN & CO. LLC | 850,000  | 499,792        | 514,228      | 499,792  |  |  |   |  |  |   | 14,437                                       | 14,437                                    | 3,485  |   |
| 166764-10-0          | CHEVRON CORP  |                         | 05/18/2022       | VARIOUS                        | 12/14/2022       | VARIOUS                        | 9,800,000  | 1,638,494      | 1,681,803    | 1,638,494  |  |  |   |  |  |   | 43,309                                       | 43,309                                    | 19,738   |   |
| 191216-10-0          | COCA-COLA CO/THE  |                         | 03/23/2022       | MORGAN STANLEY & CO. LLC       | 05/18/2022       | SANFORD C. BERNSTEIN & CO. LLC | 13,100,000   | 795,110        | 819,170      | 795,110  |  |  |   |  |  |   | 24,060                                       | 24,060                                    |  |   |
| 532457-10-8          | ELI LILLY & CO  |                         | 05/18/2022       | VARIOUS                        | 12/14/2022       | VARIOUS                        | 16,425,000   | 4,670,005      | 5,023,204    | 4,670,005  |  |  |   |  |  |   | 353,199                                      | 353,199                                   | 17,542   |   |
| 370334-10-4          | GENERAL MILLS INC   |                         | 05/18/2022       | VARIOUS                        | 12/14/2022       | VARIOUS                        | 27,200,000   | 1,846,575      | 2,094,372    | 1,846,575  |  |  |   |  |  |   | 247,796                                      | 247,796                                   | 26,562   |   |
| 437076-10-2          | HOME DEPOT INC  |                         | 08/31/2022       | SANFORD C. BERNSTEIN & CO. LLC | 12/14/2022       | SANFORD C. BERNSTEIN & CO. LLC | 1,500,000  | 435,198        | 504,686      | 435,198  |  |  |   |  |  |   | 69,488                                       | 69,488                                    | 2,850  |   |
| 539830-10-9          | LOCKHEED MARTIN CORPORATION   |                         | 08/31/2022       | VARIOUS                        | 12/14/2022       | SANFORD C. BERNSTEIN & CO. LLC | 2,600,000  | 1,152,712      | 1,257,343    | 1,152,712  |  |  |   |  |  |   | 104,632                                      | 104,632                                   | 20,680   |   |
| 580135-10-1          | MCDONALDS CORP  |                         | 01/03/2022       | SANFORD C. BERNSTEIN & CO. LLC | 12/14/2022       | VARIOUS                        | 4,200,000  | 1,116,932      | 1,143,595    | 1,116,932  |  |  |   |  |  |   | 26,664                                       | 26,664                                    | 22,556   |   |
| 58933Y-10-5          | MERCK & CO INC  |                         | 05/18/2022       | PIPER SANDLER & CO.            | 12/14/2022       | VARIOUS                        | 13,000,000   | 1,202,339      | 1,359,417    | 1,202,339  |  |  |   |  |  |   | 157,078                                      | 157,078                                   | 15,525   |   |
| 713448-10-8          | PEPSICO INC   |                         | 01/03/2022       | SANFORD C. BERNSTEIN & CO. LLC | 12/14/2022       | VARIOUS                        | 5,600,000  | 959,603        | 1,013,084    | 959,603  |  |  |   |  |  |   | 53,481                                       | 53,481                                    | 18,095   |   |
| 723484-10-1          | PINNACLE WEST CAPITAL CORP  |                         | 04/01/2022       | PIPER SANDLER & CO.            | 08/31/2022       | VARIOUS                        | 1,000,000  | 77,926         | 75,328       | 77,926   |  |  |   |  |  |   | (2,598)                                      | (2,598)                                   | 1,700  |   |
| 744573-10-6          | PUBLIC SERVICE ENTERPRISE GP  |                         | 04/01/2022       | VARIOUS                        | 05/18/2022       | SANFORD C. BERNSTEIN & CO. LLC | 12,900,000   | 861,623        | 880,872      | 861,623  |  |  |   |  |  |   | 19,249                                       | 19,249                                    |  |   |
| 842587-10-7          | SOUTHERN COMPANY  |                         | 04/01/2022       | PIPER SANDLER & CO.            | 05/18/2022       | VARIOUS                        | 1,000,000  | 72,459         | 74,212       | 72,459   |  |  |   |  |  |   | 1,753  | 1,753                                     | 680  |   |
| 882508-10-4          | TEXAS INSTRUMENTS INC   |                         | 02/25/2022       | PIPER SANDLER & CO.            | 03/23/2022       | SANFORD C. BERNSTEIN & CO. LLC | 2,800,000  | 476,323        | 506,848      | 476,323  |  |  |   |  |  |   | 30,526                                       | 30,526                                    |  |   |
| 501999999            | Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded |                         |                  |                                |                  |                                | X X X  | 19,677,950     | 21,094,680   | 19,677,950   |  |  |   |  |  |   | 1,416,733                                    | 1,416,733                                 | 206,551  |   |
| 598999998            | Subtotal - Common Stocks  |                         |                  |                                |                  |                                | X X X  | 19,677,950     | 21,094,680   | 19,677,950   |  |  |   |  |  |   | 1,416,733                                    | 1,416,733                                 | 206,551  |   |
| 599999999            | Subtotal - Stocks   |                         |                  |                                |                  |                                | X X X  | 19,677,950     | 21,094,680   | 19,677,950   |  |  |   |  |  |   | 1,416,733                                    | 1,416,733                                 | 206,551  |   |
| 600999999            | Totals  |                         |                  |                                |                  |                                | X X X  | 19,677,950     | 21,094,680   | 19,677,950   |  |  |   |  |  |   | 1,416,733                                    | 1,416,733                                 | 206,551  |   |

15

### SCHEDULE D - PART 6 - SECTION 1

#### Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

| 1<br>CUSIP<br>Identification                             | 2<br>Description<br>Name of Subsidiary,<br>Controlled or<br>Affiliated Company | 3<br>Foreign | 4<br>NAIC<br>Company Code | 5<br>ID Number | 6<br>NAIC<br>Valuation<br>Method | 7<br>Book/<br>Adjusted<br>Carrying<br>Value | 8<br>Total<br>Amount<br>of Goodwill<br>Included in<br>Book Adjusted<br>Carrying Value | 9<br>Nonadmitted<br>Amount | Stock of Such Company Owned<br>by Insurer on Statement Date |                           |
|--|--|--------------|---------------------------|----------------|----------------------------------|---|---|----------------------------|---|---------------------------|
|  |  |              |                           |                |                                  |   |   |                            | 10<br>Number of<br>Shares                                   | 11<br>% of<br>Outstanding |
| 14845#-10-6  | The Castle Hill Insurance Company  |              | 11837                     | 20-0317088     | 8bi                              | 1,517,629                                   |   |                            | 1,000,000.000   | 100.000                   |
| 1199999 Common Stocks - U.S. Property & Casualty Insurer |  |              |                           |                |                                  | 1,517,629                                   |   |                            | X X X   | X X X                     |
| 05568#-10-9  | BMIC Service Corp  |              | 0                         | 06-1490630     | 8biii                            |   |   |                            | 100,000.000   | 100.000                   |
| 1799999 Common Stocks - Other Affiliates                 |  |              |                           |                |                                  |   |   |                            | X X X   | X X X                     |
| 1899999 Total - Common Stocks                            |  |              |                           |                |                                  | 1,517,629                                   |   |                            | X X X   | X X X                     |
| 1999999 Totals   |  |              |                           |                |                                  | 1,517,629                                   |   |                            | X X X   | X X X                     |

917

1. Total amount of goodwill nonadmitted \$ 0

### SCHEDULE D - PART 6 - SECTION 2

| 1<br><br>CUSIP<br>Identification | 2<br><br>Name of<br>Lower-Tier<br>Company | 3<br><br>Name of Company<br>Listed in Section 1<br>Which Controls<br>Lower-Tier<br>Company | 4<br><br>Total Goodwill<br>Included in Amount<br>Shown in<br>Column 8, Section 1 | Stock in Lower-Tier Company<br>Owned Indirectly by Insurer on Statement Date |                                 |
|----------------------------------|---|--|--|--|---------------------------------|
|                                  |   |  |  | 5<br><br>Number<br>of<br>Shares  | 6<br><br>%<br>of<br>Outstanding |
|                                  |   | <b>NONE</b>  |  |  |                                 |
| 0399999 Total                    |   |  |  | XXX  | XXX                             |

E16.1



**NONE**    **Schedule DB - Part A - Section 1**

**NONE**    **Schedule DB - Part A - Section 2**

**NONE**    **Schedule DB - Part B - Section 1**

**NONE**    **Schedule DB - Part B - Section 2**

**NONE**    **Schedule DB - Part D - Section 1**

**NONE**    **Schedule DB - Part D - Section 2**

**NONE**    **Schedule DL - Part 1**

**NONE**    **Schedule DL - Part 2**



### SCHEDULE E - PART 1 - CASH

| 1   | 2     | 3                | 4                                       | 5  | 6         | 7     |
|---|-------|------------------|---|--|-----------|-------|
| Depository  | Code  | Rate of Interest | Amount of Interest Received During Year | Amount of Interest Accrued December 31 of Current Year | Balance   | *     |
| <b>OPEN DEPOSITORIES</b>  |       |                  |   |  |           |       |
| Cash Held - Bank of America Chicago IL  |       |                  |   |  | 9,367,985 |       |
| Cash Held - Federal Home Loan Bank of Boston Boston MA  |       |                  |   |  | 4,444     |       |
| 0199998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories      | X X X | X X X            |   |  |           | X X X |
| 0199999 Totals - Open Depositories  | X X X | X X X            |   |  | 9,372,429 | X X X |
| <b>SUSPENDED DEPOSITORIES</b>   |       |                  |   |  |           |       |
| 0299998 Deposits in ( ) depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories | X X X | X X X            |   |  |           | X X X |
| 0299999 Totals - Suspended Depositories   | X X X | X X X            |   |  |           | X X X |
| 0399999 Total Cash on Deposit   | X X X | X X X            |   |  | 9,372,429 | X X X |
| 0499999 Cash in Company's Office  | X X X | X X X            | X X X                                   | X X X  |           | X X X |
| 0599999 Total Cash  | X X X | X X X            |   |  | 9,372,429 | X X X |

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

|             |           |          |           |              |            |              |            |
|-------------|-----------|----------|-----------|--------------|------------|--------------|------------|
| 1. January  | 5,597,507 | 4. April | 155,416   | 7. July      | 2,834,481  | 10. October  | 11,388,997 |
| 2. February | 3,603,384 | 5. May   | 1,555,966 | 8. August    | 3,923,153  | 11. November | 6,931,946  |
| 3. March    | 2,159,331 | 6. June  | 2,716,614 | 9. September | 11,337,005 | 12. December | 9,372,429  |

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP  | 2<br>Description  | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|-------------|---|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
| 31846V-54-2 | FIRST AMER TREASURY OBLIG-Z                             |           | 12/16/2022         |                       | X X X              | 3,165,335                         |                                       |                                  |
| 31846V-54-2 | FIRST AMER TREASURY OBLIG-Z                             | SD        | 12/12/2022         |                       | X X X              | 10,330,840                        |                                       |                                  |
| 8209999999  | Exempt Money Market Mutual Funds – as Identified by SVO |           |                    |                       |                    | 13,496,175                        |                                       |                                  |
| <b>NONE</b> |   |           |                    |                       |                    |                                   |                                       |                                  |
| 8609999999  | Total Cash Equivalents                                  |           |                    |                       |                    | 13,496,175                        |                                       |                                  |

E28

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

### SCHEDULE E – PART 3 – SPECIAL DEPOSITS

| States, etc.                        | 1<br>Type of Depo | 2<br>Purpose of Deposit       | Deposits For the Benefit of All Policyholders |                 | All Other Special Deposits        |                 |
|-------------------------------------|-------------------|-------------------------------|---|-----------------|-----------------------------------|-----------------|
|                                     |                   |                               | 3<br>Book/Adjusted Carrying Value             | 4<br>Fair Value | 5<br>Book/Adjusted Carrying Value | 6<br>Fair Value |
| 1. Alabama                          | AL                |                               |   |                 |                                   |                 |
| 2. Alaska                           | AK                |                               |   |                 |                                   |                 |
| 3. Arizona                          | AZ                |                               |   |                 |                                   |                 |
| 4. Arkansas                         | AR                |                               |   |                 |                                   |                 |
| 5. California                       | CA                |                               |   |                 |                                   |                 |
| 6. Colorado                         | CO                |                               |   |                 |                                   |                 |
| 7. Connecticut                      | CT                |                               |   |                 |                                   |                 |
| 8. Delaware                         | DE                |                               |   |                 |                                   |                 |
| 9. District of Columbia             | DC                |                               |   |                 |                                   |                 |
| 10. Florida                         | FL                |                               |   |                 |                                   |                 |
| 11. Georgia                         | GA                |                               |   |                 |                                   |                 |
| 12. Hawaii                          | HI                |                               |   |                 |                                   |                 |
| 13. Idaho                           | ID                |                               |   |                 |                                   |                 |
| 14. Illinois                        | IL                |                               |   |                 |                                   |                 |
| 15. Indiana                         | IN                |                               |   |                 |                                   |                 |
| 16. Iowa                            | IA                |                               |   |                 |                                   |                 |
| 17. Kansas                          | KS                |                               |   |                 |                                   |                 |
| 18. Kentucky                        | KY                |                               |   |                 |                                   |                 |
| 19. Louisiana                       | LA                |                               |   |                 |                                   |                 |
| 20. Maine                           | ME                |                               |   |                 |                                   |                 |
| 21. Maryland                        | MD                |                               |   |                 |                                   |                 |
| 22. Massachusetts                   | MA                | B MA STATE DEPOSIT, LONGSHORE |   |                 | 1,241,086                         | 1,079,128       |
| 23. Michigan                        | MI                |                               |   |                 |                                   |                 |
| 24. Minnesota                       | MN                |                               |   |                 |                                   |                 |
| 25. Mississippi                     | MS                |                               |   |                 |                                   |                 |
| 26. Missouri                        | MO                |                               |   |                 |                                   |                 |
| 27. Montana                         | MT                |                               |   |                 |                                   |                 |
| 28. Nebraska                        | NE                |                               |   |                 |                                   |                 |
| 29. Nevada                          | NV                |                               |   |                 |                                   |                 |
| 30. New Hampshire                   | NH                |                               |   |                 |                                   |                 |
| 31. New Jersey                      | NJ                |                               |   |                 |                                   |                 |
| 32. New Mexico                      | NM                |                               |   |                 |                                   |                 |
| 33. New York                        | NY                |                               |   |                 |                                   |                 |
| 34. North Carolina                  | NC                |                               |   |                 |                                   |                 |
| 35. North Dakota                    | ND                |                               |   |                 |                                   |                 |
| 36. Ohio                            | OH                |                               |   |                 |                                   |                 |
| 37. Oklahoma                        | OK                |                               |   |                 |                                   |                 |
| 38. Oregon                          | OR                |                               |   |                 |                                   |                 |
| 39. Pennsylvania                    | PA                |                               |   |                 |                                   |                 |
| 40. Rhode Island                    | RI                | O ARGO, GENRE                 |   |                 | 19,707,078                        | 19,480,313      |
| 41. South Carolina                  | SC                |                               |   |                 |                                   |                 |
| 42. South Dakota                    | SD                |                               |   |                 |                                   |                 |
| 43. Tennessee                       | TN                |                               |   |                 |                                   |                 |
| 44. Texas                           | TX                |                               |   |                 |                                   |                 |
| 45. Utah                            | UT                |                               |   |                 |                                   |                 |
| 46. Vermont                         | VT                |                               |   |                 |                                   |                 |
| 47. Virginia                        | VA                |                               |   |                 |                                   |                 |
| 48. Washington                      | WA                |                               |   |                 |                                   |                 |
| 49. West Virginia                   | WV                |                               |   |                 |                                   |                 |
| 50. Wisconsin                       | WI                |                               |   |                 |                                   |                 |
| 51. Wyoming                         | WY                |                               |   |                 |                                   |                 |
| 52. American Samoa                  | AS                |                               |   |                 |                                   |                 |
| 53. Guam                            | GU                |                               |   |                 |                                   |                 |
| 54. Puerto Rico                     | PR                |                               |   |                 |                                   |                 |
| 55. US Virgin Islands               | VI                |                               |   |                 |                                   |                 |
| 56. Northern Mariana Islands        | MP                |                               |   |                 |                                   |                 |
| 57. Canada                          | CAN               |                               |   |                 |                                   |                 |
| 58. Aggregate Other Alien and Other | OT                | X X X                         |   |                 |                                   |                 |
| 59. Total                           | X X X             | X X X                         |   |                 | 20,948,164                        | 20,559,441      |

| DETAILS OF WRITE-INS  |       |       |  |  |  |  |
|---|-------|-------|--|--|--|--|
| 5801.   |       |       |  |  |  |  |
| 5802.   |       |       |  |  |  |  |
| 5803.   |       |       |  |  |  |  |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | X X X | X X X |  |  |  |  |
| 5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)         | X X X | X X X |  |  |  |  |

**OVERFLOW PAGE FOR WRITE-INS**

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