1 9 9 7 6 2 0 2 3 2 0 1 0 0 1 0 0

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

AMICA MUTUAL INSURANCE COMPANY

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 19976 Employer's ID Number 05-0348344

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

Country of Domicile United States of America

Incorporated/Organized 03/01/1907 Commenced Business 04/01/1907

Statutory Home Office 100 Amica Way (Street and Number), Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code)

Main Administrative Office 100 Amica Way (Street and Number)

Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Mail Address P.O. Box 6008 (Street and Number or P.O. Box), Providence, RI, US 02940-6008 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 100 Amica Way (Street and Number)

Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact Michael Lee Baker, Jr. (Name), 800-652-6422-22365 (Area Code) (Telephone Number)

mbakerjr@amica.com (E-mail Address), 401-334-3657 (FAX Number)

OFFICERS

President and Chief Executive Officer	Edmund Shallcross III	Senior Vice President, Chief Financial Officer and Treasurer	James Parker Loring
Senior Vice President, General Counsel and Secretary	Jennifer Ann Morrison #		

OTHER

Michael Lee Baker, Jr. #, Vice President & Controller	Scott Everett Boyd #, Vice President	Susan Fie Chung, Senior Vice President & Chief Investment Officer
Peter Francis Drogan, Senior Vice President & Chief Actuary	William Henry Fitzgerald, Vice President	Jeffrey Peter Gagnon, Vice President
Michael George Gillerlane, Vice President	Roberta Eldeen Gosselin, Vice President	Peter Ernest Moreau, Vice President & Chief Information Officer
Jennifer Ann Morrison, Senior Vice President, General Counsel and Secretary	Andrew Thomas Mudra, Vice President	Theodore Charles Murphy, Chief Operations Officer
Anthony Noviello III, Senior Vice President	Shannon Skenyon O'Brien, Vice President	Sotirios Dimitrius Pachis, Senior Vice President of Marketing
Samuel Charles Palmisano, Senior Vice President	John Steven Reichley, Vice President	Sean Francis Welch, Senior Vice President

DIRECTORS OR TRUSTEES

Jill Janice Avery	Ivy Lynne Brown	Debra Ann Canales
Patricia Walsh Chadwick	Michael David Jeans	Matthew Alexander Lopes, Jr.
Ronald Keith Machtley	Peter Michael Marino	Debra Marie Paul
Heidi Carter Pearlson #	Joan Rodena Robinson-Berry #	Edmund Shallcross III
Diane Desmarais Souza		

State of Rhode Island
County of Providence 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.

Edmund Shallcross III President and Chief Executive Officer	Jennifer Ann Morrison Senior Vice President, General Counsel and Secretary	James Parker Loring Senior Vice President, Chief Financial Officer and Treasurer

Subscribed and sworn to before me this 7th day of February, 2024

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

Ann Marie Octeau
Notary Public
June 8, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	434,490,272	9.014	434,490,272		434,490,272	9.017
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	17,686,169	0.367	17,686,169		17,686,169	0.367
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	266,590,819	5.531	266,590,819		266,590,819	5.532
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	685,507,995	14.222	685,507,995		685,507,995	14.226
1.06 Industrial and miscellaneous	1,326,835,453	27.527	1,326,835,453		1,326,835,453	27.535
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	2,731,110,708	56.661	2,731,110,708		2,731,110,708	56.677
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	8,354,533	0.173	8,354,533		8,354,533	0.173
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	8,354,533	0.173	8,354,533		8,354,533	0.173
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	708,549,293	14.700	708,549,293		708,549,293	14.704
3.02 Industrial and miscellaneous Other (Unaffiliated)	2,792,700	0.058	2,792,700		2,792,700	0.058
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	461,805,551	9.581	461,805,551		461,805,551	9.583
3.05 Mutual funds	81,573,029	1.692	81,573,029		81,573,029	1.693
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds	217,174,521	4.506	217,174,521		217,174,521	4.507
3.09 Total common stocks	1,471,895,094	30.537	1,471,895,094		1,471,895,094	30.545
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	110,641,823	2.295	110,641,823		110,641,823	2.296
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	110,641,823	2.295	110,641,823		110,641,823	2.296
5. Real estate (Schedule A):						
5.01 Properties occupied by company	42,875,525	0.890	42,875,525		42,875,525	0.890
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate	42,875,525	0.890	42,875,525		42,875,525	0.890
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(101,325,514)	(2.102)	(101,325,514)		(101,325,514)	(2.103)
6.02 Cash equivalents (Schedule E, Part 2)	113,100,926	2.346	113,100,926		113,100,926	2.347
6.03 Short-term investments (Schedule DA)	38,337,454	0.795	38,337,454		38,337,454	0.796
6.04 Total cash, cash equivalents and short-term investments	50,112,866	1.040	50,112,866		50,112,866	1.040
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	404,984,425	8.402	403,655,293		403,655,293	8.377
10. Receivables for securities	112,950	0.002	112,950		112,950	0.002
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	4,820,087,924	100.000	4,818,758,792		4,818,758,792	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		44,598,656
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)	1,349,125	1,349,125
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	3,072,256	
	8.2 Totals, Part 3, Column 9		3,072,256
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		42,875,525
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		42,875,525

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		112,993,388
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	367,247	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		367,247
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		2,718,812
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)		110,641,823
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		110,641,823
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		110,641,823

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		382,507,736
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	1,781,049	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	37,270,455	39,051,504
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	4,270,763	
	5.2 Totals, Part 3, Column 9	1,722,856	5,993,619
6.	Total gain (loss) on disposals, Part 3, Column 19		(949,219)
7.	Deduct amounts received on disposals, Part 3, Column 16		21,619,216
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		404,984,425
12.	Deduct total nonadmitted amounts		1,329,132
13.	Statement value at end of current period (Line 11 minus Line 12)		403,655,293

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,086,833,128
2.	Cost of bonds and stocks acquired, Part 3, Column 7		803,046,330
3.	Accrual of discount		4,098,934
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	159,312	
	4.3. Part 2, Section 2, Column 13	157,431,234	
	4.4. Part 4, Column 11	(35,751,368)	121,839,179
5.	Total gain (loss) on disposals, Part 4, Column 19		27,024,123
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		818,310,239
7.	Deduct amortization of premium		11,143,089
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	2,028,030	
	9.4. Part 4, Column 13		2,028,030
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,211,360,335
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		4,211,360,335

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	434,490,272	394,482,653	434,947,247	429,800,849
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	434,490,272	394,482,653	434,947,247	429,800,849
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	17,686,169	15,357,077	17,714,485	17,530,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	266,590,819	223,172,541	272,445,393	253,020,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	685,507,995	625,363,501	684,849,207	690,322,071
Industrial and Miscellaneous, SVO	8. United States	1,272,123,848	1,165,060,639	1,282,883,285	1,262,034,028
Identified Funds, Unaffiliated Bank	9. Canada	6,866,535	6,816,536	7,018,886	6,584,000
Loans, Unaffiliated Certificates of	10. Other Countries	47,845,070	49,000,416	47,987,657	47,277,634
Deposit and Hybrid Securities (unaffiliated)	11. Totals	1,326,835,453	1,220,877,592	1,337,889,828	1,315,895,662
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,731,110,708	2,479,253,363	2,747,846,160	2,706,568,582
PREFERRED STOCKS	14. United States	8,354,533	8,444,305	8,195,221	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	8,354,533	8,444,305	8,195,221	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	8,354,533	8,444,305	8,195,221	
COMMON STOCKS	20. United States	970,196,332	970,196,332	586,284,052	
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries	39,893,211	39,893,211	23,451,962	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	1,010,089,543	1,010,089,543	609,736,014	
Parent, Subsidiaries and Affiliates	24. Totals	461,805,551	461,805,551	369,620,193	
	25. Total Common Stocks	1,471,895,094	1,471,895,094	979,356,206	
	26. Total Stocks	1,480,249,627	1,480,339,399	987,551,427	
	27. Total Bonds and Stocks	4,211,360,335	3,959,592,762	3,735,397,587	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	88,491,866	176,522,362	87,117,124	41,953,897	78,742,478	XXX	472,827,726	17.1	642,333,499	22.5	472,827,726	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	88,491,866	176,522,362	87,117,124	41,953,897	78,742,478	XXX	472,827,726	17.1	642,333,499	22.5	472,827,726	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1		1,000,000	3,750,000	12,936,169		XXX	17,686,169	0.6	238,099,695	8.4	17,686,169	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals		1,000,000	3,750,000	12,936,169		XXX	17,686,169	0.6	238,099,695	8.4	17,686,169	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	7,195,694		31,240,297	156,405,415	71,749,413	XXX	266,590,819	9.6	78,662,597	2.8	266,590,819	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	7,195,694		31,240,297	156,405,415	71,749,413	XXX	266,590,819	9.6	78,662,597	2.8	266,590,819	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	24,891,884	108,936,972	132,642,004	184,282,110	234,755,023	XXX	685,507,995	24.8	532,514,987	18.7	685,507,995	
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	24,891,884	108,936,972	132,642,004	184,282,110	234,755,023	XXX	685,507,995	24.8	532,514,987	18.7	685,507,995	

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	134,144,549	335,967,441	226,315,016	184,116,644	161,992,442	XXX	1,042,536,092	37.6	1,040,287,313	36.5	459,421,644	583,114,448
6.2 NAIC 2	16,140,101	106,450,068	99,108,366	54,422,700	8,178,126	XXX	284,299,361	10.3	316,945,786	11.1	197,077,171	87,222,190
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	150,284,649	442,417,509	325,423,382	238,539,344	170,170,569	XXX	1,326,835,453	47.9	1,357,233,099	47.6	656,498,815	670,336,638
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
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						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
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						
11. Unaffiliated Certificates of Deposit												
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						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 254,723,993	622,426,775	481,064,441	579,694,235	547,239,357		2,485,148,801	89.7	XXX	XXX	1,902,034,353	583,114,448
12.2 NAIC 2	(d) 16,140,101	106,450,068	99,108,366	54,422,700	8,178,126		284,299,361	10.3	XXX	XXX	197,077,171	87,222,190
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	270,864,094	728,876,844	580,172,807	634,116,935	555,417,483		(b) 2,769,448,162	100.0	XXX	XXX	2,099,111,524	670,336,638
12.8 Line 12.7 as a % of Col. 7	9.8	26.3	20.9	22.9	20.1		100.0	XXX	XXX	XXX	75.8	24.2
13. Total Bonds Prior Year												
13.1 NAIC 1	324,916,079	682,198,846	580,247,734	509,662,684	434,872,748		XXX	XXX	2,531,898,091	88.9	1,965,701,883	566,196,208
13.2 NAIC 2	10,481,515	160,861,658	88,023,903	46,446,650	11,132,060		XXX	XXX	316,945,786	11.1	273,626,022	43,319,764
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	335,397,594	843,060,504	668,271,637	556,109,334	446,004,808		XXX	XXX	(b) 2,848,843,877	100.0	2,239,327,905	609,515,972
13.8 Line 13.7 as a % of Col. 9	11.8	29.6	23.5	19.5	15.7		XXX	XXX	100.0	XXX	78.6	21.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	135,865,266	434,763,402	341,971,001	474,701,353	514,733,331		1,902,034,353	68.7	1,965,701,883	69.0	1,902,034,353	XXX
14.2 NAIC 2	12,693,726	85,606,117	61,108,366	32,433,620	5,235,342		197,077,171	7.1	273,626,022	9.6	197,077,171	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	148,558,992	520,369,519	403,079,367	507,134,973	519,968,673		2,099,111,524	75.8	2,239,327,905	78.6	2,099,111,524	XXX
14.8 Line 14.7 as a % of Col. 7	7.1	24.8	19.2	24.2	24.8		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.4	18.8	14.6	18.3	18.8		75.8	XXX	XXX	XXX	75.8	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	118,858,727	187,663,373	139,093,440	104,992,882	32,506,026		583,114,448	21.1	566,196,208	19.9	XXX	583,114,448
15.2 NAIC 2	3,446,375	20,843,951	38,000,000	21,989,080	2,942,784		87,222,190	3.1	43,319,764	1.5	XXX	87,222,190
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	122,305,102	208,507,324	177,093,440	126,981,962	35,448,810		670,336,638	24.2	609,515,972	21.4	XXX	670,336,638
15.8 Line 15.7 as a % of Col. 7	18.2	31.1	26.4	18.9	5.3		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.4	7.5	6.4	4.6	1.3		24.2	XXX	XXX	XXX	XXX	24.2

(a) Includes $ 543,827,260 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ .... current year of bonds with Z designations and $ 11,000,000 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 38,337,454 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	38,337,454	56,552,172	23,209,709		71,507,461	XXX	189,606,796	6.8	508,667,355	17.9	189,606,796	
1.02 Residential Mortgage-Backed Securities	19,730,684	26,177,882	19,043,804	18,740,080	6,765,432	XXX	90,457,882	3.3	76,928,444	2.7	90,457,882	
1.03 Commercial Mortgage-Backed Securities	11,089,894	33,509,462	6,794,203	516,810		XXX	51,910,370	1.9	56,737,700	2.0	51,910,370	
1.04 Other Loan-Backed and Structured Securities	19,333,833	60,282,846	38,069,408	22,697,006	469,584	XXX	140,852,678	5.1			140,852,678	
1.05 Totals	88,491,866	176,522,362	87,117,124	41,953,897	78,742,478	XXX	472,827,726	17.1	642,333,499	22.5	472,827,726	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations		1,000,000	3,750,000	12,936,169		XXX	17,686,169	0.6	238,099,695	8.4	17,686,169	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals		1,000,000	3,750,000	12,936,169		XXX	17,686,169	0.6	238,099,695	8.4	17,686,169	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	7,195,694		31,240,297	156,405,415	71,749,413	XXX	266,590,819	9.6	78,662,597	2.8	266,590,819	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	7,195,694		31,240,297	156,405,415	71,749,413	XXX	266,590,819	9.6	78,662,597	2.8	266,590,819	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	780,000	19,166,870	54,296,406	70,928,595	203,502,091	XXX	348,673,963	12.6	147,247,135	5.2	348,673,963	
5.02 Residential Mortgage-Backed Securities	23,250,327	86,059,163	72,662,297	82,613,231	22,386,371	XXX	286,971,389	10.4	348,729,270	12.2	286,971,389	
5.03 Commercial Mortgage-Backed Securities	861,557	3,710,939	5,683,300	17,106,846		XXX	27,362,643	1.0	36,538,582	1.3	27,362,643	
5.04 Other Loan-Backed and Structured Securities				13,633,439	8,866,561	XXX	22,500,000	0.8			22,500,000	
5.05 Totals	24,891,884	108,936,972	132,642,004	184,282,110	234,755,023	XXX	685,507,995	24.8	532,514,987	18.7	685,507,995	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	27,069,221	240,733,844	209,889,281	151,540,094	144,192,638	XXX	773,425,078	27.9	847,811,301	29.8	639,431,570	133,993,508
6.02 Residential Mortgage-Backed Securities	21,902,932	82,295,327	96,676,260	66,384,964	1,254,174	XXX	268,513,657	9.7	217,566,311	7.6	1,076,482	267,437,175
6.03 Commercial Mortgage-Backed Securities	37,673,646	30,726,538				XXX	68,400,184	2.5	195,242,410	6.9		68,400,184
6.04 Other Loan-Backed and Structured Securities	63,638,850	88,661,800	18,857,841	20,614,286	24,723,757	XXX	216,496,534	7.8	96,613,077	3.4	15,990,763	200,505,771
6.05 Totals	150,284,649	442,417,509	325,423,382	238,539,344	170,170,569	XXX	1,326,835,453	47.9	1,357,233,099	47.6	656,498,815	670,336,638
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	73,382,369	317,452,886	322,385,693	391,810,273	490,951,604	XXX	1,595,982,825	57.6	XXX	XXX	1,461,989,317	133,993,508
12.02 Residential Mortgage-Backed Securities	64,883,943	194,532,372	188,382,361	167,738,274	30,405,976	XXX	645,942,928	23.3	XXX	XXX	378,505,753	267,437,175
12.03 Commercial Mortgage-Backed Securities	49,625,098	67,946,939	12,477,504	17,623,656		XXX	147,673,197	5.3	XXX	XXX	79,273,013	68,400,184
12.04 Other Loan-Backed and Structured Securities	82,972,684	148,944,647	56,927,249	56,944,731	34,059,903	XXX	379,849,213	13.7	XXX	XXX	179,343,441	200,505,771
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	270,864,094	728,876,844	580,172,807	634,116,935	555,417,483		2,769,448,162	100.0	XXX	XXX	2,099,111,524	670,336,638
12.10 Line 12.09 as a % of Col. 7	9.8	26.3	20.9	22.9	20.1		100.0	XXX	XXX	XXX	75.8	24.2
13. Total Bonds Prior Year												
13.01 Issuer Obligations	142,868,364	516,436,323	381,784,919	386,657,515	392,740,962	XXX	XXX	XXX	1,820,488,083	63.9	1,717,243,328	103,244,755
13.02 Residential Mortgage-Backed Securities	56,555,572	187,072,932	228,295,305	136,726,777	34,573,439	XXX	XXX	XXX	643,224,025	22.6	426,808,365	216,415,660
13.03 Commercial Mortgage-Backed Securities	129,636,899	82,493,592	38,141,678	24,400,738	13,845,785	XXX	XXX	XXX	288,518,692	10.1	93,276,282	195,242,410
13.04 Other Loan-Backed and Structured Securities	6,336,759	57,057,657	20,049,735	8,324,304	4,844,622	XXX	XXX	XXX	96,613,077	3.4	1,999,930	94,613,147
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	335,397,594	843,060,504	668,271,637	556,109,334	446,004,808		XXX	XXX	2,848,843,877	100.0	2,239,327,905	609,515,972
13.10 Line 13.09 as a % of Col. 9	11.8	29.6	23.5	19.5	15.7		XXX	XXX	100.0	XXX	78.6	21.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	73,382,369	305,032,791	256,228,274	347,337,064	480,008,820	XXX	1,461,989,317	52.8	1,717,243,328	60.3	1,461,989,317	XXX
14.02 Residential Mortgage-Backed Securities	43,085,765	112,610,934	92,276,316	101,380,935	29,151,803	XXX	378,505,753	13.7	426,808,365	15.0	378,505,753	XXX
14.03 Commercial Mortgage-Backed Securities	11,951,452	37,220,401	12,477,504	17,623,656		XXX	79,273,013	2.9	93,276,282	3.3	79,273,013	XXX
14.04 Other Loan-Backed and Structured Securities	20,139,406	65,505,394	42,097,273	40,793,318	10,808,050	XXX	179,343,441	6.5	1,999,930	0.1	179,343,441	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	148,558,992	520,369,519	403,079,367	507,134,973	519,968,673		2,099,111,524	75.8	2,239,327,905	78.6	2,099,111,524	XXX
14.10 Line 14.09 as a % of Col. 7	7.1	24.8	19.2	24.2	24.8		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.4	18.8	14.6	18.3	18.8		75.8	XXX	XXX	XXX	75.8	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		12,420,096	66,157,418	44,473,210	10,942,784	XXX	133,993,508	4.8	103,244,755	3.6	XXX	133,993,508
15.02 Residential Mortgage-Backed Securities	21,798,179	81,921,439	96,106,045	66,357,339	1,254,174	XXX	267,437,175	9.7	216,415,660	7.6	XXX	267,437,175
15.03 Commercial Mortgage-Backed Securities	37,673,646	30,726,538				XXX	68,400,184	2.5	195,242,410	6.9	XXX	68,400,184
15.04 Other Loan-Backed and Structured Securities	62,833,277	83,439,252	14,829,976	16,151,414	23,251,852	XXX	200,505,771	7.2	94,613,147	3.3	XXX	200,505,771
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	122,305,102	208,507,324	177,093,440	126,981,962	35,448,810		670,336,638	24.2	609,515,972	21.4	XXX	670,336,638
15.10 Line 15.09 as a % of Col. 7	18.2	31.1	26.4	18.9	5.3		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.4	7.5	6.4	4.6	1.3		24.2	XXX	XXX	XXX	XXX	24.2

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	78,482,526	78,482,526			
2. Cost of short-term investments acquired	48,081,853	48,081,853			
3. Accrual of discount	1,587,201	1,587,201			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	18,407	18,407			
6. Deduct consideration received on disposals	89,832,533	89,832,533			
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)	38,337,454	38,337,454			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	38,337,454	38,337,454			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

		1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1.	Book/adjusted carrying value, December 31 of prior year	117,064,723		117,064,723	
2.	Cost of cash equivalents acquired	766,279,312	24,839,292	741,440,020	
3.	Accrual of discount	160,708	160,708		
4.	Unrealized valuation increase/(decrease)				
5.	Total gain (loss) on disposals				
6.	Deduct consideration received on disposals	770,403,817	25,000,000	745,403,817	
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)	113,100,926		113,100,926	
11.	Deduct total nonadmitted amounts				
12.	Statement value at end of current period (Line 10 minus Line 11)	113,100,926		113,100,926	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Office park with four undeveloped lots totaling 20.37 acres		Lincoln	RI	09/25/1992		7,992,165		3,682,971	3,682,971	133,336			(133,336)			2,734,071
Four-story office building on 19.07 acres of land (10)		Lincoln	RI	09/25/1992		15,715,648		4,298,010	4,298,010	151,518			(151,518)		2,302,776	2,048,014
Three-story office building on 12.4 acres of land (25)		Lincoln	RI	09/25/1992		38,342,443		6,905,813	6,905,813	532,327			(532,327)		4,731,888	4,793,505
Four-story office building with full basement on 8.07 acres of land (50)		Lincoln	RI	09/25/1992		19,907,067		4,421,873	4,421,873	643,383			(643,383)		2,568,648	2,285,327
Five-story office building on 21.98 acres of land (100)		Lincoln	RI	09/25/1992		36,994,329		14,250,384	14,250,384	856,772			(856,772)		2,791,776	2,823,490
Two-story office building located on 6.39 acres of land		Raynham	MA	03/22/1995		5,601,540		2,223,060	2,223,060	127,217			(127,217)		596,604	691,463
One-story office building located on 6 acres of land		Lincoln	RI	01/10/1994	12/31/2014	10,914,467		7,093,414	7,093,414	627,703			(627,703)		717,828	686,844
0299999. Property occupied by the reporting entity - Administrative						135,467,659		42,875,525	42,875,525	3,072,256			(3,072,256)		13,709,520	16,062,714
0399999. Total Property occupied by the reporting entity						135,467,659		42,875,525	42,875,525	3,072,256			(3,072,256)		13,709,520	16,062,714
0699999 - Totals						135,467,659		42,875,525	42,875,525	3,072,256			(3,072,256)		13,709,520	16,062,714

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office park with four undeveloped lots totaling 20.37 acres	Lincoln	RI	09/25/1992	Various				
Four-story office building on 19.07 acres of land (10)	Lincoln	RI	09/25/1992	Various			150,811	150,811
Three-story office building on 12.4 acres of land (25)	Lincoln	RI	09/25/1992	Various			65,597	70,283
Four-story office building with full basement on 8.07 acres of land (50)	Lincoln	RI	09/25/1992	Various			14,144	15,154
Five-story office building on 21.98 acres of land (100)	Lincoln	RI	09/25/1992	Various			959,951	1,027,574
Two-story office building located on 6.39 acres of land	Raynham	MA	03/22/1995	Various			78,076	85,303
One-story office building located on 6 acres of land	Lincoln	RI	01/10/1994	Various				
0199999. Acquired by Purchase							1,268,579	1,349,125
0399999 - Totals							1,268,579	1,349,125

SCHEDULE A - PART 3

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

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

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
JP1210306		Studio City	CA		02/02/2015	4.191	1,345,199						2,281,602	12/31/2023
JP1210900		Napa	CA		03/04/2016	3.979	2,021,148						3,191,332	12/31/2023
JP1211205		Nashville	TN		05/17/2016	3.976	4,346,307						8,611,769	12/31/2023
JP1211502		Sadsburyville	PA		06/23/2016	4.160	1,189,996						4,333,016	12/31/2023
JP1211700		Vista	CA		11/14/2016	4.212	2,318,757						3,579,051	12/31/2023
JP1212104		San Marcos	CA		01/03/2017	4.675	11,458,605						16,411,231	12/31/2023
JP1212500		Fayetteville	AR		06/28/2017	4.177	6,707,531						9,314,937	12/31/2023
JP1212708		Lake Worth	FL		09/01/2017	4.108	3,995,790						8,213,300	12/31/2023
JP1213300		Milwaukee	WI		12/27/2017	4.631	3,538,617						5,884,695	12/31/2023
JP1213409		Indianapolis	IN		01/18/2018	4.386	8,604,242						20,463,900	12/31/2023
JP1213508		San Marcos	CA		03/29/2018	4.868	606,687						868,908	12/31/2023
JP1213607		Atlanta	GA		04/12/2018	4.403	3,487,163						4,825,651	12/31/2023
JP1213805		Nashville	TN		05/24/2018	4.524	1,136,975						2,252,801	12/31/2023
JP1213904		Madison	WI		06/01/2018	4.208	1,812,919						2,421,544	12/31/2023
JP1214407		Somerville	MA		11/08/2018	4.459	3,978,850						8,653,575	12/31/2023
JP1214506		Smithtown	NY		12/05/2018	4.560	2,629,554						13,830,505	12/31/2023
JP1214803		North Las Vegas	NV		05/15/2019	4.197	5,389,798						11,158,506	12/31/2023
JP1215305		Nashville	TN		11/04/2019	3.384	9,192,815						14,156,589	12/31/2023
JP1215404		Philadelphia	PA		11/15/2019	3.904	5,752,581						10,701,409	12/31/2023
JP1215602		Atlanta	GA		12/04/2019	4.312	215,528						298,255	12/31/2023
JP1215909		Overland Park	KS		01/31/2020	3.410	7,575,405						11,779,004	12/31/2023
JP1216402		Arden	NC		05/28/2020	3.220	3,315,056						7,001,149	12/31/2023
JP1216501		Yonkers	NY		08/06/2020	3.490	4,492,118						9,061,918	12/31/2023
JP1216907		Atlanta	GA		09/30/2020	4.377	139,600						193,183	12/31/2023
JP1218606		Nashville	TN		04/18/2022	3.598	2,537,845						5,028,483	12/31/2023
JP1218705		Overland Park	KS		04/25/2022	4.396	285,972						444,657	12/31/2023
JP1219307		Myrtle Beach	SC		10/06/2022	4.689	3,125,000						7,916,667	12/31/2023
JP1219406		Overland Park	KS		02/21/2023	5.894	363,697						565,513	12/31/2023
JP1220107		Washington	DC		06/28/2023	5.267	1,903,323						2,556,943	12/31/2023
JP1220206		Austin	TX		06/28/2023	3.740	7,174,745						11,280,631	12/31/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							110,641,823						207,280,724	XXX
0899999. Total Mortgages in good standing							110,641,823						207,280,724	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							110,641,823						207,280,724	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ ....378,789 interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
JP1219406	Overland Park	KS		02/21/2023	5.894	367,247		565,513
0599999. Mortgages in good standing - Commercial mortgages-all other						367,247		565,513
0899999. Total Mortgages in good standing						367,247		565,513
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						367,247		565,513

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
JP1210306	Studio City	CA		02/02/2015		1,401,679							56,479	4,228			
JP1211205	Nashville	TN		05/17/2016		4,455,655							109,348	203,299			
JP1211502	Sadsburyville	PA		06/23/2016		2,605,277							38,421	67,720			
JP1211700	Vista	CA		11/14/2016		8,035,714							50,964	78,054			
JP1212104	San Marcos	CA		01/03/2017		1,228,417							203,299	140,062			
JP1212708	Lake Worth	FL		09/01/2017		11,661,903							90,904	38,421			
JP1213300	Milwaukee	WI		12/27/2017		617,146							72,650	90,904			
JP1213409	Indianapolis	IN		01/18/2018		6,707,531							279,311	72,650			
JP1213508	San Marcos	CA		03/29/2018		4,086,695							10,459	156,949			
JP1213607	Atlanta	GA		04/12/2018		3,611,267							67,720	124,409			
JP1213805	Nashville	TN		05/24/2018		8,883,552							26,493	2,738			
JP1214506	Smithtown	NY		12/05/2018		142,339							78,054	67,432			
JP1215305	Nashville	TN		11/04/2019		3,978,850							191,716	279,310			
JP1215404	Philadelphia	PA		11/15/2019		2,707,608							124,409	5,006			
JP1215602	Atlanta	GA		12/04/2019		5,389,798							4,228	109,348			
JP1215909	Overland Park	KS		01/31/2020		9,384,531							156,949	26,493			
JP1216402	Arden	NC		05/28/2020		5,876,990							77,651	77,651			
JP1216501	Yonkers	NY		08/06/2020		7,732,354							140,062	50,964			
JP1216907	Atlanta	GA		09/30/2020		290,978							2,738	191,716			
JP1218606	Nashville	TN		04/18/2022		3,392,707							67,432	10,459			
JP1218705	Overland Park	KS		04/25/2022		4,632,180							5,006	56,479			
JP1219406	Overland Park	KS		02/21/2023									3,550	3,550			
0299999. Mortgages with partial repayments						96,823,171							1,857,843	1,857,843			
JP1211601	Austin	TX		06/15/2016	06/28/2023	8,035,714							860,969	860,969			
0399999. Mortgages disposed						8,035,714							860,969	860,969			
0599999 - Totals						104,858,885							2,718,812	2,718,812			

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Adams Street Private Credit Fund, LP		NEW YORK	NY	Adams Street Private Credit Fund GP, LP		12/26/2017		8,200,738	9,524,263	9,524,263	(159,887)					1,172,069	3,000,001	5.354
000000-00-0	Adams Street Senior Private Credit Fund II, LP		NEW YORK	NY	Adams Street Private Credit Fund II GP, LP		05/07/2020		1,582,520	1,627,270	1,627,270	28,225					108,431	390,781	0.459
000000-00-0	AEA Mezzanine Fund III, LP		NEW YORK	NY	AEA Mezzanine Partner III, LP		02/13/2014	1	(331,846)	195,448	195,448	(170,933)					225,454	472,473	2.609
000000-00-0	Aquiline Technology Growth Fund II, LP		NEW YORK	NY	Aquiline Capital Partners		04/28/2022	1	4,661,337	5,066,119	5,066,119	783,256						11,538,668	4.437
000000-00-0	Blackstone Capital Partners VIII, LP		NEW YORK	NY	Blackstone Management Associates VIII, LP		02/22/2021	3	19,604,809	22,537,160	22,537,160	1,158,498					85,670	12,911,425	0.125
000000-00-0	Cyprium Investors IV, LP		CLEVELAND	OH	Cyprium IV Management, LLC		11/03/2014		904,642	2,261,925	2,261,925	(170,579)					133,258	810,976	2.656
000000-00-0	First Eagle Direct Lending Fund IV, LLC		BOSTON	MA	First Eagle Alternative Credit, LLC		11/02/2018		90,536	268,501	268,501	101,951					939	25,572	0.321
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC		BOSTON	MA	First Eagle Alternative Credit, LLC		12/05/2018		6,655,751	6,846,529	6,846,529	85,173					623,953	2,474,339	27.996
000000-00-0	GCG Investors IV, LP		CHICAGO	IL	GCG General Partners, LLC		03/14/2017		2,253,857	2,706,513	2,706,513	94,340					663,041	628,300	2.491
000000-00-0	GLC Direct Credit Fund, LP		SAN FRANCISCO	CA	GLC Investment Advisors, LLC		05/27/2015	1	706,663	2,221,097	2,221,097	(1,237,035)					706,564		32.609
000000-00-0	Goldman Sachs Private Equity Partners XI, LP		NEW YORK	NY	Goldman Sachs Asset Management, LP		08/19/2011	3	22,504	255,791	255,791	(42,994)					46,118	143,481	0.377
000000-00-0	GoldPoint Mezzanine Partners IV, LP		NEW YORK	NY	GoldPoint Partners, LLC		12/21/2015	13	9,750,057	9,979,711	9,979,711	27,567					558,838	1,971,028	0.962
000000-00-0	Graycliff Mezzanine II Parallel, LP		NEW YORK	NY	Graycliff Mezzanine II Parallel GP, LP		04/16/2014		45,452	204,424	204,424	13,580					28,821	416,066	3.603
000000-00-0	Graycliff Mezzanine III, LP		NEW YORK	NY	Graycliff Mezzanine III GP, LP		05/15/2018	1	3,548,221	3,548,221	3,548,221	1					306,696	317,586	5.213
000000-00-0	H.I.G. Middle Market LBO Fund IV, LP		MIAMI	FL	H.I.G. Middle Market Advisors IV, LLC		01/17/2023	3	1,784,958	1,166,954	1,166,954	(618,004)						22,200,000	0.436
000000-00-0	Heartwood Forestland REIT III, LLC		CHAPEL HILL	NC	Heartwood Forestland Advisors VIII, LLC		07/14/2015		1,183,113	1,142,165	1,142,165	(40,949)							5.704
000000-00-0	ISQ Global Infrastructure Fund III, LP		MIAMI	FL	I Squared Capital Advisors, LLC		06/22/2022		5,955,918	6,183,066	6,183,066	454,625					35,616	9,125,122	0.100
000000-00-0	LAZARD INT STRGC EQ ACW EX US TRST		NASHUA	NH	Lazard Asset Management LLC		01/07/2022		88,078,639	84,558,462	84,558,462	12,476,446							6.750
000000-00-0	Lyme Conservation Opportunities Fund, LP		HANOVER	NH	Lyme Conservation Opportunities Fund, LP		07/31/2019	1	4,960,510	5,849,983	5,849,983	198,873						2,640,000	16.377
000000-00-0	Lyme Forest Fund IV, LP		HANOVER	NH	LFF IV GP, LLC		03/11/2016		8,452,781	7,655,303	7,655,303	(1,382,541)							6.400
000000-00-0	Lyme Forest Fund V, LP		HANOVER	NH	LFF V GP, LLC		05/02/2018		15,291,460	24,190,491	24,190,491	907,915					943,395	2,000,000	10.402
000000-00-0	ManchesterStory Venture Fund, LP		WEST DES MOINES	IA	ManchesterStory GP1, LLC		11/28/2018	1	4,093,847	7,322,890	7,322,890	(890,635)						1,378,946	5.580
000000-00-0	Midwest Mezzanine Fund V SBIC, LP		CHICAGO	IL	Midwest Mezzanine Management V SBIC, LLC		07/03/2013	3	2,665,998	3,952,275	3,952,275	(71,687)					1,276,830	951,788	10.486
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP		CHICAGO	IL	Midwest Mezzanine Management SBIC VI, LLC		08/06/2018		4,635,165	7,102,520	7,102,520	1,212,591						1,324,838	7.113
000000-00-0	Morgan Stanley IFHF SPV, LP		WEST CONSHOHOCKEN	PA	Morgan Stanley AIP GP, LP		07/01/2011	13	67,080	92,675	92,675	12,417							2.023
000000-00-0	Morgan Stanley Premium Partners Fund SPV, LP		WEST CONSHOHOCKEN	PA	Morgan Stanley AIP GP, LP		07/01/2010	13	46,775	183,419	183,419	(15,536)					28,377		0.889
000000-00-0	Morgan Stanley Private Markets Fund III, LP		WEST CONSHOHOCKEN	PA	Morgan Stanley AIP GP, LP		04/26/2006	3	366,409	307,463	307,463	(158,241)						438,327	1.756
000000-00-0	Parthenon Investors VII, LP		BOSTON	MA	Parthenon Investors VII, LP		12/01/2023	3	342,016	180,113	180,113	(161,903)						24,157,984	0.979
000000-00-0	PJC Fund V, LP		BOSTON	MA	PJC Partners V, LLC		01/08/2020	1	28,594,325	32,265,650	32,265,650	(5,054,655)						9,480,675	44.330
000000-00-0	Point Judith Venture Fund III, LP		BOSTON	MA	Point Judith Capital Partners III, LLC		06/03/2013	1	1,643,364	1,613,639	1,613,639	(1,041,278)							24.934
000000-00-0	Point Judith Venture Fund IV, LP		BOSTON	MA	Point Judith Capital Partners IV, LLC		12/28/2015	1	23,680,319	52,348,011	52,348,011	(4,602,587)					97,976		44.535
000000-00-0	Savano Capital Partners II, LP		BALTIMORE	MD	Savano Direct GP II, LLC		06/22/2016	1	8,094,128	9,047,108	9,047,108	(1,520,603)						656,493	18.280
000000-00-0	Savano Capital Partners III, LP		BALTIMORE	MD	Savano Direct GP III, LLC		05/17/2021	1	11,965,552	15,096,318	15,096,318	1,602,893						8,081,213	12.732
000000-00-0	Sentinel Capital Partners VII, LP		NEW YORK	NY	Sentinel Managing Company VII, Inc.		06/30/2023	3	1,449,807	1,354,928	1,354,928	(94,879)						19,550,193	0.600
000000-00-0	Sentinel Junior Capital II, LP		NEW YORK	NY	Sentinel Junior Capital Managing Company II, Inc.		06/30/2023	3	422,953	481,173	481,173	58,220						2,577,047	0.359
000000-00-0	Spectrum Equity X-A, LP		BOSTON	MA	Spectrum Equity X-A, LP		12/01/2023	3		(22,405)	(22,405)	(22,405)						9,000,000	0.407
000000-00-0	Stonepeak Infrastructure Fund III, LP		NEW YORK	NY	Stonepeak Associates III, LLC		02/22/2018	3	19,029,061	28,683,917	28,683,917	(930,272)					703,336	3,086,164	0.315
000000-00-0	Thoma Bravo Discover Fund IV, LP		CHICAGO	IL	Thoma Bravo Discover Partners IV[-P], LP		12/08/2022	3	5,718,016	6,028,985	6,028,985	310,969						4,281,984	0.271
000000-00-0	Thoma Bravo Fund XV, LP		CHICAGO	IL	Thoma Bravo UGP XV, LLC		08/02/2022	3	14,262,551	14,956,307	14,956,307	775,468						5,736,389	0.228
000000-00-0	WCM International Small Cap Growth Fund LP		LAGUNA BEACH	CA	WCM International Small Cap Growth Fund		01/25/2022		22,358,328	24,670,914	24,670,914	2,312,582							15.500

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
2599999. Joint Venture Interests - Other - Unaffiliated									332,838,317	403,655,293	403,655,293	4,227,987					7,745,382	161,767,859	XXX
000000-00-0	Amica General Agency, LLC			RI	Amica General Agency, LLC		01/01/2015		200,000	1,329,132	1,329,132	42,776							0.000
5999999. Any Other Class of Assets - Affiliated									200,000	1,329,132	1,329,132	42,776							XXX
6099999. Total - Unaffiliated									332,838,317	403,655,293	403,655,293	4,227,987					7,745,382	161,767,859	XXX
6199999. Total - Affiliated									200,000	1,329,132	1,329,132	42,776							XXX
6299999 - Totals									333,038,317	404,984,425	404,984,425	4,270,763					7,745,382	161,767,859	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	Adams Street Senior Private Credit Fund II, LP	NEW YORK	NY	Adams Street Private Credit Fund II GP, LP	05/07/2020	1		207,087		0.459
000000-00-0	AEA Mezzanine Fund III, LP	NEW YORK	NY	AEA Mezzanine Partner III, LP	02/13/2014			19,541		2.609
000000-00-0	Aquiline Technology Growth Fund II, LP	NEW YORK	NY	Aquiline Capital Partners	04/28/2022	1		1,473,707		4.437
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII, LP	02/22/2021	3		4,861,238		0.125
000000-00-0	Cyprium Investors IV, LP	CLEVELAND	OH	Cyprium IV Management, LLC	11/03/2014			92,538		2.656
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	11/02/2018	1		26,939		0.321
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	12/05/2018	1		1,300,983		27.996
000000-00-0	Goldman Sachs Private Equity Partners XI, LP	NEW YORK	NY	Goldman Sachs Asset Management, LP	08/19/2011	3		1,515		0.377
000000-00-0	GoldPoint Mezzanine Partners IV, LP	NEW YORK	NY	GoldPoint Partners, LLC	12/21/2015	1		363,272		0.962
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP	05/15/2018			290,033		5.213
000000-00-0	H.I.G. Middle Market LBO Fund IV, LP	MIAMI	FL	H.I.G. Middle Market Advisors IV, LLC	01/17/2023	3	602,810	1,197,190		0.436
000000-00-0	ISQ Global Infrastructure Fund III, LP	MIAMI	FL	I Squared Capital Advisors, LLC	06/22/2022	3		4,269,351		0.100
000000-00-0	Lyme Conservation Opportunities Fund, LP	HANOVER	NH	Lyme Conservation Opportunities Fund, LP	07/31/2019			2,475,000		16.377
000000-00-0	ManchesterStory Venture Fund, LP	WEST DES MOINES	IA	ManchesterStory GP1, LLC	11/28/2018	1		194,600		5.580
000000-00-0	Midwest Mezzanine Fund VI SBIC, LP	CHICAGO	IL	Midwest Mezzanine Management SBIC VI, LLC	08/06/2018	3		661,529		7.113
000000-00-0	Parthenon Investors VII, LP	BOSTON	MA	Parthenon Investors VII, LP	12/20/2023	3	342,016			0.000
000000-00-0	PJC Fund V, LP	BOSTON	MA	PJC Partners V, LLC	01/08/2020	1		5,501,838		44.330
000000-00-0	Savano Capital Partners II, LP	BALTIMORE	MD	Savano Direct GP II, LLC	06/22/2016	1		198,000		18.280
000000-00-0	Savano Capital Partners III, LP	BALTIMORE	MD	Savano Direct GP III, LLC	05/17/2021	1		2,878,213		12.732
000000-00-0	Sentinel Capital Partners VII, LP	NEW YORK	NY	Sentinel Managing Company VII, Inc.	07/14/2023	3	612,708	837,099		0.600
000000-00-0	Sentinel Junior Capital II, LP	NEW YORK	NY	Sentinel Junior Capital Managing Company II, Inc.	08/09/2023		223,515	199,438		0.359
CIIV11-11-5	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC	02/22/2018			2,518,427		0.315
LCOF00-11-9	Thoma Bravo Discover Fund IV, LP	CHICAGO	IL	Thoma Bravo Discover Partners IV[-P], LP	12/08/2022	3		4,173,232		0.271
MMFVI1-11-0	Thoma Bravo Fund XV, LP	CHICAGO	IL	Thoma Bravo UGP XV, LLC	08/02/2022	3		3,529,686		0.228
2599999. Joint Venture Interests - Other - Unaffiliated							1,781,049	37,270,455		XXX
6099999. Total - Unaffiliated							1,781,049	37,270,455		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							1,781,049	37,270,455		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Adams Street Private Credit Fund, LP	NEW YORK	NY	Adams Street Private Credit Fund GP, LP	12/26/2017	04/19/2023	482,242							482,242	482,242				
000000-00-0	Adams Street Senior Private Credit Fund II, LP	NEW YORK	NY	Adams Street Private Credit Fund II GP,	05/07/2020	04/20/2023	9,928							9,928	9,928				
000000-00-0	AEA Mezzanine Fund III, LP	NEW YORK	NY	AEA Mezzanine Partner III, LP	02/13/2014	08/03/2023	644,151							644,151	644,151				
000000-00-0	Blackstone Capital Partners VIII, LP	NEW YORK	NY	Blackstone Management Associates VIII, L	02/22/2021	11/08/2023	166,117							166,117	166,117				
000000-00-0	Cyprium Parallel Investors V, LP	CLEVELAND	OH	Cyprium Investment Partners, LLC	08/15/2019	10/30/2023	2,117,939	(120,894)				(120,894)		1,997,045	1,997,045				
000000-00-0	First Eagle Direct Lending Fund IV, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	11/02/2018	10/26/2023	23,898							23,898	23,898				
000000-00-0	First Eagle Direct Lending IV Co-Invest, LLC	BOSTON	MA	First Eagle Alternative Credit, LLC	12/05/2018	10/26/2023	2,829,719							2,829,719	2,829,719				
000000-00-0	GCG Investors IV, LP	CHICAGO	IL	GCG General Partners, LLC	03/14/2017	12/20/2023	319,493							319,493	319,493				
000000-00-0	GLC Direct Credit Fund, LP	SAN FRANCISCO	CA	GLC Investment Advisors, LLC	05/27/2015	07/03/2023	942,782							942,782	942,782				
000000-00-0	GoldPoint Mezzanine Partners IV, LP	NEW YORK	NY	GoldPoint Partners, LLC	12/21/2015	12/29/2023	1,902,350							1,902,350	1,902,350				
000000-00-0	Graycliff Mezzanine III, LP	NEW YORK	NY	Graycliff Mezzanine III GP, LP	05/15/2018	12/22/2023	923,785							923,785	923,785				
000000-00-0	H.I.G. Middle Market LBO Fund IV, LP	MIAMI	FL	H.I.G. Middle Market Advisors IV, LLC	01/17/2023	11/01/2023								15,042	15,042				
000000-00-0	Heartwood Forestland REIT III, LLC	CHAPEL HILL	NC	Heartwood Forestland Advisors VIII, LLC	07/14/2015	11/01/2023	342,222							342,222	342,222				
000000-00-0	LAZARD INT STRGC EQ ACW EX US TRST	NASHUA	NH	LAZARD INT STRGC EQ ACW EX US TRST	01/07/2022	06/21/2023	7,605,469	1,843,750				1,843,750		9,449,219	8,500,000		(949,219)	(949,219)	
000000-00-0	Midwest Mezzanine Fund V SBIC, LP	CHICAGO	IL	Midwest Mezzanine Management V SBIC, LLC	07/03/2013	07/13/2023	563,894							563,894	563,894				
000000-00-0	Point Judith Venture Fund IV, LP	BOSTON	MA	Point Judith Capital Partners IV, LLC	12/28/2015	12/22/2023	792,715							792,715	792,715				
000000-00-0	Stonepeak Infrastructure Fund III, LP	NEW YORK	NY	Stonepeak Associates III, LLC	02/22/2018	09/28/2023	1,163,834							1,163,834	1,163,834				
2599999. Joint Venture Interests - Other - Unaffiliated							20,830,537	1,722,856				1,722,856		22,568,435	21,619,216		(949,219)	(949,219)	
6099999. Total - Unaffiliated							20,830,537	1,722,856				1,722,856		22,568,435	21,619,216		(949,219)	(949,219)	
6199999. Total - Affiliated																			
6299999 - Totals							20,830,537	1,722,856				1,722,856		22,568,435	21,619,216		(949,219)	(949,219)	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
690353-6G-7	US INTERNATIONAL DEVELOPMENT FINANCE COR	@			1.A	2,878,920	109.6170	3,014,468	2,750,000	2,834,978		(23,444)			2.460	1.426	MAT	308,371		09/13/2022	08/16/2027
912810-RH-3	UNITED STATES TREASURY				1.A	12,131,719	84.7656	10,171,875	12,000,000	12,114,098		(3,658)			3.125	3.062	FA	141,644	375,000	02/28/2019	08/15/2044
912810-RJ-9	UNITED STATES TREASURY				1.A	15,125,977	82.8750	12,431,250	15,000,000	15,107,269		(3,582)			3.000	2.952	MN	58,104	450,000	12/28/2017	11/15/2044
912810-RM-2	UNITED STATES TREASURY				1.A	5,241,406	82.6094	4,130,469	5,000,000	5,202,775		(6,796)			3.000	2.748	MN	19,368	150,000	12/28/2017	05/15/2045
912810-RN-0	UNITED STATES TREASURY	SD			1.A	4,640,342	80.7344	3,834,883	4,750,000	4,656,083		3,089			2.875	3.000	FA	51,582	126,342	07/20/2018	08/15/2045
912810-RN-0	UNITED STATES TREASURY				1.A	22,421,368	80.7344	18,657,714	23,110,000	22,519,084		19,671			2.875	3.037	FA	250,960	674,633	07/25/2018	08/15/2045
912810-RQ-3	UNITED STATES TREASURY				1.A	2,793,633	75.1406	2,254,219	3,000,000	2,819,699		5,821			2.500	2.869	FA	28,329	75,000	04/01/2019	02/15/2046
912810-RS-9	UNITED STATES TREASURY				1.A	3,926,725	74.9844	3,269,319	4,360,000	3,989,732		11,517			2.500	3.025	MN	14,074	109,000	02/01/2018	05/15/2046
912810-RU-4	UNITED STATES TREASURY				1.A	5,115,820	80.2031	4,010,156	5,000,000	5,098,722		(2,968)			2.875	2.758	MN	18,561	143,750	12/28/2017	11/15/2046
912828-K7-4	UNITED STATES TREASURY				1.A	19,899,219	96.2305	19,246,094	20,000,000	19,951,368		29,368			2.000	2.153	FA	151,087	400,000	03/17/2022	08/15/2025
912828-M5-6	UNITED STATES TREASURY				1.A	9,885,938	96.3203	9,632,031	10,000,000	9,940,037		31,036			2.250	2.580	MN	29,052	225,000	03/28/2022	11/15/2025
912828-Y7-9	UNITED STATES TREASURY				1.A	23,976,988	97.6055	23,132,496	23,700,000	23,825,789		(77,441)			2.875	2.529	JJ	285,141	681,375	08/26/2022	07/31/2025
91282C-JG-7	UNITED STATES TREASURY				1.A FE	18,748,438	105.8281	18,784,492	17,750,000	18,744,296		(4,141)			4.875	3.931	AO	147,388		12/19/2023	10/31/2030
91282C-JM-4	UNITED STATES TREASURY				1.A FE	4,465,887	102.8906	4,475,742	4,350,000	4,465,412		(474)			4.375	3.933	MN	16,639		12/19/2023	11/30/2030
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						151,252,379	XXX	137,045,208	150,770,000	151,269,342		(22,004)			XXX	XXX	XXX	1,520,302	3,410,100	XXX	XXX
36176M-GZ-0	GN 770016 - RMBS			4	1.A	1,040,306	96.8804	965,029	996,104	1,017,518		(3,403)			4.000	3.408	MON	3,320	39,844	12/18/2013	12/15/2033
36177P-B2-0	GN 794556 - RMBS			4	1.A	785,319	94.8978	729,967	769,214	787,259		(745)			3.500	3.050	MON	2,244	26,922	09/20/2013	01/15/2042
36179L-A5-1	G2 AC9928 - RMBS			4	1.A	439,681	99.2153	408,833	412,067	412,750		(80,137)			4.700	2.814	MON	1,614	19,086	09/12/2014	02/20/2064
36179M-KZ-2	G2 MA0312 - RMBS			4	1.A	958,147	93.8772	860,759	916,899	990,265		25,295			3.500	2.385	MON	2,674	32,091	09/01/2012	08/20/2042
36179M-NC-0	G2 MA0387 - RMBS			4	1.A	928,532	93.8772	825,540	879,383	970,312		23,764			3.500	2.132	MON	2,565	30,778	11/01/2012	09/20/2042
36179M-VL-1	G2 MA0619 - RMBS			4	1.A	636,145	93.8772	567,575	604,593	666,598		10,060			3.500	2.236	MON	1,763	21,161	02/01/2013	12/20/2042
36179M-XW-5	G2 MA0693 - RMBS			4	1.A	196,488	93.8772	175,204	186,631	205,738		915			3.500	2.064	MON	544	6,532	02/01/2013	01/20/2043
36179V-L6-5	G2 MA6649 - RMBS			4	1.A	82,611	96.5365	77,192	79,962	84,984		(2,597)			4.500	2.951	MON	300	3,598	04/30/2020	05/20/2050
36179V-L7-3	G2 MA6650 - RMBS			4	1.A	82,013	98.7293	78,327	79,336	84,735		(3,060)			5.000	3.214	MON	331	3,967	04/30/2020	05/20/2050
3617HT-EH-5	G2 BJ5536 - RMBS			4	1.A	1,244,640	98.9642	1,097,534	1,109,021	1,149,039		(129,900)			4.587	1.349	MON	4,239	50,146	07/16/2019	03/20/2069
3617HT-YK-6	G2 BJ6114 - RMBS			4	1.A	943,689	97.7727	850,611	869,988	896,093		(90,529)			4.267	1.457	MON	3,093	36,273	07/16/2019	11/20/2068
3617J9-BM-9	G2 BK8144 - RMBS			4	1.A	1,057,351	97.6609	948,852	971,578	1,009,604		(195,228)			4.236	0.653	MON	3,430	40,237	07/16/2019	01/20/2069
3617K9-F7-6	G2 BN5590 - RMBS			4	1.A	299,183	98.7884	274,618	277,986	313,881		(3,288)			4.500	2.507	MON	1,042	12,509	04/29/2020	07/20/2049
3617K9-FR-2	G2 BN5576 - RMBS			4	1.A	513,685	98.7884	470,553	476,324	530,831		10,416			4.500	2.656	MON	1,786	21,435	04/29/2020	06/20/2049
3617KR-FH-4	G2 BO9168 - RMBS			4	1.A	110,617	98.7884	100,948	102,187	109,570		(35,999)			4.500	3.334	MON	383	4,598	04/29/2020	07/20/2049
36200E-B2-6	GN 598657 - RMBS			4	1.A	27,054	101.9528	27,200	26,679	27,023		(138)			5.500	5.173	MON	122	1,467	07/25/2005	05/15/2035
36200G-KU-9	GN 600707 - RMBS			4	1.A	44,294	102.9350	44,179	42,919	43,756		(187)			5.500	4.914	MON	197	2,361	03/22/2004	12/15/2033
36200J-6S-4	GN 603081 - RMBS			4	1.A	19,177	102.0858	18,969	18,581	19,027		(102)			5.500	4.767	MON	85	1,022	03/22/2004	08/15/2033
36200K-J4-0	GN 603383 - RMBS			4	1.A	99,242	104.2957	99,018	94,940	99,310		(723)			6.000	4.574	MON	475	5,696	04/23/2003	01/15/2033
36200K-J7-3	GN 603386 - RMBS			4	1.A	251,588	103.7808	249,479	240,390	250,433		(834)			6.000	4.605	MON	1,202	14,423	04/11/2003	01/15/2033
36200K-KQ-9	GN 603403 - RMBS			4	1.A	193,931	104.3319	193,880	185,830	192,376		1,700			6.000	4.982	MON	929	11,150	10/14/2004	10/15/2034
36200M-TF-0	GN 604550 - RMBS			4	1.A	70,724	101.3242	72,190	71,247	70,775		15			5.000	5.196	MON	297	3,562	10/07/2004	08/15/2033
36200M-VW-0	GN 604629 - RMBS			4	1.A	323,922	103.0404	325,234	315,637	321,553		1,233			5.500	4.919	MON	1,447	17,360	10/01/2003	09/15/2033
36200N-BP-5	GN 604946 - RMBS			4	1.A	271,577	102.9966	288,227	279,841	272,419		(205)			5.500	6.329	MON	1,283	15,391	06/11/2007	01/15/2034
36201C-JU-9	GN 579075 - RMBS			4	1.A	174,846	105.2701	180,424	171,391	175,123		(93)			7.000	6.182	MON	1,000	11,997	12/20/2001	12/15/2031
36201H-W8-2	GN 583971 - RMBS			4	1.A	30,554	101.6053	29,850	29,378	30,140		(261)			6.500	5.257	MON	159	1,910	09/09/2002	07/15/2032
36201M-S9-4	GN 587444 - RMBS			4	1.A	62,939	102.2095	61,541	60,211	62,949		(656)			6.000	4.404	MON	301	3,613	04/23/2003	12/15/2032
36202C-2Y-8	G2 002591 - RMBS			4	1.A	3,357	103.6022	3,437	3,317	3,329		(1)			7.000	6.595	MON	19	232	05/01/1998	05/20/2028
36202C-6Y-4	G2 002687 - RMBS			4	1.A	39,769	103.6808	42,545	41,034	40,298		110			6.000	6.954	MON	205	2,462	10/01/2001	12/20/2028
36202C-N8-2	G2 002215 - RMBS			4	1.A	2,803	100.4936	2,982	2,968	2,921		13			6.500	7.933	MON	16	193	10/04/1996	05/20/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36202C-PT-4	G2 002234 - RMBS			4	1.A	297	101.6024	302	297	296					8.000	8.096	MON	2	24	08/01/1996	06/20/2026
36202C-QA-4	G2 002249 - RMBS			4	1.A	1,555	101.6650	1,583	1,557	1,552		(1)			8.000	8.022	MON	10	125	08/01/1996	07/20/2026
36202C-QQ-9	G2 002263 - RMBS			4	1.A	541	100.0961	575	574	565		3			6.500	7.874	MON	3	37	10/07/1996	08/20/2026
36202C-QX-4	G2 002270 - RMBS			4	1.A	1,717	102.1221	1,749	1,713	1,710		(2)			8.000	7.882	MON	11	137	08/01/1996	08/20/2026
36202C-YG-2	G2 002511 - RMBS			4	1.A	2,404	102.9601	2,447	2,376	2,385		(6)			7.500	7.043	MON	15	178	11/01/1997	11/20/2027
36202D-2E-0	G2 003473 - RMBS			4	1.A	117,028	102.9374	119,532	116,121	116,721		(576)			5.500	5.289	MON	532	6,387	11/27/2007	11/20/2033
36202D-5Q-0	G2 003555 - RMBS			4	1.A	418,816	102.3576	444,383	434,147	421,471		241			5.000	5.864	MON	1,809	21,707	05/17/2007	05/20/2034
36202D-C9-0	G2 002796 - RMBS			4	1.A	12,184	104.6486	13,090	12,508	12,225		10			7.000	8.224	MON	73	876	09/21/2000	08/20/2029
36202D-CR-0	G2 002780 - RMBS			4	1.A	20,994	103.7053	23,289	22,457	21,690		186			6.000	7.867	MON	112	1,347	07/15/1999	07/20/2029
36202D-D5-7	G2 002824 - RMBS			4	1.A	7,576	104.6486	8,134	7,773	7,606		16			7.000	8.178	MON	45	544	08/08/2000	10/20/2029
36202D-DN-8	G2 002809 - RMBS			4	1.A	10,538	104.6486	11,289	10,787	10,608		9			7.000	7.855	MON	63	755	12/07/1999	09/20/2029
36202D-FX-4	G2 002882 - RMBS			4	1.A	12,238	104.6486	13,241	12,653	12,302		65			7.000	8.473	MON	74	886	06/20/2000	02/20/2030
36202D-JQ-5	G2 002971 - RMBS			4	1.A	18,906	104.9767	19,942	18,997	18,904		3			7.000	7.162	MON	111	1,330	12/08/2000	09/20/2030
36202D-JR-3	G2 002972 - RMBS			4	1.A	3,449	104.8865	3,641	3,472	3,446		1			7.500	7.785	MON	22	260	09/21/2000	09/20/2030
36202D-YZ-8	G2 003428 - RMBS			4	1.A	93,190	102.4098	95,585	93,336	93,160		(7)			5.000	5.027	MON	389	4,667	11/01/2004	08/20/2033
36202E-5G-0	G2 004447 - RMBS			4	1.A	490,158	101.7142	499,810	491,386	490,149		(1)			5.000	5.048	MON	2,047	24,569	08/01/2009	05/20/2039
36202E-CA-5	G2 003665 - RMBS			4	1.A	228,886	103.0645	239,378	232,261	229,319		295			5.500	5.874	MON	1,065	12,774	10/05/2007	01/20/2035
36202E-DP-1	G2 003710 - RMBS			4	1.A	134,237	102.3922	146,088	142,675	134,717		(124)			5.000	6.606	MON	594	7,134	07/11/2007	05/20/2035
36202E-GE-3	G2 003797 - RMBS			4	1.A	294,696	104.5816	304,488	291,148	293,632		(2,248)			6.000	5.668	MON	1,456	17,469	03/28/2006	12/20/2035
36202E-GQ-6	G2 003807 - RMBS			4	1.A	47,739	103.3666	50,701	49,050	47,739		77			5.500	6.290	MON	225	2,698	08/08/2007	01/20/2036
36202E-HE-2	G2 003829 - RMBS			4	1.A	93,874	101.7033	98,236	96,591	93,743		(645)			5.000	5.778	MON	402	4,830	11/19/2007	03/20/2036
36202F-AV-8	G2 004520 - RMBS			4	1.A	498,311	101.7142	507,487	498,934	498,405		(45)			5.000	5.015	MON	2,079	24,947	08/01/2009	08/20/2039
36202F-EW-2	G2 004649 - RMBS			4	1.A	72,428	100.0389	68,904	68,877	74,508		(571)			4.500	3.027	MON	258	3,099	11/09/2010	03/20/2040
36202F-F8-4	G2 004691 - RMBS			4	1.A	1,650	99.4297	1,574	1,583	1,756		(11)			4.500	2.661	MON	6	71	10/01/2010	05/20/2040
36202F-FL-5	G2 004671 - RMBS			4	1.A	346,541	100.0083	331,918	331,891	353,072		(1,307)			4.500	3.382	MON	1,245	14,935	10/01/2010	04/20/2040
36202F-LH-7	G2 004828 - RMBS			4	1.A	303,580	99.4297	287,518	289,167	316,217		11,631			4.500	3.000	MON	1,084	13,013	11/01/2010	10/20/2040
36202F-VN-3	G2 005121 - RMBS			4	1.A	219,535	96.5373	204,489	211,824	222,146		(12,780)			4.000	3.032	MON	706	8,473	09/01/2011	07/20/2041
36202T-DW-3	GN 608617 - RMBS			4	1.A	10,760	99.5224	10,562	10,612	10,601		(13)			5.000	4.732	MON	44	531	12/09/2004	06/15/2024
36202T-G4-2	GN 608719 - RMBS			4	1.A	4,828	99.3256	4,738	4,770	4,768		(5)			5.000	4.750	MON	20	238	12/07/2004	11/15/2024
36204B-M5-9	GN 364980 - RMBS			4	1.A	23	99.7490	23	23	23					6.500	7.018	MON		2	12/19/1995	04/15/2024
36204F-3J-1	GN 369001 - RMBS			4	1.A	53	99.8208	53	54	53					7.000	7.104	MON		4	12/19/1995	05/15/2024
36205Y-QW-5	GN 404669 - RMBS			4	1.A	1,420	100.0193	1,424	1,424	1,420					7.000	7.105	MON	8	100	12/19/1995	12/15/2025
36206D-DE-4	GN 407901 - RMBS			4	1.A	778	100.0097	785	785	782					7.000	7.211	MON	5	55	11/20/1995	11/15/2025
36206F-XH-0	GN 410280 - RMBS			4	1.A	173	100.0009	174	174	173					7.000	7.105	MON	1	12	12/19/1995	09/15/2025
36206H-MB-1	GN 411754 - RMBS			4	1.A	32,836	101.4671	32,436	31,967	32,254		50			8.000	7.200	MON	213	2,557	06/27/1997	04/15/2027
36206J-4C-5	GN 413119 - RMBS			4	1.A	681	100.0935	687	687	684					7.000	7.226	MON	4	48	11/20/1995	09/15/2025
36206X-PT-4	GN 424434 - RMBS			4	1.A	5,747	100.5398	5,607	5,577	5,641		63			8.000	7.150	MON	37	446	08/01/1997	08/15/2027
36207L-HQ-4	GN 435039 - RMBS			4	1.A	15,677	102.2007	15,681	15,344	15,706		(133)			7.500	6.623	MON	96	1,151	02/16/2001	02/15/2031
36209F-PY-9	GN 470339 - RMBS			4	1.A	9,369	100.3660	9,392	9,358	9,354		20			7.500	7.433	MON	58	702	09/01/1999	05/15/2029
36209S-ZQ-7	GN 480551 - RMBS			4	1.A	12,616	101.3282	13,351	13,176	12,761		(292)			7.000	8.767	MON	77	922	02/22/2000	04/15/2029
36209W-4X-7	GN 484238 - RMBS			4	1.A	5,302	101.8133	5,270	5,176	5,232		8			7.000	6.377	MON	30	362	02/03/1999	09/15/2028
3620AM-M7-4	GN 733982 - RMBS			4	1.A	361,754	99.9817	339,762	339,824	359,062		(342)			4.500	3.394	MON	1,274	15,292	11/02/2010	10/15/2040
3620AQ-K6-9	GN 736617 - RMBS			4	1.A	1,041,302	95.4953	932,882	976,888	1,022,790		(2,758)			4.000	2.819	MON	3,256	39,076	03/01/2012	12/15/2035
3620AS-PH-6	GN 738524 - RMBS			4	1.A	414,171	97.5741	393,547	403,331	419,708		557			4.000	3.245	MON	1,344	16,133	07/05/2013	07/15/2041
3620AS-PX-1	GN 738538 - RMBS			4	1.A	798,972	97.5741	755,852	774,644	807,979		4,289			4.000	3.214	MON	2,582	30,986	07/08/2013	07/15/2041

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36210V-E4-9	GN 503355 - RMBS			4	1.A	36,202	101.4718	35,514	34,998	35,902		(307)			6.000	4.606	MON	175	2,100	09/25/2002	02/15/2029
36230L-K8-1	GN 752119 - RMBS			4	1.A	1,012,325	91.3834	883,016	966,276	987,514		(2,481)			3.000	2.372	MON	2,416	28,988	03/01/2013	01/15/2033
36241L-KA-3	GN 782989 - RMBS			4	1.A	1,474,052	99.9817	1,420,011	1,420,271	1,485,803		(1,495)			4.500	3.574	MON	5,326	63,912	01/01/2011	06/15/2040
36290R-XW-8	GN 615493 - RMBS			4	1.A	52,871	101.4357	53,697	52,937	52,863		(204)			5.000	5.034	MON	221	2,647	08/31/2004	08/15/2033
36290R-Y3-1	GN 615530 - RMBS			4	1.A	332,643	103.0364	340,509	330,474	331,723		(144)			5.500	5.374	MON	1,515	18,176	09/08/2003	09/15/2033
36290S-YC-9	GN 616407 - RMBS			4	1.A	3,645	99.6630	3,578	3,590	3,586		(6)			5.500	5.097	MON	16	197	07/13/2004	05/15/2024
36290T-FW-4	GN 616781 - RMBS			4	1.A	5,746	99.3808	5,631	5,666	5,663		(7)			5.000	4.709	MON	24	283	01/13/2005	12/15/2024
36290T-GN-3	G2 616805 - RMBS			4	1.A	17,942	99.4581	17,341	17,436	17,451		(47)			5.500	4.687	MON	80	959	01/14/2005	01/20/2025
36290T-JK-6	GN 616866 - RMBS			4	1.A	202,938	97.8743	194,135	198,351	199,932		(499)			3.000	2.374	MON	496	5,951	10/01/2013	02/15/2027
36290X-MY-3	GN 620575 - RMBS			4	1.A	75,018	101.4183	76,251	75,185	75,018		(224)			5.000	5.059	MON	313	3,759	10/07/2004	09/15/2033
36291G-YY-6	GN 628127 - RMBS			4	1.A	187,836	104.8428	191,632	182,781	187,072		(987)			6.000	5.343	MON	914	10,967	07/21/2004	05/15/2034
36291L-3U-7	GN 631811 - RMBS			4	1.A	5,016	99.6315	4,923	4,941	4,934		(7)			5.500	5.218	MON	23	272	07/13/2004	05/15/2024
36291L-4W-2	G2 631837 - RMBS			4	1.A	127,031	104.2319	129,197	123,952	124,698		(344)			6.000	5.576	MON	620	7,437	04/01/2005	06/20/2029
36291P-5P-7	G2 634554 - RMBS			4	1.A	2,032	99.6080	1,945	1,952	1,955		(8)			6.000	4.930	MON	10	117	09/15/2004	09/20/2024
36291U-E7-6	GN 638358 - RMBS			4	1.A	205,815	102.9807	209,560	203,494	205,114		(194)			5.500	5.252	MON	933	11,192	03/15/2005	02/15/2035
36291Y-EG-8	GN 641935 - RMBS			4	1.A	20,873	100.1557	20,570	20,538	20,640		(33)			5.500	5.129	MON	94	1,130	08/25/2005	04/15/2035
36297B-JS-1	GN 706873 - RMBS			4	1.A	422,818	95.5428	388,669	406,801	413,079		(1,041)			4.000	3.407	MON	1,356	16,272	07/08/2011	11/15/2030
38374M-DF-3	GNR 2005-081 OB - CMO/RMBS			4	1.A	2,376,597	103.0382	2,510,788	2,436,755	2,411,171		(2,300)			5.500	5.767	MON	11,168	134,022	11/14/2005	10/20/2035
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS			4	1.A	6,026,936	98.6278	5,544,421	5,621,557	5,631,280		(193,099)			4.575	3.522	MON	21,431	257,804	09/17/2014	06/20/2064
38378M-ND-3	GNR 2013-060 GL - CMO/RMBS			4	1.A	761,986	96.9156	728,046	751,216	758,632		4,625			3.000	2.684	MON	1,878	22,536	07/31/2013	11/20/2041
38378M-UG-8	GNR 2013-053 KA - CMO/RMBS			4	1.A	2,603,976	96.5479	2,436,422	2,523,538	2,574,091		25,370			3.000	2.353	MON	6,309	75,706	10/23/2013	10/20/2041
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS			4	1.A	233,518	97.4834	218,525	224,166	231,807		4,488			3.500	2.394	MON	654	7,846	09/23/2013	02/20/2043
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS			4	1.A	298,804	94.7159	280,473	296,120	298,072		305			3.000	2.797	MON	740	8,884	07/30/2013	10/20/2042
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS			4	1.A	13,561,091	76.7953	10,373,762	13,508,325	13,570,790		6,399			1.500	1.453	MON	16,885	202,625	02/23/2021	03/20/2051
38382N-GG-6	GNR 2021-027 DC - CMO/RMBS			4	1.A	13,732,113	78.9346	10,780,435	13,657,424	13,766,864		13,130			1.250	1.178	MON	14,226	170,718	01/27/2021	02/20/2051
831628-C8-3	SBA 100095 - RMBS			4	1.A	320,590	96.4850	291,534	302,154	317,692		(7,548)			4.250	2.383	MON	1,645	12,854	08/09/2017	05/25/2038
831628-DL-3	SBA 100107 - RMBS			4	1.A	716,951	95.1400	658,265	691,890	717,201		1,103			3.825	3.090	MON	3,390	26,488	08/11/2017	11/25/2039
831628-E7-3	SBA 100158 - RMBS			4	1.A	4,113,717	94.3400	3,623,987	3,841,410	4,024,059		(18,198)			3.325	1.724	MON	16,440	139,068	12/03/2020	12/25/2030
831628-EC-2	SBA 100131 - RMBS			4	1.A	4,546,647	96.7990	4,172,248	4,310,218	4,526,377		18,967			4.079	3.275	MON	22,509	176,272	07/12/2017	07/25/2042
831628-ED-0	SBA 100132 - RMBS			4	1.A	6,445,625	94.4050	5,914,464	6,264,990	6,437,404		15,167			3.679	3.263	MON	29,511	231,412	10/11/2017	10/25/2042
831628-EG-3	SBA 100135 - RMBS			4	1.A	2,780,534	102.9030	2,692,571	2,616,611	2,836,358		12,311			5.075	3.534	MON	16,996	132,872	03/06/2018	04/25/2043
831628-EM-0	SBA 100140 - RMBS			4	1.A	4,389,128	101.0550	4,195,605	4,151,803	4,466,770		14,286			4.825	3.426	MON	25,638	200,441	02/05/2019	01/25/2044
831628-EZ-1	SBA 100152 - RMBS			4	1.A	6,675,744	90.9900	5,616,740	6,172,920	6,706,722		44,979			3.200	2.132	MON	25,285	197,703	12/07/2020	06/25/2045
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						90,872,475	XXX	80,106,757	87,774,345	90,457,882		(546,953)			XXX	XXX	XXX	289,793	2,895,517	XXX	XXX
38378B-6L-8	GNR 2013-012 B - CMBS			4	1.A	6,884,902	93.2796	6,348,805	6,806,205	6,801,080		(39,960)			2.070	2.069	MON	11,738	140,854	02/11/2013	11/16/2052
38378K-AE-9	GNR 2013-029 B - CMBS			4	1.A	7,268,063	91.4183	6,673,533	7,300,000	7,274,511		(9,350)			2.131	2.295	MON	12,962	155,743	02/13/2013	10/16/2045
38378K-RB-7	GNR 2013-068 B - CMBS			4	1.A	2,842,907	94.7230	2,688,790	2,838,582	2,837,323		(2,981)			2.500	2.487	MON	5,914	70,965	05/01/2013	08/16/2043
38378N-FL-2	GNR 2013-158 AB - CMBS			4	1.A	1,838,410	93.2484	1,619,521	1,736,782	1,767,560		(56,400)			3.014	1.973	MON	4,361	52,301	05/28/2015	08/16/2053
38378X-A4-3	GNR 2014-172 AD - CMBS			4	1.A	384,501	93.8948	362,669	386,251	385,463		1,582			2.200	2.321	MON	708	8,498	06/09/2017	01/16/2046
38378X-NN-7	GNR 2014-135 AK - CMBS			4	1.A	785,372	88.3812	669,334	757,327	780,129		(35,073)			3.000	2.175	MON	1,893	22,720	08/18/2016	08/16/2055
38379K-3N-6	GNR 2015-169 AC - CMBS			4	1.A	520,814	94.8277	492,414	519,272	519,183		(2,027)			2.600	2.523	MON	1,125	13,501	11/20/2015	04/16/2056
38379K-6D-5	GNR 2015-163 AH - CMBS			4	1.A	5,617,903	85.7135	4,857,749	5,667,427	5,634,417		33,460			2.800	2.933	MON	13,224	158,688	11/30/2015	04/16/2056
38379K-6M-5	GNR 2015-171 EA - CMBS			4	1.A	8,841,158	86.3821	7,662,921	8,870,959	8,849,765		16,917			2.650	2.700	MON	19,590	235,080	11/05/2015	12/16/2052
38379K-B9-8	GNR 2015-115 AC - CMBS			4	1.A	2,879,113	91.6523	2,599,377	2,836,128	2,850,380		(36,598)			2.650	2.346	MON	6,263	75,157	10/08/2015	07/16/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
38379K-GP-7	GNR 2015-058 VA - CMBS			4	1.A	5,677,621	91.8002	5,423,499	5,907,938	5,842,625		85,253			2.700	3.252	MON	13,293	159,514	07/21/2015	10/16/2038
38379K-K8-0	GNR 2015-128 AJ - CMBS			4	1.A	1,205,481	88.0774	1,043,055	1,184,248	1,195,414		(20,946)			2.600	2.243	MON	2,566	30,790	07/12/2016	11/16/2055
38379K-TT-5	GNR 2015-093 AB - CMBS	CF		4	1.A	1,754,089	91.0601	1,604,735	1,762,280	1,757,972		6,334			2.500	2.585	MON	3,671	44,057	06/04/2015	01/16/2047
38379U-TB-2	GNR 2016-072 AB - CMBS			4	1.A	2,915,748	87.1750	2,519,950	2,890,680	2,903,576		(21,357)			2.600	2.438	MON	6,263	75,158	05/25/2016	04/16/2049
38379Y-6L-7	GNR 2016-125 DA - CMBS			4	1.A	2,513,799	90.3223	2,267,951	2,510,955	2,510,972		(3,747)			2.150	2.117	MON	4,499	53,986	09/01/2016	12/16/2047
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						51,929,878	XXX	46,834,304	51,975,034	51,910,370		(84,894)			XXX	XXX	XXX	108,071	1,297,011	XXX	XXX
83162C-A3-7	SBAP 2018-20 L L - ABS			4	1.A	11,376,795	94.1753	10,115,874	10,741,534	11,333,453		35,063			3.540	2.658	JD	31,688	388,160	12/18/2019	12/01/2038
83162C-A9-4	SBAP 2019-25 B B - ABS			4	1.A	2,093,982	93.7880	1,866,288	1,989,901	2,086,951		2,188			3.450	2.827	FA	28,605	71,267	12/18/2019	02/01/2044
83162C-B4-4	SBAP 2019-25 C C - ABS			4	1.A	13,195,625	90.8420	11,946,172	13,150,494	13,287,298		95,716			3.420	3.301	MS	149,916	449,747	12/09/2019	03/01/2044
83162C-C6-8	SBAP 2019-25 G A - ABS			4	1.A	3,350,241	88.2960	2,958,129	3,350,241	3,350,241					2.690	2.708	JJ	45,061	91,999	07/11/2019	07/01/2044
83162C-C7-6	SBAP 2019-20 H H - ABS			4	1.A	3,038,523	86.4389	2,626,465	3,038,523	3,031,300		(7,223)			2.150	2.207	FA	27,220	70,798	08/08/2019	08/01/2039
83162C-E4-1	SBAP 2020-20A A - ABS			4	1.A	3,665,880	88.2448	3,234,949	3,665,880	3,665,880					2.320	2.341	JJ	42,524	87,002	01/09/2020	01/01/2040
83162C-NN-9	SBAP 2004-20 B A - ABS			4	1.A	15,195	99.8733	15,176	15,195	15,193		(2)			4.720	4.820	FA	299	717	02/03/2004	02/01/2024
83162C-PH-0	SBAP 2005-20 B A - ABS			4	1.A	133,661	99.2456	132,653	133,661	133,565		(96)			4.625	4.827	FA	2,576	6,182	02/08/2005	02/01/2025
83162C-PR-8	SBAP 2005-20 G A - ABS			4	1.A	82,542	99.0741	81,778	82,542	82,525		(17)			4.750	4.780	JJ	1,960	3,921	07/06/2005	07/01/2025
83162C-PS-6	SBAP 2005-20 H A - ABS			4	1.A	167,022	99.3740	171,608	172,689	171,799		300			5.110	6.484	FA	3,677	8,824	08/14/2007	08/01/2025
83162C-PX-5	SBAP 2005-20 K A - ABS			4	1.A	74,504	99.5992	74,125	74,423	74,368		(68)			5.360	5.465	MN	665	3,989	11/19/2007	11/01/2025
83162C-QD-8	SBAP 2006-20 C A - ABS			4	1.A	169,757	99.7930	173,181	173,540	172,880		302			5.570	6.280	MS	3,222	9,666	06/13/2007	03/01/2026
83162C-QH-9	SBAP 2006-20 F A - ABS			4	1.A	90,234	100.1439	90,364	90,234	90,234					5.820	5.811	JD	438	5,252	06/06/2006	06/01/2026
83162C-RA-3	SBAP 2007-20 E A - ABS			4	1.A	344,802	99.6642	351,779	352,965	351,092		750			5.310	5.899	MN	3,124	18,742	08/02/2007	05/01/2027
83162C-RH-8	SBAP 2007-20J A - ABS			4	1.A	3,314,090	100.0135	3,090,478	3,090,060	3,217,142		(14,933)			5.570	2.429	AO	43,029	172,116	09/19/2019	10/01/2027
83162C-RL-9	SBAP 2007-20L A - ABS			4	1.A	1,885,429	99.7369	1,757,961	1,762,598	1,832,474		(8,837)			5.290	2.645	JD	7,770	93,241	09/20/2019	12/01/2027
83162C-SP-9	SBAP 2009-20 F A - ABS			4	1.A	142,944	99.4462	142,152	142,944	142,801		(142)			4.950	4.999	JD	590	7,076	06/09/2009	06/01/2029
83162C-VB-6	SBAP 2012-20J A - ABS			4	1.A	1,334,976	91.7930	1,249,882	1,361,631	1,346,501		508			2.180	2.499	AO	7,421	29,684	12/09/2019	10/01/2032
83162C-VS-9	SBAP 2013-20H A - ABS			4	1.A	3,507,346	94.3515	3,321,078	3,519,898	3,509,011		(3,211)			3.160	3.242	FA	46,345	112,527	10/15/2013	08/01/2033
83162C-VV-2	SBAP 2013-20 J J - ABS			4	1.A	4,832,481	94.7275	4,577,688	4,832,481	4,820,423		(12,058)			3.370	3.437	AO	40,714	164,217	10/10/2013	10/01/2033
83162C-WY-5	SBAP 1520D CTF - ABS			4	1.A	6,644,922	91.3326	6,168,499	6,753,881	6,661,003		(18,645)			2.510	2.821	AO	42,381	171,648	07/30/2015	04/01/2035
83162C-XY-4	SBAP 2016-20 H H - ABS			4	1.A	2,765,678	90.1010	2,491,904	2,765,678	2,761,038		(4,641)			2.040	2.082	FA	23,508	58,529	08/11/2016	08/01/2036
83162C-YB-3	SBAP 2016-20J J - ABS			4	1.A	5,480,427	90.3065	4,960,129	5,492,548	5,481,864		(662)			2.210	2.254	AO	30,346	122,055	06/25/2019	10/01/2036
83162C-YN-7	SBAP 2017-20 D D - ABS			4	1.A	2,582,210	91.7639	2,323,788	2,532,354	2,572,966		(1,278)			2.840	2.558	AO	17,980	73,900	07/17/2019	04/01/2037
83162C-YR-8	SBAP 2017-20F F - ABS			4	1.A	4,528,003	91.5432	4,145,076	4,528,003	4,518,781		(9,222)			2.810	2.860	JD	10,603	129,430	06/08/2017	06/01/2037
83162C-YZ-0	SBAP 2017-20K K - ABS			4	1.A	5,418,442	91.5208	4,959,003	5,418,442	5,418,442					2.790	2.804	MN	25,196	154,643	11/09/2017	11/01/2037
83162C-ZF-3	SBAP 2018-20 B B - ABS			4	1.A	7,828,504	93.1637	7,293,324	7,828,504	7,828,504					3.220	3.239	FA	105,032	266,572	02/08/2018	02/01/2038
83162C-ZM-8	SBAP 2018-20 F F - ABS			4	1.A	6,056,300	94.4130	5,279,385	5,591,801	6,060,709		58,734			3.600	2.239	JD	16,775	208,574	04/20/2020	06/01/2038
83162C-ZP-1	SBAP 2018-20 G G - ABS			4	1.A	3,447,201	93.8109	2,978,363	3,174,857	3,435,126		19,571			3.540	2.237	JJ	56,195	116,562	04/28/2020	07/01/2038
831641-FG-5	SBIC 2016-10 B B - ABS			4	1.A	4,351,111	95.0778	4,254,875	4,475,153	4,424,922		12,767			2.051	2.510	MS	30,679	91,785	01/23/2019	09/10/2026
831641-FH-3	SBIC 2017-10 A A - ABS			4	1.A	2,789,505	95.5680	2,665,875	2,789,505	2,789,505					2.845	2.814	MS	26,526	79,361	03/21/2017	03/10/2027
831641-FL-4	SBIC 2018-10 B B - ABS			4	1.A	7,774,621	96.2891	7,491,051	7,779,749	7,776,823		200			3.548	3.536	MS	92,261	276,026	10/22/2018	09/10/2028
831641-FM-2	SBIC 2019-10 A A - ABS			4	1.A	3,432,431	94.7912	3,253,642	3,432,431	3,430,733		(1,698)			3.113	3.114	MS	33,080	106,852	03/12/2019	03/10/2029
831641-FU-4	SBIC 2210B A - ABS			4	1.A	24,977,130	97.1036	24,253,692	24,977,130	24,977,130					4.262	4.234	MS	355,814	1,004,929	09/14/2022	09/01/2032
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						140,892,514	XXX	130,496,385	139,281,469	140,852,678		143,369			XXX	XXX	XXX	1,353,218	4,655,993	XXX	XXX
0109999999. Total - U.S. Government Bonds						434,947,247	XXX	394,482,653	429,800,849	434,490,272		(510,481)			XXX	XXX	XXX	3,271,384	12,258,621	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest						Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20		21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year		Acquired	Stated Contractual Maturity Date
373384-5F-9	GEORGIA ST			1,2	1.A FE	3,124,415	87.2627	3,054,195	3,500,000	3,221,689		19,876			2.950	3.838	FA	43,021	103,250		09/07/2018	02/01/2035
68608K-A3-2	OREGON			1	1.B FE	4,060,070	106.1336	3,714,676	3,500,000	3,934,480		(19,129)			5.382	4.282	FA	78,488	188,370		10/11/2018	08/01/2039
68609T-3R-7	OREGON			1,2	1.B FE	835,000	80.5895	672,922	835,000	835,000					2.537	2.537	MN	3,531	21,184		10/20/2021	11/01/2035
68609T-3S-5	OREGON			1,2	1.B FE	630,000	79.5505	501,168	630,000	630,000					2.587	2.587	MN	2,716	16,298		10/20/2021	11/01/2036
68609T-3T-3	OREGON			1,2	1.B FE	4,315,000	77.1275	3,328,052	4,315,000	4,315,000					2.765	2.765	MN	19,885	119,310		10/20/2021	11/01/2041
68609T-UY-2	OREGON			1	1.B FE	1,000,000	87.1484	871,484	1,000,000	1,000,000					1.572	1.572	MN	2,620	15,720		06/10/2020	05/01/2029
68609T-UZ-9	OREGON			1	1.B FE	1,000,000	85.5963	855,963	1,000,000	1,000,000					1.672	1.672	MN	2,787	16,720		06/10/2020	05/01/2030
68609T-VA-3	OREGON			1,2	1.B FE	1,750,000	83.8700	1,467,725	1,750,000	1,750,000					1.822	1.822	MN	5,314	31,885		06/10/2020	05/01/2031
68609T-WG-9	OREGON			1	1.B FE	1,000,000	89.0892	890,892	1,000,000	1,000,000					1.472	1.472	MN	2,453	14,720		06/10/2020	05/01/2028
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						17,714,485	XXX	15,357,077	17,530,000	17,686,169		747			XXX	XXX	XXX	160,814	527,457		XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						17,714,485	XXX	15,357,077	17,530,000	17,686,169		747			XXX	XXX	XXX	160,814	527,457		XXX	XXX
041826-6A-1	ARLINGTON TEX INDPT SCH DIST			2	1.A FE	5,000,000	76.0232	3,801,160	5,000,000	5,000,000					2.289	2.289	FA	43,237	114,450		07/02/2020	02/15/2037
041826-6B-9	ARLINGTON TEX INDPT SCH DIST			2	1.A FE	8,000,000	75.4008	6,032,064	8,000,000	8,000,000					2.389	2.389	FA	72,201	191,120		07/02/2020	02/15/2038
150429-K7-2	CEDAR HILL TEX INDPT SCH DIST			1,2	1.A FE	4,508,110	95.5522	4,242,518	4,440,000	4,440,000		(1,017)			4.190	4.165	FA	70,280	186,036		02/26/2013	02/15/2035
159195-SD-9	CHANNELVIEW TEX INDPT SCH DIST			2	1.A FE	985,120	100.0692	1,000,692	1,000,000	995,694		1,116			5.426	5.559	FA	20,498	54,260		03/25/2010	08/15/2027
216777-FZ-0	COOPER TEX INDPT SCH DIST			2	1.A FE	2,700,000	100.0729	2,701,968	2,700,000	2,700,000					5.710	5.708	FA	58,242	154,170		03/31/2010	02/15/2026
227381-VQ-0	CROSBY TEX INDPT SCH DIST			2	1.A FE	4,046,360	70.9167	2,836,668	4,000,000	4,032,876		(4,453)			2.636	2.501	FA	39,833	105,440		12/01/2020	02/15/2043
249002-JD-9	DENTON TEX INDPT SCH DIST			2	1.A FE	5,000,000	67.2219	3,361,095	5,000,000	5,000,000					2.556	2.556	FA	48,280	127,800		11/25/2020	08/15/2045
269696-MH-0	EAGLE MTN & SAGINAW TEX INDPT SCH DIST				1.A FE	1,413,786	103.2183	1,135,401	1,100,000	1,297,777		(33,307)			5.000	1.639	FA	20,778	55,000		06/11/2020	08/15/2029
382604-2F-2	GOOSE CREEK TEX CONS INDPT SCH DIST			2	1.A FE	4,000,000	76.2586	3,050,344	4,000,000	4,000,000					2.615	2.615	FA	39,516	104,600		10/23/2020	02/15/2039
382604-2G-0	GOOSE CREEK TEX CONS INDPT SCH DIST			2	1.A FE	3,500,000	75.3167	2,636,085	3,500,000	3,500,000					2.665	2.665	FA	35,237	93,275		10/23/2020	02/15/2040
448492-2Q-0	HUTTO TEX INDPT SCH DIST			2	1.A FE	4,210,000	73.1899	3,081,295	4,210,000	4,210,000					2.490	2.490	FA	43,679	104,829		08/25/2021	08/01/2039
448492-2S-6	HUTTO TEX INDPT SCH DIST			2	1.A FE	6,000,000	69.8881	4,193,286	6,000,000	6,000,000					2.690	2.690	FA	67,250	161,400		08/25/2021	08/01/2043
590760-TD-6	MESQUITE TEX INDPT SCH DIST			2	1.A FE	3,000,000	74.2317	2,226,951	3,000,000	3,000,000					2.588	2.588	FA	29,331	77,640		09/02/2021	08/15/2040
68609T-JL-3	OREGON			1,2	1.B FE	4,939,800	91.0983	4,500,256	4,940,000	4,939,855		23			3.871	3.871	MN	31,871	191,227		03/06/2019	05/01/2039
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	3,087,840	76.7908	2,303,724	3,000,000	3,069,365		(8,977)			3.082	2.713	JD	7,705	92,460		11/30/2021	11/01/2045
774286-AJ-7	ROCKWALL TEX INDPT SCH DIST			2	1.A FE	2,000,000	73.2598	1,465,196	2,000,000	2,000,000					2.146	2.146	FA	16,214	42,920		08/21/2020	02/15/2038
774286-AK-4	ROCKWALL TEX INDPT SCH DIST			2	1.A FE	2,315,000	72.0495	1,667,946	2,315,000	2,315,000					2.180	2.180	FA	19,065	50,467		08/21/2020	02/15/2039
774286-AL-2	ROCKWALL TEX INDPT SCH DIST			2	1.A FE	2,005,000	70.9650	1,422,848	2,005,000	2,005,000					2.230	2.230	FA	16,891	44,712		08/21/2020	02/15/2040
774286-AM-0	ROCKWALL TEX INDPT SCH DIST			2	1.A FE	3,400,000	67.4152	2,292,117	3,400,000	3,400,000					2.380	2.380	FA	30,570	80,920		08/21/2020	02/15/2046
882722-KF-7	TEXAS ST	CF		1	1.A FE	23,868,053	107.5802	20,542,439	19,095,000	22,576,204		(165,188)			5.517	3.910	AO	263,368	1,053,471		11/17/2020	04/01/2039
882722-VN-8	TEXAS ST	CF		1	1.A FE	8,065,020	99.4265	5,965,590	6,000,000	7,727,242		(110,634)			4.681	2.180	AO	70,215	280,860		11/16/2020	04/01/2040
882724-HF-7	TEXAS ST			2	1.A FE	4,520,440	93.0029	4,203,731	4,520,000	4,519,611		(138)			3.952	3.948	AO	44,658	178,630		10/26/2022	10/01/2037
882724-QP-5	TEXAS ST	CF		2	1.A FE	25,711,120	82.0907	20,522,675	25,000,000	25,446,837		(78,421)			3.211	2.840	AO	200,688	802,750		11/09/2020	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN	CF		1,2	1.A FE	14,734,027	76.5946	11,251,747	14,690,000	14,712,209		(6,614)			2.562	2.512	AO	94,089	376,358		11/03/2021	04/01/2042
882830-BH-4	TEXAS TRANSN COMMN	CF		1,2	1.A FE	34,811,960	71.7035	25,096,225	35,000,000	34,833,211		6,928			2.472	2.504	AO	216,300	865,200		11/10/2020	10/01/2044
928109-YK-7	COMMONWEALTH VIRGINIA	CF		1	1.A FE	14,422,330	100.7750	13,100,750	13,000,000	13,559,075		(75,866)			4.400	3.642	JD	47,667	572,000		05/29/2013	06/01/2030
93974C-PL-8	WASHINGTON ST			1	1.B FE	14,219,927	102.7935	12,551,086	12,210,000	13,196,781		(155,787)			5.381	3.761	FA	273,758	657,020		08/19/2022	08/01/2029
93974C-PM-6	WASHINGTON ST			1	1.B FE	26,298,774	105.9010	23,785,365	22,460,000	25,390,722		(129,938)			5.481	4.317	FA	512,930	1,231,033		10/11/2018	08/01/2039
93974C-RE-2	WASHINGTON ST	CF		1	1.B FE	28,774,565	102.7292	25,713,119	25,030,000	28,036,696		(123,244)			5.140	4.132	FA	536,059	1,286,542		12/13/2018	08/01/2040
93974C-RF-9	WASHINGTON ST			1	1.B FE	3,408,161	102.7738	2,985,579	2,905,000	3,186,664		(23,760)			5.090	3.869	FA	61,610	147,865		09/26/2019	08/01/2033
975332-EW-3	WINONA TEX INDPT SCH DIST			1,2	1.A FE	3,500,000	100.0749	3,502,622	3,500,000	3,500,000					5.575	5.573	FA	73,714	195,125		04/28/2010	02/15/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						272,445,393	XXX	223,172,541	253,020,000	266,590,819		(909,277)			XXX	XXX	XXX	3,105,733	9,679,579		XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						272,445,393	XXX	223,172,541	253,020,000	266,590,819		(909,277)			XXX	XXX	XXX	3,105,733	9,679,579		XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
196480-3P-0	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	10,532,733	104.5347	10,343,709	9,895,000	10,503,625		(29,107)			6.500	5.682	MN	107,196	306,896	04/27/2023	05/01/2049
196480-C7-0	COLORADO HOUSING AND FINANCE AUTHORITY				1.A FE	1,145,000	94.5683	1,082,807	1,145,000	1,145,000					4.050	4.050	MN	7,729	46,373	04/28/2022	11/01/2030
196480-NH-6	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,591,250	93.3333	1,414,000	1,515,000	1,565,864		(8,021)			3.000	2.380	MN	7,575	45,450	10/02/2020	11/01/2050
196480-W9-4	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	3,568,130	102.6148	3,488,903	3,400,000	3,560,067		(8,063)			6.000	5.453	MN	34,000	132,033	02/02/2023	05/01/2049
196480-YB-7	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	3,645,000	83.7571	3,052,946	3,645,000	3,645,000					2.841	2.841	MN	17,259	103,554	10/20/2021	11/01/2036
25477P-NT-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL				1.A FE	5,910,015	92.5722	5,471,031	5,910,015	5,910,015					3.236	3.236	MON	15,937	191,248	08/10/2017	03/01/2049
3130AJ-D9-7	FEDERAL HOME LOAN BANKS			2	1.A	9,016,200	71.1160	6,400,440	9,000,000	9,000,000		(14,477)			2.340	2.182	MS	55,575	210,600	05/28/2020	03/26/2040
3130AK-Q9-0	FEDERAL HOME LOAN BANKS			2	1.B FE	8,988,750	72.9220	6,562,980	9,000,000	8,990,766		722			1.800	1.810	JJ	70,200	162,000	01/21/2021	01/25/2036
3130AQ-PR-8	FEDERAL HOME LOAN BANKS			2	1.B FE	9,600,000	95.0510	9,124,896	9,600,000	9,600,000					1.300	2.543	FA	46,107	124,800	01/19/2022	02/18/2027
34074M-ND-9	FLORIDA HSG FIN CORP REV			2	1.A FE	1,299,177	100.0531	1,299,867	1,299,177	1,299,177					3.125	3.125	MON	3,383	40,599	03/23/2016	07/01/2037
34074M-PG-0	FLORIDA HSG FIN CORP REV			2	1.A FE	1,062,443	95.7778	1,022,374	1,067,443	1,063,503		159			2.550	2.575	MON	2,268	27,220	10/12/2016	01/01/2043
34074M-Y9-6	FLORIDA HSG FIN CORP REV			2	1.A FE	5,500,000	106.8972	5,879,346	5,500,000	5,500,000					6.515	6.516	JJ	78,632		10/06/2023	07/01/2048
34074M-Z2-0	FLORIDA HSG FIN CORP REV			2	1.A FE	2,500,000	106.7572	2,668,930	2,500,000	2,500,000					6.565	6.566	JJ	36,016		10/06/2023	07/01/2054
45129Y-V4-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	18,537,503	99.9248	18,136,351	18,150,000	18,513,327		(22,790)			5.500	5.260	JJ	499,125	524,081	12/16/2022	01/01/2053
45203M-TA-9	ILLINOIS HSG DEV AUTH REV			2	1.A FE	4,000,000	106.3346	4,253,384	4,000,000	4,000,000					6.438	6.439	AO	47,212		10/04/2023	10/01/2043
45505T-P3-9	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	10,000,000	105.1040	10,510,400	10,000,000	10,000,000					6.370	6.368	JJ	79,625		10/12/2023	07/01/2048
45505T-P4-7	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	5,000,000	104.9523	5,247,615	5,000,000	5,000,000					6.400	6.398	JJ	40,000		10/12/2023	07/01/2053
49130T-UR-5	KENTUCKY HSG CORP HSG REV			2	1.A FE	882,479	97.1868	826,088	850,000	856,003		(3,855)			3.500	3.015	JJ	14,875	29,750	06/09/2016	01/01/2040
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS			2	1.A FE	671,252	97.0924	626,246	645,000	651,490		(3,081)			4.000	3.475	JJ	12,900	25,800	11/22/2016	07/01/2037
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV				1.A FE	1,115,413	96.3056	1,074,205	1,115,413	1,115,413					3.050	3.050	MON	2,835	34,020	07/22/2015	12/01/2038
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV			2	1.A FE	2,053,548	85.8243	1,762,444	2,053,548	2,053,548					2.050	2.050	MON	3,508	42,098	07/15/2020	03/01/2041
57419T-ZK-0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	7,641,400	96.5475	7,395,539	7,660,000	7,641,744		307			4.404	4.419	MS	112,449	327,204	11/22/2022	03/01/2053
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	16,182,198	76.7475	12,419,433	16,182,198	16,182,198					1.580	1.580	MON	21,307	255,679	02/11/2021	02/01/2051
60416T-MK-1	MINNESOTA ST HSG FIN AGY				1.B FE	1,100,000	85.3722	939,094	1,100,000	1,100,000					2.240	2.240	JJ	12,320	24,640	12/08/2021	07/01/2030
60416T-SV-1	MINNESOTA ST HSG FIN AGY			2	1.B FE	10,000,000	95.6222	9,562,220	10,000,000	10,000,000					4.337	4.337	JJ	216,850	426,472	06/09/2022	01/01/2047
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	233,215	89.6758	209,136	233,214	233,214		(2)			3.050	3.049	MON	593	7,113	06/24/2015	12/01/2034
60636A-MQ-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	10,661,435	82.7659	7,448,931	9,000,000	10,513,775		(50,240)			3.651	2.638	JJ	151,517	328,590	09/29/2021	01/15/2046
60637B-XV-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	14,906,003	96.2012	14,066,303	14,621,754	14,799,178		(29,830)			2.625	2.389	MON	31,985	383,821	04/20/2020	11/01/2043
63968M-N3-9	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	5,470,000	98.9997	5,415,284	5,470,000	5,470,000					5.000	5.000	MS	91,167	143,588	01/26/2023	03/01/2050
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	2,486,910	87.1129	2,166,420	2,486,910	2,486,910					1.900	1.900	MON	3,938	47,266	07/17/2020	11/01/2044
641279-UD-4	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	5,675,000	98.8688	5,610,804	5,675,000	5,675,000					5.066	5.066	AO	71,874	174,094	01/27/2023	10/01/2053
647200-3P-7	NEW MEXICO MTG FIN AUTH			2	1.A FE	1,279,346	100.2244	1,282,214	1,279,343	1,279,345		(1)			3.100	3.100	MON	3,305	39,660	11/18/2015	09/01/2037
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	1,071,700	90.3504	968,285	1,071,700	1,071,700					2.650	2.650	MON	2,367	28,400	07/15/2016	11/01/2041
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R			2	1.A FE	954,733	91.6410	874,927	954,733	954,733					1.650	1.650	MON	1,313	15,753	09/11/2020	09/01/2050
70917S-5E-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.B FE	3,307,905	81.5655	2,740,601	3,360,000	3,317,159		2,417			2.942	3.052	FA	37,344	98,851	12/12/2019	08/15/2039
83756C-3U-7	SOUTH DAKOTA HSG DEV AUTH				1.A FE	15,930,000	98.0835	15,624,702	15,930,000	15,930,000					4.880	4.880	MN	129,564	554,252	01/19/2023	11/01/2053
83756C-RP-2	SOUTH DAKOTA HSG DEV AUTH				1.A FE	250,000	99.1514	247,879	250,000	250,000					2.946	2.945	MN	1,228	7,365	05/16/2017	05/01/2024
83756C-RQ-0	SOUTH DAKOTA HSG DEV AUTH				1.A FE	530,000	98.2285	520,611	530,000	530,000					2.996	2.995	MN	2,646	15,879	05/16/2017	11/01/2024
83756C-RS-6	SOUTH DAKOTA HSG DEV AUTH				1.A FE	180,000	97.0581	174,705	180,000	180,000					3.142	3.141	MN	943	5,656	05/16/2017	11/01/2025
83756C-RT-4	SOUTH DAKOTA HSG DEV AUTH				1.A FE	180,000	96.5011	173,702	180,000	180,000					3.192	3.191	MN	958	5,746	05/16/2017	05/01/2026
83756C-RU-1	SOUTH DAKOTA HSG DEV AUTH				1.A FE	200,000	95.9307	191,861	200,000	200,000					3.242	3.241	MN	1,081	6,484	05/16/2017	11/01/2026
83756C-RV-9	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	200,000	95.4893	190,979	200,000	200,000					3.342	3.341	MN	1,114	6,684	05/16/2017	05/01/2027
83756C-RW-7	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	185,000	94.9136	175,590	185,000	185,000					3.392	3.391	MN	1,046	6,275	05/16/2017	11/01/2027
880461-2F-4	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	786,938	95.2236	704,655	740,000	770,018		(4,998)			3.500	2.701	JJ	12,950	26,522	07/01/2020	07/01/2050
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	2,084,595	97.0186	1,911,266	1,970,000	2,042,910		(11,919)			4.000	3.260	JJ	39,400	81,445	05/07/2020	07/01/2040

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
882117-5V-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	16,460,974	85.7813	13,210,320	15,400,000	15,945,869		(147,263)			3.660	2.593	JJ	281,820	563,640	08/18/2020	07/01/2047
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	2,339,560	90.4639	1,809,278	2,000,000	2,225,996		(39,550)			4.197	1.970	MN	10,726	83,940	01/27/2021	05/15/2048
88213A-PT-6	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	5,359,200	81.8208	4,091,040	5,000,000	5,236,040		(40,509)			3.480	2.534	MN	22,233	174,000	11/17/2020	05/15/2049
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,245,000	92.7168	1,154,324	1,245,000	1,245,000					3.200	3.200	MS	13,280	40,838	10/15/2015	09/01/2039
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	1,101,415	87.6412	965,294	1,101,415	1,101,415					2.750	2.750	MON	2,524	30,289	06/08/2017	09/01/2038
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE			2	1.B FE	546,546	86.2050	471,150	546,546	546,546					2.000	2.000	MON	911	10,931	06/12/2020	03/01/2036
91335V-KU-9	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI			1	1.B FE	3,349,853	81.1884	2,727,930	3,360,000	3,351,634		524			3.005	3.025	MS	29,729	100,968	12/05/2019	09/15/2041
914455-UH-1	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	8,469,373	80.9107	6,877,410	8,500,000	8,470,663		839			3.504	3.523	AO	74,460	297,840	03/23/2022	04/01/2052
914455-UK-4	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	19,879,640	80.6685	16,133,700	20,000,000	19,884,308		2,963			3.504	3.536	AO	175,200	700,800	04/06/2022	04/01/2052
915137-5G-4	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1	1.A FE	3,600,911	100.1069	3,438,672	3,435,000	3,543,348		(38,650)			4.837	3.566	FA	62,768	166,151	03/23/2022	08/15/2026
91514A-KD-6	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1,2	1.A FE	17,476,109	64.6004	11,305,070	17,500,000	17,478,368		723			2.439	2.446	FA	161,245	426,825	05/28/2020	08/15/2049
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	2,176,740	85.2257	1,704,514	2,000,000	2,126,687		(21,104)			3.351	2.141	FA	27,925	67,020	08/05/2021	08/01/2039
915217-XE-8	UNIVERSITY VA UNIV REVS			1,2	1.A FE	2,100,906	73.9633	1,534,738	2,075,000	2,097,195		(718)			2.974	2.906	MS	20,570	61,711	02/15/2022	09/01/2049
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	1,435,575	102.1613	1,532,420	1,500,000	1,436,285		710			4.997	5.385	AO	18,739	37,478	09/14/2023	10/01/2040
91754R-T2-3	UTAH ST BRD HIGHER ED REV			2	1.B FE	407,575	80.0407	328,167	410,000	407,756		181			1.756	1.818	FA	3,000	7,112	02/09/2023	08/01/2032
91754R-T3-1	UTAH ST BRD HIGHER ED REV			2	1.B FE	600,000	78.7627	472,576	600,000	600,000					1.856	1.856	FA	4,640	11,136	01/22/2021	08/01/2033
91754R-T4-9	UTAH ST BRD HIGHER ED REV			2	1.B FE	500,000	77.7770	388,885	500,000	500,000					1.956	1.956	FA	4,075	9,780	01/22/2021	08/01/2034
92812U-X3-7	VIRGINIA ST HSG DEV AUTH COMWLTH MTG			2	1.A FE	10,000,000	105.9846	10,598,460	10,000,000	10,000,000					6.404	6.404	MN	119,186		10/05/2023	11/01/2043
92812U-X4-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG			2	1.A FE	9,025,000	105.7486	9,543,811	9,025,000	9,025,000					6.514	6.514	MN	109,413		10/05/2023	11/01/2048
92812U-X5-2	VIRGINIA ST HSG DEV AUTH COMWLTH MTG			2	1.A FE	2,000,000	105.0412	2,100,824	2,000,000	2,000,000					6.534	6.534	MN	24,321		10/05/2023	11/01/2053
92812V-C2-0	VIRGINIA ST HSG DEV AUTH				1.B FE	2,500,000	92.0954	2,302,385	2,500,000	2,500,000					2.243	2.243	AO	14,019	56,075	04/02/2020	04/01/2027
92812V-D5-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,868,838	84.2849	3,160,684	3,750,000	3,829,558		(11,278)			2.850	2.490	JD	8,906	106,875	05/28/2020	06/01/2035
92812V-D7-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,221,520	80.6980	2,420,940	3,000,000	3,168,396		(23,746)			3.641	2.683	JD	9,103	109,230	09/22/2021	06/01/2045
92812V-F5-0	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,882,605	77.4274	2,129,254	2,750,000	2,840,521		(12,707)			2.982	2.431	JJ	41,003	82,005	08/04/2020	07/01/2040
92812V-K5-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	4,031,940	75.3800	3,015,200	4,000,000	4,026,066		(4,196)			2.806	2.681	MS	37,413	112,240	09/22/2021	09/01/2040
92812V-K6-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	71.6359	1,432,718	2,000,000	2,000,000					2.956	2.956	MS	19,707	59,120	09/25/2020	09/01/2045
92812V-R7-3	VIRGINIA ST HSG DEV AUTH			2	1.B FE	875,000	73.8089	645,828	875,000	875,000					3.130	3.130	MN	4,565	27,388	11/18/2020	11/01/2045
92812V-R8-1	VIRGINIA ST HSG DEV AUTH			2	1.B FE	1,250,000	71.5008	893,760	1,250,000	1,250,000					3.230	3.230	MN	6,729	40,375	11/18/2020	11/01/2050
92812W-CW-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,389,678	71.0962	1,770,295	2,490,000	2,394,832		2,779			3.000	3.236	FA	31,125	74,700	02/09/2022	02/01/2047
92812W-EF-7	VIRGINIA ST HSG DEV AUTH			2	1.B FE	5,858,170	82.2257	4,933,542	6,000,000	5,861,837		2,291			4.010	4.144	AO	60,150	240,600	05/09/2022	04/01/2052
93978T-5J-4	WASHINGTON ST HSG FIN COMMN			2	1.A FE	3,955,160	103.7100	4,148,400	4,000,000	3,954,958		(202)			6.001	6.089	JD	20,003	42,007	09/22/2023	12/01/2048
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI			2	1.A FE	280,000	98.1043	274,692	280,000	280,000					3.000	3.000	MON	700	8,400	05/15/2015	09/01/2040
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI			2	1.A FE	805,000	97.9434	788,444	805,000	805,000					3.150	3.150	MON	2,113	25,358	05/15/2015	05/01/2041
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						350,107,557	XXX	309,568,824	344,648,410	348,673,963		(511,691)			XXX	XXX	XXX	3,553,513	8,838,791	XXX	XXX
3132AE-EY-8	FH ZT1951 - RMBS			4	1.A	624,037	92.6825	563,537	608,029	671,042		4,854			3.500	2.146	MON	1,773	21,281	09/09/2019	05/01/2049
3132DM-K2-0	FH SD0313 - RMBS			4	1.A	1,164,394	90.5062	986,057	1,089,491	1,212,326		15,833			3.000	1.636	MON	2,724	32,685	06/18/2020	04/01/2050
3132DN-V2-6	FH SD1533 - RMBS			4	1.A	12,481,183	97.2028	12,637,558	13,001,232	12,509,478		18,409			4.500	5.054	MON	48,755	585,055	09/23/2022	09/01/2052
3132DQ-E5-1	FH SD2856 - RMBS			4	1.A	4,286,196	100.5112	4,399,884	4,377,508	4,288,217		2,022			5.500	5.841	MON	20,064	80,254	08/16/2023	05/01/2053
3132DW-G9-8	FH SD8324 - RMBS			4	1.A	9,685,598	100.4319	9,964,072	9,921,227	9,687,648		2,051			5.500	5.892	MON	45,472	181,889	08/17/2023	05/01/2053
3132VM-HD-0	FH Q61127 - RMBS			4	1.A	1,323,981	93.1516	1,233,888	1,324,602	1,325,135		1,723			3.500	3.500	MON	3,863	46,361	01/09/2019	01/01/2049
3132WP-6K-8	FH Q49873 - RMBS			4	1.A	325,659	93.2282	296,607	318,152	329,182		1,542			3.500	3.016	MON	928	11,135	12/20/2017	08/01/2047
3132XS-UC-2	FH Q50578 - RMBS			4	1.A	1,334,203	96.4192	1,227,727	1,273,322	1,367,778		4,482			4.000	2.919	MON	4,244	50,933	11/21/2017	09/01/2047
3132XU-G3-3	FH Q52017 - RMBS			4	1.A	975,007	96.4197	893,604	926,785	991,678		3,658			4.000	2.996	MON	3,089	37,071	11/27/2017	11/01/2047
3132XU-GZ-2	FH Q52015 - RMBS			4	1.A	2,343,395	93.2115	2,125,206	2,279,983	2,379,104		1,992			3.500	2.888	MON	6,650	79,799	11/30/2017	11/01/2047
3132XU-JX-4	FH Q52077 - RMBS			4	1.A	5,525,102	96.4197	5,066,823	5,254,964	5,646,452		10,596			4.000	2.943	MON	17,517	210,199	11/13/2017	11/01/2047

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3132XU-KF-1	FH Q52093 - RMBS			4	1.A	2,356,406	93.2115	2,137,330	2,292,990	2,389,400		(7,329)			3.500	2.903	MON	6,688	80,255	11/20/2017	11/01/2047
3132XU-KT-1	FH Q52105 - RMBS			4	1.A	5,066,052	96.4243	4,652,982	4,825,530	5,161,743		(13,319)			4.000	2.989	MON	16,085	193,021	11/21/2017	11/01/2047
3132XW-DG-3	FH Q53702 - RMBS			4	1.A	939,511	93.2127	862,403	925,199	936,227		(588)			3.500	3.335	MON	2,699	32,382	01/19/2018	01/01/2048
3132XW-DH-1	FH Q53703 - RMBS			4	1.A	463,745	93.2127	425,619	456,611	469,953		519			3.500	3.094	MON	1,332	15,981	01/19/2018	01/01/2048
31335B-JE-7	FH G61161 - RMBS			4	1.A	3,449,896	93.2127	3,139,701	3,368,320	3,502,294		6,095			3.500	2.927	MON	9,824	117,891	12/20/2017	08/01/2047
3133A4-3A-2	FH QA9793 - RMBS			4	1.A	1,905,146	89.3134	1,619,199	1,812,941	1,948,187		(138)			3.000	2.089	MON	4,532	54,388	05/28/2020	05/01/2050
3133AD-J6-4	FH QB6585 - RMBS			4	1.A	3,388,514	86.6481	2,787,970	3,217,580	3,430,629		15,186			2.500	1.715	MON	6,703	80,440	11/24/2020	12/01/2050
3133AD-JZ-0	FH QB6580 - RMBS			4	1.A	2,268,130	86.4534	1,863,065	2,154,993	2,328,219		1,288			2.500	1.541	MON	4,490	53,875	11/24/2020	12/01/2050
3133AD-ZP-4	FH QB7050 - RMBS			4	1.A	3,976,912	86.7130	3,255,703	3,754,571	4,026,436		(2,852)			2.500	1.632	MON	7,822	93,864	12/04/2020	12/01/2050
3133AY-QF-0	FH QD2254 - RMBS			4	1.A	861,275	91.8197	879,911	958,303	869,454		6,646			3.500	4.959	MON	2,795	33,541	10/06/2022	11/01/2051
3133BE-VD-2	FH QE5112 - RMBS			4	1.A	12,821,139	91.5987	13,245,494	14,460,355	12,923,903		87,501			3.500	5.030	MON	42,176	506,112	10/28/2022	07/01/2052
3133KN-D9-1	FH RA6428 - RMBS			4	1.A	13,418,643	88.3047	13,910,935	15,753,337	13,515,830		90,449			3.000	5.207	MON	39,383	472,600	10/31/2022	12/01/2051
3133TC-AU-2	FSPC T-009 A6 - RMBS			4	1.A	31	99.2900	31	31	31					6.564	6.517	MON		2	12/11/1997	03/25/2029
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS			4	1.A	2,197,766	83.8163	1,985,324	2,368,662	2,196,211		2,432			2.000	3.554	MON	3,948	47,373	04/12/2022	07/25/2050
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS			4	1.A	9,952,160	73.3010	7,222,805	9,853,624	9,973,400		(1,283)			2.250	2.125	MON	18,476	221,707	03/10/2021	11/25/2049
3136BJ-BX-2	FNR 2021-72 PC - CMO/RMBS			4	1.A	35,037,478	82.4423	35,599,544	43,181,178	35,117,483		80,005			1.500	5.739	MON	53,976	269,882	07/25/2023	10/25/2051
31371N-V7-7	FN 257238 - RMBS			4	1.A	24,259	99.6130	25,240	25,338	24,608		130			5.000	6.574	MON	106	1,267	07/01/2008	06/01/2028
3138WJ-JA-7	FN AS8356 - RMBS			4	1.A	161,431	88.6805	138,736	156,444	170,939		932			3.000	1.841	MON	391	4,693	05/20/2020	11/01/2046
3138WJ-X2-9	FN AS8796 - RMBS			4	1.A	3,484,932	90.2695	2,982,272	3,303,742	3,661,376		(10,019)			3.000	1.560	MON	8,259	99,112	06/04/2020	02/01/2047
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS			4	1.A	1,071,234	98.5974	1,036,879	1,051,629	1,059,041		831			5.260	5.012	MON	4,610	55,316	03/13/2003	10/25/2042
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS			4	1.A	974,914	99.0801	1,008,080	1,017,440	991,049		(8,494)			4.630	5.362	MON	3,926	47,107	05/25/2006	07/25/2044
31400F-B2-2	FN 685957 - RMBS			4	1.A	26,452	100.1014	25,751	25,725	26,068		280			5.500	4.458	MON	118	1,415	03/12/2004	09/01/2032
31400K-3U-8	FN 690311 - RMBS			4	1.A	65,452	100.5708	65,970	65,595	74,680		9,229			5.273	3.612	MON	288	3,022	03/07/2007	04/01/2033
31403C-WP-2	FN 745054 - RMBS			4	1.A	63,679	100.9983	64,425	63,788	67,041		3,345			6.221	3.620	MON	331	3,037	06/26/2007	09/01/2035
31404G-V4-0	FN 768435 - RMBS			4	1.A	71,734	101.8413	73,956	72,619	80,440		8,566			4.923	3.591	MON	298	2,947	01/18/2007	01/01/2034
3140F7-XE-4	FN BD0676 - RMBS			4	1.A	115,467	93.8693	104,676	111,512	119,264		(637)			3.500	2.459	MON	325	3,903	08/25/2017	01/01/2047
3140F7-XR-5	FN BD0687 - RMBS			4	1.A	1,054,077	98.6585	988,210	1,001,647	1,097,643		5,169			4.500	3.072	MON	3,756	45,074	02/07/2018	09/01/2047
3140F7-YD-5	FN BD0707 - RMBS			4	1.A	1,737,878	98.6585	1,627,831	1,649,966	1,778,652		(110)			4.500	3.317	MON	6,187	74,248	02/07/2018	10/01/2047
3140FC-KN-7	FN BD4800 - RMBS			4	1.A	199,528	93.4297	180,414	193,101	204,339		190			3.500	2.685	MON	563	6,759	08/03/2017	09/01/2046
3140FK-H6-0	FN BE0252 - RMBS			4	1.A	315,937	96.4125	288,211	298,935	324,582		(1,967)			4.000	2.744	MON	996	11,957	08/25/2017	09/01/2046
3140FU-NS-3	FN BE8500 - RMBS			4	1.A	192,687	93.8693	174,942	186,368	198,250		1,553			3.500	2.604	MON	544	6,523	08/03/2017	02/01/2047
3140FV-HU-3	FN BE9242 - RMBS			4	1.A	584,404	98.6594	536,655	543,947	608,023		(3,182)			4.500	2.773	MON	2,040	24,478	07/27/2017	03/01/2047
3140GP-X6-0	FN BH1600 - RMBS			4	1.A	1,509,750	96.3105	1,400,016	1,453,648	1,525,867		627			4.000	3.280	MON	4,845	58,146	01/25/2018	12/01/2047
3140GS-6N-7	FN BH4476 - RMBS			4	1.A	480,426	93.1075	436,603	468,923	494,019		1,864			3.500	2.713	MON	1,368	16,412	12/19/2017	12/01/2047
3140GU-JH-1	FN BH5663 - RMBS			4	1.A	808,686	93.1075	728,145	782,047	802,684		712			3.500	3.115	MON	2,281	27,372	08/03/2017	06/01/2047
3140GX-B6-7	FN BH8160 - RMBS			4	1.A	5,857,620	93.1075	5,299,052	5,691,327	5,942,277		1,727			3.500	2.857	MON	16,600	199,196	12/11/2017	12/01/2047
3140GY-3F-4	FN BH9797 - RMBS			4	1.A	1,666,218	93.1075	1,507,561	1,619,162	1,686,945		120			3.500	2.892	MON	4,723	56,671	12/08/2017	09/01/2047
3140GY-6Z-7	FN BH9887 - RMBS			4	1.A	716,519	96.3144	658,473	683,671	747,799		1,560			4.000	2.679	MON	2,279	27,347	01/03/2018	10/01/2047
3140H2-FD-5	FN BJ1063 - RMBS			4	1.A	2,272,337	96.3097	2,078,853	2,158,509	2,352,050		5,599			4.000	2.741	MON	7,195	86,340	12/06/2017	12/01/2047
3140H2-JG-4	FN BJ1162 - RMBS			4	1.A	4,745,593	93.1075	4,304,829	4,623,504	4,820,381		2,965			3.500	2.877	MON	13,485	161,823	01/05/2018	01/01/2048
3140H2-YF-9	FN BJ1609 - RMBS			4	1.A	159,588	93.5758	145,074	155,034	164,702		209			3.500	2.619	MON	452	5,426	12/07/2017	10/01/2047
3140H3-YJ-9	FN BJ2512 - RMBS			4	1.A	1,761,270	93.1075	1,596,714	1,714,914	1,779,310		4,893			3.500	2.952	MON	5,002	60,022	12/14/2017	12/01/2047
3140H4-J7-0	FN BJ2985 - RMBS			4	1.A	271,589	93.1075	246,027	264,240	282,241		790			3.500	2.563	MON	771	9,248	01/04/2018	12/01/2047
3140H6-AS-8	FN BJ4516 - RMBS			4	1.A	231,480	96.3112	214,754	222,979	244,849		1,210			4.000	2.593	MON	743	8,919	01/25/2018	01/01/2048
3140H6-Z2-8	FN BJ5260 - RMBS			4	1.A	558,076	96.3097	516,421	536,208	562,699		240			4.000	3.285	MON	1,787	21,448	01/23/2018	12/01/2047

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
3140H6-ZV-4	FN BJ5255 - RMBS			4	1.A	2,252,538	93.1075	2,034,190	2,184,776	2,269,191		(739)			3.500	2.950	MON	6,372	76,467	12/07/2017	12/01/2047
3140HL-JT-4	FN BK6573 - RMBS			4	1.A	552,074	100.4947	529,094	526,490	575,672		3,659			5.000	3.503	MON	2,194	26,324	11/28/2018	07/01/2048
3140JB-AN-6	FN BM6312 - RMBS			4	1.A	4,652,091	92.2057	4,074,319	4,418,727	4,908,539		(15,363)			3.500	1.918	MON	12,888	154,655	05/12/2020	08/01/2046
3140KE-5T-1	FN BP7157 - RMBS			4	1.A	2,935,646	89.3134	2,493,176	2,791,492	2,935,145		(2,650)			3.000	2.363	MON	6,979	83,745	05/28/2020	06/01/2050
3140KE-CG-1	FN BP6370 - RMBS			4	1.A	2,649,479	89.3134	2,251,645	2,521,062	2,687,269		4,374			3.000	2.198	MON	6,303	75,632	05/28/2020	05/01/2050
3140KE-RN-0	FN BP6792 - RMBS			4	1.A	5,178,521	89.3444	4,401,811	4,926,793	5,277,946		(2,409)			3.000	2.118	MON	12,317	147,804	05/28/2020	05/01/2050
3140KU-NU-2	FN BQ8502 - RMBS			4	1.A	2,586,923	86.6481	2,128,445	2,456,425	2,611,298		2,672			2.500	1.752	MON	5,118	61,411	11/24/2020	12/01/2050
3140KV-K7-4	FN BQ9317 - RMBS			4	1.A	2,665,397	86.7130	2,182,030	2,516,380	2,697,105		18,483			2.500	1.648	MON	5,242	62,910	12/03/2020	12/01/2050
3140KV-KG-4	FN BQ9294 - RMBS			4	1.A	4,246,524	86.7130	3,480,014	4,013,253	4,291,233		11,540			2.500	1.682	MON	8,361	100,331	12/01/2020	12/01/2050
3140ML-MZ-0	FN BV6675 - RMBS			4	1.A	1,258,822	96.0631	1,190,293	1,239,074	1,259,435		859			4.000	3.770	MON	4,130	49,563	04/11/2022	04/01/2052
3140MR-2K-2	FN BW0777 - RMBS			4	1.A	6,363,893	97.2028	6,426,889	6,611,837	6,349,576		(18,130)			4.500	5.086	MON	24,794	297,533	10/05/2022	08/01/2052
3140NK-L5-8	FN BY3047 - RMBS			4	1.A	21,040,821	100.5112	21,531,700	21,422,198	21,047,470		6,649			5.500	5.788	MON	98,185	294,555	09/20/2023	07/01/2053
3140Q9-TX-1	FN CA2365 - RMBS			4	1.A	1,560,618	93.3233	1,452,561	1,556,483	1,568,097		3,588			3.500	3.386	MON	4,540	54,477	02/06/2019	09/01/2048
3140QA-DC-1	FN CA2798 - RMBS			4	1.A	1,408,778	99.3750	1,282,541	1,290,607	1,532,501		8,136			4.500	1.921	MON	4,840	58,077	04/02/2020	12/01/2048
3140QN-DE-9	FN CB2800 - RMBS			4	1.A	22,909,627	88.3047	22,482,687	25,460,355	23,042,112		80,878			3.000	4.330	MON	63,651	763,811	09/20/2022	02/01/2052
3140QP-2B-2	FN CB4369 - RMBS			4	1.A	9,494,325	91.5987	9,808,569	10,708,199	9,547,897		42,178			3.500	5.064	MON	31,232	374,787	10/28/2022	07/01/2052
3140QS-QC-8	FN CB6750 - RMBS			4	1.A	10,213,909	100.5112	10,593,866	10,539,990	10,217,533		3,624			5.500	6.007	MON	48,308	144,925	09/27/2023	07/01/2053
3140XL-FD-5	FN FS4663 - RMBS			4	1.A	2,230,358	98.9745	2,288,105	2,311,814	2,230,297		(62)			5.000	5.519	MON	9,633	38,530	08/03/2023	05/01/2053
3140XM-M7-8	FN FS5781 - RMBS			4	1.A	6,903,777	100.5057	7,264,456	7,227,904	6,901,980		(1,797)			5.500	6.249	MON	33,128	66,256	10/06/2023	08/01/2053
31418B-TN-6	FN MA2356 - RMBS			4	1.A	183,369	88.8527	157,895	177,705	192,101		1,280			3.000	1.945	MON	444	5,331	05/20/2020	07/01/2045
31418D-FZ-0	FN MA3783 - RMBS			4	1.A	143,710	88.0436	123,254	139,992	157,717		1,611			3.000	1.631	MON	350	4,200	06/16/2020	09/01/2049
31418D-LY-6	FN MA3942 - RMBS			4	1.A	1,003,375	88.0436	869,282	987,331	1,051,917		12,612			3.000	2.258	MON	2,468	29,620	02/10/2020	02/01/2050
31418D-MV-1	FN MA3971 - RMBS			4	1.A	1,267,085	87.1641	1,086,783	1,246,824	1,324,399		9,795			3.000	2.292	MON	3,117	37,405	02/10/2020	03/01/2050
31418D-RF-1	FN MA4085 - RMBS			4	1.A	1,181,978	83.2088	966,446	1,161,471	1,205,699		1,821			2.500	2.054	MON	2,420	29,037	05/18/2020	07/01/2050
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						284,238,412	XXX	272,537,797	298,338,663	286,971,389		532,717			XXX	XXX	XXX	867,291	7,776,592	XXX	XXX
3138LM-DD-2	FN AN8199 - CMBS/RMBS			4	1.A	3,182,701	88.5932	2,391,043	2,698,902	3,055,088		(21,810)			3.500	1.668	MON	8,134	95,774	08/07/2020	01/01/2036
3140HT-ZG-7	FN BL2542 - CMBS/RMBS			4	1.A	6,607,138	88.9006	5,048,646	5,678,980	6,440,032		(9,388)			3.830	2.420	MON	18,730	220,526	05/27/2020	05/01/2039
3140HU-RD-0	FN BL3183 - CMBS/RMBS			4	1.A	18,213,398	85.5856	14,084,928	16,457,116	17,867,523		(5,674)			3.180	2.204	MON	45,065	530,605	06/03/2020	08/01/2037
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						28,003,238	XXX	21,524,617	24,834,998	27,362,643		(36,871)			XXX	XXX	XXX	71,929	846,904	XXX	XXX
54627R-AP-5	LASGOV 22A A4 - ABS				1.A FE	8,000,000	96.0250	7,682,000	8,000,000	8,000,000					4.475	4.474	FA	149,167	429,600	05/12/2022	08/01/2039
678908-4B-7	OKSDEV 2022 A3 - ABS			4	1.A FE	2,000,000	100.5900	2,011,800	2,000,000	2,000,000					5.087	5.086	FA	42,392	104,849	07/08/2022	02/01/2052
678908-4E-1	OKSDEV 2022 A3 - ABS			4	1.A FE	12,500,000	96.3077	12,038,462	12,500,000	12,500,000					4.714	4.714	MN	98,208	697,279	08/19/2022	05/01/2052
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						22,500,000	XXX	21,732,263	22,500,000	22,500,000					XXX	XXX	XXX	289,767	1,231,728	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						684,849,207	XXX	625,363,501	690,322,071	685,507,995		(15,845)			XXX	XXX	XXX	4,782,499	18,694,015	XXX	XXX
00206R-GQ-9	AT&T INC			1,2	2.B FE	11,463,300	97.8880	9,788,800	10,000,000	11,025,251		(160,705)			4.300	2.415	FA	162,444	430,000	08/18/2021	02/15/2030
010392-FL-7	ALABAMA POWER CO			1,2	1.E FE	811,448	86.1820	693,765	805,000	810,602		(145)			4.150	4.099	FA	12,621	33,408	07/16/2018	08/15/2044
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	1,679,178	97.8000	1,564,800	1,600,000	1,654,165		(11,050)			4.300	3.481	JD	5,733	68,800	07/29/2021	12/01/2028
031162-BY-5	AMGEN INC			1,2	2.A FE	5,144,571	97.4940	5,027,766	5,157,000	5,152,985		2,590			3.125	3.176	MN	26,859	161,156	01/22/2019	05/01/2025
031162-DM-9	AMGEN INC			1	2.A FE	3,352,786	100.2330	3,362,817	3,355,000	3,353,681		895			5.250	5.285	MS	58,223	88,069	02/15/2023	03/02/2025
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	14,026,656	101.6740	12,322,889	12,120,000	13,298,880		(227,790)			4.750	2.585	JJ	252,668	575,700	04/07/2021	01/23/2029
035240-AV-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	1,066,784	95.3100	905,445	950,000	1,035,774		(12,984)			3.500	1.939	JD	2,771	33,250	07/29/2021	06/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.B FE	1,022,617	98.5670	1,000,455	1,015,000	1,018,783		(868)			4.101	3.994	MS	13,875	41,625	02/27/2019	03/01/2028
036752-AP-8	ELEVANCE HEALTH INC			1,2	2.B FE	2,186,549	86.8550	1,906,467	2,195,000	2,188,747		826			2.550	2.594	MS	16,481	55,973	03/08/2021	03/15/2031
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	504,515	95.2250	476,125	500,000	501,756		(705)			2.500	2.347	FA	4,861	12,500	09/25/2019	08/11/2026
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	1.G FE	3,304,400	100.7580	2,518,950	2,500,000	3,189,113		(49,591)			5.500	2.725	MS	45,833	137,500	08/18/2021	09/01/2035
053332-AT-9	AUTOZONE INC			1,2	2.B FE	2,916,440	96.2170	2,722,941	2,830,000	2,876,590		(23,276)			3.125	2.262	AO	17,196	88,438	08/19/2021	04/21/2026
053332-AY-8	AUTOZONE INC			1,2	2.B FE	1,516,291	98.1930	1,448,347	1,475,000	1,489,176		(11,637)			3.625	2.802	AO	11,288	53,469	08/19/2021	04/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	1,750,427	95.9500	1,679,125	1,750,000	1,750,936		(507)			2.950	2.917	MN	6,597	51,625	10/30/2019	05/11/2026
05348E-BF-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	6,422,889	93.4330	5,755,473	6,160,000	6,301,224		(25,962)			3.300	2.807	JD	16,940	203,280	08/19/2022	06/01/2029
05631#-AA-0	BSCH ISSUER (II) LP				1.G PL	3,942,857	110.4700	4,355,674	3,942,857	3,942,857					6.950	6.950	AO	46,433	147,671	03/29/2023	04/30/2048
05631@-AA-2	BSCH ISSUER (I) L P				1.G PL	2,057,143	110.4700	2,272,526	2,057,143	2,057,143					6.950	6.950	AO	24,226	77,046	03/29/2023	04/30/2048
05632*-AA-3	BSCH II ISSUER (I)				1.G PL	920,930	108.6220	1,000,333	920,930	920,930					7.070	7.070	JJ	35,630		06/12/2023	07/31/2048
05632@-AA-1	BSCH II ISSUER (II)				1.G PL	1,079,070	108.7720	1,173,726	1,079,070	1,079,070					7.070	7.070	JJ	41,748		06/02/2023	07/31/2048
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	788,568	95.6880	765,504	800,000	794,271		1,340			3.337	3.533	JD	1,186	26,696	06/12/2019	12/15/2027
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	682,893	109.7110	592,439	540,000	650,602		(6,392)			6.350	4.252	AO	8,573	34,290	06/21/2018	10/01/2036
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	8,121,246	96.1520	7,644,084	7,950,000	8,012,468		(18,999)			3.824	3.546	JJ	135,959	304,008	03/26/2018	01/20/2028
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	6,183,732	94.8090	5,347,228	5,640,000	6,011,806		(67,344)			3.974	2.585	FA	89,653	224,134	02/07/2022	02/07/2030
06051G-HR-3	BANK OF AMERICA CORP			1,2,5	1.E FE	3,742,236	99.5160	3,657,213	3,675,000	3,679,740		(23,027)			3.458	2.815	MS	37,418	127,082	10/17/2019	03/15/2025
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.G FE	10,210,167	86.1220	8,362,446	9,710,000	10,047,432		(49,583)			2.592	2.004	AO	43,345	251,683	01/26/2021	04/29/2031
06051G-KM-0	BANK OF AMERICA CORP			1,2,5	1.G FE	14,000,000	97.3290	13,626,060	14,000,000	14,000,000					3.384	3.385	AO	117,124	473,760	03/17/2022	04/02/2026
06368F-AC-3	BANK OF MONTREAL			1	1.F FE	2,994,930	91.1020	2,733,060	3,000,000	2,997,238		1,015			1.250	1.285	MS	11,042	37,500	09/09/2021	09/15/2026
06406H-CS-6	BANK OF NEW YORK MELLON CORP			2	1.F FE	1,608,722	99.7810	1,596,496	1,600,000	1,599,994		(2,445)			3.650	3.499	FA	23,847	58,400	02/26/2019	02/04/2024
06406R-AD-9	BANK OF NEW YORK MELLON CORP			2	1.F FE	2,271,929	95.8480	2,060,732	2,150,000	2,220,538		(21,980)			3.250	2.147	MN	8,734	69,875	08/19/2021	05/16/2027
073096-B*-9	BAYPORT POLYMERS LLC			1	1.E PL	4,000,000	102.9090	4,116,360	4,000,000	4,000,000					5.150	5.150	FA	77,822	103,000	01/19/2023	02/15/2035
09659D-AA-4	BOARD OF TRUSTEES OF LELAND STANFORD JUN			1	1.A FE	1,003,536	91.5430	714,951	781,000	986,272		(4,134)			4.249	2.934	MN	5,531	33,185	08/23/2019	05/01/2054
09659D-AB-2	BOARD OF TRUSTEES OF LELAND STANFORD JUN			1	1.A FE	2,249,294	81.8480	1,706,531	2,085,000	2,231,177		(4,329)			3.460	3.033	MN	12,024	72,141	09/18/2019	05/01/2047
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC			1	1.D FE	9,152,160	108.3910	10,839,100	10,000,000	9,727,453		49,188			6.700	7.412	FA	279,167	670,000	06/03/1999	08/01/2028
12201P-AB-2	BURLINGTON RESOURCES LLC			1	1.F FE	2,023,956	115.5730	1,830,676	1,584,000	1,869,297		(30,814)			7.200	4.393	FA	43,085	114,048	06/26/2018	08/15/2031
126408-GH-0	CSX CORP			1	1.G FE	1,115,278	109.8330	988,497	900,000	1,057,318		(9,125)			6.000	4.212	AO	13,500	54,000	11/16/2016	10/01/2036
126408-GK-3	CSX CORP			1	1.G FE	5,851,921	111.7390	4,720,973	4,225,000	5,623,703		(83,504)			6.150	3.100	MN	43,306	259,838	03/10/2021	05/01/2037
126650-CF-5	CVS HEALTH CORP			1,2	2.B FE	1,856,920	98.5840	1,851,408	1,878,000	1,875,239		4,214			3.375	3.610	FA	24,473	63,383	01/30/2019	08/12/2024
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	3,060,864	94.5310	2,330,189	2,465,000	2,976,738		(29,877)			4.780	2.932	MS	31,421	117,827	02/09/2021	03/25/2038
126650-DJ-6	CVS HEALTH CORP			1,2	2.B FE	8,508,745	94.2760	6,934,000	7,355,000	8,133,656		(121,595)			3.750	1.876	AO	68,953	275,813	01/26/2021	04/01/2030
14149Y-BA-5	CARDINAL HEALTH INC			1,2	2.B FE	1,243,538	98.2300	1,227,875	1,250,000	1,249,361		749			3.500	3.560	MN	5,590	43,750	11/07/2014	11/15/2024
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	2,586,235	94.5390	2,448,560	2,590,000	2,599,225		(4,979)			3.520	3.314	AO	16,208	91,168	01/05/2022	10/27/2028
172967-MF-5	CITIGROUP INC			1,2,5	1.G FE	5,083,372	99.2610	4,840,959	4,877,000	4,897,624		(65,670)			3.352	1.981	AO	30,425	163,477	11/18/2021	04/24/2025
172967-MQ-1	CITIGROUP INC			1,2	1.G FE	5,145,480	97.2330	5,085,286	5,230,000	5,178,295		21,483			3.106	3.562	AO	37,452	162,444	06/13/2022	04/08/2026
172967-MS-7	CITIGROUP INC			1,2,5	1.G FE	6,165,225	85.4260	5,240,885	6,135,000	6,155,108		(2,836)			2.572	2.516	JD	12,273	157,792	11/17/2021	06/03/2031
18055#-CD-2	CLARION LION PROPERTIES FUND HOLDINGS				1.G	1,000,000	105.8440	1,058,440	1,000,000	1,000,000					5.750	5.750	JD	4,792	28,750	03/01/2023	06/01/2033
18685@-AL-6	CLIFFWATER CORPORATE LENDING FUND			1	1.C PL	4,000,000	102.2570	4,090,280	4,000,000	4,000,000					7.100	7.098	JD	19,722	284,000	11/04/2022	12/06/2027
199575-AT-8	OHIO POWER CO			1	2.A FE	1,052,912	109.6350	877,080	800,000	970,741		(15,286)			6.600	3.818	MS	17,600	52,800	02/13/2018	03/01/2033
20030N-BH-3	COMCAST CORP			1	1.G FE	7,593,960	97.1350	6,425,480	6,615,000	7,356,304		(72,885)			4.250	2.814	JJ	129,636	281,138	04/18/2022	01/15/2033
20030N-BN-0	COMCAST CORP			1,2	1.G FE	2,166,523	97.7380	2,023,177	2,070,000	2,103,179		(23,660)			3.375	2.182	FA	26,393	69,863	11/18/2021	08/15/2025
20030N-DK-4	COMCAST CORP			1,2	1.G FE	3,755,960	96.2690	3,273,146	3,400,000	3,597,244		(62,293)			3.300	1.371	AO	28,050	112,200	08/19/2021	04/01/2027
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	254,450	105.6170	224,964	213,000	244,746		(1,938)			5.850	4.270	MS	3,669	12,461	07/10/2018	03/15/2036
209111-EM-1	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	879,915	108.4060	720,900	665,000	825,851		(9,979)			6.200	3.751	JD	1,832	41,230	01/26/2018	06/15/2036

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
209111-EY-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	792,653	100.9830	672,547	666,000	769,097		(4,476)			5.500	4.160	JD	3,053	36,630	03/21/2018	12/01/2039
24422E-WD-7	JOHN DEERE CAPITAL CORP				1.F FE	1,799,154	94.0460	1,692,828	1,800,000	1,799,451		164			2.350	2.360	MS	13,278	42,300	03/02/2022	03/08/2027
24715@-AZ-7	DELOITTE LLP			1	1.F	5,000,000	97.1250	4,856,250	5,000,000	5,000,000					5.320	5.320	MN	22,906	133,000	05/11/2023	05/31/2038
254687-DB-9	WALT DISNEY CO				1.G FE	3,053,825	103.8240	2,439,864	2,350,000	2,511,172		(137,439)			8.500	2.384	FA	71,022	199,750	11/26/2019	02/23/2025
254687-DF-0	WALT DISNEY CO				1.G FE	1,075,635	104.5310	862,381	825,000	905,797		(42,969)			7.700	2.202	AO	10,764	63,525	11/26/2019	10/30/2025
260003-AM-0	DOVER CORP			1,2	2.A FE	2,639,385	96.7640	2,573,922	2,660,000	2,655,682		2,273			3.150	3.240	MN	10,707	83,790	10/29/2015	11/15/2025
26441C-AS-4	DUKE ENERGY CORP			1,2	2.B FE	3,371,995	94.8930	3,511,041	3,700,000	3,584,882		40,475			2.650	3.891	MS	32,683	98,050	03/20/2018	09/01/2026
26442C-AE-4	DUKE ENERGY CAROLINAS LLC			1	1.F FE	1,394,960	108.6460	1,086,460	1,000,000	1,352,238		(19,492)			6.050	3.000	AO	12,772	60,500	10/07/2021	04/15/2038
26442T-AE-7	DUKE UNIVERSITY			1	1.B FE	1,127,708	77.4570	858,998	1,109,000	1,123,119		(1,282)			3.299	3.200	AO	9,146	32,660	12/21/2023	10/01/2046
26884A-BF-9	ERP OPERATING LP			1,2	1.G FE	4,850,010	95.0020	4,887,853	5,145,000	5,049,587		31,636			2.850	3.543	MN	24,439	146,633	12/15/2016	11/01/2026
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	1,971,204	109.6210	1,582,927	1,444,000	1,926,275		(23,858)			6.125	3.321	AO	18,672	88,445	02/03/2022	04/15/2039
29342#-AA-0	ENHANCED CAPITAL CONNECTICUT FUND VI, LL				1.C FE	9,157,418	92.2643	8,449,028	9,157,418	9,157,418					8.000	8.001	JD	32,560	732,593	12/30/2021	12/15/2030
29342@-AA-2	ENHANCED CAPITAL RHODE ISLAND NOTE ISSUE				1.C FE	4,287,750	98.7070	4,232,308	4,287,750	4,287,750					8.000	8.000	FA	129,585	343,020	09/02/2021	12/15/2026
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	6,402,290	99.7600	6,123,269	6,138,000	6,138,000		(49,710)			3.900	3.148	FA	90,433	239,382	09/25/2019	02/15/2024
29660N-AC-3	ESPAI BARCA FONDO DE TITULIZACION		C		2.B PL	3,000,000	109.5930	3,287,790	3,000,000	3,000,000					6.660	6.661	JD	106,455	17,650	03/31/2023	06/30/2032
30040W-AD-0	EVERSOURCE ENERGY			1,2	2.A FE	1,761,459	98.0340	1,700,890	1,735,000	1,738,241		(5,418)			2.900	2.576	AO	12,579	50,315	07/10/2019	10/01/2024
30040W-AL-2	EVERSOURCE ENERGY			1,2	2.A FE	1,494,210	84.5700	1,268,550	1,500,000	1,495,716		566			2.550	2.594	MS	11,263	38,250	03/08/2021	03/15/2031
30231G-AT-9	EXXON MOBIL CORP			1,2	1.D FE	3,500,000	97.1250	3,399,375	3,500,000	3,500,000					3.043	3.042	MS	35,502	106,505	02/29/2016	03/01/2026
316773-CX-6	FIFTH THIRD BANCORP			2	2.A FE	2,049,255	99.8330	2,036,593	2,040,000	2,039,966		(2,209)			3.650	3.544	JJ	32,266	74,460	03/19/2019	01/25/2024
341081-EV-5	FLORIDA POWER & LIGHT CO			1	1.E FE	653,081	106.1460	583,803	550,000	630,280		(4,504)			5.650	4.189	FA	12,948	31,075	06/21/2018	02/01/2037
341081-FD-4	FLORIDA POWER & LIGHT CO			1,2	1.E FE	410,372	102.0680	280,687	275,000	391,283		(5,748)			5.250	2.194	FA	6,016	14,438	08/05/2020	02/01/2041
341081-FG-7	FLORIDA POWER & LIGHT CO			1,2	1.E FE	898,096	88.6410	642,647	725,000	880,832		(6,797)			4.050	2.547	JD	2,447	29,363	11/05/2021	06/01/2042
34501*-AB-9	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST			1	1.F FE	2,000,000	104.3090	2,086,180	2,000,000	2,000,000					5.370	5.449	OCT	26,253	56,982	03/09/2023	10/05/2029
34501*-AC-7	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST			1	1.F FE	1,000,000	106.0490	1,060,490	1,000,000	1,000,000					5.470	5.550	OCT	13,371	29,021	03/09/2023	10/05/2033
34501*-AD-5	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST			1	1.F FE	1,000,000	107.0120	1,070,120	1,000,000	1,000,000					5.570	5.574	OCT	13,306	29,552	03/09/2023	10/05/2035
35063@-AA-6	FOUNDRY JV HOLDCO LLC				1.G FE	5,000,000	107.4820	5,374,100	5,000,000	5,000,000					5.720	5.722	JAJO	52,433	115,194	05/31/2023	01/25/2038
35086@-AL-5	FOUR CORNERS OPERATING PARTNERSHIP LP			1	2.B FE	3,000,000	106.7700	3,203,100	3,000,000	3,000,000					6.440	6.440	JJ	90,697		05/23/2023	07/12/2033
35677@-AA-4	FREEPORT POWER LIMITED				2.B IF	1,000,000	105.0300	1,050,300	1,000,000	1,000,000					6.000	6.001	JJ	28,167		06/14/2023	10/15/2034
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	2,122,308	97.9930	2,006,897	2,048,000	2,067,595		(9,710)			3.650	3.133	MS	24,917	74,752	01/17/2018	03/01/2026
375558-BG-7	GILEAD SCIENCES INC			1,2	2.A FE	1,618,906	98.9380	1,444,495	1,460,000	1,573,591		(8,018)			4.600	3.741	MS	22,387	67,160	10/25/2017	09/01/2035
38141G-WL-4	GOLDMAN SACHS GROUP INC			1,2,5	2.A FE	5,323,107	95.6040	5,051,715	5,284,000	5,300,674		(4,415)			3.691	3.592	JD	14,086	195,032	06/25/2019	06/05/2028
38141G-XG-4	GOLDMAN SACHS GROUP INC			1,2	1.F FE	6,163,227	87.8420	5,252,952	5,980,000	6,098,413		(18,655)			2.600	2.237	FA	62,192	155,480	06/08/2020	02/07/2030
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	6,145,509	94.0120	4,982,636	5,300,000	5,883,621		(92,080)			3.800	1.839	MS	59,301	201,400	02/08/2021	03/15/2030
38141G-ZR-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	1,500,000	95.8210	1,437,315	1,500,000	1,500,000					3.615	3.616	MS	15,966	54,225	03/11/2022	03/15/2028
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	1,516,355	97.7200	1,465,800	1,500,000	1,503,858		(1,913)			3.750	3.607	FA	19,688	56,250	11/09/2016	02/25/2026
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	94,226	97.6280	92,747	95,000	94,904		87			3.400	3.496	FA	1,346	3,230	01/13/2015	02/01/2025
42250P-AD-5	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	993,980	88.0260	880,260	1,000,000	995,709		827			2.125	2.218	JD	1,771	21,250	11/15/2021	12/01/2028
437076-AS-1	HOME DEPOT INC			1	1.F FE	6,131,435	111.8120	5,222,739	4,671,000	5,804,350		(68,621)			5.875	3.517	JD	11,434	274,421	11/04/2019	12/16/2036
456866-AM-4	TRANE TECHNOLOGIES CO LLC			1	2.A FE	9,838,780	104.7960	10,568,677	10,085,000	10,085,000		82,670			6.443	6.916	MN	83,027	649,777	10/26/2000	11/15/2027
459200-HU-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	2,817,250	99.7580	2,778,260	2,785,000	2,785,448		(3,800)			3.625	3.482	FA	38,980	100,956	04/30/2014	02/12/2024
46625H-KC-3	JPMORGAN CHASE & CO			2	1.F FE	4,784,355	97.9440	4,696,415	4,795,000	4,793,743		1,214			3.125	3.150	JJ	65,765	149,844	01/15/2015	01/23/2025
46647P-AR-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	4,841,958	96.2420	4,845,785	5,035,000	4,843,301		1,343			4.005	4.829	AO	38,090		12/18/2023	04/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1,2	1.F FE	7,326,721	98.0300	6,367,049	6,495,000	7,001,747		(94,973)			4.452	2.747	JD	20,884	289,157	11/17/2021	12/05/2029
46647P-CJ-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	8,424,958	88.6580	8,444,675	9,525,000	8,432,284		7,327			2.069	4.483	JD	16,423		12/18/2023	06/01/2029
46647P-DC-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	2,755,000	96.4220	2,656,426	2,755,000	2,755,000					4.586	4.587	AO	22,812	126,344	04/19/2022	04/26/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC		C	1,2	2.B FE	2,179,547	98.8300	2,137,693	2,163,000	2,163,738		(2,921)			3.625	3.489	JJ	38,987	78,409	12/23/2016	07/02/2024
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	1,599,463	97.5960	1,180,912	1,210,000	1,561,886		(16,645)			5.125	2.880	MN	10,335	62,013	08/24/2021	11/01/2040
53621@-BH-8	LION INDUSTRIAL PROPERTIES LP			1	2.A	1,000,000	99.1720	991,720	1,000,000	1,000,000					5.490	5.490	FA	22,723	27,450	01/19/2023	02/02/2035
539830-BB-4	LOCKHEED MARTIN CORP			1	1.G FE	12,386,000	90.4030	11,197,316	12,386,000	12,386,000					4.070	4.070	JD	22,405	504,110	12/12/2012	12/15/2042
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	4,128,498	107.4800	3,331,880	3,100,000	3,502,815		(89,331)			6.875	3.465	FA	80,514	213,125	03/29/2016	02/15/2028
548661-DH-7	LOWE'S COMPANIES INC			1,2	2.A FE	994,210	97.6050	976,050	1,000,000	998,893		658			3.375	3.443	MS	9,938	33,750	09/09/2015	09/15/2025
548661-EE-3	LOWE'S COMPANIES INC			1,2	2.A FE	1,498,410	72.9850	1,094,775	1,500,000	1,498,585		97			2.800	2.807	MS	12,367	42,000	09/13/2021	09/15/2041
548661-EG-8	LOWE'S COMPANIES INC			1,2	2.A FE	1,878,609	96.3880	1,812,094	1,880,000	1,879,125		317			3.350	3.365	AO	15,745	62,980	03/22/2022	04/01/2027
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	3,475,513	90.6440	2,719,320	3,000,000	3,387,177		(23,292)			3.959	2.804	JJ	59,385	118,770	10/30/2019	07/01/2038
575718-AG-6	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1,2	1.A FE	6,945,000	74.9530	5,205,486	6,945,000	6,945,000					2.989	2.989	JJ	103,793	207,586	12/17/2019	07/01/2050
575718-AJ-0	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1,2	1.A FE	10,000,000	75.5340	7,553,400	10,000,000	10,000,000					3.067	3.067	AO	76,675	306,700	03/01/2022	04/01/2052
57708#-AA-9	MATTERHORN EXPRESS PIPELINE, LLC			1	2.C PL	2,000,000	102.5200	2,050,400	2,000,000	2,000,000					5.630	5.630	MJSD	313	67,792	01/18/2023	06/30/2034
57708#-AB-7	MATTERHORN EXPRESS PIPELINE, LLC			1	2.C PL	1,000,000	118.0360	1,180,360	1,000,000	1,000,000					7.600	7.600	MJSD	211	45,756	01/18/2023	06/30/2034
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	4,404,492	98.3470	4,248,590	4,320,000	4,340,134		(10,365)			3.700	3.437	JJ	67,044	159,840	08/19/2021	01/30/2026
605417-CD-4	MISSISSIPPI POWER CO			1,2	1.G FE	1,137,741	67.7690	779,344	1,150,000	1,138,402		280			3.100	3.155	JJ	14,953	35,650	06/24/2021	07/30/2051
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	1,375,000	99.6020	1,369,528	1,375,000	1,375,000					3.407	3.405	MS	14,835	46,846	02/26/2019	03/07/2024
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	1,031,680	90.3480	903,480	1,000,000	1,022,502		(3,421)			2.750	2.348	AO	5,958	27,500	04/07/2021	04/13/2030
617446-8C-6	MORGAN STANLEY			1	1.G FE	10,762,706	98.5810	10,017,801	10,162,000	10,335,445		(107,834)			4.000	2.871	JJ	178,400	406,480	11/18/2021	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	8,185,514	97.4120	6,838,322	7,020,000	7,795,574		(143,962)			4.431	2.116	JJ	136,519	311,056	11/17/2021	01/23/2030
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	2,170,740	95.3510	1,907,020	2,000,000	2,117,047		(27,236)			3.772	2.256	JJ	32,900	75,440	01/03/2022	01/24/2029
641062-AY-0	NESTLE HOLDINGS INC			1,2	1.D FE	7,482,375	74.4390	5,582,925	7,500,000	7,484,130		847			2.500	2.515	MS	55,729	187,500	09/07/2021	09/14/2041
65341*-AA-9	NEXTERA ENERGY PIPELINE HOLDINGS (LOWMAN			1	2.A PL	2,942,784	104.5680	3,077,211	2,942,784	2,942,784					6.550	6.551	MN	16,598	185,792	11/18/2022	08/01/2052
65341@-AA-7	NEXTERA ENERGY TRANSMISSION HOLDINGS LLC			1	2.A PL	3,991,133	107.0710	4,273,347	3,991,133	3,991,133					6.090	6.090	JD	6,752	243,060	12/16/2022	12/21/2042
65342*-AC-4	NEXUS GAS TRANSMISSION, LLC				2.B PL	3,000,000	104.5150	3,135,450	3,000,000	3,000,000					5.890	5.890	N/A	29,450	88,350	04/06/2023	05/01/2035
655844-AQ-1	NORFOLK SOUTHERN CORP			1	2.A FE	1,511,352	112.7960	1,765,257	1,565,000	1,540,459		2,722			7.250	7.539	FA	42,864	113,463	05/21/2001	02/15/2031
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,650,296	86.2580	1,897,676	2,200,000	2,622,326		(11,943)			4.150	2.994	FA	31,194	91,300	08/17/2021	02/28/2048
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	2,587,298	99.8090	2,245,703	2,250,000	2,497,094		(9,871)			5.050	4.139	MN	14,519	113,625	12/12/2012	11/15/2040
666807-BW-1	NORTHROP GRUMMAN CORP				2.A FE	4,394,749	106.1760	4,140,864	3,900,000	4,197,430		(128,799)			7.875	4.153	MS	102,375	307,125	09/02/2021	03/01/2026
668074-H#-7	NORTHWESTERN CORPORATION SD			1	1.G	1,000,000	103.9610	1,039,610	1,000,000	1,000,000					5.570	5.570	MS	14,080	27,850	03/16/2023	03/30/2033
668074-J*-9	NORTHWESTERN CORPORATION MT			1	1.G	5,000,000	103.9610	5,198,050	5,000,000	5,000,000					5.570	5.570	MS	70,399	139,250	03/16/2023	03/30/2033
668444-AA-0	NORTHWESTERN UNIVERSITY			1	1.B FE	3,466,720	90.4170	2,712,510	3,000,000	3,416,841		(14,536)			4.198	3.249	JD	10,495	125,940	11/01/2019	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	1,367,692	95.7890	1,053,679	1,100,000	1,334,037		(10,533)			4.643	3.020	JD	4,256	51,073	11/08/2019	12/01/2044
668444-AM-4	NORTHWESTERN UNIVERSITY			1	1.B FE	1,072,617	85.2200	822,373	965,000	1,050,587		(5,431)			3.688	2.859	JD	2,966	35,589	08/04/2022	12/01/2038
668444-AN-2	NORTHWESTERN UNIVERSITY			1	1.B FE	9,327,418	84.9460	7,512,624	8,844,000	9,266,826		(13,113)			3.868	3.545	JD	28,507	342,086	05/31/2022	12/01/2048
68389X-AE-5	ORACLE CORP			1	2.B FE	2,787,805	110.6250	2,195,906	1,985,000	2,603,942		(32,394)			6.500	3.675	AO	27,239	129,025	10/13/2017	04/15/2038
68389X-AH-8	ORACLE CORP			1	2.B FE	1,906,988	106.5420	1,539,532	1,445,000	1,819,495		(17,345)			6.125	3.883	JJ	42,532	88,506	10/02/2019	07/08/2039
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	7,000,000	102.0030	7,140,210	7,000,000	7,000,000					5.582	5.585	JD	20,622	195,370	06/07/2023	06/12/2029
69353R-EK-0	PNC BANK NA			2	1.F FE	5,965,662	97.3490	5,865,277	6,025,000	6,017,077		6,853			2.950	3.068	FA	63,196	177,738	03/06/2017	02/23/2025
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	3,010,060	106.9030	2,575,293	2,409,000	2,872,859		(30,320)			6.120	4.042	AO	31,124	147,431	08/19/2021	10/15/2035
695114-CD-8	PACIFICORP			1	1.F FE	3,194,106	102.6780	2,371,862	2,310,000	3,082,826		(47,845)			5.750	2.725	AO	33,206	132,825	08/18/2021	04/01/2037
70522#-AB-4	PECO PALLET HOLDINGS INC			1	2.B PL	3,000,000	100.7640	3,022,920	3,000,000	3,000,000					5.920	5.901	FMAN	15,293	132,707	02/16/2023	03/02/2028
713448-CQ-9	PEPSICO INC			1,2	1.E FE	1,292,180	91.4360	914,360	1,000,000	1,262,436		(9,722)			4.250	2.581	AO	8,146	42,500	11/09/2020	10/22/2044
713448-DV-7	PEPSICO INC			1,2	1.E FE	2,145,863	89.2960	1,660,906	1,860,000	2,130,749		(7,997)			4.000	3.105	MN	12,193	74,400	02/03/2022	05/02/2047
718546-AR-5	PHILLIPS 66			1,2	2.A FE	1,452,494	97.3410	1,411,445	1,450,000	1,451,291		(216)			3.900	3.877	MS	16,651	56,550	02/26/2019	03/15/2028
74005P-BN-3	LINDE INC			1,2	1.F FE	1,394,638	97.5590	1,365,826	1,400,000	1,399,352		595			2.650	2.693	FA	15,046	37,100	01/29/2015	02/05/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
740189-AM-7	PRECISION CASTPARTS CORP			1,2	1.C FE	8,008,629	97.9460	7,860,167	8,025,000	8,022,338		1,850			3.250	3.274	JD	11,592	260,813	06/01/2015	06/15/2025
740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	2,118,160	101.5290	1,685,381	1,660,000	2,049,228		(17,464)			4.875	3.076	AO	17,084	80,925	11/12/2019	10/15/2040
740816-AL-7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	10,713,259	87.8130	8,424,779	9,594,000	10,495,233		(52,945)			3.619	2.791	AO	86,802	347,207	09/27/2019	10/01/2037
740816-AM-5	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1,2	1.A FE	1,295,748	78.1900	1,002,396	1,282,000	1,293,488		(661)			3.150	3.070	JJ	18,621	40,383	08/27/2019	07/15/2046
740816-AN-3	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1,2	1.A FE	433,625	76.2400	373,576	490,000	434,081		279			3.300	3.889	JJ	7,456	9,900	08/30/2023	07/15/2056
74170*-BY-4	PRIME PROPERTY FUND LLC			1	1.G	6,000,000	104.6390	6,278,340	6,000,000	6,000,000					5.590	5.590	MS	98,757	167,700	02/17/2023	03/15/2033
75458*-AB-5	RAYBURN COUNTRY ELECTRIC COOPERATIVE INC			1	2.B PL	1,997,946	106.4460	2,126,734	1,997,946	1,997,946					6.040	6.040	JD	60,673	4,693	03/17/2023	12/31/2042
75513E-BY-6	RTX CORP			1	2.A FE	2,271,064	108.0940	1,837,598	1,700,000	2,018,275		(84,211)			7.200	1.834	FA	46,240	122,400	12/10/2020	08/15/2027
75513E-CH-2	RTX CORP			1,2	2.A FE	4,360,461	96.3740	3,705,580	3,845,000	4,108,237		(87,329)			3.500	1.136	MS	39,625	134,575	12/10/2020	03/15/2027
75513E-CJ-8	RTX CORP			1,2	2.A FE	1,755,737	93.0040	1,274,155	1,370,000	1,717,469		(12,914)			4.800	3.060	JD	2,923	65,760	12/10/2020	12/15/2043
75513E-CK-5	RTX CORP			1,2	2.A FE	2,661,419	87.4580	1,823,499	2,085,000	2,613,016		(16,270)			4.350	2.834	AO	19,147	90,698	12/10/2020	04/15/2047
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	997,210	93.4550	934,550	1,000,000	998,377		279			3.250	3.283	JD	1,444	32,500	06/13/2019	06/15/2029
76169#-AT-0	REYES HOLDINGS LLC			1	1.G PL	3,000,000	101.6500	3,049,500	3,000,000	3,000,000					4.910	4.910	MN	18,003	73,650	04/28/2023	05/17/2032
76711*-AA-8	RIO GRANDE LNG, LLC				2.C PL	6,000,000	109.8900	6,593,400	6,000,000	6,000,000					6.670	6.673	MS	101,162	92,268	06/16/2023	07/11/2033
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	2,054,687	82.3370	1,694,495	2,058,000	2,055,698		316			1.750	1.767	FA	13,606	36,015	08/18/2020	02/15/2031
797440-BK-9	SAN DIEGO GAS & ELECTRIC CO			1	1.F FE	537,667	107.6540	473,678	440,000	520,036		(3,564)			6.000	4.366	JD	2,200	26,400	07/31/2018	06/01/2039
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	3,855,282	115.0680	3,296,698	2,865,000	3,664,881		(38,904)			6.375	3.892	JD	8,118	182,644	10/30/2019	12/15/2038
828807-CY-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	2,629,357	96.1490	2,499,874	2,600,000	2,618,767		(6,760)			3.250	2.963	MN	7,276	84,500	02/10/2022	11/30/2026
832696-AK-4	J M SMUCKER CO			1	2.B FE	1,217,616	98.1040	1,177,248	1,200,000	1,202,876		(2,273)			3.500	3.295	MS	12,367	42,000	11/21/2016	03/15/2025
84857L-B*-1	SPIRE INC			1	2.B	2,000,000	104.5760	2,091,520	2,000,000	2,000,000					5.800	5.800	MS	34,156	60,578	02/24/2023	03/15/2033
854403-AE-2	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	1,976,130	82.2580	1,438,692	1,749,000	1,951,075		(7,275)			3.563	2.813	JD	5,193	62,317	10/20/2020	06/01/2044
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	12,230,712	86.2140	9,098,163	10,553,000	12,050,555		(43,836)			3.647	2.821	MN	64,145	384,868	12/12/2019	05/01/2048
85440K-AD-6	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	12,000,000	66.9800	8,037,600	12,000,000	12,000,000					2.413	2.413	JD	24,130	289,560	05/28/2020	06/01/2050
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	1,583,226	98.2140	1,524,281	1,552,000	1,559,915		(5,138)			3.800	3.440	FA	22,280	58,976	03/11/2019	08/15/2025
855244-AR-0	STARBUCKS CORP			1,2	2.A FE	1,435,283	98.4910	1,359,176	1,380,000	1,410,281		(5,898)			4.000	3.483	MN	7,053	55,200	05/02/2019	11/15/2028
86787E-BC-0	TRUIST BANK			1,2	1.F FE	1,914,368	99.3730	1,902,993	1,915,000	1,914,979		145			3.200	3.205	AO	15,320	61,280	03/12/2019	04/01/2024
871829-AZ-0	SYSCO CORP			1,2	2.B FE	3,445,290	97.7740	3,236,319	3,310,000	3,335,205		(16,184)			3.750	3.225	AO	31,031	124,125	09/07/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2.B FE	3,710,246	96.6000	3,516,240	3,640,000	3,671,765		(13,230)			3.300	2.903	JJ	55,389	120,120	02/10/2022	07/15/2026
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LL				1.E PL	1,132,346	96.6597	1,094,522	1,132,346	1,132,346					5.000	5.000	JAJO	11,953	45,904	09/02/2022	07/15/2025
89156H-AA-5	TOTE SHIPHOLDINGS LLC			1	1.A	2,817,750	93.4840	2,383,842	2,550,000	2,784,532		(10,858)			3.400	2.714	AO	18,063	86,700	11/10/2020	10/16/2040
89788M-AN-2	TRUIST FINANCIAL CORP			1,2,5	1.G FE	3,353,451	101.7940	3,410,099	3,350,000	3,352,854		(596)			6.047	6.009	JD	12,942	101,287	06/07/2023	06/08/2027
89837L-AH-8	TRUSTEES OF PRINCETON UNIVERSITY			1,2	1.A FE	7,000,000	93.1270	6,518,890	7,000,000	7,000,000					4.201	4.201	MS	98,023	294,070	05/17/2022	03/01/2052
902494-AX-1	TYSON FOODS INC			1,2	2.B FE	1,322,978	98.8400	1,253,291	1,268,000	1,272,656		(12,289)			3.950	2.952	FA	18,921	50,086	10/02/2019	08/15/2024
907818-DT-2	UNION PACIFIC CORP			1,2	1.G FE	4,256,970	91.5000	3,111,000	3,400,000	4,178,235		(28,000)			4.821	3.234	FA	68,298	163,914	02/10/2021	02/01/2044
907818-EB-0	UNION PACIFIC CORP			1,2	1.G FE	915,030	88.2900	834,341	945,000	924,928		1,101			3.375	3.572	FA	13,289	31,894	02/03/2021	02/01/2035
907818-EJ-3	UNION PACIFIC CORP			1,2	1.G FE	2,905,726	85.6050	2,234,291	2,610,000	2,873,910		(8,321)			4.050	3.379	MS	35,235	105,705	06/08/2022	03/01/2046
91159H-HN-3	US BANCORP			2	1.G FE	2,481,700	93.9040	2,347,600	2,500,000	2,494,905		1,930			2.375	2.458	JJ	26,224	59,375	07/19/2016	07/22/2026
91159H-JF-8	US BANCORP			1,2,5	1.G FE	3,800,000	98.5640	3,745,432	3,800,000	3,800,000					4.548	4.550	JJ	76,331	172,824	07/19/2022	07/22/2028
913017-BP-3	RTX CORP			1	2.A FE	8,842,097	108.9900	7,520,310	6,900,000	8,250,724		(65,837)			6.125	4.298	JJ	194,877	422,625	08/05/2014	07/15/2038
91324P-AR-3	UNITEDHEALTH GROUP INC			1	1.F FE	240,198	109.3990	218,798	200,000	230,888		(1,899)			5.800	4.172	MS	3,416	11,600	08/30/2018	03/15/2036
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	991,570	86.4630	864,630	1,000,000	994,440		819			2.000	2.094	MN	2,556	20,000	05/13/2020	05/15/2030
914744-AB-3	UNIVERSITY OF NOTRE DAME DU LAC			1	1.A FE	2,752,020	100.3330	2,006,660	2,000,000	2,648,535		(29,775)			4.900	2.555	MS	32,667	98,000	05/28/2020	03/01/2041
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC			1	1.A FE	4,500,349	80.8810	3,781,187	4,675,000	4,521,705		5,037			3.438	3.666	FA	60,719	160,727	04/16/2019	02/15/2045
914748-AA-6	UNIVERSITY OF NOTRE DAME DU LAC			1,2	1.A FE	8,898,028	81.1510	6,552,943	8,075,000	8,811,030		(21,398)			3.394	2.860	FA	103,536	274,066	12/04/2019	02/15/2048
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2.A FE	4,783,600	98.5780	4,544,446	4,610,000	4,676,188		(18,988)			4.125	3.646	MS	55,464	190,163	11/15/2017	03/16/2027

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	9,129,950	96.7520	7,807,886	8,070,000	8,820,400		(122,812)			4.016	2.260	JD	25,207	324,091	07/29/2021	12/03/2029
92343V-GG-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,996,060	93.1390	1,862,780	2,000,000	1,998,235		793			1.450	1.491	MS	8,136	29,000	03/11/2021	03/20/2026
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,786,619	90.4040	2,517,751	2,785,000	2,786,019		(214)			2.100	2.090	MS	16,083	58,485	03/24/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	2,013,210	86.2420	1,724,840	2,000,000	2,010,574		(1,364)			2.550	2.466	MS	14,167	51,000	11/05/2021	03/21/2031
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	3,559,160	85.4150	2,522,305	2,953,000	3,493,021		(22,224)			4.000	2.732	JJ	54,466	118,120	06/14/2021	01/15/2043
940663-AC-1	WASHINGTON UNIVERSITY			1,2	1.B FE	36,797,320	80.5160	29,790,920	37,000,000	36,802,495		3,348			3.524	3.552	AO	275,264	1,303,880	06/02/2022	04/15/2054
94974B-GA-2	WELLS FARGO & CO				2.A FE	2,348,642	98.6680	2,323,631	2,355,000	2,354,525		751			3.300	3.330	MS	24,178	77,715	09/02/2014	09/09/2024
95000U-2G-7	WELLS FARGO & CO			1,2,5	2.A FE	6,409,395	88.8570	5,553,563	6,250,000	6,353,517		(16,194)			2.879	2.571	AO	30,489	179,938	11/17/2021	10/30/2030
95000U-3B-7	WELLS FARGO & CO			1,2,5	2.A FE	9,606,598	97.4820	9,626,348	9,875,000	9,607,485		887			4.897	5.262	JJ	209,551		12/19/2023	07/25/2033
983024-AN-0	WYETH LLC			1	1.F FE	2,156,174	109.6920	1,914,125	1,745,000	2,074,055		(18,309)			5.950	4.092	AO	25,957	103,828	03/04/2019	04/01/2037
98389B-AH-3	XCEL ENERGY INC			1	2.A FE	3,283,444	112.1110	2,637,972	2,353,000	3,130,102		(50,222)			6.500	3.245	JJ	76,473	152,945	08/11/2021	07/01/2036
98459L-AC-7	YALE UNIVERSITY			1,2	1.A FE	5,500,000	65.8850	3,623,675	5,500,000	5,500,000					2.402	2.402	AO	27,890	132,110	06/02/2020	04/15/2050
98978V-AK-9	ZOETIS INC			1,2	2.A FE	673,562	99.4460	616,565	620,000	635,749		(9,379)			4.500	2.881	MN	3,720	27,900	06/05/2019	11/13/2025
C3000@-AB-5	CRISTAL-782 PORT FINANCING INC			1	2.C FE	2,000,000	112.6400	2,252,800	2,000,000	2,000,000					6.830	6.832	FA	51,604	49,707	03/22/2023	04/04/2038
L3551#-AM-2	FERRERO INTERNATIONAL S.A.		C		2.A	3,000,000	101.4750	3,044,250	3,000,000	3,000,000					4.960	4.960	N/A	4,547	74,400	05/11/2023	06/20/2030
L3551#-AR-1	FERRERO INTERNATIONAL S.A.		C		2.A	1,000,000	102.3750	1,023,750	1,000,000	1,000,000					5.200	5.200	N/A	1,444	26,000	05/11/2023	06/21/2035
L9082*-AX-7	TRAFIGURA FUNDING SA		C	1	2.A PL	7,000,000	97.1720	6,802,040	7,000,000	7,000,000					7.340	7.340	MS	129,877	256,900	02/24/2023	03/30/2033
N4281@-CL-7	KONINKLIJKE VOPAK NV		C	1	2.A IF	3,000,000	101.8340	3,055,020	3,000,000	3,000,000					5.160	5.160	JD	5,160	79,120	04/05/2023	06/19/2029
N5828#-AB-6	MODEC FINANCE B V		C		2.C PL	6,000,000	112.8820	6,772,920	6,000,000	6,000,000					7.490	7.490	N/A	203,478		07/18/2023	07/15/2030
Q0695*-AA-0	AURIZON FINANCE PTY LTD.		C		2.A FE	1,000,000	111.7010	1,117,010	1,000,000	1,000,000					6.750	6.750	N/A	29,063		07/26/2023	07/26/2030
Q3092*-AG-0	DALRYMPLE BAY FINANCE PTY LTD		C	1	2.B FE	5,000,000	117.9560	5,897,800	5,000,000	5,000,000					7.160	7.160	JJ	174,028		03/30/2023	07/06/2035
Q7160#-AR-0	ORICA FINANCE LIMITED		C	1	2.B	1,000,000	105.2040	1,052,040	1,000,000	1,000,000					5.820	5.819	AO	12,125	33,950	02/23/2023	10/16/2032
Q8806#-AG-2	TABCORP FINANCE PTY LTD		C	1	2.C PL	3,000,000	104.7810	3,143,430	3,000,000	3,000,000					6.690	6.690	MS	66,900	100,350	12/01/2022	03/01/2030
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						784,166,470	XXX	708,439,185	743,700,378	773,425,078		(3,201,801)			XXX	XXX	XXX	8,410,559	27,123,438	XXX	XXX
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS			4	1.A	1,054,331	89.8757	925,181	1,029,401	1,063,115		13,860			3.500	2.841	MON	3,002	36,029	09/29/2016	07/25/2045
00842E-AC-5	ABMT 162 A3 - CMO/RMBS			4	1.A	805,205	90.4436	709,736	784,729	836,876		14,646			3.500	2.135	MON	2,289	27,465	01/27/2020	03/25/2046
00842T-AD-0	ABMT 2016-1 A4 - CMO/RMBS			4	1.A	136,640	88.9229	123,120	138,457	135,794		(1,032)			3.000	3.392	MON	346	4,154	01/11/2016	12/25/2045
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS			4	1.A	970,616	90.3175	866,167	959,025	975,798		(940)			3.500	3.122	MON	2,797	33,566	04/29/2020	08/25/2043
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS			4	1.A	3,180,816	86.0698	2,837,937	3,297,250	3,146,842		21,478			2.130	3.093	MON	5,853	70,231	04/26/2016	02/25/2043
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS			4	1.A	11,427,764	78.1452	8,994,903	11,510,496	11,432,221		3,286			2.000	2.082	MON	19,184	230,210	05/14/2021	10/25/2051
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS			4	1.A	4,753,304	81.8580	4,822,258	5,891,004	4,776,902		23,598			2.500	5.597	MON	12,273	61,365	06/29/2023	08/25/2051
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS			4	1.A	12,720,351	81.8494	11,330,702	13,843,354	12,745,120		27,234			2.500	3.622	MON	28,840	254,319	07/05/2023	01/25/2052
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS			4	1.A	17,848,874	81.8437	18,872,084	23,058,698	17,901,449		52,576			2.500	6.581	MON	48,039	144,117	09/22/2023	02/26/2052
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS			4	1.A	17,984,693	82.1310	17,710,591	21,563,823	18,092,403		108,030			2.500	5.130	MON	44,925	304,882	05/31/2023	11/25/2051
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS			4	1.A	2,667,800	79.5782	2,447,248	3,075,274	2,687,473		11,345			2.500	1.121	MON	1,281	76,882	04/28/2022	10/25/2051
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS			4	1.A	28,089,078	81.7763	22,859,496	27,953,677	28,058,323		(34,987)			2.500	2.435	MON	58,237	698,842	10/27/2021	04/25/2052
46644V-AD-8	JPMMT 154 1A4 - CMO/RMBS			4	1.A	136,832	90.7000	121,227	133,657	141,386		2,875			3.500	2.360	MON	390	4,666	02/18/2020	06/25/2045
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS			4	1.A	1,842,589	88.4049	1,645,653	1,861,495	1,844,552		351			3.000	3.155	MON	4,654	55,845	11/01/2015	06/26/2045
46645G-AC-2	JPMMT 156 A3 - CMO/RMBS			4	1.A	656,427	90.8154	588,505	648,023	656,347		(2,493)			3.500	3.149	MON	1,890	22,668	10/27/2015	10/25/2045
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS			4	1.A	734,998	90.2869	655,313	725,812	744,577		11,049			3.500	2.935	MON	2,117	25,403	11/21/2016	10/25/2046
46647S-AE-0	JPMMT 2017-3 1A3 - CMO/RMBS			4	1.A	1,581,785	90.1689	1,397,200	1,549,537	1,599,297		(17,223)			3.500	2.708	MON	4,519	54,201	02/06/2020	08/26/2047
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS			4	1.A	1,767,973	89.6953	1,558,547	1,737,602	1,782,624		5,282			3.500	2.989	MON	5,068	60,816	05/24/2017	05/28/2047
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS			4	1.A	11,729,760	85.1681	9,824,234	11,535,105	11,695,429		(33,696)			3.000	2.802	MON	28,838	346,053	12/20/2021	06/25/2052
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS			4	1.A	18,986,269	81.8180	16,378,717	20,018,471	19,129,859		28,741			2.500	3.030	MON	41,705	500,462	02/24/2022	08/26/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	7,918,249	81.8465	6,366,415	7,778,479	7,913,144		(5,642)			2.500	2.248	MON	16,205	194,462	08/19/2021	08/25/2051
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS			4	1.A	7,718,917	81.8013	6,197,009	7,575,689	7,695,323		(21,712)			2.500	2.251	MON	15,783	189,392	04/14/2021	05/25/2051
749350-AA-2	RCKT 2021-1 A1 - CMO/RMBS			4	1.A	1,375,622	81.8551	1,391,218	1,699,611	1,378,465		2,843			2.500	5.669	MON	3,541	21,245	06/06/2023	03/27/2051
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS			4	1.A	31,265,153	81.7469	27,994,597	34,245,469	31,324,416		47,910			2.500	3.695	MON	71,345	692,273	07/06/2023	11/27/2051
74938V-AA-1	RCKT 2021-4 A1 - CMO/RMBS			4	1.A	30,280,151	81.8408	24,449,161	29,874,049	30,267,124		(21,621)			2.500	2.312	MON	62,238	746,851	09/21/2021	09/25/2051
74938W-AB-7	RCKT 222 A2 - CMO/RMBS			4	1.A	2,968,436	81.6957	2,564,107	3,138,607	2,992,353		3,559			2.500	3.061	MON	6,539	78,465	02/17/2022	03/25/2052
74939K-AE-6	RCKT 2021-6 A5 - CMO/RMBS			4	1.A	5,840,481	85.8367	4,989,889	5,813,232	5,837,524		(1,411)			2.500	2.448	MON	12,111	145,331	12/14/2021	12/25/2051
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS			4	1.A	22,499,467	85.9164	18,998,268	22,112,499	22,438,523		(23,938)			2.500	2.201	MON	9,214	555,628	10/05/2021	09/25/2051
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS			4	1.A	761,266	90.4153	671,287	742,448	777,118		19,363			3.500	2.500	MON	2,165	25,986	02/18/2020	11/25/2044
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS			4	1.A	1,094,205	83.9614	989,858	1,178,944	1,076,482		5,207			1.874	3.703	MON	1,841	22,093	12/03/2015	02/25/2043
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS			4	1.A	1,714,489	89.8880	1,511,132	1,681,129	1,735,455		(5,429)			3.500	2.892	MON	4,903	58,839	10/02/2017	10/25/2047
81746R-AU-3	SEMT 162 A19 - CMO/RMBS			4	1.A	272,048	88.7606	237,552	267,632	273,617		2,417			3.500	3.065	MON	781	9,369	07/21/2016	08/25/2046
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS			4	1.A	982,072	89.8870	888,447	988,404	980,070		2,162			3.500	3.638	MON	2,883	34,594	03/13/2017	04/25/2047
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS			4	1.A	1,270,559	81.8901	1,252,154	1,529,067	1,277,444		6,885			2.500	5.119	MON	3,186	25,484	04/05/2023	03/27/2051
81748A-AG-9	SEMT 2020-3 A7 - CMO/RMBS			4	1.A	1,561,875	82.2664	1,233,996	1,500,000	1,544,248		(10,002)			3.000	2.579	MON	3,750	45,000	03/12/2021	04/25/2050
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	658,205	85.0753	551,694	648,478	659,196		(855)			3.500	3.169	MON	1,891	22,697	12/28/2021	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	1,180,060	90.1407	1,039,831	1,153,564	1,216,661		18,445			3.500	2.474	MON	3,365	40,375	01/08/2020	02/25/2050
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS			4	1.A	9,662,107	81.9213	9,800,367	11,963,142	9,680,106		17,999			2.500	5.517	MON	24,923	124,616	07/25/2023	06/26/2051
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						268,099,468	XXX	235,795,801	285,205,333	268,513,657		270,162			XXX	XXX	XXX	562,910	6,044,876	XXX	XXX
30285F-AE-9	FREMF 14K40 B - CMBS			4	1.A	6,703,607	98.5146	6,250,754	6,345,000	6,388,140		(83,186)			4.182	2.806	MON	22,115	261,348	10/19/2020	11/25/2047
30289U-AS-1	FREMF 2016-K56 B - CMBS			4	1.A	1,286,183	96.2756	1,116,797	1,160,000	1,217,886		(24,251)			4.077	1.772	MON	3,941	46,471	03/12/2021	06/25/2049
30292C-AJ-6	FREMF 2014-K38 B - CMBS			4	1.A	7,892,880	99.3595	7,630,809	7,680,000	7,688,690		(127,039)			4.339	2.809	MON	27,771	328,892	08/18/2021	06/25/2047
30292C-AL-1	FREMF 2014-K38 C - CMBS			4	1.A	16,704,801	99.3394	15,894,306	16,000,000	16,011,515		(246,399)			4.752	3.365	MON	63,363	751,272	05/26/2021	06/25/2047
30292G-AN-8	FREMF 2014-K39 B - CMBS			4	1.A	1,090,469	98.6097	986,097	1,000,000	1,014,526		(31,948)			4.238	1.028	MON	3,532	42,048	07/22/2021	08/26/2047
30292G-AQ-1	FREMF 2014-K39 C - CMBS			4	1.A	3,863,841	98.5994	4,170,755	4,230,000	4,185,775		35,833			4.238	5.533	MON	14,939	177,864	05/02/2016	08/25/2047
30292P-AE-8	FREMF 2015-K45 B - CMBS			4	1.A	3,966,852	97.6393	3,954,390	4,050,000	4,030,500		502			3.724	3.895	MON	12,568	148,273	06/01/2020	04/27/2048
30292R-AJ-3	FREMF 2015-K46 B - CMBS			4	1.A	2,362,986	97.4734	2,139,541	2,195,000	2,241,312		(41,378)			3.817	1.811	MON	6,982	82,297	01/06/2022	04/27/2048
30293W-AE-2	FREMF 2015-K50 B - CMBS			4	1.A	9,627,264	97.2244	8,915,476	9,170,000	9,361,656		(134,226)			3.909	2.396	MON	29,868	351,501	08/18/2021	10/26/2048
30296A-AS-6	FREMF 2017-K61 B - CMBS			4	1.A	3,737,919	95.3974	3,262,590	3,420,000	3,581,529		(55,574)			3.814	2.038	MON	10,871	128,168	03/16/2021	12/27/2049
30302X-AE-9	FREMF 2017-K65 B - CMBS			4	1.A	3,031,982	96.4634	2,652,745	2,750,000	2,906,450		(44,954)			4.214	2.320	MON	9,657	113,754	03/16/2021	07/25/2050
30305K-AG-9	FREMF 2017-K69 B - CMBS			4	1.A	2,635,678	94.8981	2,543,269	2,680,000	2,617,489		11,690			3.854	4.373	MON	8,608	101,295	09/27/2022	10/25/2049
30305K-AJ-3	FREMF 2017-K69 C - CMBS			4	1.A	2,962,033	93.8585	2,711,571	2,889,000	2,918,986		(9,521)			3.854	3.415	MON	9,279	109,195	09/26/2022	10/25/2049
35563B-AJ-9	FREMF 2014-K37 B - CMBS			4	1.A	1,165,912	100.0000	1,125,000	1,125,000	1,125,000		(22,289)			4.601	(0.002)	MON	4,314	52,243	02/23/2022	01/25/2047
35563B-AL-4	FREMF 2014-K37 C - CMBS			4	1.A	1,357,305	100.0000	1,260,000	1,260,000	1,260,000		(23,313)			4.601	0.011	MON	4,831	58,512	08/20/2019	01/25/2047
35708Q-AU-7	FREMF 2017-K66 B - CMBS			4	1.A	1,815,170	96.1747	1,894,643	1,970,000	1,850,730		28,182			4.171	5.999	MON	6,847	80,691	09/26/2022	08/25/2050
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						70,204,883	XXX	66,508,744	67,924,000	68,400,184		(767,870)			XXX	XXX	XXX	239,484	2,833,822	XXX	XXX
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	2,699,892	102.7830	2,775,140	2,700,000	2,699,381		(511)			6.967	6.971	MON	8,360	70,541	07/19/2023	07/15/2053
07359B-AA-5	BEACN 211 A - ABS			4	1.F FE	8,153,364	88.8972	7,520,700	8,460,000	8,227,550		72,893			2.250	3.644	MON	5,816	190,507	12/14/2022	10/22/2046
106230-AC-9	BRELPO 2022 A3 - ABS			4	1.A FE	7,000,000	103.2710	7,228,970	7,000,000	7,000,000					5.413	5.412	MS	126,303	270,500	12/08/2022	09/01/2052
12657W-AE-0	CNH 2021-B B - ABS			4	1.A FE	1,999,901	91.4175	1,828,349	2,000,000	2,000,256		326			0.900	0.896	MON	800	18,000	07/20/2021	01/16/2029
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20			4	1.F PL	6,090,102	103.4980	6,467,379	6,248,796	6,095,747		5,645			6.500	6.790	MON	18,052	291,090	03/16/2023	07/31/2036
18977C-AB-0	COSERV 2022 A2 - ABS			4	1.A FE	4,999,840	102.3660	5,118,300	5,000,000	5,001,300		1,460			5.321	5.319	FA	100,508	178,106	12/07/2022	02/15/2050
20633K-AA-6	TUNES 221 A2 - ABS			4	1.E FE	6,591,017	101.0800	6,822,900	6,750,000	6,621,102		30,059			6.500	7.107	JAJO	86,531	363,188	12/08/2022	01/20/2073

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
232989-AB-9	DLLMT 231 A2 - ABS			4	1.A FE	24,147,759	100.0336	24,158,108	24,150,000	24,149,001		1,242			5.780	5.787	MON	42,652	798,748	05/17/2023	11/20/2025
24702C-AJ-3	DEFT 222 C - ABS			4	1.F FE	5,498,788	98.3766	5,410,712	5,500,000	5,499,432		554			4.740	4.749	MON	6,518	260,700	07/12/2022	07/22/2027
24702H-AL-7	DEFT 2023-1 D - ABS			4	2.B FE	2,266,963	100.7771	2,267,484	2,250,000	2,262,643		(4,320)			6.800	6.590	MON	3,825	115,600	03/28/2023	03/22/2029
24702V-AL-6	DEFT 2021-2 D - ABS			4	1.F FE	5,849,860	98.7698	5,778,035	5,850,000	5,849,965		47			1.210	1.214	MON	1,770	70,784	09/14/2021	06/22/2027
24703G-AE-4	DEFT 232 C - ABS			4	1.F FE	1,499,785	100.2651	1,503,977	1,500,000	1,499,821		35			6.060	6.065	MON	2,273	45,450	06/12/2023	01/22/2029
24703G-AF-1	DEFT 232 D - ABS			4	2.B FE	8,328,492	100.7631	8,393,563	8,330,000	8,328,739		247			6.740	6.747	MON	14,036	280,721	06/12/2023	07/23/2029
24703W-AF-6	DEFT 2022-1 D - ABS			4	2.B FE	2,999,458	97.9448	2,938,344	3,000,000	2,999,767		240			3.330	3.359	MON	2,498	99,900	03/10/2022	01/24/2028
403951-AE-6	HPEFS 2022-3 C - ABS			4	1.E FE	8,699,532	100.2221	8,719,320	8,700,000	8,700,597		1,024			6.130	6.243	MON	16,296	533,310	10/12/2022	08/20/2029
40440Y-AF-6	HPEFS 211 D - ABS			4	1.A FE	1,958,412	98.7316	1,948,860	1,973,897	1,970,797		8,640			1.030	1.571	MON	621	20,331	08/16/2022	03/20/2031
40441J-AF-8	HPEFS 2021-2 D - ABS			4	1.D FE	7,731,193	97.1550	8,088,155	8,325,000	8,146,050		246,818			1.290	4.694	MON	3,281	107,393	05/26/2022	03/20/2029
40441R-AE-3	HPEFS 2022-1 C - ABS			4	1.B FE	4,655,813	96.5584	4,789,295	4,960,000	4,821,953		166,140			1.960	5.895	MON	2,970	89,115	01/25/2023	05/21/2029
40441R-AF-0	HPEFS 2022-1 D - ABS			4	1.E FE	4,425,087	94.9689	4,226,117	4,450,000	4,439,961		9,391			2.400	2.607	MON	3,263	106,800	03/02/2022	11/20/2029
40441T-AF-6	HPEFS 2022-2 D - ABS			4	1.E FE	9,997,884	97.8910	9,789,102	10,000,000	10,003,230		4,899			4.940	5.025	MON	15,094	494,000	05/17/2022	03/20/2030
43351R-AA-3	MUSIC 221 A - ABS			4	1.G FE	10,130,705	93.2500	9,884,500	10,600,000	10,246,230		106,762			5.000	6.104	MN	60,361	530,000	08/16/2022	05/22/2062
44328U-AF-3	HPEFS 2023-2 D - ABS			4	2.B FE	7,699,110	101.6139	7,824,273	7,700,000	7,699,177		67			6.970	7.077	MON	16,399	123,737	09/19/2023	07/21/2031
46590U-AA-0	HENDR 182 A - RMBS			4	1.A FE	876,971	89.5570	798,337	891,429	879,931		3,262			3.960	4.197	MON	1,569	35,301	08/17/2022	10/15/2075
466159-AA-8	HENDR 2010-2 A - RMBS			4	1.A FE	389,687	96.4169	353,259	366,387	380,174		(8,533)			4.070	1.719	MON	663	14,912	02/18/2021	01/15/2048
46617L-AA-9	HENDR 133 A - RMBS			2	1.A FE	679,719	90.8855	540,381	594,574	659,587		(18,856)			4.080	1.673	MON	1,078	24,275	11/13/2020	01/17/2073
46618A-AA-2	HENDR 2014-2 A - ABS			2	1.A FE	582,317	86.8904	453,553	521,983	574,880		(6,434)			3.610	1.841	MON	837	18,844	01/21/2021	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS			2	1.A FE	899,118	86.4089	854,049	988,381	905,866		6,573			3.500	5.227	MON	1,537	34,593	08/17/2022	06/15/2077
46618L-AA-8	HENDR 2015-1 A - RMBS			2	1.A FE	120,698	84.6257	93,637	110,648	119,681		(834)			3.260	2.066	MON	160	3,607	11/13/2020	09/15/2072
46620D-AA-2	HENDR 161 A - RMBS			4	1.A FE	2,215,864	86.6059	2,300,437	2,656,214	2,221,383		1,607			3.410	6.745	MON	4,026	90,577	11/17/2022	06/15/2067
46620V-AA-2	HENDR 172 A - RMBS			4	1.A FE	371,744	85.7074	285,581	333,204	366,893		(4,140)			3.530	2.191	MON	523	11,762	09/17/2020	09/15/2072
46655B-AA-4	J G WENTWORTH L LLC - ABS			4	1.F FE	4,668,674	78.8600	3,681,716	4,668,674	4,668,674					3.210	3.210	MON	6,661	149,864	03/03/2022	02/15/2079
46655X-AA-6	HENDR 21A2 A - RMBS			4	1.F FE	29,244,359	89.0100	26,030,404	29,244,359	29,244,358					4.550	4.550	MON	59,139	1,326,923	11/07/2022	02/18/2070
872480-AA-6	TIF 2020-1 A - ABS			4	1.F FE	740,278	89.3193	659,474	738,333	735,387		(5,493)			2.090	2.230	MON	429	15,475	11/18/2021	08/21/2045
872480-AE-8	TIF 2021-1 A - ABS			4	1.F FE	670,739	85.6037	658,614	769,375	696,682		19,633			1.650	4.167	MON	388	12,704	05/05/2022	02/20/2046
88240T-AC-5	ERCOTT 2022 A3 - ABS			4	1.A FE	7,899,219	98.2180	7,759,222	7,900,000	7,894,760		665			5.057	5.062	MON	166,460	450,551	06/08/2022	08/03/2048
88315L-AG-3	TMCL 2020-2 A - ABS		C	4	1.F FE	4,824,505	90.3758	4,355,419	4,819,234	4,822,273		(686)			2.100	2.090	MON	3,092	101,293	02/15/2022	09/20/2045
88315L-AL-2	TMCL 211 A - ABS		C	4	1.F FE	1,333,758	87.2550	1,349,543	1,546,667	1,387,064		31,132			1.680	5.996	MON	794	26,002	06/17/2022	02/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	1,419,565	85.8658	1,295,486	1,508,733	1,432,114		6,121			1.940	3.091	MON	894	29,288	02/15/2022	08/20/2046
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	3,392,177	88.6889	3,097,098	3,492,094	3,408,371		6,402			2.110	2.731	MON	2,251	73,739	02/10/2022	09/20/2045
89680H-AE-2	TCF 211 A - ABS			4	1.F FE	4,618,839	86.6971	4,567,177	5,267,969	4,787,343		132,727			1.860	4.358	MON	2,994	98,055	06/14/2022	03/20/2046
910208-AC-1	UNIELC 2022 A3 - ABS			4	1.A FE	7,047,825	104.4290	7,518,888	7,200,000	7,048,416		591			5.516	5.667	JD	33,096	382,810	11/09/2023	12/01/2052
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						215,419,008	XXX	210,133,862	219,065,951	216,496,534		815,394			XXX	XXX	XXX	824,818	7,959,094	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,337,889,828	XXX	1,220,877,592	1,315,895,662	1,326,835,453		(2,884,116)			XXX	XXX	XXX	10,037,771	43,961,230	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						1,575,686,284	XXX	1,393,582,834	1,509,668,789	1,557,645,371		(4,644,026)			XXX	XXX	XXX	16,750,921	49,579,366	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						643,210,355	XXX	588,440,355	671,318,341	645,942,928		255,927			XXX	XXX	XXX	1,719,993	16,716,984	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						150,137,999	XXX	134,867,665	144,734,032	147,673,197		(889,635)			XXX	XXX	XXX	419,484	4,977,738	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						378,811,522	XXX	362,362,509	380,847,420	379,849,213		958,762			XXX	XXX	XXX	2,467,803	13,846,815	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						2,747,846,160	XXX	2,479,253,363	2,706,568,582	2,731,110,708		(4,318,972)			XXX	XXX	XXX	21,358,202	85,120,903	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 1,654,654,223	1B ..$ 300,612,743	1C ..$ 25,467,507	1D ..$ 32,522,515	1E ..$ 55,870,442	1F ..$ 149,458,660	1G ..$ 228,225,257
1B	2A ...$ 164,846,323	2B ..$ 99,453,039	2C ..$ 20,000,000				
1C	3A ...$	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	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP			21,952.210	25.00	0.000	2,354,533	107.257	2,354,533	2,195,221		253,815		159,312			159,312		2.A PL	12/14/2023
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							2,354,533	XXX	2,354,533	2,195,221		253,815		159,312			159,312		XXX	XXX
17260G-7@-6	CION ARES DIVERSIFIED CR F 7.16 PFD			240,000.000	25.00	0.000	6,000,000	25.374	6,089,772	6,000,000	101,433	149,167							1.F PL	03/02/2023
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							6,000,000	XXX	6,089,772	6,000,000	101,433	149,167							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							8,354,533	XXX	8,444,305	8,195,221	101,433	402,982		159,312			159,312		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							8,354,533	XXX	8,444,305	8,195,221	101,433	402,982		159,312			159,312		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$ 6,000,000	1G ..$
1B	2A ...$ 2,354,533	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
002824-10-0	ABBOTT LABORATORIES ORD			117,532.000	12,936,747	110.070	12,936,747	6,326,728		161,401		246,890		246,890		10/24/2023	
00287Y-10-9	ABBVIE ORD			18,079.000	2,801,703	154.970	2,801,703	317,937		107,028		(120,045)		(120,045)		01/02/2013	
005098-10-8	ACUSHNET HOLDINGS ORD			71,254.000	4,501,115	63.170	4,501,115	3,304,712		43,814		1,196,403		1,196,403		11/13/2023	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD			14,931.000	4,088,108	273.800	4,088,108	1,786,204	26,129	62,670		(265,691)		(265,691)		12/12/2023	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD			9,466.000	1,200,005	126.770	1,200,005	1,071,168	12,022	46,383		(178,907)		(178,907)		03/23/2020	
02079K-10-7	ALPHABET CL C ORD			38,846.000	5,474,567	140.930	5,474,567	4,030,564				2,017,757		2,017,757		03/01/2023	
02079K-30-5	ALPHABET CL A ORD			154,696.000	21,609,484	139.690	21,609,484	8,032,186				7,960,656		7,960,656		12/26/2018	
02209S-10-3	ALTRIA GROUP ORD			39,899.000	1,609,526	40.340	1,609,526	1,576,099	39,101	151,616		(214,258)		(214,258)		06/22/2022	
023135-10-6	AMAZON COM ORD			181,453.000	27,569,969	151.940	27,569,969	16,823,508				12,237,476		12,237,476		03/13/2023	
025816-10-9	AMERICAN EXPRESS ORD			43,108.000	8,075,853	187.340	8,075,853	1,409,752		100,011		1,706,646		1,706,646		06/12/2002	
03027X-10-0	AMERICAN TOWER REIT			18,029.000	3,892,101	215.880	3,892,101	2,486,894	30,649	113,006		80,634		80,634		03/07/2023	
032095-10-1	AMPHENOL CL A ORD			43,661.000	4,328,115	99.130	4,328,115	1,636,315	9,605	36,675		1,003,766		1,003,766		03/16/2020	
037833-10-0	APPLE ORD			244,441.000	47,062,226	192.530	47,062,226	780,307		232,219		15,302,007		15,302,007		11/25/2008	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD			161,108.000	10,739,459	66.660	10,739,459	6,107,266				19,519		19,519		05/24/2023	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD			44,041.000	15,707,663	356.660	15,707,663	9,016,564				2,103,398		2,103,398		10/11/2022	
09247X-10-1	BLACKROCK ORD			3,167.000	2,570,971	811.800	2,570,971	1,844,434		63,340		326,739		326,739		09/29/2022	
100557-10-7	BOSTON BEER CL A ORD			3,208.000	1,108,653	345.590	1,108,653	1,155,425				(46,772)		(46,772)		12/14/2023	
110122-10-8	BRISTOL MYERS SQUIBB ORD			50,615.000	2,597,056	51.310	2,597,056	1,560,355		102,235		(922,247)		(922,247)		03/29/2023	
125896-10-0	CMS ENERGY ORD			10,317.000	599,108	58.070	599,108	551,399		20,118		(54,267)		(54,267)		10/12/2022	
132152-10-9	CAMBRIDGE BANCORP ORD			23,609.000	1,638,465	69.400	1,638,465	1,398,597		63,272		(322,499)		(322,499)		08/02/2019	
14316J-10-8	CARLYLE GROUP ORD			40,680.000	1,655,269	40.690	1,655,269	1,259,240		28,476		396,030		396,030		06/16/2023	
159864-10-7	CHRLS RIVER LABS ORD			15,850.000	3,746,940	236.400	3,746,940	1,554,121				293,225		293,225		09/29/2022	
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD			22,791.000	8,858,406	388.680	8,858,406	9,397,142				1,111,793		1,111,793		03/13/2023	
16359R-10-3	CHEMED ORD			2,571.000	1,503,392	584.750	1,503,392	1,289,292		1,028		214,100		214,100		08/24/2023	
166764-10-0	CHEVRON ORD			47,095.000	7,024,690	149.160	7,024,690	3,677,535		284,454		(1,428,391)		(1,428,391)		11/20/2020	
184496-10-7	CLEAN HARBORS ORD			15,279.000	2,666,338	174.510	2,666,338	2,421,955				244,383		244,383		11/09/2023	
191216-10-0	COCA-COLA ORD			116,020.000	6,837,059	58.930	6,837,059	6,763,613		151,443		(163,515)		(163,515)		10/05/2023	
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD			47,180.000	1,194,598	25.320	1,194,598	1,245,425				(50,827)		(50,827)		12/21/2023	
228368-10-6	CROWN HOLDINGS ORD			85,512.000	7,874,800	92.090	7,874,800	6,731,090		53,688		1,143,710		1,143,710		10/26/2023	
235851-10-2	DANAHER ORD			19,265.000	4,456,765	231.340	4,456,765	1,469,478	4,624	5,202		(656,551)		(656,551)		09/20/2017	
254687-10-6	WALT DISNEY ORD			30,387.000	2,743,642	90.290	2,743,642	1,108,392	9,116			103,620		103,620		06/16/2022	
25754A-20-1	DOMINOS PIZZA ORD			9,920.000	4,089,322	412.230	4,089,322	3,591,669		48,013		653,034		653,034		09/22/2022	
30034W-10-6	EVERGY ORD			11,632.000	607,190	52.200	607,190	579,591		28,847		(124,811)		(124,811)		09/25/2020	
30040W-10-8	EVERSOURCE ENERGY ORD			9,930.000	612,880	61.720	612,880	714,392		26,811		(219,652)		(219,652)		10/12/2022	
30231G-10-2	EXXON MOBIL ORD			92,194.000	9,217,556	99.980	9,217,556	5,400,881		339,274		(951,442)		(951,442)		07/30/2021	
30303M-10-2	META PLATFORMS CL A ORD			50,140.000	17,747,554	353.960	17,747,554	6,518,919				11,713,707		11,713,707		11/14/2022	
369550-10-8	GENERAL DYNAMICS ORD			30,382.000	7,889,294	259.670	7,889,294	7,642,241				247,053		247,053		12/08/2023	
384109-10-4	GRACO ORD			41,814.000	3,627,783	86.760	3,627,783	2,797,971		35,922		758,257		758,257		02/28/2023	
404030-10-8	H AND E EQUIPMENT SERVICES ORD			16,058.000	840,155	52.320	840,155	817,390				22,764		22,764		12/15/2023	
42226A-10-7	HEALTHEQUITY ORD			21,728.000	1,440,566	66.300	1,440,566	1,380,848				59,718		59,718		07/07/2023	
426281-10-1	JACK HENRY AND ASSOCIATES ORD			19,984.000	3,265,585	163.410	3,265,585	3,026,233		10,392		239,352		239,352		11/16/2023	
427866-10-8	HERSHEY FOODS ORD			17,075.000	3,183,463	186.440	3,183,463	3,401,244		20,353		(217,781)		(217,781)		10/05/2023	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD			15,355.000	2,795,992	182.090	2,795,992	1,934,054		9,213		855,734		855,734		06/23/2021	
437076-10-2	HOME DEPOT ORD			19,594.000	6,790,301	346.550	6,790,301	491,613		163,806		601,340		601,340		03/18/2005	
443320-10-6	HUB GROUP CL A ORD			9,156.000	841,803	91.940	841,803	766,903				74,900		74,900		12/13/2023	
461202-10-3	INTUIT ORD			18,803.000	11,752,439	625.030	11,752,439	4,827,887		59,924		4,418,782		4,418,782		03/02/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46187W-10-7	INVITATION HOMES ORD			32,808.000	1,119,081	34.110	1,119,081	817,139	9,186	34,120		146,652		146,652		05/09/2022	
46625H-10-0	JPMORGAN CHASE ORD			48,457.000	8,242,536	170.100	8,242,536	32,513		196,251		1,744,452		1,744,452		01/02/2001	
478160-10-4	JOHNSON & JOHNSON ORD			76,302.000	11,959,575	156.740	11,959,575	5,335,957		349,629		(1,253,429)		(1,253,429)		03/16/2023	
482480-10-0	KLA ORD			11,149.000	6,480,914	581.300	6,480,914	3,703,019		54,469		2,296,127		2,296,127		03/15/2023	
512807-10-8	LAM RESEARCH ORD			7,413.000	5,806,306	783.260	5,806,306	942,279	18,840	53,188		2,690,622		2,690,622		03/26/2020	
518439-10-4	ESTEE LAUDER CL A ORD			7,504.000	1,097,460	146.250	1,097,460	1,097,460		9,905			245,421	(245,421)		06/09/2023	
532457-10-8	ELI LILLY ORD			16,316.000	9,510,923	582.920	9,510,923	3,355,816		73,748		3,541,877		3,541,877		03/05/2021	
57060D-10-8	MARKETAXESS HOLDINGS ORD			1,951.000	571,350	292.850	571,350	556,788				14,563		14,563		12/14/2023	
573284-10-6	MARTIN MARIETTA MATERIALS ORD			17,527.000	8,744,396	498.910	8,744,396	4,883,468		46,867		2,849,977		2,849,977		03/15/2023	
57636Q-10-4	MASTERCARD CL A ORD			29,797.000	12,708,718	426.510	12,708,718	1,860,287		67,937		2,347,408		2,347,408		03/24/2020	
580135-10-1	MCDONALD'S ORD			26,964.000	7,995,096	296.510	7,995,096	5,191,530		79,668		979,477		979,477		11/01/2023	
594918-10-4	MICROSOFT ORD			145,036.000	54,539,337	376.040	54,539,337	3,505,520		404,650		19,756,804		19,756,804		06/25/2003	
617446-44-8	MORGAN STANLEY ORD			66,212.000	6,174,269	93.250	6,174,269	1,310,493		215,189		544,925		544,925		04/12/2021	
640491-10-6	NEOGEN ORD			79,768.000	1,604,134	20.110	1,604,134	1,442,644				161,491		161,491		03/17/2023	
65339F-10-1	NEXTERA ENERGY ORD			116,011.000	7,046,508	60.740	7,046,508	7,295,490		129,382		(530,565)		(530,565)		10/05/2023	
654106-10-3	NIKE CL B ORD			78,451.000	8,517,425	108.570	8,517,425	7,677,135	37,768	78,139		(665,593)		(665,593)		03/13/2023	
65473P-10-5	NISOURCE ORD			22,772.000	604,597	26.550	604,597	601,962				2,635		2,635		12/13/2023	
67066G-10-4	NVIDIA ORD			36,912.000	18,279,561	495.220	18,279,561	927,578		5,906		12,885,241		12,885,241		09/30/2022	
67103H-10-7	O REILLY AUTOMOTIVE ORD			1,908.000	1,812,753	950.080	1,812,753	885,455				143,889		143,889		05/03/2023	
68902V-10-7	OTIS WORLDWIDE ORD			78,482.000	7,021,785	89.470	7,021,785	5,111,492		94,125		801,180		801,180		03/17/2023	
701094-10-4	PARKER HANNIFIN ORD			29,931.000	13,789,212	460.700	13,789,212	10,172,960		126,075		3,616,251		3,616,251		05/24/2023	
717081-10-3	PFIZER ORD			108,523.000	3,124,377	28.790	3,124,377	3,124,377		63,452			673,661	(673,661)		11/09/2023	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD			147,492.000	13,876,047	94.080	13,876,047	11,629,120	191,740	704,898		(923,967)		(923,967)		09/27/2023	
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD			23,699.000	1,450,853	61.220	1,450,853	1,372,017				78,835		78,835		10/06/2023	
742718-10-9	PROCTER & GAMBLE ORD			67,982.000	9,962,082	146.540	9,962,082	3,647,279		253,940		(341,270)		(341,270)		09/27/2022	
743606-10-5	PROSPERITY BANCSHARES ORD			69,426.000	4,702,223	67.730	4,702,223	3,784,072	38,879	3,556		918,151		918,151		10/27/2023	
75513E-10-1	RTX ORD			56,138.000	4,723,451	84.140	4,723,451	4,774,174		100,629		(673,265)		(673,265)		09/06/2023	
75886F-10-7	REGENERON PHARMACEUTICALS ORD			3,068.000	2,694,594	878.290	2,694,594	851,063				481,062		481,062		08/30/2019	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD			10,490.000	1,154,529	110.060	1,154,529	951,222	11,539	20,159		203,308		203,308		06/29/2023	
78409V-10-4	S&P GLOBAL ORD			11,543.000	5,084,922	440.520	5,084,922	1,339,183		41,555		1,218,710		1,218,710		06/16/2022	
79466L-30-2	SALESFORCE ORD			52,873.000	13,913,001	263.140	13,913,001	8,756,842				6,902,570		6,902,570		11/02/2022	
800422-10-7	JOHN B SANFILIPPO AND SON ORD			17,126.000	1,764,663	103.040	1,764,663	1,553,887		59,941		210,776		210,776		03/01/2023	
80517M-10-9	SAVERS VALUE VILLAGE ORD			50,821.000	883,269	17.380	883,269	793,994				89,275		89,275		12/11/2023	
816851-10-9	SEMPRA ORD			74,253.000	5,548,927	74.730	5,548,927	4,624,062	50,031	163,631		(117,478)		(117,478)		03/23/2023	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD			20,003.000	1,369,205	68.450	1,369,205	1,356,968		19,556		12,238		12,238		03/17/2023	
824348-10-6	SHERWIN WILLIAMS ORD			13,281.000	4,142,344	311.900	4,142,344	2,115,005		32,140		990,364		990,364		05/01/2020	
82982T-10-6	SITIME ORD			7,612.000	929,273	122.080	929,273	803,299				125,974		125,974		10/25/2023	
83088M-10-2	SKYWORKS SOLUTIONS ORD			17,937.000	2,016,478	112.420	2,016,478	1,749,828		12,197		266,650		266,650		10/11/2023	
861025-10-4	STOCK YARDS BANCORP ORD			23,847.000	1,227,882	51.490	1,227,882	938,582		7,154		289,300		289,300		10/13/2023	
86614U-10-0	SUMMIT MATERIALS CL A ORD			32,251.000	1,240,373	38.460	1,240,373	1,106,961				133,413		133,413		11/21/2023	
872540-10-9	TJX ORD			22,843.000	2,142,902	93.810	2,142,902	777,395		29,525		324,599		324,599		03/18/2015	
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD		C	69,506.000	7,228,624	104.000	7,228,624	5,480,833	26,535	93,137		1,864,282		1,864,282		03/29/2023	
880779-10-3	TEREX CORP			30,404.000	1,747,014	57.460	1,747,014	1,825,951		6,543		(78,937)		(78,937)		08/17/2023	
88160R-10-1	TESLA ORD			30,541.000	7,588,828	248.480	7,588,828	5,809,961				3,835,386		3,835,386		01/11/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			49,948.000	8,514,136	170.460	8,514,136	3,463,983		224,508		233,749		233,749		05/11/2023	
883203-10-1	TEXTRON ORD			18,817.000	1,513,263	80.420	1,513,263	1,457,651	376			55,612		55,612		11/17/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
883556-10-2	THERMO FISHER SCIENTIFIC ORD			14,737.000	7,822,252	530.790	7,822,252	544,086	5,158	19,895		(293,266)		(293,266)		08/31/2011	
887389-10-4	TIMKEN ORD			16,264.000	1,303,560	80.150	1,303,560	1,190,247		5,367		113,313		113,313		10/02/2023	
892672-10-6	TRADEWEB MARKETS CL A ORD			2,420.000	219,930	90.880	219,930	216,450				3,479		3,479		12/14/2023	
89400J-10-7	TRANSUNION ORD			11,530.000	792,226	68.710	792,226	781,154				11,072		11,072		12/13/2023	
902252-10-5	TYLER TECHNOLOGIES ORD			9,436.000	3,945,380	418.120	3,945,380	2,987,994				957,386		957,386		03/10/2023	
907818-10-8	UNION PACIFIC ORD			42,640.000	10,473,237	245.620	10,473,237	5,768,669		208,792		1,791,692		1,791,692		03/24/2023	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			34,723.000	5,459,497	157.230	5,459,497	4,008,248		216,466		(571,368)		(571,368)		08/17/2023	
91324P-10-2	UNITEDHEALTH GRP ORD			26,409.000	13,903,546	526.470	13,903,546	7,573,380		192,522		(97,977)		(97,977)		03/16/2020	
918790-10-9	VAIL RESORTS ORD			6,381.000	1,362,152	213.470	1,362,152	1,375,999	13,145	51,622		(158,759)		(158,759)		03/07/2022	
92826C-83-9	VISA CL A ORD			52,191.000	13,587,927	260.350	13,587,927	1,351,376		97,597		2,744,725		2,744,725		03/24/2020	
94106L-10-9	WASTE MANAGEMENT ORD			21,510.000	3,852,441	179.100	3,852,441	1,692,508		48,056		488,081		488,081		09/27/2023	
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD			131,037.000	2,422,874	18.490	2,422,874	2,422,874					1,108,947	(1,108,947)		07/24/2023	
G0176J-10-9	ALLEGION ORD		C	13,620.000	1,725,518	126.690	1,725,518	1,665,052				60,466		60,466		12/21/2023	
G1151C-10-1	ACCENTURE CL A ORD		C	29,801.000	10,457,469	350.910	10,457,469	3,025,781		131,509		2,523,598		2,523,598		03/17/2023	
G4705A-10-0	ICON ORD		C	18,133.000	5,132,908	283.070	5,132,908	2,876,109				1,593,241		1,593,241		05/31/2023	
G54050-10-2	LAZARD ORD			149,305.000	5,195,814	34.800	5,195,814	4,316,485		74,500		879,329		879,329		11/09/2023	
G6095L-10-9	APTIV ORD		C	52,685.000	4,726,898	89.720	4,726,898	4,373,250				178,291		178,291		11/09/2023	
G8473T-10-0	STERIS ORD		C	33,328.000	7,327,161	219.850	7,327,161	3,625,316		65,989		1,171,812		1,171,812		11/17/2022	
H01301-12-8	ALCON ORD		C	42,174.000	3,294,633	78.120	3,294,633	2,405,622		6,469		403,605		403,605		09/27/2022	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					708,549,293	XXX	708,549,293	345,020,827	534,443	7,545,190		141,387,777	2,028,030	139,359,747		XXX	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF		27,927.000	2,792,700	100.000	2,792,700	2,792,700		217,433						04/18/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					2,792,700	XXX	2,792,700	2,792,700		217,433						XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					711,341,993	XXX	711,341,993	347,813,527	534,443	7,762,623		141,387,777	2,028,030	139,359,747		XXX	XXX
969251-68-5	WM BLAIR:INTL LDRS R6			4,157,646.735	81,573,029	19.620	81,573,029	72,464,129		400,898		9,108,900		9,108,900		12/14/2023	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					81,573,029	XXX	81,573,029	72,464,129		400,898		9,108,900		9,108,900		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					81,573,029	XXX	81,573,029	72,464,129		400,898		9,108,900		9,108,900		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
46138E-11-5	INVESCO S&P SC INFO			11,950.000	576,588	48.250	576,588	568,691		47		7,896		7,896		12/19/2023	
464287-65-5	ISHARES:RUSS 2000 ETF			17,067.000	3,425,518	200.710	3,425,518	3,381,273		5,419		44,245		44,245		12/21/2023	
464288-84-4	ISHARES:US OIL E&S ETF			187,368.000	4,107,107	21.920	4,107,107	4,331,431		16,115		(224,324)		(224,324)		12/22/2023	
464288-85-1	ISHARES:US O&G E&P ETF			86,900.000	8,098,211	93.190	8,098,211	8,380,665		79,741		(282,454)		(282,454)		12/22/2023	
46432F-83-4	ISHARES:CORE MSCI TIS			2,573,499.000	167,045,820	64.910	167,045,820	139,189,230		5,223,979		17,491,628		17,491,628		03/17/2023	
78464A-59-9	SPDR S&P SFTWRE & SVC			15,311.000	2,301,703	150.330	2,301,703	2,277,878				23,825		23,825		12/20/2023	
78464A-71-4	SPDR S&P RETAIL			21,915.000	1,584,893	72.320	1,584,893	1,571,961				12,932		12,932		12/19/2023	
78464A-78-9	SPDR S&P INSURANCE ETF			48,569.000	2,195,804	45.210	2,195,804	2,192,993		4,115		2,812		2,812		12/20/2023	
78464A-87-0	SPDR S&P BIOTECH			14,127.000	1,261,400	89.290	1,261,400	1,257,840				3,560		3,560		12/26/2023	
78468R-54-9	SPDR S&P OIL&GAS E&S			15,894.000	1,342,566	84.470	1,342,566	1,294,329		2,528		48,237		48,237		12/21/2023	
78468R-55-6	SPDR S&P OIL&GAS EXP			19,606.000	2,684,257	136.910	2,684,257	2,643,809		16,351		40,448		40,448		12/21/2023	
81369Y-86-0	SEL SECTOR:RL EST SPDR			322,894.000	12,931,905	40.050	12,931,905	12,770,624				161,281		161,281		12/19/2023	
81369Y-88-6	SEL SECTOR:UTIL SPDR			151,883.000	9,618,750	63.330	9,618,750	9,597,634		90,701		21,120		21,120		12/13/2023	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					217,174,521	XXX	217,174,521	189,458,358		5,438,996		17,351,204		17,351,204		XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig- nation, NAIC Desig- nation Modifier and SVO Admini- strative Symbol
03149*-10-6	AMICA LIFE INSURANCE COMPANY			50,000.000	383,173,410	7,663.468	383,173,410	318,000,000				(9,707,484)		(9,707,484)		09/07/1994	
03153@-10-7	AMICA PROPERTY AND CASUALTY INSURANCE CO			10,000.000	78,632,141	7,863.214	78,632,141	51,620,193				(709,163)		(709,163)		06/16/2005	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					461,805,551	XXX	461,805,551	369,620,193				(10,416,647)		(10,416,647)		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					461,805,551	XXX	461,805,551	369,620,193				(10,416,647)		(10,416,647)		XXX	XXX
5989999999 - Total Common Stocks					1,471,895,094	XXX	1,471,895,094	979,356,206	534,443	13,602,516		157,431,234	2,028,030	155,403,204		XXX	XXX
5999999999 - Total Preferred and Common Stocks					1,480,249,627	XXX	1,480,339,399	987,551,427	635,876	14,005,498		157,590,546	2,028,030	155,562,516		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179L-A5-1	G2 AC9928 - RMBS		11/01/2023	Direct		26,175	26,175	
3617HT-EH-5	G2 BJ5536 - RMBS		12/01/2023	Direct		30,883	30,883	
3617HT-YK-6	G2 BJ6114 - RMBS		12/01/2023	Direct		35,959	35,959	
3617J9-BM-9	G2 BK8144 - RMBS		12/01/2023	Direct		39,906	39,906	
91282C-JG-7	UNITED STATES TREASURY		12/19/2023	FED BUY		18,748,438	17,750,000	118,862
91282C-JM-4	UNITED STATES TREASURY		12/19/2023	FED BUY		4,465,887	4,350,000	10,400
0109999999. Subtotal - Bonds - U.S. Governments						23,347,248	22,232,923	129,261
196480-3P-0	COLORADO HSG & FIN AUTH		04/27/2023	RBC CAPITAL MARKETS		10,644,500	10,000,000	
196480-W9-4	COLORADO HSG & FIN AUTH		02/02/2023	RBC-FI		3,568,130	3,400,000	
3132DQ-E5-1	FH SD2856 - RMBS		08/16/2023	FED BUY		4,316,706	4,408,668	13,471
3132DW-G9-8	FH SD8324 - RMBS		08/17/2023	FED BUY		9,921,159	10,162,519	32,605
3136BJ-BX-2	FNR 2021-72 PC - CMO/RMBS		07/25/2023	DAIWA FI		36,810,157	45,365,878	51,037
3140NK-L5-8	FN BY3047 - RMBS		09/20/2023	FED BUY		21,120,907	21,503,736	64,026
3140QS-QC-8	FN CB6750 - RMBS		09/27/2023	FED BUY		10,327,602	10,657,312	44,776
3140XL-FD-5	FN FS4663 - RMBS		08/03/2023	FED BUY		2,307,075	2,391,332	2,325
3140XM-M7-8	FN FS5781 - RMBS		10/06/2023	FED BUY		7,086,735	7,419,451	12,469
34074M-Y9-6	FLORIDA HSG FIN CORP REV		10/06/2023	Citigroup Global Markets, Inc.		5,500,000	5,500,000	
34074M-Z2-0	FLORIDA HSG FIN CORP REV		10/06/2023	Citigroup Global Markets, Inc.		2,500,000	2,500,000	
45203M-TA-9	ILLINOIS HSG DEV AUTH REV		10/04/2023	PERSHING LLC		4,000,000	4,000,000	
45505T-P3-9	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		10/12/2023	J.P. Morgan Securities LLC		10,000,000	10,000,000	
45505T-P4-7	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F		10/12/2023	J.P. Morgan Securities LLC		5,000,000	5,000,000	
63968M-N3-9	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		01/26/2023	JP MORGAN FI		5,500,000	5,500,000	
641279-UD-4	NEVADA HSG DIV SINGLE FAMILY MTG REV		01/27/2023	JP MORGAN FI		5,750,000	5,750,000	
83756C-3U-7	SOUTH DAKOTA HSG DEV AUTH		01/19/2023	BOFA SECURITIES INC.		16,000,000	16,000,000	
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER		09/14/2023	BARCLAYS CAPITAL INC		1,435,575	1,500,000	34,771
91754R-T2-3	UTAH ST BRD HIGHER ED REV		02/09/2023	TRADEWEB DIRECT LLC		7,575	10,000	6
92812U-X3-7	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		10/05/2023	BOFA SECURITIES INC.		10,000,000	10,000,000	
92812U-X4-5	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		10/05/2023	BOFA SECURITIES INC.		9,025,000	9,025,000	
92812U-X5-2	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		10/05/2023	BOFA SECURITIES INC.		2,000,000	2,000,000	
93978T-5J-4	WASHINGTON ST HSG FIN COMMN		09/22/2023	PERSHING LLC		3,955,160	4,000,000	
0909999999. Subtotal - Bonds - U.S. Special Revenues						186,776,280	196,093,896	255,485
Q7160#-AR-0	ORICA FINANCE LTD	C	02/23/2023	Voya Investment Management		1,000,000	1,000,000	
18055#-CD-2	CLARION LION PPTYS FD 5.75 01JUN33		03/01/2023	Voya Investment Management		1,000,000	1,000,000	
34501*-AC-7	NFL TRUST 2023-XV		03/09/2023	Voya Investment Management		1,000,000	1,000,000	
34501*-AB-9	NFL TRUST 2023-XV		03/09/2023	Voya Investment Management		2,000,000	2,000,000	
668074-H#-7	NORTHWESTERN CORPORATION SD		03/16/2023	Voya Investment Management		1,000,000	1,000,000	
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20		03/16/2023	Voya Investment Management		6,822,228	7,000,000	
C3000@-AB-5	CRYSTAL-782 PORT FINANCING INC	C	03/22/2023	Voya Investment Management		2,000,000	2,000,000	
05631@-AA-2	BSCH ISSUER (I) LP		03/29/2023	Voya Investment Management		2,057,143	2,057,143	
05631#-AA-0	BSCH ISSUER (II) LP		03/29/2023	Voya Investment Management		3,942,857	3,942,857	
Q3092*-AG-0	DALRYMPLE BAY FINANCE PTY LTD	C	03/30/2023	Voya Investment Management		5,000,000	5,000,000	
29660N-AC-3	KONINKLIJKE VOPAK N V 5.16 19JUN29		04/05/2023	Voya Investment Management		3,000,000	3,000,000	
76169#-AT-0	REYES HOLDINGS LLC 4.91 17MAY32		04/28/2023	Voya Investment Management		3,000,000	3,000,000	
35677@-AA-4	FREEPORT POWER LIMITED		06/14/2023	Voya Investment Management		1,000,000	1,000,000	
76711*-AA-8	RIO GRANDE LNG LLC 6.67 11JUL33		06/16/2023	Voya Investment Management		6,000,000	6,000,000	
006346-AW-0	ADMSO 231 A2 - ABS		07/19/2023	BARCLAYS CAPITAL INC		2,699,892	2,700,000	
031162-DM-9	AMGEN INC		02/15/2023	Bank of America Merrill Lynch		3,352,786	3,355,000	
05632*-AA-3	BSCH II ISSUER (I)		06/12/2023	Voya Investment Management		920,930	920,930	
05632@-AA-1	BSCH II ISSUER (II)		06/02/2023	Voya Investment Management		1,079,070	1,079,070	
073096-B*-9	BAYPORT POLYMERS LLC		01/19/2023	Voya Investment Management		4,000,000	4,000,000	
232989-AB-9	DLLMT 231 A2 - ABS		05/17/2023	Bank of America Merrill Lynch		24,147,759	24,150,000	
24702H-AL-7	DEFT 231 D - ABS		03/28/2023	JP MORGAN FI		2,266,963	2,250,000	3,400
24703G-AE-4	DEFT 232 C - ABS		06/12/2023	RBC CAPITAL MARKETS		1,499,785	1,500,000	
24703G-AF-1	DEFT 232 D - ABS		06/12/2023	RBC CAPITAL MARKETS		8,328,492	8,330,000	
24715@-AZ-7	DELOITTE LLP		05/11/2023	Voya		5,000,000	5,000,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
26442T-AE-7	DUKE UNIVERSITY		12/21/2023	MARKET TAXES CORP		91,828	119,000	927
29660N-AC-3	ESPAI BARCA FONDO DE TITULIZACION	C	03/31/2023	Voya Investment Management		3,000,000	3,000,000	
34501*-AD-5	FOOTBALL CLUB TERMINAL NTS 2023-XV TRUST		03/09/2023	Voya Investment Management		1,000,000	1,000,000	
35063@-AA-6	FOUNDRY JV HOLDCO LLC		05/31/2023	Voya Investment Management		5,000,000	5,000,000	
35086@-AL-5	FOUR CORNERS OPERATING PARTNERSHIP LP		05/23/2023	Voya Investment Management		3,000,000	3,000,000	
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS		06/29/2023	GOLDMAN SACHS AND CO. LLC		4,875,349	6,042,260	839
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS		07/05/2023	GOLDMAN SACHS AND CO. LLC		5,112,914	6,389,895	2,662
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS		09/22/2023	BARCLAYS CAPITAL INC		18,104,291	23,388,668	40,605
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		05/31/2023	GOLDMAN SACHS AND CO. LLC		15,572,945	19,308,571	879
40441R-AE-3	HPEFS 2022-1 C - ABS		01/25/2023	TD-FI		4,655,813	4,960,000	1,890
44328U-AF-3	HPEFS 2023-2 D - ABS		09/19/2023	Wells Fargo Securities LLC		7,699,110	7,700,000	
46647P-AR-7	JPMORGAN CHASE & CO		12/18/2023	J.P. Morgan Securities LLC		4,841,958	5,035,000	31,928
46647P-CJ-3	JPMORGAN CHASE & CO		12/18/2023	J.P. Morgan Securities LLC		8,424,958	9,525,000	10,401
53621@-BH-8	LION INDUSTRIAL PROPERTIES LP		01/19/2023	Voya Investment Management		1,000,000	1,000,000	
57708#-AA-9	MATTERHORN EXPRESS PIPELINE, LLC		01/18/2023	Voya Investment Management		2,000,000	2,000,000	
57708#-AB-7	MATTERHORN EXPRESS PIPELINE, LLC		01/18/2023	Voya Investment Management		1,000,000	1,000,000	
65342*-AC-4	NEXUS GAS TRANSMISSION, LLC		04/06/2023	Voya Investment Management		3,000,000	3,000,000	
668074-J*-9	NORTHWESTERN CORPORATION MT		03/16/2023	Voya Investment Management		5,000,000	5,000,000	
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC		06/07/2023	MORGAN STANLEY DW INC/ALGO/SOFT		7,000,000	7,000,000	
70522#-AB-4	PECO PALLET HOLDINGS, INC.		02/16/2023	Voya Investment Management		3,000,000	3,000,000	
740816-AN-3	PRESIDENT AND FELLOWS OF HARVARD COLLEGE		08/30/2023	RAYMOND JAMES/FI		137,171	190,000	801
74170*-BY-4	PRIME PROPERTY FUND LLC		02/17/2023	Voya Investment Management		6,000,000	6,000,000	
749350-AA-2	RCKT 2021-1 A1 - CMO/RMBS		06/06/2023	J.P. Morgan Securities LLC		1,443,194	1,783,097	867
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		07/06/2023	J.P. Morgan Securities LLC		9,198,035	11,606,353	7,254
75458*-AB-5	RAYBURN COUNTRY ELECTRIC COOPERATIVE INC		03/17/2023	Voya Investment Management		2,000,000	2,000,000	
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS		04/05/2023	WELLS SECURITIES FI		1,323,999	1,593,380	996
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		07/25/2023	J.P. Morgan Securities LLC		9,985,828	12,363,958	22,324
84857L-B*-1	SPIRE INC.		02/24/2023	Voya Investment Management		2,000,000	2,000,000	
89788M-AN-2	TRUIST FINANCIAL CORP		06/07/2023	J.P. Morgan Securities LLC		3,353,451	3,350,000	563
910208-AC-1	UNIELC 2022 A3 - ABS		11/09/2023	J.P. Morgan Securities LLC		2,347,825	2,500,000	126,025
95000U-3B-7	WELLS FARGO & CO		12/19/2023	J.P. Morgan Securities LLC		9,606,598	9,875,000	196,118
L3551#-AM-2	FERRERO INTERNATIONAL S.A.	C	05/11/2023	Voya Investment Management		3,000,000	3,000,000	
L3551#-AR-1	FERRERO INTERNATIONAL S.A.	C	05/11/2023	Voya Investment Management		1,000,000	1,000,000	
L9082*-AX-7	TRAFIGURA FUNDING S.A.	C	02/24/2023	Voya Investment Management		7,000,000	7,000,000	
N5828#-AB-6	MODEC FINANCE B V	C	07/18/2023	Voya Investment Management		6,000,000	6,000,000	
Q0695*-AA-0	AURIZON FINANCE PTY LTD.	C	07/26/2023	Voya Investment Management		1,000,000	1,000,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						260,893,169	280,015,182	448,480
2509999997. Total - Bonds - Part 3						471,016,697	498,342,001	833,225
2509999998. Total - Bonds - Part 5						10,305,956	10,321,009	
2509999999. Total - Bonds						481,322,653	508,663,010	833,225
23281#-12-4	CYPRIUM PARALLEL INVESTORS V LP		12/14/2023	Cyprium Investment Partners LLC	21,952.210	2,195,221	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,195,221	XXX	
17260G-7@-6	CION ARES DIVERSIFIED CREDIT FUND		03/02/2023	Voya	240,000.000	6,000,000	0.00	
4029999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred						6,000,000	XXX	
4509999997. Total - Preferred Stocks - Part 3						8,195,221	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						8,195,221	XXX	
002824-10-0	ABBOTT LABORATORIES ORD		10/24/2023	Various	49,678.000	5,240,167		
005098-10-8	ACUSHNET HOLDINGS ORD		11/13/2023	Various	79,440.000	3,733,962		
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		12/12/2023	Various	6,880.000	1,851,465		
02079K-10-7	ALPHABET CL C ORD		03/01/2023	Bloomberg AMICA	8,178.000	735,638		
023135-10-6	AMAZON COM ORD		03/13/2023	Bloomberg AMICA	12,619.000	1,150,437		
03027X-10-0	AMERICAN TOWER REIT		03/07/2023	SANFORD C. BERN EQ	2,599.000	506,909		
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		05/24/2023	Various	35,888.000	2,435,386		
100557-10-7	BOSTON BEER CL A ORD		12/14/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,208.000	1,155,425		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
110122-10-8	BRISTOL MYERS SQUIBB ORD		03/29/2023	EVERCORE ISI	27,502.000	1,839,334		
14316J-10-8	CARLYLE GROUP ORD		06/16/2023	Various	56,365.000	1,752,762		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		03/13/2023	Various	4,016.000	1,380,011		
16359R-10-3	CHEMED ORD		08/24/2023	NATIONAL FINANCIAL SERVICES CORP.	3,556.000	1,784,759		
184496-10-7	CLEAN HARBORS ORD		11/09/2023	Various	15,279.000	2,421,955		
191216-10-0	COCA-COLA ORD		10/05/2023	Various	58,356.000	3,332,566		
20451N-10-1	COMPASS MINERALS INTERNATIONAL ORD		12/21/2023	SANFORD C. BERNSTEIN AND CO. LLC	47,180.000	1,245,425		
228368-10-6	CROWN HOLDINGS ORD		10/26/2023	Various	85,512.000	6,731,090		
369550-10-8	GENERAL DYNAMICS ORD		12/08/2023	Various	30,382.000	7,642,241		
384109-10-4	GRACO ORD		02/28/2023	Various	14,397.000	1,025,458		
404030-10-8	H AND E EQUIPMENT SERVICES ORD		12/15/2023	SANFORD C. BERNSTEIN AND CO. LLC	16,058.000	817,390		
42226A-10-7	HEALTHEQUITY ORD		07/07/2023	JEFFERIES LLC	28,551.000	1,838,885		
426281-10-1	JACK HENRY AND ASSOCIATES ORD		11/16/2023	Various	19,984.000	3,026,233		
427866-10-8	HERSHEY FOODS ORD		10/05/2023	SANFORD C. BERNSTEIN AND CO. LLC	17,075.000	3,401,244		
443320-10-6	HUB GROUP CL A ORD		12/13/2023	PERSHING LLC	9,156.000	766,903		
461202-10-3	INTUIT ORD		03/02/2023	EVERCORE ISI	2,500.000	1,002,670		
478160-10-4	JOHNSON & JOHNSON ORD		03/16/2023	Various	14,342.000	2,258,704		
482480-10-0	KLA ORD		03/15/2023	Various	4,106.000	1,529,560		
518439-10-4	ESTEE LAUDER CL A ORD		06/09/2023	SANFORD C. BERNSTEIN AND CO. LLC	7,504.000	1,342,881		
57060D-10-8	MARKETAXESS HOLDINGS ORD		12/14/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,951.000	556,788		
573284-10-6	MARTIN MARIETTA MATERIALS ORD		03/15/2023	Various	3,923.000	1,295,828		
580135-10-1	MCDONALD'S ORD		11/01/2023	Various	19,368.000	5,013,844		
640491-10-6	NEOGEN ORD		03/17/2023	WILLIAM BLAIR & COMPANY, L.L.C	90,556.000	1,639,984		
65339F-10-1	NEXTERA ENERGY ORD		10/05/2023	Various	99,275.000	6,146,705		
654106-10-3	NIKE CL B ORD		03/13/2023	Bloomberg AMICA	9,630.000	1,130,273		
65473P-10-5	NISOURCE ORD		12/13/2023	SANFORD C. BERNSTEIN AND CO. LLC	22,772.000	601,962		
67103H-10-7	O REILLY AUTOMOTIVE ORD		05/03/2023	JEFFERIES LLC	675.000	628,174		
68902V-10-7	OTIS WORLDWIDE ORD		03/17/2023	Various	33,147.000	2,682,498		
701094-10-4	PARKER HANNIFIN ORD		05/24/2023	Various	32,133.000	10,953,132		
717081-10-3	PFIZER ORD		11/09/2023	Various	118,878.000	4,214,849		
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		09/27/2023	Various	18,936.000	1,764,944		
74112D-10-1	PRESTIGE CONSUMER HEALTHCARE ORD		10/06/2023	Various	23,699.000	1,372,017		
743606-10-5	PROSPERITY BANCSHARES ORD		10/27/2023	Various	72,716.000	3,970,989		
75513E-10-1	RTX ORD		09/06/2023	SANFORD C. BERNSTEIN AND CO. LLC	17,116.000	1,458,616		
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD		06/29/2023	JEFFERIES LLC	15,360.000	1,398,030		
800422-10-7	JOHN B SANFILIPPO AND SON ORD		03/01/2023	Bloomberg AMICA	17,915.000	1,626,032		
80517M-10-9	SAVERS VALUE VILLAGE ORD		12/11/2023	Various	50,821.000	793,994		
816851-10-9	SEMPRA ORD		03/23/2023	Various	8,145.000	1,191,528		
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		03/17/2023	Various	33,983.000	2,346,110		
82982T-10-6	SITIME ORD		10/25/2023	SANFORD C. BERNSTEIN AND CO. LLC	7,612.000	803,299		
83088M-10-2	SKYWORKS SOLUTIONS ORD		10/11/2023	SANFORD C. BERNSTEIN AND CO. LLC	17,937.000	1,749,828		
861025-10-4	STOCK YARDS BANCORP ORD		10/13/2023	NATIONAL FINANCIAL SERVICES CORP.	26,596.000	1,048,340		
86614U-10-0	SUMMIT MATERIALS CL A ORD		11/21/2023	SANFORD C. BERNSTEIN AND CO. LLC	32,251.000	1,106,961		
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	03/29/2023	Various	19,215.000	1,729,430		
880779-10-3	TEREX CORP		08/17/2023	NATIONAL FINANCIAL SERVICES CORP.	30,404.000	1,825,951		
88160R-10-1	TESLA ORD		01/11/2023	WILLIAM BLAIR & COMPANY, L.L.C	7,447.000	908,723		
882508-10-4	TEXAS INSTRUMENTS ORD		05/11/2023	Various	20,207.000	3,409,560		
883203-10-1	TEXTRON ORD		11/17/2023	JEFFERIES LLC	18,817.000	1,457,651		
887389-10-4	TIMKEN ORD		10/02/2023	Various	16,264.000	1,190,247		
892672-10-6	TRADEWEB MARKETS CL A ORD		12/14/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,420.000	216,450		
89400J-10-7	TRANSUNION ORD		12/13/2023	Stifel Nicolaus & Co.	11,530.000	781,154		
902252-10-5	TYLER TECHNOLOGIES ORD		03/10/2023	Bloomberg AMICA	10,257.000	3,251,181		
907818-10-8	UNION PACIFIC ORD		03/24/2023	Various	15,692.000	3,101,422		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/17/2023	SANFORD C. BERNSTEIN AND CO. LLC	7,245.000	1,237,280		
94106L-10-9	WASTE MANAGEMENT ORD		09/27/2023	PERSHING LLC	5,796.000	899,148		

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		07/24/2023	SANFORD C. BERNSTEIN AND CO. LLC	131,037.000	3,531,821		
G0176J-10-9	ALLEGION ORD	C	12/21/2023	SANFORD C. BERNSTEIN AND CO. LLC	13,620.000	1,665,052		
G1151C-10-1	ACCENTURE CL A ORD	C	03/17/2023	Bloomberg AMICA	8,900.000	2,398,683		
G4705A-10-0	ICON ORD	C	05/31/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,503.000	533,569		
G54050-10-2	LAZARD CL A ORD	C	11/09/2023	Various	153,300.000	4,443,694		
G6095L-10-9	APTIV ORD	C	11/09/2023	Various	26,875.000	2,144,922		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						152,170,123	XXX	
969251-68-5	WM BLAIR:INTL LDRS R6		12/14/2023	William Blair	20,836.708	400,898		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						400,898	XXX	
46138E-11-5	INVESCO S&P SC INFO		12/19/2023	NATIONAL FINANCIAL SERVICES CORP.	11,950.000	568,691		
464287-65-5	ISHARES:RUSS 2000 ETF		12/21/2023	SANFORD C. BERNSTEIN AND CO. LLC	17,067.000	3,381,273		
464288-84-4	ISHARES:US OIL E&S ETF		12/22/2023	NATIONAL FINANCIAL SERVICES CORP.	187,368.000	4,331,431		
464288-85-1	ISHARES:US O&G E&P ETF		12/22/2023	NATIONAL FINANCIAL SERVICES CORP.	86,900.000	8,380,666		
46432F-83-4	ISHARES:CORE MSCI TIS		03/17/2023	Bloomberg AMICA	269,214.000	15,897,847		
78464A-59-9	SPDR S&P SFTWRE & SVC		12/20/2023	NATIONAL FINANCIAL SERVICES CORP.	15,311.000	2,277,878		
78464A-71-4	SPDR S&P RETAIL		12/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	21,915.000	1,571,961		
78464A-78-9	SPDR S&P INSURANCE ETF		12/20/2023	SANFORD C. BERNSTEIN AND CO. LLC	48,569.000	2,192,993		
78464A-87-0	SPDR S&P BIOTECH		12/26/2023	SANFORD C. BERNSTEIN AND CO. LLC	14,127.000	1,257,840		
78468R-54-9	SPDR S&P OIL&GAS E&S		12/21/2023	Various	15,894.000	1,294,329		
78468R-55-6	SPDR S&P OIL&GAS EXP		12/21/2023	Various	19,606.000	2,643,809		
81369Y-86-0	SEL SECTOR:RL EST SPDR		12/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	322,894.000	12,770,624		
81369Y-88-6	SEL SECTOR:UTIL SPDR		12/13/2023	Various	151,883.000	9,597,634		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						66,166,975	XXX	
03149*-10-6	AMICA LIFE INSURANCE COMPANY		11/29/2023	Capital Infustion	0.000	27,000,000		
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						27,000,000	XXX	
5989999997. Total - Common Stocks - Part 3						245,737,997	XXX	
5989999998. Total - Common Stocks - Part 5						67,790,459	XXX	
5989999999. Total - Common Stocks						313,528,456	XXX	
5999999999. Total - Preferred and Common Stocks						321,723,677	XXX	
6009999999 - Totals						803,046,330	XXX	833,225

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36176M-GZ-0	GN 770016 - RMBS		12/01/2023	Paydown		112,077	112,077	117,051	114,869		(2,792)		(2,792)		112,077				1,994	12/15/2033
36177P-B2-0	GN 794556 - RMBS		12/01/2023	Paydown		104,222	104,223	106,405	106,769		(2,546)		(2,546)		104,223				1,212	01/15/2042
36179L-A5-1	G2 AC9928 - RMBS		12/01/2023	Paydown		689,625	689,625	736,375	826,451		(136,826)		(136,826)		689,625				18,866	02/20/2064
36179M-KZ-2	G2 MA0312 - RMBS		12/01/2023	Paydown		89,679	89,679	93,714	94,381		(4,702)		(4,702)		89,679				1,694	08/20/2042
36179M-NC-0	G2 MA0387 - RMBS		12/01/2023	Paydown		78,334	78,334	82,712	84,317		(5,983)		(5,983)		78,334				1,289	09/20/2042
36179M-VL-1	G2 MA0619 - RMBS		12/01/2023	Paydown		39,134	39,134	41,176	42,496		(3,362)		(3,362)		39,134				869	12/20/2042
36179M-XW-5	G2 MA0693 - RMBS		12/01/2023	Paydown		21,690	21,690	22,835	23,804		(2,114)		(2,114)		21,690				311	01/20/2043
36179V-L6-5	G2 MA6649 - RMBS		12/01/2023	Paydown		1,475	1,475	1,524	1,616		(141)		(141)		1,475				36	05/20/2050
36179V-L7-3	G2 MA6650 - RMBS		12/01/2023	Paydown		1,299	1,299	1,343	1,437		(139)		(139)		1,299				35	05/20/2050
3617HT-EH-5	G2 BJ5536 - RMBS		08/01/2023	Paydown		3,479	3,479	3,909	4,017		(538)		(538)		3,479				105	03/20/2069
3617K9-F7-6	G2 BN5590 - RMBS		12/01/2023	Paydown		5,192	5,192	5,588	5,924		(732)		(732)		5,192				128	07/20/2049
3617K9-FR-2	G2 BN5576 - RMBS		12/01/2023	Paydown		10,947	10,947	11,805	11,960		(1,013)		(1,013)		10,947				268	06/20/2049
3617KR-FH-4	G2 BO9168 - RMBS		12/01/2023	Paydown		1,884	1,884	2,040	2,684		(800)		(800)		1,884				46	07/20/2049
36200E-B2-6	GN 598657 - RMBS		12/01/2023	Paydown		1,624	1,624	1,647	1,653		(29)		(29)		1,624				49	05/15/2035
36200G-KU-9	GN 600707 - RMBS		12/01/2023	Paydown		4,076	4,076	4,206	4,173		(97)		(97)		4,076				123	12/15/2033
36200J-6S-4	GN 603081 - RMBS		12/01/2023	Paydown		1,779	1,779	1,836	1,831		(52)		(52)		1,779				55	08/15/2033
36200K-J4-0	GN 603383 - RMBS		12/01/2023	Paydown		28,660	28,660	29,958	30,197		(1,538)		(1,538)		28,660				989	01/15/2033
36200K-J7-3	GN 603386 - RMBS		12/01/2023	Paydown		28,655	28,655	29,990	29,952		(1,297)		(1,297)		28,655				939	01/15/2033
36200K-KQ-9	GN 603403 - RMBS		12/01/2023	Paydown		18,302	18,302	19,100	18,780		(477)		(477)		18,302				588	10/15/2034
36200M-TF-0	GN 604550 - RMBS		12/01/2023	Paydown		14,752	14,752	14,643	14,651		101		101		14,752				435	08/15/2033
36200M-VW-0	GN 604629 - RMBS		12/01/2023	Paydown		37,870	37,870	38,864	38,431		(562)		(562)		37,870				1,100	09/15/2033
36200N-BP-5	GN 604946 - RMBS		12/01/2023	Paydown		52,426	52,426	50,878	51,074		1,352		1,352		52,426				1,616	01/15/2034
36201C-JU-9	GN 579075 - RMBS		12/01/2023	Paydown		43,056	43,056	43,924	44,017		(961)		(961)		43,056				1,735	12/15/2031
36201H-W8-2	GN 583971 - RMBS		12/01/2023	Paydown		38,245	38,245	39,775	39,576		(1,331)		(1,331)		38,245				1,407	07/15/2032
36201M-S9-4	GN 587444 - RMBS		12/01/2023	Paydown		8,292	8,292	8,668	8,760		(467)		(467)		8,292				275	12/15/2032
36202C-2Y-8	G2 002591 - RMBS		12/01/2023	Paydown		1,065	1,065	1,078	1,070		(4)		(4)		1,065				37	05/20/2028
36202C-6Y-4	G2 002687 - RMBS		12/01/2023	Paydown		13,612	13,612	13,192	13,331		281		281		13,612				418	12/20/2028
36202C-N8-2	G2 002215 - RMBS		12/01/2023	Paydown		1,776	1,776	1,677	1,740		36		36		1,776				60	05/20/2026
36202C-PT-4	G2 002234 - RMBS		12/01/2023	Paydown		372	372	371	370		1		1		372				13	06/20/2026
36202C-QA-4	G2 002249 - RMBS		12/01/2023	Paydown		870	870	869	867		2		2		870				38	07/20/2026
36202C-QQ-9	G2 002263 - RMBS		12/01/2023	Paydown		217	217	205	212		5		5		217				8	08/20/2026
36202C-QX-4	G2 002270 - RMBS		12/01/2023	Paydown		969	969	972	969		1		1		969				46	08/20/2026
36202C-YG-2	G2 002511 - RMBS		12/01/2023	Paydown		1,265	1,265	1,280	1,273		(7)		(7)		1,265				57	11/20/2027
36202D-2E-0	G2 003473 - RMBS		12/01/2023	Paydown		19,794	19,794	19,949	19,995		(200)		(200)		19,794				566	11/20/2033
36202D-5Q-0	G2 003555 - RMBS		12/01/2023	Paydown		71,253	71,253	68,737	69,133		2,120		2,120		71,253				1,836	05/20/2034
36202D-C9-0	G2 002796 - RMBS		12/01/2023	Paydown		3,297	3,297	3,212	3,220		77		77		3,297				126	08/20/2029
36202D-CR-0	G2 002780 - RMBS		12/01/2023	Paydown		9,275	9,275	8,671	8,881		394		394		9,275				285	07/20/2029
36202D-D5-7	G2 002824 - RMBS		12/01/2023	Paydown		2,151	2,151	2,097	2,101		51		51		2,151				79	10/20/2029
36202D-DN-8	G2 002809 - RMBS		12/01/2023	Paydown		3,964	3,964	3,873	3,895		69		69		3,964				155	09/20/2029
36202D-FX-4	G2 002882 - RMBS		12/01/2023	Paydown		2,395	2,395	2,316	2,316		79		79		2,395				92	02/20/2030
36202D-JQ-5	G2 002971 - RMBS		12/01/2023	Paydown		3,240	3,240	3,224	3,223		16		16		3,240				121	09/20/2030
36202D-JR-3	G2 002972 - RMBS		12/01/2023	Paydown		811	811	806	805		6		6		811				31	09/20/2030
36202D-YZ-8	G2 003428 - RMBS		12/01/2023	Paydown		19,818	19,818	19,787	19,782		36		36		19,818				518	08/20/2033
36202E-5G-0	G2 004447 - RMBS		12/01/2023	Paydown		63,269	63,269	63,111	63,110		159		159		63,269				1,608	05/20/2039
36202E-CA-5	G2 003665 - RMBS		12/01/2023	Paydown		35,986	35,986	35,463	35,485		501		501		35,986				1,060	01/20/2035
36202E-DP-1	G2 003710 - RMBS		12/01/2023	Paydown		20,372	20,372	19,167	19,253		1,118		1,118		20,372				533	05/20/2035
36202E-GE-3	G2 003797 - RMBS		12/01/2023	Paydown		28,868	28,868	29,220	29,337		(469)		(469)		28,868				954	12/20/2035
36202E-GQ-6	G2 003807 - RMBS		12/01/2023	Paydown		6,417	6,417	6,245	6,235		182		182		6,417				195	01/20/2036
36202E-HE-2	G2 003829 - RMBS		12/01/2023	Paydown		15,716	15,716	15,274	15,357		358		358		15,716				447	03/20/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36202F-AV-8	G2 004520 - RMBS		12/01/2023	Paydown		61,415	61,415	61,338	61,356		60		60		61,415				1,607	08/20/2039
36202F-EW-2	G2 004649 - RMBS		12/01/2023	Paydown		2,903	2,903	3,053	3,164		(261)		(261)		2,903				71	03/20/2040
36202F-F8-4	G2 004691 - RMBS		12/01/2023	Paydown		61	62	64	69		(7)		(7)		62				2	05/20/2040
36202F-FL-5	G2 004671 - RMBS		12/01/2023	Paydown		14,800	14,800	15,453	15,803		(1,003)		(1,003)		14,800				386	04/20/2040
36202F-LH-7	G2 004828 - RMBS		12/01/2023	Paydown		31,561	31,561	33,134	33,244		(1,683)		(1,683)		31,561				943	10/20/2040
36202F-VN-3	G2 005121 - RMBS		12/01/2023	Paydown		47,484	47,484	49,213	52,663		(5,179)		(5,179)		47,484				1,451	07/20/2041
36202T-DW-3	GN 608617 - RMBS		12/01/2023	Paydown		34,555	34,555	35,035	34,561		(6)		(6)		34,555				879	06/15/2024
36202T-G4-2	GN 608719 - RMBS		12/01/2023	Paydown		6,773	6,773	6,856	6,777		(4)		(4)		6,773				185	11/15/2024
36203D-MP-2	GN 346066 - RMBS		07/17/2023	Paydown		103	103	103	103						103				3	01/15/2024
36203N-5H-7	GN 354648 - RMBS		07/17/2023	Paydown		45	45	45	45						45				1	09/15/2023
36203R-P9-4	GN 356948 - RMBS		06/15/2023	Paydown		73	73	72	72						73				1	06/15/2023
36203X-JG-2	GN 362163 - RMBS		11/15/2023	Paydown		62	62	61	61						62				2	12/15/2023
36204A-FU-4	GN 363879 - RMBS		12/15/2023	Paydown		175	175	174	174		1		1		175				6	12/15/2023
36204B-LA-9	GN 364921 - RMBS		03/15/2023	Paydown		9	9	9	9						9					02/15/2024
36204B-M5-9	GN 364980 - RMBS		12/01/2023	Paydown		89	89	87	89						89				3	04/15/2024
36204F-3J-1	GN 369001 - RMBS		12/01/2023	Paydown		193	193	193	193		1		1		193				7	05/15/2024
36204H-EK-2	GN 370138 - RMBS		10/16/2023	Paydown		82	82	82	82						82				3	12/15/2023
36205B-PF-3	GN 385722 - RMBS		12/15/2023	Paydown		99	99	96	98		1		1		99				4	06/15/2024
36205D-AF-5	GN 387106 - RMBS		08/15/2023	Paydown		1,119	1,119	1,116	1,116		3		3		1,119				40	08/15/2025
36205Y-QW-5	GN 404669 - RMBS		12/01/2023	Paydown		1,063	1,063	1,060	1,060		3		3		1,063				41	12/15/2025
36206D-DE-4	GN 407901 - RMBS		12/01/2023	Paydown		813	813	807	811		2		2		813				31	11/15/2025
36206F-XH-0	GN 410280 - RMBS		12/01/2023	Paydown		239	239	239	239		1		1		239				9	09/15/2025
36206H-MB-1	GN 411754 - RMBS		12/01/2023	Paydown		11,342	11,342	11,651	11,427		(84)		(84)		11,342				503	04/15/2027
36206J-4C-5	GN 413119 - RMBS		12/01/2023	Paydown		558	558	553	556		2		2		558				21	09/15/2025
36206X-PT-4	GN 424434 - RMBS		12/01/2023	Paydown		3,219	3,219	3,317	3,220		(1)		(1)		3,219				135	08/15/2027
36207L-HQ-4	GN 435039 - RMBS		12/01/2023	Paydown		1,621	1,621	1,656	1,674		(52)		(52)		1,621				67	02/15/2031
36209F-PY-9	GN 470339 - RMBS		12/01/2023	Paydown		3,441	3,441	3,446	3,432		9		9		3,441				142	05/15/2029
36209S-ZQ-7	GN 480551 - RMBS		12/01/2023	Paydown		3,262	3,262	3,123	3,231		31		31		3,262				125	04/15/2029
36209W-4X-7	GN 484238 - RMBS		12/01/2023	Paydown		1,855	1,855	1,900	1,872		(17)		(17)		1,855				63	09/15/2028
3620AM-M7-4	GN 733982 - RMBS		12/01/2023	Paydown		78,107	78,107	83,147	82,607		(4,500)		(4,500)		78,107				724	10/15/2040
3620AQ-K6-9	GN 736617 - RMBS		12/01/2023	Paydown		108,642	108,642	115,805	114,053		(5,411)		(5,411)		108,642				2,264	12/15/2035
3620AS-PH-6	GN 738524 - RMBS		12/01/2023	Paydown		43,651	43,651	44,824	45,363		(1,712)		(1,712)		43,651				1,028	07/15/2041
3620AS-PX-1	GN 738538 - RMBS		12/01/2023	Paydown		103,467	103,467	106,717	107,347		(3,880)		(3,880)		103,467				2,392	07/15/2041
36210V-E4-9	GN 503355 - RMBS		12/01/2023	Paydown		15,057	15,057	15,574	15,577		(521)		(521)		15,057				538	02/15/2029
362198-TM-5	GN 270656 - RMBS		05/15/2023	Paydown		63	63	63	63						63				1	09/15/2023
36230L-K8-1	GN 752119 - RMBS		12/01/2023	Paydown		106,696	106,696	111,781	109,316		(2,619)		(2,619)		106,696				1,767	01/15/2033
36241L-KA-3	GN 782989 - RMBS		12/01/2023	Paydown		168,781	168,781	175,173	176,747		(7,965)		(7,965)		168,781				3,855	06/15/2040
36290R-XW-8	GN 615493 - RMBS		12/01/2023	Paydown		7,903	7,903	7,893	7,922		(19)		(19)		7,903				189	08/15/2033
36290R-Y3-1	GN 615530 - RMBS		12/01/2023	Paydown		49,466	49,466	49,790	49,674		(208)		(208)		49,466				1,185	09/15/2033
36290S-CZ-2	GN 615788 - RMBS		08/15/2023	Paydown		15,887	15,887	16,277	15,881		6		6		15,887				285	09/15/2023
36290S-YC-9	GN 616407 - RMBS		12/01/2023	Paydown		26,132	26,132	26,528	26,146		(14)		(14)		26,132				736	05/15/2024
36290T-FW-4	GN 616781 - RMBS		12/01/2023	Paydown		7,874	7,874	7,985	7,880		(6)		(6)		7,874				215	12/15/2024
36290T-GN-3	G2 616805 - RMBS		12/01/2023	Paydown		60,813	60,813	62,580	61,030		(217)		(217)		60,813				1,445	01/20/2025
36290T-JK-6	GN 616866 - RMBS		12/01/2023	Paydown		85,634	85,634	87,615	86,532		(898)		(898)		85,634				1,280	02/15/2027
36290X-MY-3	GN 620575 - RMBS		12/01/2023	Paydown		21,901	21,901	21,852	21,918		(17)		(17)		21,901				509	09/15/2033
36291G-YY-6	GN 628127 - RMBS		12/01/2023	Paydown		16,153	16,153	16,600	16,620		(466)		(466)		16,153				447	05/15/2034
36291L-3U-7	GN 631811 - RMBS		12/01/2023	Paydown		25,886	25,886	26,278	25,886						25,886				737	05/15/2024
36291L-4W-2	G2 631837 - RMBS		12/01/2023	Paydown		22,276	22,276	22,829	22,472		(196)		(196)		22,276				731	06/20/2029
36291P-5P-7	G2 634554 - RMBS		12/01/2023	Paydown		7,144	7,144	7,436	7,184		(40)		(40)		7,144				220	09/20/2024

ANNUAL STATEMENT FOR THE YEAR 2023 OF THE AMICA MUTUAL INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36291U-E7-6	GN 638358 - RMBS		12/01/2023	Paydown		47,446	47,446	47,987	47,869		(423)		(423)		47,446				1,588	02/15/2035
36291Y-EG-8	GN 641935 - RMBS		12/01/2023	Paydown		5,217	5,217	5,302	5,251		(34)		(34)		5,217				149	04/15/2035
36297B-JS-1	GN 706873 - RMBS		12/01/2023	Paydown		52,949	52,949	55,033	53,901		(953)		(953)		52,949				1,155	11/15/2030
38374M-DF-3	GNR 2005-081 OB - CMO/RMBS		12/01/2023	Paydown		396,040	396,040	386,263	392,256		3,784		3,784		396,040				10,942	10/20/2035
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS		12/01/2023	Paydown		8,839,661	8,839,661	9,477,102	9,158,590		(318,928)		(318,928)		8,839,661				240,940	06/20/2064
38378B-6L-8	GNR 2013-012 B - CMBS		12/01/2023	Paydown		571,521	571,521	578,130	574,447		(2,925)		(2,925)		571,521				6,429	11/16/2052
38378K-RB-7	GNR 2013-068 B - CMBS		12/01/2023	Paydown		329,255	329,255	329,757	329,455		(200)		(200)		329,255				4,479	08/16/2043
38378M-ND-3	GNR 2013-060 GL - CMO/RMBS		12/01/2023	Paydown		128,516	128,516	130,359	128,994		(477)		(477)		128,516				1,988	11/20/2041
38378M-UG-8	GNR 2013-053 KA - CMO/RMBS		12/01/2023	Paydown		563,242	563,242	581,195	568,863		(5,621)		(5,621)		563,242				9,922	10/20/2041
38378N-FL-2	GNR 2013-158 AB - CMBS		12/01/2023	Paydown		121,262	121,262	128,358	127,349		(6,087)		(6,087)		121,262				1,987	08/16/2053
38378T-6Q-8	GNR 2013-100 MA - CMO/RMBS		12/01/2023	Paydown		46,503	46,503	48,443	47,157		(654)		(654)		46,503				925	02/20/2043
38378T-AL-4	GNR 2013-071 LA - CMO/RMBS		12/01/2023	Paydown		59,388	59,388	59,926	59,718		(330)		(330)		59,388				947	10/20/2042
38378X-A4-3	GNR 2014-172 AD - CMBS		12/01/2023	Paydown		58,559	58,559	58,293	58,199		359		359		58,559				805	01/16/2046
38378X-NN-7	GNR 2014-135 AK - CMBS		12/01/2023	Paydown		27,543	27,543	28,563	29,648		(2,105)		(2,105)		27,543				345	08/16/2055
38379K-3N-6	GNR 2015-169 AC - CMBS		12/01/2023	Paydown		36,987	36,987	37,097	37,125		(138)		(138)		36,987				524	04/16/2056
38379K-6D-5	GNR 2015-163 AH - CMBS		12/01/2023	Paydown		95,240	95,240	94,408	94,123		1,117		1,117		95,240				1,453	04/16/2056
38379K-6M-5	GNR 2015-171 EA - CMBS		12/01/2023	Paydown		590,833	590,833	588,848	588,295		2,538		2,538		590,833				9,302	12/16/2052
38379K-B9-8	GNR 2015-115 AC - CMBS		12/01/2023	Paydown		158,198	158,198	160,595	161,034		(2,836)		(2,836)		158,198				2,283	07/16/2051
38379K-GP-7	GNR 2015-058 VA - CMBS		12/01/2023	Paydown		415,218	415,218	399,031	404,636		10,582		10,582		415,218				6,102	10/16/2038
38379K-K8-0	GNR 2015-128 AJ - CMBS		12/01/2023	Paydown		111,462	111,462	113,461	114,485		(3,022)		(3,022)		111,462				1,316	11/16/2055
38379K-TT-5	GNR 2015-093 AB - CMBS		12/01/2023	Paydown		343,674	343,674	342,076	341,598		2,076		2,076		343,674				4,920	01/16/2047
38379U-TB-2	GNR 2016-072 AB - CMBS		12/01/2023	Paydown		97,938	97,938	98,788	99,099		(1,161)		(1,161)		97,938				1,387	04/16/2049
38379Y-6L-7	GNR 2016-125 DA - CMBS		12/01/2023	Paydown		1,780,275	1,780,275	1,782,292	1,782,945		(2,669)		(2,669)		1,780,275				31,593	12/16/2047
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS		12/01/2023	Paydown		1,274,867	1,274,867	1,279,847	1,280,158		(5,291)		(5,291)		1,274,867				11,098	03/20/2051
38382N-GG-6	GNR 2021-027 DC - CMO/RMBS		12/01/2023	Paydown		1,094,377	1,094,377	1,100,362	1,102,094		(7,717)		(7,717)		1,094,377				6,070	02/20/2051
831628-C8-3	SBA 100095 - RMBS		12/15/2023	Paydown		16,218	16,218	17,207	17,442		(1,146)		(1,146)		16,218				388	05/25/2038
831628-DL-3	SBA 100107 - RMBS		12/15/2023	Paydown		33,758	33,758	34,980	34,945		(1,092)		(1,092)		33,758				726	11/25/2039
831628-E7-3	SBA 100158 - RMBS		12/15/2023	Paydown		1,892,561	1,892,561	2,026,587	1,992,153		(93,548)		(93,548)		1,892,561				33,918	12/25/2030
831628-EC-2	SBA 100131 - RMBS		12/15/2023	Paydown		635,728	635,728	668,987	662,204		(11,643)		(11,643)		635,728				6,092	07/25/2042
831628-ED-0	SBA 100132 - RMBS		12/15/2023	Paydown		1,105,937	1,105,937	1,137,823	1,133,690		(27,229)		(27,229)		1,105,937				17,387	10/25/2042
831628-EG-3	SBA 100135 - RMBS		12/15/2023	Paydown		84,617	84,617	89,917	91,304		(6,205)		(6,205)		84,617				2,419	04/25/2043
831628-EM-0	SBA 100140 - RMBS		12/15/2023	Paydown		1,911,509	1,911,509	2,020,773	2,049,795		(137,432)		(137,432)		1,911,509				50,667	01/25/2044
831628-EZ-1	SBA 100152 - RMBS		12/15/2023	Paydown		561,993	561,993	607,767	606,466		(43,152)		(43,152)		561,993				11,160	06/25/2045
83162C-A3-7	SBAP 2018-20 L L - ABS		12/01/2023	Paydown		946,187	946,187	1,002,145	995,238		(49,052)		(49,052)		946,187				25,874	12/01/2038
83162C-A9-4	SBAP 2019-25 B B - ABS		08/01/2023	Paydown		190,460	190,460	200,422	199,540		(9,080)		(9,080)		190,460				4,699	02/01/2044
83162C-B4-4	SBAP 2019-25 C C - ABS		09/01/2023	Paydown		436,698	436,698	438,196	438,062		(1,364)		(1,364)		436,698				11,233	03/01/2044
83162C-C6-8	SBAP 2019-25 G A - ABS		07/01/2023	Paydown		296,560	296,560	296,560	296,560						296,560				5,941	07/01/2044
83162C-C7-6	SBAP 2019-20 H H - ABS		08/01/2023	Paydown		595,327	595,327	595,327	595,327						595,327				10,791	08/01/2039
83162C-E4-1	SBAP 2020-20A A - ABS		07/01/2023	Paydown		302,225	302,225	302,225	302,225						302,225				5,216	01/01/2040
83162C-MX-8	SBAP 2003-20 D A - ABS		04/01/2023	Various		3,934	3,934	3,780	3,930		4		4		3,934				94	04/01/2023
83162C-MZ-3	SBAP 2003-20 E A - ABS		05/01/2023	Various		7,571	7,571	7,556	7,570		1		1		7,571				176	05/01/2023
83162C-NA-7	SBAP 2003-20 F A - ABS		06/01/2023	Various		49,576	49,576	48,213	49,531		45		45		49,576				1,009	06/01/2023
83162C-ND-1	SBAP 2003-20 H A - ABS		08/01/2023	Various		33,057	33,057	33,057	33,057						33,057				1,275	08/01/2023
83162C-NN-9	SBAP 2004-20 B A - ABS		08/01/2023	Paydown		29,347	29,347	29,347	29,347						29,347				1,043	02/01/2024
83162C-PH-0	SBAP 2005-20 B A - ABS		08/01/2023	Paydown		108,378	108,378	108,378	108,378						108,378				3,647	02/01/2025
83162C-PR-8	SBAP 2005-20 G A - ABS		07/01/2023	Paydown		52,237	52,237	52,237	52,237						52,237				1,795	07/01/2025
83162C-PS-6	SBAP 2005-20 H A - ABS		08/01/2023	Paydown		103,244	103,244	99,856	102,533		711		711		103,244				4,174	08/01/2025
83162C-PX-5	SBAP 2005-20 K A - ABS		11/01/2023	Paydown		53,783	53,783	53,841	53,792		(10)		(10)		53,783				2,176	11/01/2025
83162C-QD-8	SBAP 2006-20 C A - ABS		09/01/2023	Paydown		83,763	83,763	81,937	83,298		464		464		83,763				3,547	03/01/2026

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	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
83162C-QH-9	SBAP 2006-20 F A - ABS		12/01/2023	Paydown		55,010	55,011	55,011	55,011						55,011				2,363	06/01/2026
83162C-RA-3	SBAP 2007-20 E A - ABS		11/01/2023	Paydown		136,547	136,547	133,390	135,533		1,015		1,015		136,547				5,750	05/01/2027
83162C-RH-8	SBAP 2007-20J A - ABS		10/01/2023	Paydown		1,031,590	1,031,590	1,106,381	1,079,001		(47,410)		(47,410)		1,031,590				44,291	10/01/2027
83162C-RL-9	SBAP 2007-20L A - ABS		12/01/2023	Paydown		604,441	604,441	646,563	631,434		(26,993)		(26,993)		604,441				25,147	12/01/2027
83162C-SP-9	SBAP 2009-20 F A - ABS		12/01/2023	Paydown		40,070	40,070	40,070	40,070						40,070				1,567	06/01/2029
83162C-VB-6	SBAP 2012-20J A - ABS		10/01/2023	Paydown		340,494	340,494	333,829	336,583		3,911		3,911		340,494				4,901	10/01/2032
83162C-VS-9	SBAP 2013-20H A - ABS		08/01/2023	Paydown		817,859	817,859	814,943	816,076		1,784		1,784		817,859				17,192	08/01/2033
83162C-VV-2	SBAP 2013-20 J J - ABS		10/01/2023	Paydown		888,853	888,854	888,854	888,854						888,854				23,844	10/01/2033
83162C-WY-5	SBAP 1520D CTF - ABS		10/01/2023	Paydown		860,233	860,233	846,355	850,778		9,455		9,455		860,233				15,360	04/01/2035
83162C-XY-4	SBAP 2016-20 H H - ABS		08/01/2023	Paydown		496,083	496,083	496,083	496,083						496,083				6,622	08/01/2036
83162C-YB-3	SBAP 2016-20J J - ABS		10/01/2023	Paydown		445,349	445,349	444,366	444,536		813		813		445,349				7,604	10/01/2036
83162C-YN-7	SBAP 2017-20 D D - ABS		10/01/2023	Paydown		334,264	334,264	340,844	339,793		(5,529)		(5,529)		334,264				7,544	04/01/2037
83162C-YR-8	SBAP 2017-20F F - ABS		12/01/2023	Paydown		508,299	508,299	508,299	508,299						508,299				10,355	06/01/2037
83162C-YZ-0	SBAP 2017-20K K - ABS		11/01/2023	Paydown		592,847	592,847	592,847	592,847						592,847				12,303	11/01/2037
83162C-ZF-3	SBAP 2018-20 B B - ABS		08/01/2023	Paydown		1,441,317	1,441,317	1,441,317	1,441,317						1,441,317				32,435	02/01/2038
83162C-ZM-8	SBAP 2018-20 F F - ABS		12/01/2023	Paydown		696,312	696,312	754,153	747,389		(51,077)		(51,077)		696,312				16,752	06/01/2038
83162C-ZP-1	SBAP 2018-20 G G - ABS		07/01/2023	Paydown		380,811	380,811	413,477	409,682		(28,871)		(28,871)		380,811				9,436	07/01/2038
831641-FG-5	SBIC 2016-10 B B - ABS		09/01/2023	Paydown		1,894,058	1,894,059	1,841,559	1,867,395		26,663		26,663		1,894,059		(1)	(1)	27,698	09/10/2026
831641-FH-3	SBIC 2017-10 A A - ABS		09/01/2023	Paydown		1,683,184	1,683,184	1,683,184	1,683,184						1,683,184				35,287	03/10/2027
831641-FL-4	SBIC 2018-10 B B - ABS		09/01/2023	Paydown		1,324,236	1,324,237	1,323,364	1,323,704		532		532		1,324,237				27,462	09/10/2028
831641-FM-2	SBIC 2019-10 A A - ABS		09/11/2023	Paydown		1,123,723	1,123,723	1,123,723	1,123,723						1,123,723				22,844	03/10/2029
831641-FU-4	SBIC 2210B A - ABS		09/11/2023	Various		3,756,327	3,822,870	3,822,870	3,822,870						3,822,870		(66,543)	(66,543)	79,965	09/01/2032
912810-QL-5	UNITED STATES TREASURY		04/05/2023	WELLS SECURITIES FI		3,672,830	3,350,000	3,338,877	3,341,837		220		220		3,341,920		330,910	330,910	55,849	11/15/2040
912810-RE-0	UNITED STATES TREASURY		03/13/2023	Various		9,692,383	10,000,000	10,741,797	10,654,695		(4,045)		(4,045)		10,650,650		(958,267)	(958,267)	208,287	02/15/2044
912810-RQ-3	UNITED STATES TREASURY		01/25/2023	Bank of America Merrill Lynch		1,613,828	2,000,000	1,862,422	1,875,919		276		276		1,876,195		(262,367)	(262,367)	22,283	02/15/2046
912810-RS-9	UNITED STATES TREASURY		01/25/2023	WELLS SECURITIES FI		4,027,344	5,000,000	4,523,392	4,580,204		880		880		4,581,083		(553,740)	(553,740)	24,862	05/15/2046
912828-3F-5	UNITED STATES TREASURY		12/19/2023	FED SELL		18,736,719	20,000,000	21,323,711	21,058,183		(205,343)		(205,343)		20,852,840		(2,116,122)	(2,116,122)	493,269	11/15/2027
912828-M5-6	UNITED STATES TREASURY		03/13/2023	JP MORGAN FI		9,563,281	10,000,000	9,885,938	9,909,001		6,171		6,171		9,915,172		(351,890)	(351,890)	73,964	11/15/2025
912828-U2-4	UNITED STATES TREASURY		12/20/2023	FED SELL		19,790,039	21,000,000	22,247,344	21,929,976		(230,063)		(230,063)		21,699,912		(1,909,873)	(1,909,873)	461,538	11/15/2026
912828-YU-8	UNITED STATES TREASURY		12/20/2023	FED SELL		18,630,469	20,000,000	20,796,875	20,595,481		(145,711)		(145,711)		20,449,770		(1,819,301)	(1,819,301)	343,648	11/30/2026
91282C-CE-9	UNITED STATES TREASURY		12/19/2023	FED SELL		4,448,633	5,000,000	4,991,758	4,993,443		1,150		1,150		4,994,594		(545,961)	(545,961)	65,915	05/31/2028
0109999999. Subtotal - Bonds - U.S. Governments						139,372,367	145,613,387	150,303,670	149,262,011		(1,612,120)		(1,612,120)		147,625,522		(8,253,156)	(8,253,156)	2,823,155	XXX
373384-NZ-5	GEORGIA ST		03/09/2023	WELLS SECURITIES FI		5,491,213	5,545,000	5,980,610	5,720,551		(11,603)		(11,603)		5,708,948		(217,734)	(217,734)	91,554	11/01/2025
373385-CA-9	GEORGIA ST		01/30/2023	BARC BOS		2,730,450	3,000,000	3,000,000	3,000,000						3,000,000		(269,550)	(269,550)	47,250	02/01/2033
605580-5T-2	MISSISSIPPI ST		01/30/2023	BARC BOS		3,427,106	3,150,000	3,302,048	3,252,210		(432)		(432)		3,251,778		175,328	175,328	42,879	11/01/2035
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						11,648,769	11,695,000	12,282,658	11,972,761		(12,036)		(12,036)		11,960,726		(311,957)	(311,957)	181,683	XXX
074527-NA-6	BEAUMONT TEX INDPT SCH DIST		03/09/2023	BARC BOS		1,000,040	1,000,000	1,000,000	1,000,000						1,000,000		40	40	29,461	02/15/2025
564096-L8-6	MANOR TEX INDPT SCH DIST		01/30/2023	RAYMOND JAMES FI		2,091,100	2,000,000	2,505,160	2,449,800		(3,951)		(3,951)		2,445,849		(354,749)	(354,749)	50,000	08/01/2033
573777-BD-0	MARTINSVILLE TEX INDPT SCH DIST		03/09/2023	Baird Funds		1,014,380	1,000,000	1,000,000	1,000,000						1,000,000		14,380	14,380	31,373	02/15/2027
678519-E2-1	OKLAHOMA CITY OKLA		01/30/2023	RBC-FI		2,276,095	2,670,000	2,715,123	2,700,447		(466)		(466)		2,699,981		(423,886)	(423,886)	27,813	03/01/2033
720560-QP-9	PIERCE CNTY WASH SCH DIST NO 400 CLOVER		03/09/2023	Stifel Nicolaus & Co.		2,987,730	3,000,000	3,000,000	3,000,000						3,000,000		(12,270)	(12,270)	41,939	12/01/2026
93974C-PM-6	WASHINGTON ST		05/31/2023	Various		8,583,750	8,000,000	9,931,981	9,453,766		(17,583)		(17,583)		9,436,183		(852,433)	(852,433)	311,351	08/01/2039
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						17,953,095	17,670,000	20,152,264	19,604,014		(22,000)		(22,000)		19,582,013		(1,628,918)	(1,628,918)	491,937	XXX
196480-3P-0	COLORADO HOUSING AND FINANCE AUTHORITY		11/01/2023	Call @ 100.00		105,000	105,000	111,767			(174)		(174)		111,593		(6,593)	(6,593)	1,095	05/01/2049
196480-NH-6	COLORADO HOUSING AND FINANCE AUTHORITY		11/01/2023	Call @ 100.00		90,000	90,000	94,530	93,498		(395)		(395)		93,103		(3,103)	(3,103)	2,700	11/01/2050
25477P-NT-8	DISTRICT COLUMBIA HSG FIN AGY MULTIFAMIL		12/01/2023	Various		163,534	163,534	163,534	163,534						163,534				2,891	03/01/2049
3128E2-VX-1	FH D96030 - RMBS		05/01/2023	Various		4,999	4,999	5,075	4,995		5		5		4,999				56	05/01/2023
3132AE-EY-8	FH ZT1951 - RMBS		12/01/2023	Paydown		62,407	62,407	64,050	68,376		(5,969)		(5,969)		62,407				1,072	05/01/2049

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DM-K2-0	FH SD0313 - RMBS		12/01/2023	Paydown		301,792	301,792	322,540	331,431		(29,640)		(29,640)		301,792				4,335	04/01/2050
3132DN-V2-6	FH SD1533 - RMBS		12/01/2023	Paydown		570,971	570,971	548,132	548,566		22,405		22,405		570,971				17,070	09/01/2052
3132DQ-E5-1	FH SD2856 - RMBS		12/01/2023	Paydown		31,161	31,161	30,511			650		650		31,161				345	05/01/2053
3132DW-G9-8	FH SD8324 - RMBS		12/01/2023	Paydown		241,293	241,293	235,562			5,731		5,731		241,293				2,575	05/01/2053
3132VM-HD-0	FH Q61127 - RMBS		12/01/2023	Paydown		170,301	170,301	170,221	170,148		153		153		170,301				2,920	01/01/2049
3132WP-6K-8	FH Q49873 - RMBS		12/01/2023	Paydown		188,004	188,004	192,440	193,610		(5,606)		(5,606)		188,004				2,245	08/01/2047
3132XS-UC-2	FH Q50578 - RMBS		12/01/2023	Paydown		247,705	247,705	259,548	265,208		(17,503)		(17,503)		247,705				8,435	09/01/2047
3132XU-G3-3	FH Q52017 - RMBS		12/01/2023	Paydown		226,159	226,159	237,926	241,101		(14,943)		(14,943)		226,159				6,462	11/01/2047
3132XU-GZ-2	FH Q52015 - RMBS		12/01/2023	Paydown		147,808	147,808	151,919	154,105		(6,297)		(6,297)		147,808				2,470	11/01/2047
3132XU-JX-4	FH Q52077 - RMBS		12/01/2023	Paydown		257,343	257,343	270,572	275,996		(18,653)		(18,653)		257,343				5,384	11/01/2047
3132XU-KF-1	FH Q52093 - RMBS		12/01/2023	Paydown		279,162	279,162	286,883	291,792		(12,630)		(12,630)		279,162				4,740	11/01/2047
3132XU-KT-1	FH Q52105 - RMBS		12/01/2023	Paydown		609,187	609,187	639,551	653,313		(44,126)		(44,126)		609,187				14,879	11/01/2047
3132XW-DG-3	FH Q53702 - RMBS		12/01/2023	Paydown		21,889	21,889	22,228	22,164		(275)		(275)		21,889				424	01/01/2048
3132XW-DH-1	FH Q53703 - RMBS		12/01/2023	Paydown		11,283	11,283	11,459	11,600		(317)		(317)		11,283				216	01/01/2048
31335B-JE-7	FH G61161 - RMBS		12/01/2023	Paydown		574,030	574,030	587,932	595,823		(21,793)		(21,793)		574,030				9,251	08/01/2047
31335H-XC-2	FH C90675 - RMBS		05/01/2023	Paydown		3,953	3,953	3,998	3,947		6		6		3,953				40	05/01/2023
31335H-YN-7	FH C90717 - RMBS		09/01/2023	Various		9,193	9,193	9,365	9,193		(1)		(1)		9,193				181	09/01/2023
3133A4-3A-2	FH QA9793 - RMBS		12/01/2023	Paydown		50,867	50,867	53,454	54,665		(3,799)		(3,799)		50,867				841	05/01/2050
3133AD-J6-4	FH QB6585 - RMBS		12/01/2023	Paydown		579,647	579,647	610,440	615,292		(35,645)		(35,645)		579,647				7,878	12/01/2050
3133AD-JZ-0	FH QB6580 - RMBS		12/01/2023	Paydown		150,674	150,674	158,585	162,696		(12,022)		(12,022)		150,674				1,033	12/01/2050
3133AD-ZP-4	FH QB7050 - RMBS		12/01/2023	Paydown		236,905	236,905	250,934	254,239		(17,334)		(17,334)		236,905				3,683	12/01/2050
3133AY-QF-0	FH QD2254 - RMBS		12/01/2023	Paydown		20,786	20,786	18,681	18,714		2,071		2,071		20,786				401	11/01/2051
3133BE-VD-2	FH QE5112 - RMBS		12/01/2023	Paydown		398,473	398,473	353,302	353,723		44,750		44,750		398,473				8,392	07/01/2052
3133KN-D9-1	FH RA6428 - RMBS		12/01/2023	Paydown		900,114	900,114	766,714	767,099		133,015		133,015		900,114				16,344	12/01/2051
3133TC-AU-2	FSPC T-009 A6 - RMBS		12/01/2023	Paydown		16	16	16	16						16				1	03/25/2029
3136BA-UL-6	FNR 2020-48 AB - CMO/RMBS		12/01/2023	Paydown		318,930	318,930	295,920	295,383		23,547		23,547		318,930				3,180	07/25/2050
3136BF-U2-7	FNR 2021-024 AD - CMO/RMBS		12/01/2023	Paydown		257,693	257,693	260,270	260,859		(3,166)		(3,166)		257,693				2,941	11/25/2049
3136BJ-BX-2	FNR 2021-72 PC - CMO/RMBS		12/01/2023	Paydown		2,184,700	2,184,700	1,772,679			412,021		412,021		2,184,700				7,017	10/25/2051
31371N-V7-7	FN 257238 - RMBS		12/01/2023	Paydown		10,903	10,903	10,439	10,534		370		370		10,903				279	06/01/2028
3138LM-DD-2	FN AN8199 - CMBS/RMBS		12/01/2023	Paydown		35,332	35,332	41,666	40,281		(4,948)		(4,948)		35,332				681	01/01/2036
3138WJ-JA-7	FN AS8356 - RMBS		12/01/2023	Paydown		11,698	11,698	12,071	12,712		(1,014)		(1,014)		11,698				208	11/01/2046
3138WJ-X2-9	FN AS8796 - RMBS		12/01/2023	Paydown		179,393	179,393	189,231	199,356		(19,963)		(19,963)		179,393				3,001	02/01/2047
31393B-T6-2	FNW 2003-W6 A43 - CMO/RMBS		12/01/2023	Paydown		151,584	151,584	154,410	152,533		(949)		(949)		151,584				4,399	10/25/2042
31393D-RY-9	FNR 2003-63 A6 - CMO/RMBS		12/01/2023	Paydown		132,355	132,356	126,823	130,027		2,328		2,328		132,356				3,459	07/25/2044
31400F-B2-2	FN 685957 - RMBS		12/01/2023	Paydown		6,800	6,800	6,992	6,817		(17)		(17)		6,800				205	09/01/2032
31400K-3U-8	FN 690311 - RMBS		12/01/2023	Paydown		6,730	6,730	6,715	6,715		15		15		6,730				151	04/01/2033
31403C-WP-2	FN 745054 - RMBS		12/01/2023	Paydown		26,984	26,984	26,937	26,945		39		39		26,984				761	09/01/2035
31404G-V4-0	FN 768435 - RMBS		12/01/2023	Paydown		11,126	11,126	10,991	11,012		114		114		11,126				248	01/01/2034
3140F7-XE-4	FN BD0676 - RMBS		12/01/2023	Paydown		4,592	4,592	4,755	4,938		(345)		(345)		4,592				88	01/01/2047
3140F7-XR-5	FN BD0687 - RMBS		12/01/2023	Paydown		206,596	206,596	217,410	225,330		(18,734)		(18,734)		206,596				8,082	09/01/2047
3140F7-YD-5	FN BD0707 - RMBS		12/01/2023	Paydown		38,320	38,320	40,362	41,312		(2,991)		(2,991)		38,320				947	10/01/2047
3140FC-KN-7	FN BD4800 - RMBS		12/01/2023	Paydown		4,966	4,966	5,131	5,250		(284)		(284)		4,966				95	09/01/2046
3140FK-H6-0	FN BE0252 - RMBS		12/01/2023	Paydown		9,036	9,036	9,550	9,871		(835)		(835)		9,036				200	09/01/2046
3140FU-NS-3	FN BE8500 - RMBS		12/01/2023	Paydown		133,877	133,877	138,416	141,297		(7,420)		(7,420)		133,877				3,444	02/01/2047
3140FV-HU-3	FN BE9242 - RMBS		12/01/2023	Paydown		11,600	11,600	12,463	13,034		(1,434)		(1,434)		11,600				285	03/01/2047
3140GP-X6-0	FN BH1600 - RMBS		12/01/2023	Paydown		33,798	33,798	35,102	35,462		(1,665)		(1,665)		33,798				735	12/01/2047
3140GS-6N-7	FN BH4476 - RMBS		12/01/2023	Paydown		93,899	93,899	96,203	98,552		(4,652)		(4,652)		93,899				1,646	12/01/2047
3140GU-JH-1	FN BH5663 - RMBS		12/01/2023	Paydown		177,090	177,090	183,122	181,602		(4,512)		(4,512)		177,090				4,018	06/01/2047
3140GX-B6-7	FN BH8160 - RMBS		12/01/2023	Paydown		196,870	196,870	202,623	205,491		(8,621)		(8,621)		196,870				3,765	12/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140GY-3F-4	FN BH9797 - RMBS		12/01/2023	Paydown		52,329	52,329	53,850	54,516		(2,187)		(2,187)		52,329				1,060	09/01/2047
3140GY-6Z-7	FN BH9887 - RMBS		12/01/2023	Paydown		21,947	21,947	23,001	23,955		(2,009)		(2,009)		21,947				506	10/01/2047
3140H2-FD-5	FN BJ1063 - RMBS		12/01/2023	Paydown		67,617	67,617	71,182	73,504		(5,887)		(5,887)		67,617				1,477	12/01/2047
3140H2-JG-4	FN BJ1162 - RMBS		12/01/2023	Paydown		186,984	186,984	191,921	194,826		(7,842)		(7,842)		186,984				3,287	01/01/2048
3140H2-YF-9	FN BJ1609 - RMBS		12/01/2023	Paydown		4,127	4,127	4,249	4,379		(252)		(252)		4,127				79	10/01/2047
3140H3-YJ-9	FN BJ2512 - RMBS		12/01/2023	Paydown		430,679	430,679	442,321	445,623		(14,943)		(14,943)		430,679				8,095	12/01/2047
3140H4-J7-0	FN BJ2985 - RMBS		12/01/2023	Paydown		6,551	6,551	6,733	6,978		(427)		(427)		6,551				125	12/01/2047
3140H6-AS-8	FN BJ4516 - RMBS		12/01/2023	Paydown		5,693	5,693	5,910	6,221		(527)		(527)		5,693				127	01/01/2048
3140H6-Z2-8	FN BJ5260 - RMBS		12/01/2023	Paydown		12,464	12,464	12,973	13,075		(610)		(610)		12,464				272	12/01/2047
3140H6-ZV-4	FN BJ5255 - RMBS		12/01/2023	Paydown		56,602	56,602	58,358	58,808		(2,206)		(2,206)		56,602				1,073	12/01/2047
3140HL-JT-4	FN BK6573 - RMBS		12/01/2023	Paydown		129,599	129,599	135,897	140,805		(11,206)		(11,206)		129,599				4,474	07/01/2048
3140HT-ZG-7	FN BL2542 - CMBS/RMBS		12/01/2023	Paydown		100,951	100,951	117,450	114,647		(13,696)		(13,696)		100,951				2,131	05/01/2039
3140HU-RD-0	FN BL3183 - CMBS/RMBS		12/01/2023	Paydown		342,694	342,694	379,266	372,182		(29,488)		(29,488)		342,694				6,003	08/01/2037
3140JB-AN-6	FN BM6312 - RMBS		12/01/2023	Paydown		241,843	241,843	254,616	269,492		(27,649)		(27,649)		241,843				5,073	08/01/2046
3140KE-5T-1	FN BP7157 - RMBS		12/01/2023	Paydown		64,638	64,638	67,976	68,026		(3,388)		(3,388)		64,638				1,043	06/01/2050
3140KE-CG-1	FN BP6370 - RMBS		12/01/2023	Paydown		197,185	197,185	207,229	209,842		(12,658)		(12,658)		197,185				4,780	05/01/2050
3140KE-RN-0	FN BP6792 - RMBS		12/01/2023	Paydown		127,939	127,939	134,476	137,120		(9,181)		(9,181)		127,939				2,107	05/01/2050
3140KU-NU-2	FN BQ8502 - RMBS		12/01/2023	Paydown		224,214	224,214	236,126	238,107		(13,892)		(13,892)		224,214				1,860	12/01/2050
3140KV-K7-4	FN BQ9317 - RMBS		12/01/2023	Paydown		640,646	640,646	678,585	681,952		(41,305)		(41,305)		640,646				8,903	12/01/2050
3140KV-KG-4	FN BQ9294 - RMBS		12/01/2023	Paydown		575,518	575,518	608,970	613,727		(38,209)		(38,209)		575,518				8,555	12/01/2050
3140ML-MZ-0	FN BV6675 - RMBS		12/01/2023	Paydown		171,747	171,747	174,484	174,450		(2,703)		(2,703)		171,747				1,821	04/01/2052
3140MR-2K-2	FN BW0777 - RMBS		12/01/2023	Paydown		1,337,219	1,337,219	1,287,074	1,287,845		49,375		49,375		1,337,219				39,402	08/01/2052
3140NK-L5-8	FN BY3047 - RMBS		12/01/2023	Paydown		81,538	81,538	80,086			1,452		1,452		81,538				709	07/01/2053
3140Q9-TX-1	FN CA2365 - RMBS		12/01/2023	Paydown		208,514	208,514	209,067	209,589		(1,075)		(1,075)		208,514				4,601	09/01/2048
3140QA-DC-1	FN CA2798 - RMBS		12/01/2023	Paydown		151,842	151,842	165,745	179,344		(27,502)		(27,502)		151,842				4,022	12/01/2048
3140QN-DE-9	FN CB2800 - RMBS		12/01/2023	Paydown		1,291,444	1,291,444	1,162,061	1,164,679		126,765		126,765		1,291,444				20,432	02/01/2052
3140QP-2B-2	FN CB4369 - RMBS		12/01/2023	Paydown		699,884	699,884	620,545	621,290		78,594		78,594		699,884				18,215	07/01/2052
3140QQ-DE-2	FN CB4600 - RMBS		03/13/2023	Various		6,680,250	7,201,653	6,474,736	6,469,978		13,789		13,789		6,483,767		196,483	196,483	72,651	09/01/2052
3140QS-QC-8	FN CB6750 - RMBS		12/01/2023	Paydown		117,322	117,322	113,693			3,630		3,630		117,322				919	07/01/2053
3140XL-FD-5	FN FS4663 - RMBS		12/01/2023	Paydown		79,518	79,518	76,717			2,802		2,802		79,518				970	05/01/2053
3140XM-M7-8	FN FS5781 - RMBS		12/01/2023	Paydown		191,547	191,547	182,957			8,590		8,590		191,547				1,050	08/01/2053
31418B-TN-6	FN MA2356 - RMBS		12/01/2023	Paydown		17,813	17,813	18,381	19,128		(1,315)		(1,315)		17,813				317	07/01/2045
31418D-FZ-0	FN MA3783 - RMBS		12/01/2023	Paydown		4,969	4,969	5,101	5,541		(572)		(572)		4,969				69	09/01/2049
31418D-LY-6	FN MA3942 - RMBS		12/01/2023	Paydown		72,084	72,084	73,255	75,879		(3,795)		(3,795)		72,084				1,115	02/01/2050
31418D-MV-1	FN MA3971 - RMBS		12/01/2023	Paydown		89,428	89,428	90,881	94,289		(4,861)		(4,861)		89,428				1,591	03/01/2050
31418D-RF-1	FN MA4085 - RMBS		12/01/2023	Paydown		87,658	87,658	89,206	90,859		(3,201)		(3,201)		87,658				1,056	07/01/2050
34074M-ND-9	FLORIDA HSG FIN CORP REV		12/01/2023	Various		200,213	200,213	200,213	200,213						200,213				3,503	07/01/2037
34074M-PG-0	FLORIDA HSG FIN CORP REV		12/01/2023	Various		216,453	216,453	216,453	216,453						216,453				3,049	01/01/2043
45202B-CJ-3	ILLINOIS HSG DEV AUTH MULTI FAMILY REV		08/01/2023	Call @ 100.00		1,671,967	1,671,967	1,671,967	1,671,967						1,671,967				29,005	03/01/2048
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Various		185,611	185,611	185,611	185,611						185,611				3,173	12/01/2038
54627D-EF-4	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/01/2023	Various		237,231	237,231	237,231	237,231						237,231				2,753	03/01/2041
57419T-ZK-0	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2023	Call @ 100.00		140,000	140,000	140,000	140,000						140,000				2,897	03/01/2053
60416Q-JA-3	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Various		982,127	982,127	982,538	982,460		(4)		(4)		982,456		(329)	(329)	9,199	02/01/2051
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/01/2023	Various		107,022	107,022	107,022	107,022		(1)		(1)		107,022				1,837	12/01/2034
60637B-XV-7	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/01/2023	Various		1,561,260	1,561,260	1,591,611	1,583,390		(1,413)		(1,413)		1,581,976		(20,717)	(20,717)	21,586	11/01/2043
63968M-N3-9	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2023	Call @ 100.00		30,000	30,000	30,000							30,000				788	03/01/2050
641279-NX-8	NEVADA HSG DIV SINGLE FAMILY MTG REV		12/01/2023	Paydown		307,521	307,522	307,522	307,522						307,522				3,441	11/01/2044
641279-UD-4	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2023	Call @ 100.00		75,000	75,000	75,000							75,000				2,301	10/01/2053
647200-3P-7	NEW MEXICO MTG FIN AUTH		12/01/2023	Various		292,960	292,960	292,961	292,961						292,960				4,542	09/01/2037

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		12/01/2023	Call @ 100.00		143,300	143,300	143,300	143,300						143,300				2,094	11/01/2041
684907-WN-4	ORANGE CNTY FLA HSG FIN AUTH HOMEOWNER R		12/01/2023	Various		50,771	50,771	50,771	50,771						50,771				537	09/01/2050
83756C-3U-7	SOUTH DAKOTA HSG DEV AUTH		10/04/2023	Call @ 100.00		70,000	70,000	70,000							70,000				728	11/01/2053
880461-2F-4	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2023	Call @ 100.00		85,000	85,000	90,392	89,022		(143)		(143)		88,879		(3,879)	(3,879)	1,609	07/01/2050
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		06/01/2023	Call @ 100.00		320,000	320,000	338,614	333,779		(429)		(429)		333,350		(13,350)	(13,350)	6,605	07/01/2040
88275F-NU-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Call @ 100.00		170,000	170,000	170,000	170,000						170,000				3,588	09/01/2039
88275F-NZ-8	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Various		239,227	239,227	239,227	239,227						239,227				3,330	09/01/2038
88275F-SH-3	TEXAS ST DEPT HSG & CMNTY AFFAIRS SINGLE		12/01/2023	Various		80,713	80,713	80,713	80,713						80,713				913	03/01/2036
915137-5G-4	UNIVERSITY TEX UNIV REVS		08/15/2023	Call @ 100.00		1,075,000	1,075,000	1,126,923	1,121,004		(7,454)		(7,454)		1,113,550		(38,550)	(38,550)	51,998	08/15/2026
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		12/01/2023	Call @ 100.00		70,000	70,000	70,000	70,000						70,000				1,075	09/01/2040
93978X-ER-7	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI		12/01/2023	Call @ 100.00		205,000	205,000	205,000	205,000						205,000				4,318	05/01/2041
0909999999. Subtotal - Bonds - U.S. Special Revenues						34,188,900	34,710,303	33,630,295	30,988,455		311,512		311,512		34,078,938		109,961	109,961	573,032	XXX
00206R-GQ-9	AT&T INC		10/11/2023	Various		4,555,506	5,035,000	5,902,690	5,739,730		(74,525)		(74,525)		5,665,205		(1,109,699)	(1,109,699)	249,912	02/15/2030
00287Y-AY-5	ABBVIE INC		08/17/2023	Various		4,475,945	4,750,000	4,719,526	4,734,068		2,975		2,975		4,737,042		(261,097)	(261,097)	116,356	05/14/2026
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS		12/01/2023	Paydown		126,880	126,880	129,953	129,327		(2,447)		(2,447)		126,880				2,773	07/25/2045
00842E-AC-5	ABMT 162 A3 - CMO/RMBS		12/01/2023	Paydown		99,490	99,490	102,086	104,245		(4,755)		(4,755)		99,490				2,173	03/25/2046
00842T-AD-0	ABMT 2016-1 A4 - CMO/RMBS		12/01/2023	Paydown		8,599	8,599	8,486	8,497		101		101		8,599				112	12/25/2045
037833-DK-3	APPLE INC		05/10/2023	Various		6,765,939	7,035,000	7,006,782	7,020,159		931		931		7,021,090		(255,151)	(255,151)	83,544	11/13/2027
046353-AL-2	ASTRAZENECA PLC	C	08/17/2023	Various		4,117,324	4,303,000	4,507,202	4,434,884		(28,510)		(28,510)		4,406,373		(289,050)	(289,050)	110,374	11/16/2025
05348E-AX-7	AVALONBAY COMMUNITIES INC		09/20/2023	Various		1,454,394	1,550,000	1,590,583	1,581,079		(6,998)		(6,998)		1,574,082		(119,688)	(119,688)	38,829	05/11/2026
07359B-AA-5	BEACN 211 A - ABS		12/20/2023	Paydown		1,079,998	1,080,000	1,040,855	1,041,020		38,980		38,980		1,080,000		(2)	(2)	13,010	10/22/2046
10112R-AX-2	BOSTON PROPERTIES LP		07/28/2023	Various		3,379,355	3,600,000	3,784,896	3,663,545		(12,494)		(12,494)		3,651,051		(271,697)	(271,697)	131,172	02/01/2026
10112R-AY-0	BOSTON PROPERTIES LP		07/28/2023	Various		2,660,266	2,950,000	2,883,920	2,922,751		4,089		4,089		2,926,840		(266,574)	(266,574)	67,409	10/01/2026
10112R-BD-5	BOSTON PROPERTIES LP		07/28/2023	Various		1,999,459	2,425,000	2,563,807	2,546,731		(7,784)		(7,784)		2,538,948		(539,489)	(539,489)	76,511	01/30/2031
110122-CP-1	BRISTOL-MYERS SQUIBB CO		09/22/2023	PERSHING LLC		394,580	433,000	504,220	485,164		(5,856)		(5,856)		479,307		(84,728)	(84,728)	17,176	07/26/2029
12189T-AJ-3	BURLINGTON NORTHERN SANTA FE LLC		10/10/2023	Various		4,184,100	4,000,000	3,982,820	3,993,845		995		995		3,994,840		189,260	189,260	318,622	08/01/2028
126408-HE-6	CSX CORP		09/20/2023	Various		1,776,564	1,930,000	1,765,236	1,849,456		14,409		14,409		1,863,865		(87,301)	(87,301)	44,737	11/01/2026
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS		12/01/2023	Paydown		64,654	64,655	65,436	65,849		(1,194)		(1,194)		64,655				1,176	08/25/2043
14855W-AA-4	CASTLELAKE SECURED AVIATION ASSET LLC 20		12/15/2023	Paydown		751,204	751,204	732,126			19,078		19,078		751,204				17,803	07/31/2036
149123-BN-0	CATERPILLAR INC		10/04/2023	BOFA SECURITIES INC.		424,735	410,000	509,101	491,130		(3,433)		(3,433)		487,697		(62,962)	(62,962)	28,319	08/15/2036
20030N-BN-0	COMCAST CORP		03/20/2023	JP MORGAN FI		954,118	980,000	1,046,669	1,025,644		(4,145)		(4,145)		1,021,500		(67,381)	(67,381)	19,937	08/15/2025
20030N-CR-0	COMCAST CORP		05/10/2023	Unknown		7,057,385	7,109,000	7,173,271	7,125,160		(4,516)		(4,516)		7,120,644		(63,260)	(63,260)	131,517	04/15/2024
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		12/01/2023	Paydown		200,742	200,742	193,654	190,278		10,465		10,465		200,742				2,535	02/25/2043
231021-AT-3	CUMMINS INC		09/22/2023	US BANCORP INVESTMENTS INC.		2,703,293	3,430,000	3,417,309	3,420,133		917		917		3,421,050		(717,758)	(717,758)	55,023	09/01/2030
25466A-AK-7	DISCOVER BANK		02/06/2023	Maturity @ 100.00		100,000	100,000	100,832	100,003		(3)		(3)		100,000				1,675	02/06/2023
25468P-CR-5	DIS 4.125 12/01/41 MTN		04/05/2023	Jane Street		911,990	1,000,000	936,820	937,738		592		592		938,330		(26,340)	(26,340)	14,781	12/01/2041
26441C-AS-4	DUKE ENERGY CORP		08/17/2023	GOLDMAN SACHS AND CO. LLC		2,761,114	3,005,000	3,160,662	3,121,140		(21,363)		(21,363)		3,099,777		(338,662)	(338,662)	77,420	09/01/2026
26884A-BF-9	ERP OPERATING LP		08/17/2023	Wells Fargo Securities LLC		2,784,210	3,000,000	2,967,510	2,986,393		2,220		2,220		2,988,613		(204,403)	(204,403)	68,875	11/01/2026
29342#-AA-0	ENHANCED CAPITAL CONNECTICUT FUND VI, LL		12/15/2023	DIRECT		421,378	421,378	421,378	421,378						421,378				25,384	12/15/2030
29342@-AA-2	ENHANCED CAPITAL RHODE ISLAND NOTE ISSUE		08/15/2023	DIRECT		360,233	360,233	360,233	360,233						360,233				21,872	12/15/2026
30231G-AT-9	EXXON MOBIL CORP		09/19/2023	MITSUBISHI UFJ SECURITIES (USA), INC.		2,854,710	3,000,000	3,232,204	3,159,271		(38,932)		(38,932)		3,120,339		(265,629)	(265,629)	96,362	03/01/2026
30265A-AN-4	FREMF 2013-K33 B - CMBS		07/25/2023	Paydown		33,041,000	33,041,000	35,054,157	33,490,847		(449,847)		(449,847)		33,041,000				670,979	08/25/2046
30291H-AE-7	FREMF 2013-K28 B - CMBS		02/27/2023	Paydown		4,375,000	4,375,000	4,527,762	4,378,979		(3,979)		(3,979)		4,375,000				20,314	06/25/2046
30291H-AG-2	FREMF 2013-K28 C - CMBS		03/27/2023	Paydown		11,000,000	11,000,000	11,524,844	11,021,223		(21,223)		(21,223)		11,000,000				91,165	06/25/2046
30291J-AL-7	FREMF 2013-K29 C - CMBS		04/25/2023	Paydown		3,910,000	3,910,000	4,071,288	3,934,573		(24,573)		(24,573)		3,910,000				47,112	05/25/2046
30291K-AN-0	FREMF 2013-K30 B - CMBS		05/25/2023	Paydown		6,800,000	6,800,000	7,187,750	6,865,264		(65,264)		(65,264)		6,800,000				91,942	06/25/2045

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
30291M-AN-6	FREMF 2013-K31 B - CMBS		04/25/2023	Paydown		2,830,000	2,830,000	2,969,324	2,843,608		(13,608)		(13,608)		2,830,000				34,266	07/25/2046
30291M-AQ-9	FREMF 2013-K31 C - CMBS		05/25/2023	Paydown		6,296,000	6,296,000	6,654,085	6,337,472		(41,472)		(41,472)		6,296,000				90,636	07/25/2046
30291N-AE-4	FREMF 2013-K32 B - CMBS		06/26/2023	Paydown		4,055,000	4,055,000	4,208,976	4,070,429		(15,429)		(15,429)		4,055,000				62,823	10/25/2046
30291N-AG-9	FREMF 2013-K32 C - CMBS		06/26/2023	Paydown		7,000,000	7,000,000	7,370,781	7,079,028		(79,028)		(79,028)		7,000,000				123,811	10/25/2046
30291R-AA-3	FREMF 2013-K34 B - CMBS		07/25/2023	Paydown		11,075,000	11,075,000	11,794,698	11,238,247		(163,247)		(163,247)		11,075,000				244,595	09/25/2046
30291V-AE-6	FREMF 2013-K35 B - CMBS		08/25/2023	Paydown		12,555,000	12,555,000	13,448,196	12,776,001		(221,001)		(221,001)		12,555,000				343,484	12/26/2046
30291V-AG-1	FREMF 2013-K35 C - CMBS		08/25/2023	Paydown		9,783,000	9,783,000	10,486,153	9,931,633		(148,633)		(148,633)		9,783,000				267,646	12/26/2046
30291W-AN-4	FREMF 2014-K36 B - CMBS		10/25/2023	Paydown		7,355,000	7,355,000	7,981,435	7,538,216		(183,216)		(183,216)		7,355,000				276,333	12/26/2046
30291W-AQ-7	FREMF 2014-K36 C - CMBS		11/27/2023	Paydown		2,940,000	2,940,000	2,984,904	2,945,411		(5,411)		(5,411)		2,940,000				112,547	12/26/2046
30295A-AN-8	FREMF 2016-K722 B - CMBS		03/27/2023	Paydown		600,000	600,000	632,063	602,848		(2,848)		(2,848)		600,000				5,978	07/26/2049
30295X-AS-7	FREMF 2017-K724 B - CMBS		11/27/2023	Paydown		1,000,000	1,000,000	1,066,914	1,020,577		(20,577)		(20,577)		1,000,000				32,392	12/27/2049
341081-FG-7	FLORIDA POWER & LIGHT CO		09/29/2023	JEFFERIES LLC		4,013	5,000	6,423	6,298		(42)		(42)		6,256		(2,244)	(2,244)	170	06/01/2042
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS		12/01/2023	Paydown		609,902	609,902	605,518	605,581		4,322		4,322		609,902				6,860	10/25/2051
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS		12/01/2023	Paydown		151,256	151,256	122,045			29,211		29,211		151,256				736	08/25/2051
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS		12/01/2023	Paydown		456,595	456,595	443,515	365,413		13,197		13,197		456,595				5,270	01/25/2052
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS		12/01/2023	Paydown		329,970	329,970	255,417			74,553		74,553		329,970				1,173	02/26/2052
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		12/01/2023	Paydown		758,794	758,794	651,277	190,351		107,539		107,539		758,794				6,720	11/25/2051
369550-AT-5	GENERAL DYNAMICS CORP		04/05/2023	US BANCORP INVESTMENTS INC.		871,270	1,000,000	918,440	932,589		637		637		933,225		(61,955)	(61,955)	14,500	11/15/2042
40438P-AE-2	HPEFS 2020-2 C - ABS		04/20/2023	Paydown		629,015	629,015	642,087	630,096		(1,080)		(1,080)		629,015				2,252	07/22/2030
40440Y-AE-9	HPEFS 211 C - ABS		12/20/2023	Paydown		1,160,000	1,160,000	1,133,887	1,145,398		14,602		14,602		1,160,000				7,398	03/20/2031
40440Y-AF-6	HPEFS 211 D - ABS		12/20/2023	Paydown		181,103	181,103	179,683	180,026		1,077		1,077		181,103				1,865	03/20/2031
412822-AD-0	HARLEY-DAVIDSON INC		04/25/2023	Various		1,660,499	1,730,000	1,720,468	1,727,217		280		280		1,727,498		(66,998)	(66,998)	40,374	07/28/2025
437076-AS-1	HOME DEPOT INC		03/17/2023	MarketAxess		8,826	8,000	11,026	10,578		(33)		(33)		10,546		(1,720)	(1,720)	124	12/16/2036
452308-AQ-2	ILLINOIS TOOL WORKS INC		05/10/2023	Various		9,001,384	9,000,000	10,211,670	9,929,962		(6,353)		(6,353)		9,923,609		(922,225)	(922,225)	214,338	09/15/2041
46590U-AA-0	HENDR 182 A - RMBS		12/15/2023	Paydown		69,904	69,904	68,770	68,746		1,157		1,157		69,904				1,470	10/15/2075
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS		12/25/2023	Paydown		130,596	130,596	113,292	113,646		16,950		16,950		130,596				1,788	10/25/2051
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS		12/01/2023	Paydown		1,956,965	1,956,965	1,966,445	1,966,741		(9,775)		(9,775)		1,956,965				25,236	04/25/2052
466159-AA-8	HENDR 2010-2 A - RMBS		12/15/2023	Paydown		115,961	115,961	123,335	123,026		(7,064)		(7,064)		115,961				2,560	01/15/2048
46617L-AA-9	HENDR 133 A - RMBS		12/15/2023	Paydown		56,494	56,494	64,584	64,463		(7,969)		(7,969)		56,494				1,164	01/17/2073
46618A-AA-2	HENDR 2014-2 A - ABS		12/15/2023	Paydown		74,340	74,340	82,933	82,790		(8,450)		(8,450)		74,340				932	01/17/2073
46618H-AA-7	HENDR 2014-3 A - RMBS		12/15/2023	Paydown		83,807	83,807	76,238	76,253		7,554		7,554		83,807				1,416	06/15/2077
46618L-AA-8	HENDR 2015-1 A - RMBS		12/15/2023	Paydown		9,433	9,433	10,289	10,274		(841)		(841)		9,433				154	09/15/2072
46620D-AA-2	HENDR 161 A - RMBS		12/15/2023	Paydown		332,271	332,271	277,187	277,676		54,595		54,595		332,271				5,899	06/15/2067
46620V-AA-2	HENDR 172 A - RMBS		12/15/2023	Paydown		21,672	21,672	24,179	24,133		(2,460)		(2,460)		21,672				383	09/15/2072
46625H-RY-8	JPMORGAN CHASE & CO		12/18/2023	J.P. Morgan Securities LLC		12,917,153	13,420,000	14,091,034	13,867,694		(102,353)		(102,353)		13,765,341		(848,188)	(848,188)	703,513	02/01/2028
46644V-AD-8	JPMMT 154 1A4 - CMO/RMBS		12/01/2023	Paydown		15,287	15,287	15,650	15,842		(555)		(555)		15,287				314	06/25/2045
46644V-BJ-4	JPMMT 154 2A2 - CMO/RMBS		12/01/2023	Paydown		114,245	114,245	113,085	113,184		1,061		1,061		114,245				2,186	06/26/2045
46645G-AC-2	JPMMT 156 A3 - CMO/RMBS		12/01/2023	Paydown		79,298	79,298	80,326	80,621		(1,324)		(1,324)		79,298				1,567	10/25/2045
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS		12/01/2023	Paydown		46,531	46,531	47,120	47,026		(495)		(495)		46,531				828	10/25/2046
46647S-AE-0	JPMMT 2017-3 1A3 - CMO/RMBS		12/01/2023	Paydown		281,799	281,799	287,663	293,980		(12,182)		(12,182)		281,799				4,129	08/26/2047
46648H-AC-7	JPMMT 2017-2 A3 - CMO/RMBS		12/01/2023	Paydown		123,548	123,548	125,707	126,373		(2,826)		(2,826)		123,548				2,310	05/28/2047
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS		12/01/2023	Paydown		719,411	719,409	731,549	731,510		(12,100)		(12,100)		719,409		1	1	12,278	06/25/2052
46655B-AA-4	J G WENTWORTH L LLC - ABS		12/15/2023	Paydown		211,837	211,837	211,837	211,837						211,837				3,985	02/15/2079
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS		12/25/2023	Paydown		1,177,014	1,177,014	1,116,324	1,123,077		53,937		53,937		1,177,014				14,712	08/26/2052
46655X-AA-6	HENDR 21A2 A - RMBS		12/15/2023	Paydown		755,640	755,641	755,641	755,641						755,641		(1)	(1)	24,475	02/18/2070
539830-BB-4	LOCKHEED MARTIN CORP		05/30/2023	MARKET TAXES CORP		594,196	675,000	675,000	675,000						675,000		(80,804)	(80,804)	12,668	12/15/2042
58013M-EY-6	MCDONALD'S CORP		03/20/2023	MarketAxess		879,714	900,000	996,453	965,530		(5,054)		(5,054)		960,475		(80,761)	(80,761)	21,460	01/30/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
594918-AD-6	MICROSOFT CORP		04/05/2023	Various		2,256,971	2,006,000	2,525,878	2,437,219		(3,629)		(3,629)		2,433,590		(176,619)	(176,619)	28,562	06/01/2039
594918-BK-9	MICROSOFT CORP		01/31/2023	Various		2,015,817	2,000,000	2,206,650	2,158,000		(781)		(781)		2,157,219		(141,402)	(141,402)	19,928	11/03/2035
59523U-AN-7	MID-AMERICA APARTMENTS LP		09/20/2023	Wells Fargo Securities LLC		1,973,013	2,100,000	2,091,180	2,095,737		695		695		2,096,432		(123,419)	(123,419)	61,110	06/01/2027
59562V-AR-8	BERKSHIRE HATHAWAY ENERGY CO		10/04/2023	PERSHING LLC		491,759	490,000	609,009	590,358		(3,694)		(3,694)		586,664		(94,905)	(94,905)	33,708	09/15/2037
609207-AT-2	MONDELEZ INTERNATIONAL INC		09/22/2023	MARKET TAXES CORP		270,046	318,000	328,074	326,243		(796)		(796)		325,448		(55,402)	(55,402)	8,332	04/13/2030
61746B-DJ-2	MORGAN STANLEY		02/25/2023	Maturity @ 100.00		3,825,000	3,825,000	3,966,756	3,829,167		(4,167)		(4,167)		3,825,000				71,719	02/25/2023
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2023	Paydown		598,518	598,518	609,273	609,314		(10,796)		(10,796)		598,518				8,831	08/25/2051
65341*-AA-9	NEXTERA ENERGY PIPELINE HOLDINGS (LOWMAN		11/30/2023	Redemption @ 100.00		57,216	57,216	57,216							57,216				2,956	08/01/2052
65341@-AA-7	NEXTERA ENERGY TRANSMISSION HOLDINGS LLC		12/21/2023	Redemption @ 100.00		8,867	8,867	8,867	8,867						8,867				407	12/21/2042
655844-AW-8	NORFOLK SOUTHERN CORP		08/09/2023	Various		1,435,386	1,435,000	1,435,000	1,435,000						1,435,000		386	386	58,343	05/17/2025
655844-BL-1	NORFOLK SOUTHERN CORP		02/15/2023	Maturity @ 100.00		2,577,000	2,577,000	2,496,936	2,575,674		1,326		1,326		2,577,000				37,405	02/15/2023
655844-BP-2	NORFOLK SOUTHERN CORP		03/09/2023	Loop Capital Markets		2,953,170	3,000,000	3,089,760	3,011,242		(2,760)		(2,760)		3,008,482		(55,312)	(55,312)	76,358	01/15/2024
67647L-AA-9	OCMT 2021-1 A1 - CMO/RMBS		12/01/2023	Paydown		479,131	479,132	488,190	488,071		(8,940)		(8,940)		479,132				5,851	05/25/2051
68389X-AV-7	ORACLE CORP		10/04/2023	MORGAN STANLEY & COMPANY		747,781	885,000	919,373	910,988		(1,477)		(1,477)		909,511		(161,730)	(161,730)	47,357	07/08/2034
71713U-AT-9	PHARMACIA LLC		09/11/2023	MARKET TAXES CORP		2,858,814	2,700,000	3,390,957	3,117,957		(55,112)		(55,112)		3,062,846		(204,032)	(204,032)	135,675	12/15/2027
749350-AA-2	RCKT 2021-1 A1 - CMO/RMBS		12/01/2023	Paydown		83,487	83,487	67,572			15,915		15,915		83,487				594	03/27/2051
749384-AA-1	RCKT 2021-5 A1 - CMO/RMBS		12/01/2023	Paydown		1,911,805	1,911,805	1,791,552	1,499,072		119,491		119,491		1,911,805				24,506	11/27/2051
74938V-AA-1	RCKT 2021-4 A1 - CMO/RMBS		12/01/2023	Paydown		1,826,747	1,826,747	1,851,579	1,852,105		(25,358)		(25,358)		1,826,747				24,275	09/25/2051
74938W-AB-7	RCKT 222 A2 - CMO/RMBS		12/01/2023	Paydown		186,042	186,042	175,955	177,162		8,880		8,880		186,042				2,491	03/25/2052
74939K-AE-6	RCKT 2021-6 A5 - CMO/RMBS		12/25/2023	Paydown		434,497	434,497	436,534	436,418		(1,921)		(1,921)		434,497				5,877	12/25/2051
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS		12/01/2023	Paydown		1,389,168	1,389,168	1,413,478	1,411,153		(21,986)		(21,986)		1,389,168				15,184	09/25/2051
75458*-AB-5	RAYBURN COUNTRY ELECTRIC COOPERATIVE INC		06/30/2023	Redemption @ 100.00		2,054	2,054	2,054							2,054				5	12/31/2042
75513E-BY-6	RTX CORP		10/20/2023	Various		3,506,984	3,300,000	4,408,536	4,081,297		(110,004)		(110,004)		3,971,293		(464,309)	(464,309)	250,260	08/15/2027
756109-AW-4	REALTY INCOME CORP		09/22/2023	NATIONAL FINANCIAL SERVICES CORP.		543,864	610,000	608,298	608,840		126		126		608,966		(65,102)	(65,102)	15,475	06/15/2029
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS		12/01/2023	Paydown		56,823	56,823	58,264	57,995		(1,172)		(1,172)		56,823				1,175	11/25/2044
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS		12/01/2023	Paydown		87,354	87,354	81,075	79,376		7,978		7,978		87,354				845	02/25/2043
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS		12/01/2023	Paydown		129,889	129,889	132,467	134,506		(4,617)		(4,617)		129,889				2,735	10/25/2047
81746R-AU-3	SEMT 162 A19 - CMO/RMBS		12/01/2023	Paydown		44,050	44,050	44,776	44,637		(587)		(587)		44,050				941	08/25/2046
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS		12/01/2023	Paydown		75,389	75,389	74,906	74,588		801		801		75,389				1,548	04/25/2047
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS		12/01/2023	Paydown		64,313	64,313	53,440			10,873		10,873		64,313				557	03/27/2051
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2023	Paydown		64,730	64,730	65,701	65,885		(1,155)		(1,155)		64,730				1,072	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2023	Paydown		80,124	80,124	81,964	83,225		(3,101)		(3,101)		80,124				1,334	02/25/2050
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		12/01/2023	Paydown		400,815	400,815	323,721			77,094		77,094		400,815				2,594	06/26/2051
872480-AA-6	TIF 2020-1 A - ABS		12/20/2023	Paydown		80,000	80,000	80,211	80,276		(276)		(276)		80,000				861	08/21/2045
872480-AE-8	TIF 2021-1 A - ABS		12/20/2023	Paydown		82,083	82,083	71,560	72,233		9,850		9,850		82,083				728	02/20/2046
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LL		12/01/2023	DIRECT		336,857	336,857	336,857	336,857						336,857				10,362	07/15/2025
88315L-AG-3	TMCL 2020-2 A - ABS	C	12/20/2023	Paydown		692,292	692,292	693,049	692,827		(535)		(535)		692,292				7,843	09/20/2045
88315L-AL-2	TMCL 211 A - ABS	C	12/20/2023	Paydown		160,000	160,000	137,975	140,269		19,731		19,731		160,000				1,438	02/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2023	Paydown		148,400	148,400	139,629	140,262		8,138		8,138		148,400				1,541	08/20/2046
89156H-AA-5	TOTE SHIPHOLDINGS LLC		10/16/2023	Call @ 100.00		150,000	150,000	165,750	164,435		(341)		(341)		164,093		(14,093)	(14,093)	3,825	10/16/2040
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2023	Paydown		410,125	410,125	398,390	399,540		10,585		10,585		410,125				4,631	09/20/2045
89680H-AE-2	TCF 211 A - ABS		12/20/2023	Paydown		584,375	584,375	512,367	516,336		68,039		68,039		584,375				5,817	03/20/2046
902494-BG-7	TYSON FOODS INC		09/28/2023	Maturity @ 100.00		500,000	500,000	499,305	499,888		112		112		500,000				19,500	09/28/2023
907818-DY-1	UNION PACIFIC CORP		03/16/2023	DAIWA FI		2,933,640	3,000,000	2,987,615	2,997,229		311		311		2,997,540		(63,900)	(63,900)	66,354	01/15/2025
91324P-CQ-3	UNITEDHEALTH GROUP INC		01/31/2023	Various		2,842,929	2,817,000	3,225,272	3,133,671		(1,576)		(1,576)		3,132,095		(289,166)	(289,166)	70,324	07/15/2035
91324P-DX-7	UNITEDHEALTH GROUP INC		09/22/2023	GOLDMAN SACHS AND CO. LLC		429,686	525,000	520,574	521,651		317		317		521,968		(92,281)	(92,281)	9,071	05/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
92343V-FF-6	VERIZON COMMUNICATIONS INC		10/20/2023	Various		2,997,298	3,270,000	3,527,840	3,460,930		(33,501)		(33,501)		3,427,430		(430,131)	(430,131)	98,781	03/22/2027
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		09/20/2023	DAIWA SECURITIES AMERICA INC.		2,647,451	2,850,000	2,838,857	2,845,289		891		891		2,846,181		(198,730)	(198,730)	71,697	11/15/2026
92826C-AK-8	VISA INC		01/31/2023	US BANCORP INVESTMENTS INC.		449,989	565,000	560,842	561,287		19		19		561,306		(111,317)	(111,317)	4,534	04/15/2040
931142-CY-7	WALMART INC		05/30/2023	BOFA SECURITIES INC.		555,959	551,000	627,820	618,370		(1,064)		(1,064)		617,306		(61,347)	(61,347)	16,530	10/25/2040
95000U-2A-0	WELLS FARGO & CO		12/19/2023	TRUIST SECURITIES, INC.		9,434,394	9,930,000	10,429,072	10,267,538		(71,528)		(71,528)		10,196,014		(761,620)	(761,620)	384,560	05/22/2028
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						279,505,002	285,043,019	299,377,670	288,920,758		(1,390,540)		(1,390,540)		289,975,944		(10,470,941)	(10,470,941)	7,225,029	XXX
2509999997. Total - Bonds - Part 4						482,668,133	494,731,709	515,746,557	500,747,999		(2,725,183)		(2,725,183)		503,223,144		(20,555,011)	(20,555,011)	11,294,836	XXX
2509999998. Total - Bonds - Part 5						10,350,241	10,321,009	10,305,956							10,305,956		44,285	44,285	4,549	XXX
2509999999. Total - Bonds						493,018,374	505,052,717	526,052,513	500,747,999		(2,725,183)		(2,725,183)		513,529,100		(20,510,726)	(20,510,726)	11,299,384	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
002824-10-0	ABBOTT LABORATORIES ORD		04/19/2023	Various	7,602.000	846,214		133,212	834,624	(701,412)			(701,412)		133,212		713,002	713,002	4,136	
00287Y-10-9	ABBVIE ORD		04/19/2023	Various	21,908.000	3,462,598		1,150,187	3,540,552	(2,390,365)			(2,390,365)		1,150,187		2,312,410	2,312,410	37,521	
005098-10-8	ACUSHNET HOLDINGS ORD		12/20/2023	SANFORD C. BERNSTEIN AND CO. LLC	8,186.000	463,706		429,250							429,250		34,456	34,456	828	
009158-10-6	AIR PRODUCTS AND CHEMICALS ORD		04/19/2023	Various	3,347.000	1,020,948		382,237	785,138	(628,976)			(628,976)		382,237		638,711	638,711	5,526	
015271-10-9	ALEXANDRIA REAL ESTATE EQ REIT ORD		12/18/2023	SANFORD C. BERNSTEIN AND CO. LLC	11,437.000	1,475,799		1,701,612	1,666,028	35,584			35,584		1,701,612		(225,812)	(225,812)	51,895	
02079K-30-5	ALPHABET CL A ORD		12/21/2023	Various	97,866.000	10,921,383		5,289,130	8,634,717	(3,345,587)			(3,345,587)		5,289,130		5,632,253	5,632,253		
023135-10-6	AMAZON COM ORD		12/20/2023	Various	45,660.000	5,505,956		4,763,293	3,835,440	927,853			927,853		4,763,293		742,662	742,662		
025816-10-9	AMERICAN EXPRESS ORD		06/07/2023	Various	27,172.000	4,647,621		3,622,531	4,014,663	(392,132)			(392,132)		3,622,531		1,025,090	1,025,090	18,461	
03027X-10-0	AMERICAN TOWER REIT		12/18/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,676.000	1,403,532		1,369,366	966,505	(9,454)			(9,454)		1,369,366		34,165	34,165	30,881	
032095-10-1	AMPHENOL CL A ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,797.000	292,970		144,059	289,104	(145,045)			(145,045)		144,059		148,911	148,911	1,595	
037833-10-0	APPLE ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	21,256.000	3,566,082		67,854	2,761,792	(2,693,938)			(2,693,938)		67,854		3,498,228	3,498,228	4,889	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	10,636.000	803,500		771,340	703,678	67,662			67,662		771,340		32,160	32,160		
058498-10-6	BALL ORD		04/14/2023	NATIONAL FINANCIAL SERVICES CORP.	54,129.000	2,756,912		2,684,661	2,768,157	(83,496)			(83,496)		2,684,661		72,251	72,251	10,826	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		09/18/2023	Various	28,028.000	9,883,331		8,023,439	8,657,849	(634,410)			(634,410)		8,023,439		1,859,892	1,859,892		
09247X-10-1	BLACKROCK ORD		12/06/2023	SANFORD C. BERNSTEIN AND CO. LLC	127.000	94,377		74,643	89,996	(15,353)			(15,353)		74,643		19,733	19,733	2,540	
110122-10-8	BRISTOL MYERS SQUIBB ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	4,401.000	307,211		299,664							299,664		7,547	7,547	2,509	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD		06/14/2023	Various	37,298.000	5,663,950		4,601,513	5,002,781	(401,268)			(401,268)		4,601,513		1,062,437	1,062,437	59,874	
125896-10-0	CMS ENERGY ORD		12/13/2023	Various	47,388.000	2,750,155		2,739,978	3,001,082	(261,104)			(261,104)		2,739,978		10,178	10,178	90,689	
132152-10-9	CAMBRIDGE BANCORP ORD		12/14/2023	Various	64,260.000	3,930,823		4,255,158	5,337,436	(1,082,278)			(1,082,278)		4,255,158		(324,335)	(324,335)	141,538	
14316J-10-8	CARLYLE GROUP ORD		12/14/2023	JEFFERIES LLC	15,685.000	636,844		493,522							493,522		143,321	143,321	10,980	
159864-10-7	CHRLS RIVER LABS ORD		04/19/2023	Various	18,364.000	3,862,235		4,026,937	4,001,516	25,421			25,421		4,026,937		(164,702)	(164,702)		
16119P-10-8	CHARTER COMMUNICATIONS CL A ORD		12/21/2023	SANFORD C. BERNSTEIN AND CO. LLC	4,053.000	1,469,144		2,919,137	1,374,372	1,544,764			1,544,764		2,919,137		(1,449,993)	(1,449,993)		
16359R-10-3	CHEMED ORD		12/14/2023	SANFORD C. BERNSTEIN AND CO. LLC	985.000	576,485		495,467							495,467		81,018	81,018	394	
191216-10-0	COCA-COLA ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,180.000	393,107		387,433	393,110	(5,677)			(5,677)		387,433		5,674	5,674	2,843	
20825C-10-4	CONOCOPHILLIPS ORD		08/28/2023	PERSHING LLC	45,084.000	5,319,680		3,616,581	5,319,912	(1,703,331)			(1,703,331)		3,616,581		1,703,099	1,703,099	154,638	
22160K-10-5	COSTCO WHOLESALE ORD		10/05/2023	Various	9,980.000	5,651,838		3,998,458	4,555,870	(557,412)			(557,412)		3,998,458		1,653,380	1,653,380	28,854	

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
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11+12-13)	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
235851-10-2	DANAHER ORD		10/02/2023	Various	9,688.000	2,638,285		1,279,328	2,571,389	(1,292,061)			(1,292,061)		1,279,328		1,358,957	1,358,957	19,664	
254687-10-6	WALT DISNEY ORD		04/19/2023	Various	10,533.000	1,049,393		1,187,717	915,107	272,610			272,610		1,187,717		(138,324)	(138,324)		
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		08/15/2023	Various	21,793.000	2,273,315		1,034,786	2,132,009	(1,097,223)			(1,097,223)		1,034,786		1,238,528	1,238,528	28,331	
256677-10-5	DOLLAR GENERAL ORD		09/07/2023	Various	17,574.000	2,213,791		1,409,713	4,327,598	(2,917,884)			(2,917,884)		1,409,713		804,078	804,078	30,403	
25754A-20-1	DOMINOS PIZZA ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	863.000	281,226		324,656	298,943	25,713			25,713		324,656		(43,430)	(43,430)	1,044	
29444U-70-0	EQUINIX REIT ORD		12/18/2023	Various	4,260.000	3,309,561		1,592,134	2,790,428	(1,198,293)			(1,198,293)		1,592,134		1,717,426	1,717,426	43,000	
30034W-10-6	EVERGY ORD		12/13/2023	Various	71,724.000	3,702,635		4,161,314	4,513,591	(352,278)			(352,278)		4,161,314		(458,678)	(458,678)	124,233	
30040W-10-8	EVERSOURCE ENERGY ORD		12/13/2023	SANFORD C. BERNSTEIN AND CO. LLC	20,907.000	1,269,649		1,504,108	1,752,843	(248,735)			(248,735)		1,504,108		(234,459)	(234,459)	42,337	
30303M-10-2	META PLATFORMS CL A ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	4,360.000	943,290		571,552	524,682	46,870			46,870		571,552		371,737	371,737		
384109-10-4	GRACO ORD		05/03/2023	JEFFERIES LLC	24,541.000	1,937,541		1,800,984	1,650,628	150,357			150,357		1,800,984		136,556	136,556	11,534	
42226A-10-7	HEALTHEQUITY ORD		12/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,823.000	440,843		458,037							458,037		(17,194)	(17,194)		
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		12/20/2023	Various	3,796.000	602,583		478,129	479,663	(1,534)			(1,534)		478,129		124,454	124,454	924	
437076-10-2	HOME DEPOT ORD		04/19/2023	Various	11,578.000	3,377,995		290,492	3,657,027	(3,366,535)			(3,366,535)		290,492		3,087,503	3,087,503	11,675	
461202-10-3	INTUIT ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,635.000	725,873		670,178	161,137	19,337			19,337		670,178		55,695	55,695	1,598	
46187W-10-7	INVITATION HOMES ORD		12/18/2023	SANFORD C. BERNSTEIN AND CO. LLC	8,568.000	294,312		368,669	253,956	114,714			114,714		368,669		(74,358)	(74,358)	8,911	
46625H-10-0	JPMORGAN CHASE ORD		12/06/2023	Various	35,311.000	5,088,568		23,693	4,735,205	(4,711,512)			(4,711,512)		23,693		5,064,875	5,064,875	81,972	
478160-10-4	JOHNSON & JOHNSON ORD		12/14/2023	Various	9,458.000	1,492,654		1,545,926	1,566,356	(115,763)			(115,763)		1,545,926		(53,273)	(53,273)	32,083	
482480-10-0	KLA ORD		04/19/2023	Various	2,005.000	834,243		637,141	709,570	(119,000)			(119,000)		637,141		197,102	197,102		
512807-10-8	LAM RESEARCH ORD		12/21/2023	Various	2,705.000	1,953,273		687,591	1,136,912	(449,321)			(449,321)		687,591		1,265,682	1,265,682	16,808	
532457-10-8	ELI LILLY ORD		12/14/2023	Various	4,188.000	2,021,247		1,024,477	1,532,138	(507,661)			(507,661)		1,024,477		996,771	996,771	10,401	
573284-10-6	MARTIN MARIETTA MATERIALS ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	576.000	205,320		193,824							193,824		11,495	11,495		
57636Q-10-4	MASTERCARD CL A ORD		12/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	678.000	287,742		197,458	235,761	(38,303)			(38,303)		197,458		90,284	90,284	1,546	
57667L-10-7	MATCH GROUP ORD		11/13/2023	Various	110,111.000	3,321,795		5,845,278	4,568,505	1,276,773			1,276,773		5,845,278		(2,523,483)	(2,523,483)		
580135-10-1	MCDONALD'S ORD		04/19/2023	Various	2,374.000	660,122		556,911	625,620	(68,709)			(68,709)		556,911		103,211	103,211	1,005	
58933Y-10-5	MERCK & CO ORD		03/16/2023	Various	20,192.000	2,120,144		17,003	2,240,302	(2,223,299)			(2,223,299)		17,003		2,103,141	2,103,141	26,457	
594918-10-4	MICROSOFT ORD		12/22/2023	SANFORD C. BERNSTEIN AND CO. LLC	21,325.000	6,833,699		899,485	5,114,162	(4,214,676)			(4,214,676)		899,485		5,934,214	5,934,214	31,415	
617446-44-8	MORGAN STANLEY ORD		07/05/2023	Various	25,637.000	2,481,140		2,333,743	2,179,658	154,085			154,085		2,333,743		147,397	147,397	22,848	
640491-10-6	NEOGEN ORD		12/14/2023	WILLIAM BLAIR & COMPANY, L.L.C	10,788.000	210,072		197,341							197,341		12,731	12,731		
65339F-10-1	NEXTERA ENERGY ORD		12/13/2023	Various	12,902.000	1,005,723		923,536	774,554	(123,832)			(123,832)		923,536		82,187	82,187	6,801	
654106-10-3	NIKE CL B ORD		12/20/2023	Various	32,500.000	4,007,087		4,269,592	3,802,825	466,767			466,767		4,269,592		(262,506)	(262,506)	27,114	
65473P-10-5	NISOURCE ORD		04/19/2023	Various	76,361.000	2,121,631		1,873,100	2,093,819	(220,719)			(220,719)		1,873,100		248,531	248,531	19,090	
67066G-10-4	NVIDIA ORD		05/17/2023	Various	20,562.000	5,052,838		3,963,163	3,004,931	958,232			958,232		3,963,163		1,089,675	1,089,675	411	
67103H-10-7	O REILLY AUTOMOTIVE ORD		01/27/2023	Jefferies Company	961.000	738,043		200,524	811,113	(610,588)			(610,588)		200,524		537,518	537,518		
68902V-10-7	OTIS WORLDWIDE ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,193.000	262,566		262,121							262,121		445	445		
701094-10-4	PARKER HANNIFIN ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,202.000	710,160		780,172							780,172		(70,012)	(70,012)		
717081-10-3	PFIZER ORD		12/19/2023	Various	70,819.000	2,076,355		3,100,112	3,098,175	(414,874)			(414,874)		3,100,112		(1,023,758)	(1,023,758)	97,989	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	8,112.000	825,468		792,702	428,118	(4,395)			(4,395)		792,702		32,766	32,766	15,674	
742718-10-9	PROCTER & GAMBLE ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	5,591.000	844,087		750,398	847,372	(96,974)			(96,974)		750,398		93,689	93,689	5,106	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74340W-10-3	PROLOGIS REIT		12/18/2023	SANFORD C. BERNSTEIN AND CO. LLC	30,953.000	4,098,515		2,978,173	3,489,332	(511,159)			(511,159)		2,978,173		1,120,342	1,120,342	101,254	
743606-10-5	PROSPERITY BANCSHARES ORD		12/13/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,290.000	211,035		186,917							186,917		24,118	24,118	1,810	
75513E-10-1	RTX ORD		10/17/2023	Various	32,178.000	2,370,137		2,888,411	3,247,404	(358,993)			(358,993)		2,888,411		(518,273)	(518,273)	55,668	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	267.000	215,503		74,066	192,638	(118,572)			(118,572)		74,066		141,437	141,437		
773903-10-9	ROCKWELL AUTOMAT ORD		04/19/2023	Various	12,076.000	3,330,495		2,935,653	3,110,415	(174,762)			(174,762)		2,935,653		394,841	394,841	10,940	
776696-10-6	ROPER TECHNOLOGIES ORD		05/15/2023	NATIONAL FINANCIAL SERVICES CORP.	3,696.000	1,704,996		1,252,646	1,597,005	(344,359)			(344,359)		1,252,646		452,350	452,350	5,045	
780259-30-5	SHELL ADR EACH REP 2 ORD	C	08/28/2023	PERSHING LLC	49,872.000	3,066,560		1,207,900	2,840,210	(1,632,311)			(1,632,311)		1,207,900		1,858,660	1,858,660	90,368	
78377T-10-7	RYMAN HOSPITALITY PROP REIT ORD		12/18/2023	NATIONAL FINANCIAL SERVICES CORP.	4,870.000	531,871		446,808							446,808		85,062	85,062	4,870	
78409V-10-4	S&P GLOBAL ORD		11/15/2023	Various	3,144.000	1,184,904		1,035,709	1,053,051	(17,342)			(17,342)		1,035,709		149,194	149,194	1,142	
79466L-30-2	SALESFORCE ORD		12/15/2023	Various	30,447.000	5,809,840		6,281,299	4,036,968	2,244,331			2,244,331		6,281,299		(471,460)	(471,460)		
800422-10-7	JOHN B SANFILIPPO AND SON ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	789.000	80,168		72,145							72,145		8,023	8,023		
808513-10-5	CHARLES SCHWAB ORD		03/10/2023	Various	65,370.000	4,301,038		4,729,124	5,442,706	(713,582)			(713,582)		4,729,124		(428,086)	(428,086)	13,439	
816851-10-9	SEMPRA ORD		12/13/2023	SANFORD C. BERNSTEIN AND CO. LLC	9,833.000	734,740		757,011	256,923	(6,709)			(6,709)		757,011		(22,271)	(22,271)	19,455	
817565-10-4	SERVICE CORPORATION INTERNATIONL ORD		12/20/2023	SANFORD C. BERNSTEIN AND CO. LLC	13,980.000	967,609		989,142							989,142		(21,533)	(21,533)	13,346	
824348-10-6	SHERWIN WILLIAMS ORD		12/12/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,838.000	1,915,946		1,364,601	1,622,863	(258,262)			(258,262)		1,364,601		551,345	551,345	13,626	
861025-10-4	STOCK YARDS BANCORP ORD		11/27/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,749.000	125,826		109,759							109,759		16,067	16,067		
866674-10-4	SUN COMMUNITIES REIT ORD		11/01/2023	Various	17,191.000	1,979,554		1,723,319	2,458,313	(734,994)			(734,994)		1,723,319		256,236	256,236	60,533	
872540-10-9	TJX ORD		01/27/2023	Various	12,471.000	1,021,227		424,414	992,692	(568,277)			(568,277)		424,414		596,813	596,813		
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	C	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,044.000	525,661		561,482							561,482		(35,821)	(35,821)		
88160R-10-1	TESLA ORD		04/26/2023	Various	20,154.000	3,581,549		4,823,025	2,482,570	2,340,455			2,340,455		4,823,025		(1,241,476)	(1,241,476)		
882508-10-4	TEXAS INSTRUMENTS ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,463.000	614,783		615,138							615,138		(355)	(355)		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		05/03/2023	Various	4,221.000	2,421,011		1,195,459	2,324,462	(1,129,004)			(1,129,004)		1,195,459		1,225,552	1,225,552	2,241	
902252-10-5	TYLER TECHNOLOGIES ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	821.000	309,345		263,187							263,187		46,159	46,159		
907818-10-8	UNION PACIFIC ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,708.000	747,079		799,916	767,816	32,101			32,101		799,916		(52,837)	(52,837)	4,820	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		11/09/2023	STIFEL NICOLAUS EQ	5,488.000	776,615		937,225							937,225		(160,609)	(160,609)		
91324P-10-2	UNITEDHEALTH GRP ORD		11/28/2023	JEFFERIES LLC	2,032.000	1,102,102		613,134	1,077,326	(464,192)			(464,192)		613,134		488,968	488,968	10,993	
91879Q-10-9	VAIL RESORTS ORD		11/09/2023	Various	6,433.000	1,437,830		1,387,212	1,533,306	(146,093)			(146,093)		1,387,212		50,618	50,618	47,820	
92826C-83-9	VISA CL A ORD		12/20/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,026.000	1,437,448		940,489	1,251,962	(311,473)			(311,473)		940,489		496,958	496,958	4,656	
94106L-10-9	WASTE MANAGEMENT ORD		04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,366.000	225,830		130,191	214,298	(84,107)			(84,107)		130,191		95,639	95,639	956	
G1151C-10-1	ACCENTURE CL A ORD	C	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,591.000	723,349		733,418							733,418		(10,069)	(10,069)	2,902	
G4705A-10-0	ICON ORD	C	12/14/2023	Various	8,434.000	2,151,971		1,874,090	1,330,030	205,757			205,757		1,874,090		277,881	277,881		
G54050-10-2	LAZARD ORD		12/22/2023	J.P. Morgan Securities LLC	3,995.000	140,428		127,208							127,208		13,220	13,220	3,995	
G6095L-10-9	APTIV ORD	C	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,244.000	239,832		213,103	208,984	4,120			4,120		213,103		26,729	26,729		
G8473T-10-0	STERIS ORD	C	07/26/2023	Various	26,401.000	5,670,771		4,797,747	4,876,001	(78,254)			(78,254)		4,797,747		873,024	873,024	10,224	

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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
H01301-12-8	ALCON ORD	C	04/19/2023	Various	18,839.000	1,346,657		1,209,761	1,291,413	(81,653)			(81,653)		1,209,761		136,896	136,896		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						205,022,891	XXX	157,326,633	181,767,102	(36,265,998)			(36,265,998)		157,326,633		47,696,258	47,696,258	1,861,892	XXX
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		04/03/2023	DIRECT	2,108.000	210,800		210,800	210,800						210,800				3,544	
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						210,800	XXX	210,800	210,800						210,800				3,544	XXX
969251-68-5	WM BLAIR:INTL LDRS R6		06/22/2023	Unknown	256,805.342	5,000,000		4,473,549	4,473,549						4,473,549		526,451	526,451		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						5,000,000	XXX	4,473,549	4,473,549						4,473,549		526,451	526,451		XXX
46432F-83-4	ISHARES:CORE MSCI TIS		11/14/2023	Various	465,825.000	28,694,141		26,944,702	26,677,621	267,080			267,080		26,944,702		1,749,439	1,749,439	171,766	
81369Y-70-4	SEL SECTOR:INDUST SPDR		04/06/2023	Various	211,417.000	20,940,226		21,010,813	20,763,264	247,550			247,550		21,010,874		(70,648)	(70,648)	30,963	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds						49,634,367	XXX	47,955,514	47,440,885	514,630			514,630		47,955,576		1,678,791	1,678,791	202,729	XXX
5989999997. Total - Common Stocks - Part 4						259,868,057	XXX	209,966,496	233,892,336	(35,751,368)			(35,751,368)		209,966,557		49,901,500	49,901,500	2,068,165	XXX
5989999998. Total - Common Stocks - Part 5						65,423,808	XXX	67,790,459							67,790,459		(2,366,651)	(2,366,651)	607,995	XXX
5989999999. Total - Common Stocks						325,291,865	XXX	277,756,955	233,892,336	(35,751,368)			(35,751,368)		277,757,016		47,534,849	47,534,849	2,676,160	XXX
5999999999. Total - Preferred and Common Stocks						325,291,865	XXX	277,756,955	233,892,336	(35,751,368)			(35,751,368)		277,757,016		47,534,849	47,534,849	2,676,160	XXX
6009999999 - Totals						818,310,239	XXX	803,809,468	734,640,334	(35,751,368)	(2,725,183)		(38,476,551)		791,286,116		27,024,123	27,024,123	13,975,544	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	BANC OF AMERICA SECURITIES LLC	05/16/2023	DAIWA SECURITIES AMERICA INC.	3,360,000	3,354,960	3,359,731	3,354,960							4,771	4,771		
716973-AG-7	PFIZER INVESTMENT ENTERPRISES PTE LTD	C	05/16/2023	CITIGROUP GLOBAL MKTS/SALOMON	05/16/2023	Various	6,720,000	6,709,987	6,749,501	6,709,987							39,514	39,514		
87303*-AA-9	THL CREDIT DIRECT LENDING IV FUNDING LL		10/26/2023	DIRECT	12/01/2023	DIRECT	241,009	241,009	241,009	241,009									4,549	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							10,321,009	10,305,956	10,350,241	10,305,956							44,285	44,285	4,549	
2509999998. Total - Bonds							10,321,009	10,305,956	10,350,241	10,305,956							44,285	44,285	4,549	
4509999998. Total - Preferred Stocks																				
002824-10-0	ABBOTT LABORATORIES ORD		03/01/2023	Various	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	5,392.000	541,839	605,201	541,839							63,362	63,362	2,750	
005098-10-8	ACUSHNET HOLDINGS ORD		11/09/2023	J.P. Morgan Securities LLC	12/20/2023	SANFORD C. BERNSTEIN AND CO. LLC	13,709.000	749,907	857,523	749,907							107,616	107,616	2,673	
023135-10-6	AMAZON COM ORD		09/28/2023	WILLIAM BLAIR & COMPANY, L.L.C	12/15/2023	NATIONAL FINANCIAL SERVICES CORP.	6,551.000	823,793	978,588	823,793							154,795	154,795		
03027X-10-0	AMERICAN TOWER REIT		03/09/2023	Various	12/18/2023	SANFORD C. BERNSTEIN AND CO. LLC	13,681.000	2,723,941	2,886,439	2,723,941							162,498	162,498	63,135	
05550J-10-1	BJS WHOLESALE CLUB HOLD ORD		02/24/2023	Bloomberg AMICA	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,493.000	109,734	112,789	109,734							3,055	3,055		
058498-10-6	BALL ORD		03/13/2023	Various	04/13/2023	NATIONAL FINANCIAL SERVICES CORP.	55,490.000	3,079,005	2,849,094	3,079,005							(229,911)	(229,911)	5,753	
084670-70-2	BERKSHIRE HATHAWAY CL B ORD		02/16/2023	Bloomberg AMICA	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,098.000	338,966	355,045	338,966							16,078	16,078		
09247X-10-1	BLACKROCK ORD		10/06/2023	Various	12/06/2023	Various	10,783.000	7,296,526	7,586,023	7,296,526							289,497	289,497	110,575	
125896-10-0	CMS ENERGY ORD		03/10/2023	Various	12/13/2023	Various	14,620.000	891,597	799,101	891,597							(92,497)	(92,497)	21,382	
22160K-10-5	COSTCO WHOLESALE ORD		03/13/2023	Bloomberg AMICA	09/20/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,358.000	654,933	723,080	654,933							68,147	68,147	2,009	
235851-10-2	DANAHER ORD		03/17/2023	Various	05/03/2023	Various	5,514.000	1,335,455	1,382,536	1,335,455							47,081	47,081	1,489	
254709-10-8	DISCOVER FINANCIAL SERVICES ORD		03/17/2023	Various	07/05/2023	Various	21,009.000	2,067,876	2,404,559	2,067,876							336,682	336,682	12,310	
256677-10-5	DOLLAR GENERAL ORD		04/12/2023	Various	09/07/2023	Various	26,335.000	5,886,586	3,368,379	5,886,586							(2,518,207)	(2,518,207)	29,564	
30034W-10-6	EVERGY ORD		02/03/2023	JP Morgan	11/09/2023	Various	11,438.000	704,297	615,061	704,297							(89,236)	(89,236)	16,123	
30040W-10-8	EVERSOURCE ENERGY ORD		02/08/2023	Various	12/13/2023	Various	22,953.000	1,840,649	1,321,686	1,840,649							(518,963)	(518,963)	46,480	
43300A-20-3	HILTON WORLDWIDE HOLDINGS ORD		03/17/2023	Various	12/20/2023	Various	14,728.000	2,012,231	2,556,139	2,012,231							543,908	543,908	5,489	
478160-10-4	JOHNSON & JOHNSON ORD		02/07/2023	Various	12/14/2023	Various	5,976.000	992,716	954,362	992,716							(38,354)	(38,354)	14,257	
482480-10-0	KLA ORD		02/24/2023	Bloomberg AMICA	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	847.000	321,370	306,589	321,370							(14,781)	(14,781)		
512807-10-8	LAM RESEARCH ORD		03/13/2023	Various	05/17/2023	Various	3,641.000	1,749,087	2,003,670	1,749,087							254,583	254,583	6,281	
532457-10-8	ELI LILLY ORD		03/16/2023	EVERCORE ISI	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	944.000	308,601	349,123	308,601							40,522	40,522		
573284-10-6	MARTIN MARIETTA MATERIALS ORD		03/10/2023	Bloomberg AMICA	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	948.000	324,559	337,922	324,559							13,363	13,363		
57636Q-10-4	MASTERCARD CL A ORD		03/13/2023	Bloomberg AMICA	12/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	2,836.000	981,518	1,067,478	981,518							85,960	85,960	1,811	
57667L-10-7	MATCH GROUP ORD		08/04/2023	Various	11/13/2023	Various	76,504.000	3,031,288	2,245,483	3,031,288							(785,805)	(785,805)		
617446-44-8	MORGAN STANLEY ORD		04/12/2023	NATIONAL FINANCIAL SERVICES CORP.	07/05/2023	J.P. Morgan Securities LLC	7,377.000	631,005	633,932	631,005							2,927	2,927	5,717	
640491-10-6	NEOGEN ORD		03/20/2023	WILLIAM BLAIR & COMPANY, L.L.C	12/14/2023	WILLIAM BLAIR & COMPANY, L.L.C	3,966.000	72,977	77,229	72,977							4,252	4,252		
65339F-10-1	NEXTERA ENERGY ORD		01/30/2023	JP Morgan	12/13/2023	SANFORD C. BERNSTEIN AND CO. LLC	9,187.000	692,588	550,313	692,588							(142,274)	(142,274)	17,180	
65473P-10-5	NISOURCE ORD		02/03/2023	EVERCORE ISI	03/01/2023	SANFORD C. BERN EQ	21,322.000	582,274	571,348	582,274							(10,926)	(10,926)	5,331	
68902V-10-7	OTIS WORLDWIDE ORD		03/29/2023	EVERCORE ISI	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	3,632.000	299,889	298,666	299,889							(1,223)	(1,223)		

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
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
717081-10-3	PFIZER ORD		02/03/2023	EVERCORE ISI	12/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	18,939.000	834,933	520,847	834,933							(314,087)	(314,087)	23,295	
718172-10-9	PHILIP MORRIS INTERNATIONAL ORD		02/28/2023	Various	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	4,042.000	395,636	411,309	395,636							15,674	15,674	5,133	
742718-10-9	PROCTER & GAMBLE ORD		02/09/2023	Various	04/19/2023	Various	16,870.000	2,373,656	2,413,934	2,373,656							40,277	40,277		
743606-10-5	PROSPERITY BANCSHARES ORD		07/28/2023	Various	12/13/2023	SANFORD C. BERNSTEIN AND CO. LLC	20,827.000	1,228,898	1,312,563	1,228,898							83,666	83,666	11,455	
75513E-10-1	RTX ORD		04/12/2023	Various	09/27/2023	SANFORD C. BERNSTEIN AND CO. LLC	36,858.000	3,604,337	2,678,596	3,604,337							(925,740)	(925,740)	43,492	
78409V-10-4	S&P GLOBAL ORD		04/05/2023	Jefferies Company	11/15/2023	Various	3,214.000	1,111,821	1,290,147	1,111,821							178,326	178,326	4,180	
800422-10-7	JOHN B SANFILIPPO AND SON ORD		02/22/2023	Bloomberg AMICA	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	700.000	64,841	71,125	64,841							6,284	6,284		
808513-10-5	CHARLES SCHWAB ORD		03/09/2023	Bloomberg AMICA	03/10/2023	Bloomberg AMICA	10,577.000	761,909	656,193	761,909							(105,716)	(105,716)		
861025-10-4	STOCK YARDS BANCORP ORD		10/06/2023	NATIONAL FINANCIAL SERVICES CORP.	11/27/2023	SANFORD C. BERNSTEIN AND CO. LLC	5,213.000	208,616	238,606	208,616							29,990	29,990		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		08/16/2023	Various	11/09/2023	Various	18,546.000	3,297,079	2,813,089	3,297,079							(483,990)	(483,990)	22,427	
91324P-10-2	UNITEDHEALTH GRP ORD		03/08/2023	Various	11/28/2023	Various	3,902.000	1,838,420	1,968,772	1,838,420							130,352	130,352	11,383	
92338C-10-3	VERALTO ORD		10/02/2023	Unknown	10/12/2023	SANFORD C. BERNSTEIN AND CO. LLC	6,421.667	193,975	506,500	193,975							312,525	312,525		
G54050-10-2	LAZARD ORD		06/21/2023	NATIONAL FINANCIAL SERVICES CORP.	12/22/2023	Various	30,774.000	1,005,115	1,065,227	1,005,115							60,112	60,112	30,774	
G8473T-10-0	STERIS ORD	C	03/10/2023	Bloomberg AMICA	04/19/2023	SANFORD C. BERNSTEIN AND CO. LLC	1,818.000	323,737	338,306	323,737							14,568	14,568		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								58,288,181	55,082,570	58,288,181							(3,205,611)	(3,205,611)	522,446	
81369Y-50-6	SEL SECTOR:ENERGY SPDR		03/16/2023	EVERCORE ISI	04/19/2023	Various	43,629.000	3,352,828	3,737,612	3,352,828							384,784	384,784	34,700	
922908-36-3	VANGUARD 500 IDX ETF		05/04/2023	NATIONAL FINANCIAL SERVICES CORP.	11/09/2023	NATIONAL FINANCIAL SERVICES CORP.	16,570.000	6,149,450	6,603,626	6,149,450							454,176	454,176	50,848	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds								9,502,278	10,341,238	9,502,278							838,960	838,960	85,549	
5989999998. Total - Common Stocks								67,790,459	65,423,808	67,790,459							(2,366,651)	(2,366,651)	607,995	
5999999999. Total - Preferred and Common Stocks								67,790,459	65,423,808	67,790,459							(2,366,651)	(2,366,651)	607,995	
6009999999 - Totals								78,096,415	75,774,049	78,096,415							(2,322,366)	(2,322,366)	612,543	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description, Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book/Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date 10 Number of Shares	11 % of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
03153@-10-7	Amica Property & Casualty Insurance Company		12287	26-0115568	8BI	78,632,141			10,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						78,632,141			XXX	XXX
03149*-10-6	Amica Life Insurance Company		72222	05-0340166	8BI	383,173,410			50,000.000	100.0
1299999. Subtotal - Common Stock - U.S. Life Insurer						383,173,410			XXX	XXX
1899999. Total Common Stocks						461,805,551			XXX	XXX
1999999 - Totals						461,805,551			XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
UNITED STATES TREASURY			12/20/2023	FED BUY	06/30/2024	38,337,454		24,905			38,750,000	38,312,549	584,444		3.000	5.197	JD		549,660
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						38,337,454		24,905			38,750,000	38,312,549	584,444		XXX	XXX	XXX		549,660
0109999999. Total - U.S. Government Bonds						38,337,454		24,905			38,750,000	38,312,549	584,444		XXX	XXX	XXX		549,660
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds															XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						38,337,454		24,905			38,750,000	38,312,549	584,444		XXX	XXX	XXX		549,660
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						38,337,454		24,905			38,750,000	38,312,549	584,444		XXX	XXX	XXX		549,660
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						38,337,454		24,905			XXX	38,312,549	584,444		XXX	XXX	XXX		549,660

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 38,337,454	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 DB - Part A - Section 1 - Options, Caps, Floors, Collars, Swaps and Forwards Open

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	Charlotte, NC					11,619,823	XXX
PNC Bank, N.A.	Pittsburgh, PA					(115,645,682)	XXX
Citizens Bank	Providence, RI					1,823,506	XXX
JP Morgan	Columbus, OH					719,348	XXX
0199998 Deposits in ... 2 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX			157,241	XXX
0199999. Totals - Open Depositories		XXX	XXX			(101,325,764)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(101,325,764)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	250	XXX
0599999 Total - Cash		XXX	XXX			(101,325,514)	XXX

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

1.	January	(93,203,530)	4.	April	(88,078,967)	7.	July	(97,009,188)	10.	October	(102,858,630)
2.	February	(81,515,762)	5.	May	(82,296,797)	8.	August	(109,351,550)	11.	November	(80,716,715)
3.	March	(96,530,055)	6.	June	(103,942,968)	9.	September	(97,260,290)	12.	December	(101,325,514)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-41-9	FIRST AMER:TRS OBG V	SD	12/04/2023	5.090		2		2
94975H-29-6	ALLSPRING:TRS+ MM I	SD	09/05/2023	5.200		1		
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3		2
25160K-20-7	DWS GVT MM SRS INST		12/27/2023	5.280		113,100,923	463,092	1,376,190
8309999999. Subtotal - All Other Money Market Mutual Funds						113,100,923	463,092	1,376,190
8609999999 - Total Cash Equivalents						113,100,926	463,092	1,376,192

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	PROPERTY & CASUALTY			196,045	161,469
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	PROPERTY & CASUALTY			73,517	60,551
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM	B	PROPERTY & CASUALTY			441,104	363,305
33. New York NY						
34. North Carolina NC	B	PROPERTY & CASUALTY			441,108	363,307
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	PROPERTY & CASUALTY	3,504,311	2,886,254		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	3,504,311	2,886,254	1,151,774	948,632
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				