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ANNUAL STATEMENT

For the Year Ended December 31, 2023
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

NAIC Group Code 0000 (Current Period) 0000 (Prior Period) NAIC Company Code 53473 Employer's ID Number 05-0158952

Organized under the Laws of RHODE ISLAND, State of Domicile or Port of Entry RI

Country of Domicile USA

Licensed as business type: Life, Accident & Health Property/Casualty Hospital, Medical & Dental Service or Indemnity
 Dental Service Corporation Vision Service Corporation Health Maintenance Organization
 Other Is HMO Federally Qualified? Yes No

Incorporated/Organized February 27, 1939 Commenced Business September 1, 1939

Statutory Home Office 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 500 EXCHANGE STREET (Street and Number)
PROVIDENCE, RI, US 02903 (City or Town, State, Country and Zip Code)
401-459-1000 (Area Code) (Telephone Number)

Mail Address 500 EXCHANGE STREET, PROVIDENCE, RI, US 02903
 (Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 500 EXCHANGE STREET PROVIDENCE, RI, US 02903 401-459-1000
 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Web Site Address WWW.BCBSRI.COM

Statutory Statement Contact MICHAEL J. MARRONE 401-459-2183
 (Name) (Area Code) (Telephone Number) (Extension)
MICHAEL.MARRONE@BCBSRI.ORG 401-459-2183
 (E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	MARTHA L. WOFFORD	PRESIDENT & CHIEF EXECUTIVE OFFICER
2.	MICHELE B. LEDERBERG	EVP. CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER
3.	MICHAEL J. MARRONE #	EXEC. VICE PRESIDENT & CHIEF FINANCIAL OFFICER

VICE-PRESIDENTS

Name	Title	Name	Title
ANASTASIA BERGMAN	VP - CHIEF PEOPLE OFFICER	CHRISTOPHER G. BUSH	SVP - NETWORK MANAGEMENT
DAVID COMELLA	VP - CHIEF INFORMATION OFFICER	MELISSA B. CUMMINGS	EVP - CHIEF CUSTOMER OFFICER
TARA L. DEMOURA	SVP - EMPLOYER SEGMENT	JOHN DONOHUE #	VP - GROUP SALES
JEREMY S. DUNCAN	VP - MARKETING	PETER N. LEFEBER	SVP - VALUE BASED CARE
BRIAN MACKINTOSH #	VP - ACTUARIAL AND UNDERWRITING	KRISTEN MCLEAN	VP - GENERAL COUNSEL
MICHAEL MENARD	VP - MEDICARE	CHRISTINE MUSIAL	VP - SHARED SERVICES
CHRISTINA PITNEY	SVP - GOVERNMENT PROGRAMS	FARAH SHAFI #	EVP - CHIEF MEDICAL OFFICER
LINDA WINFREY	VP - CHIEF AUDITOR		

DIRECTORS OR TRUSTEES

ERNEST ALMONTE #	CHRISTOPHER BUFFERY	STEPHEN COHAN	CHRISTOPHER CROSBY
NICHOLAS DENICE	JOSEPH DIAZ M.D.	MICHAEL DICHIRO	LOUIS GIANCOLA
KAREN HAMMOND	MARGARET HOLLAND MCDUFF	DONNA HUNTLEY-NEWBY	MICHAEL A ISRAELITE
SHARON MORRIS	WILLIAM MURRAY	DEBRA PAUL	PETER QUATTROMANI
ROBERT A. SANDERS	MARTHA TEMPLE #	VICKI VIRGILIO #	

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.

(Signature)
MARTHA L. WOFFORD
 (Printed Name)
 1.
 PRESIDENT & CHIEF EXECUTIVE OFFICER
 (Title)

(Signature)
MICHELE B. LEDERBERG
 (Printed Name)
 2.
 EVP. CHIEF ADMIN OFFICER & CHIEF LEGAL OFFICER
 (Title)

(Signature)
MICHAEL J. MARRONE
 (Printed Name)
 3.
 EXEC. VICE PRESIDENT & CHIEF FINANCIAL OFFICER
 (Title)

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2024, by

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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	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	67,210,205	9.62	67,210,205		67,210,205	9.62
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	657,648	0.09	657,648		657,648	0.09
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	968,204	0.14	968,204		968,204	0.14
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	122,013,779	17.46	122,013,779		122,013,779	17.46
1.06 Industrial and miscellaneous	271,709,579	38.88	271,709,579		271,709,579	38.88
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds						
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	462,559,415	66.18	462,559,415		462,559,415	66.18
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	21,128,948	3.02	21,128,948		21,128,948	3.02
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	21,128,948	3.02	21,128,948		21,128,948	3.02
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	3,261,400	0.47	3,261,400		3,261,400	0.47
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,406,833	0.20	1,406,833		1,406,833	0.20
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds	41,239,780	5.90	41,239,780		41,239,780	5.90
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds	59,546,132	8.52	59,546,132		59,546,132	8.52
3.09 Total common stocks	105,454,145	15.09	105,454,145		105,454,145	15.09
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	45,321,428	6.48	45,321,428		45,321,428	6.48
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	45,321,428	6.48	45,321,428		45,321,428	6.48
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	16,729,291	2.39	16,729,291		16,729,291	2.39
6.02 Cash equivalents (Schedule E, Part 2)	8,135,377	1.16	8,135,377		8,135,377	1.16
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	24,864,668	3.56	24,864,668		24,864,668	3.56
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	39,562,025	5.66	39,562,025		39,562,025	5.66
10. Receivables for securities	191	0.00	191		191	0.00
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	698,890,820	100.00	698,890,820		698,890,820	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		42,583,869
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	5,182,554	
	3.2 Totals, Part 3, Column 11		5,182,554
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	2,356,651	
	8.2 Totals, Part 3, Column 9	88,344	2,444,995
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		45,321,428
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		45,321,428

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

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

1. Book/adjusted carrying value, December 31 of prior year		25,285,654
2. Cost of acquired:		
2.1 Actual cost at time of acquisition (Part 2, Column 8)	26,601	
2.2 Additional investment made after acquisition (Part 2, Column 9)	417,889	444,490
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	13,831,881	
5.2 Totals, Part 3, Column 9		13,831,881
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		39,562,025
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		39,562,025

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

1. Book/adjusted carrying value, December 31 of prior year		566,040,428
2. Cost of bonds and stocks acquired, Part 3, Column 7		108,783,607
3. Accrual of discount		667,324
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	751,168	
4.2 Part 2, Section 1, Column 15	447,102	
4.3 Part 2, Section 2, Column 13	16,092,617	
4.4 Part 4, Column 11	1,855,010	19,145,897
5. Total gain (loss) on disposals, Part 4, Column 19		(5,342,130)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		99,095,823
7. Deduct amortization of premium		1,056,795
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		589,142,508
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		589,142,508

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					
Governments (Including all obligations guaranteed by governments)	1. United States	67,210,204	64,965,925	67,051,961	68,305,300
	2. Canada				
	3. Other Countries				
	4. Totals	67,210,204	64,965,925	67,051,961	68,305,300
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	657,648	632,431	685,728	634,803
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	968,204	919,336	1,005,555	910,000
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	122,013,779	111,801,278	122,281,958	120,724,540
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	230,597,702	215,630,528	232,447,923	230,697,009
	9. Canada	7,912,668	7,754,389	7,911,538	7,940,000
	10. Other Countries	33,199,209	31,664,831	33,155,820	33,399,665
	11. Totals	271,709,579	255,049,748	273,515,281	272,036,674
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	462,559,414	433,368,718	464,540,483	462,611,317
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	21,128,948	21,128,948	24,746,932	
	15. Canada				
	16. Other Countries				
	17. Totals	21,128,948	21,128,948	24,746,932	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	21,128,948	21,128,948	24,746,932	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	105,454,145	105,454,145	75,752,850	
	21. Canada				
	22. Other Countries				
	23. Totals	105,454,145	105,454,145	75,752,850	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	105,454,145	105,454,145	75,752,850	
	26. Total Stocks	126,583,093	126,583,093	100,499,782	
	27. Total Bonds and Stocks	589,142,507	559,951,811	565,040,265	

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 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	350,606	24,189,044	25,922,090	4,843,825	11,904,639	X X X	67,210,204	14.530	52,050,772	11.362	67,210,204	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	350,606	24,189,044	25,922,090	4,843,825	11,904,639	X X X	67,210,204	14.530	52,050,772	11.362	67,210,204	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	57,034	252,613	348,001			X X X	657,648	0.142	723,343	0.158	657,648	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals	57,034	252,613	348,001			X X X	657,648	0.142	723,343	0.158	657,648	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		329,975	522,616	115,614		X X X	968,204	0.209	1,439,979	0.314	968,204	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals		329,975	522,616	115,614		X X X	968,204	0.209	1,439,979	0.314	968,204	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	10,169,618	34,989,436	31,448,330	35,257,398	10,148,997	X X X	122,013,779	26.378	109,982,198	24.008	122,013,779	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	10,169,618	34,989,436	31,448,330	35,257,398	10,148,997	X X X	122,013,779	26.378	109,982,198	24.008	122,013,779	

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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	12,402,691	90,562,339	70,453,638	2,006,538	2,446,628	X X X	177,871,834	38.454	182,567,339	39.853	148,377,085	29,494,749
6.2 NAIC 2	3,094,821	47,613,121	24,491,268	935,939	2,069,175	X X X	78,204,324	16.907	93,866,809	20.490	73,180,962	5,023,362
6.3 NAIC 3	641,589	8,624,943	4,292,915			X X X	13,559,448	2.931	14,599,395	3.187	6,693,065	6,866,383
6.4 NAIC 4		2,006,323	67,652			X X X	2,073,975	0.448	2,877,031	0.628	647,894	1,426,081
6.5 NAIC 5						X X X						
6.6 NAIC 6						X X X						
6.7 Totals	16,139,101	148,806,726	99,305,474	2,942,477	4,515,803	X X X	271,709,580	58.740	293,910,574	64.158	228,899,005	42,810,575
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2						X X X						
7.3 NAIC 3						X X X						
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X						
7.6 NAIC 6						X X X						
7.7 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 Totals						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X							
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X							
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X							
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X							
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X							
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X							
9.7 Totals	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						X X X						
10.2 NAIC 2						X X X						
10.3 NAIC 3						X X X						
10.4 NAIC 4						X X X						
10.5 NAIC 5						X X X						
10.6 NAIC 6						X X X						
10.7 Totals						X X X						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						X X X						
11.2 NAIC 2						X X X						
11.3 NAIC 3						X X X						
11.4 NAIC 4						X X X						
11.5 NAIC 5						X X X						
11.6 NAIC 6						X X X						
11.7 Totals						X X X						

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. 8 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 22,979,949	150,323,406	128,694,675	42,223,375	24,500,264		368,721,669	79.713	X X X	X X X	339,226,920	29,494,749
12.2 NAIC 2	(d) 3,094,821	47,613,121	24,491,268	935,939	2,069,175		78,204,324	16.907	X X X	X X X	73,180,962	5,023,362
12.3 NAIC 3	(d) 641,589	8,624,943	4,292,915				13,559,448	2.931	X X X	X X X	6,693,065	6,866,383
12.4 NAIC 4	(d)	2,006,323	67,652				2,073,975	0.448	X X X	X X X	647,894	1,426,081
12.5 NAIC 5	(d)								X X X	X X X		
12.6 NAIC 6	(d)								X X X	X X X		
12.7 Totals	26,716,359	208,567,792	157,546,511	43,159,314	26,569,439		462,559,415	100.000	X X X	X X X	419,748,840	42,810,575
12.8 Line 12.7 as a % of Col. 7	5.776	45.090	34.060	9.331	5.744		100.000	X X X	X X X	X X X	90.745	9.255
13. Total Bonds Prior Year												
13.1 NAIC 1	19,373,430	143,996,513	129,030,178	36,402,065	17,961,444		X X X	X X X	346,763,631	75.695	315,507,562	31,256,069
13.2 NAIC 2	2,060,501	49,314,371	37,951,311	1,800,561	2,740,064		X X X	X X X	93,866,809	20.490	88,718,030	5,148,779
13.3 NAIC 3	679,703	7,125,055	6,149,356	645,281			X X X	X X X	14,599,395	3.187	7,256,472	7,342,923
13.4 NAIC 4		1,285,002	1,592,030				X X X	X X X	2,877,031	0.628	632,665	2,244,367
13.5 NAIC 5							X X X	X X X				
13.6 NAIC 6							X X X	X X X				
13.7 Totals	22,113,635	201,720,942	174,722,874	38,847,907	20,701,508		X X X	X X X	458,106,866	100.000	412,114,728	45,992,137
13.8 Line 13.7 as a % of Col. 9	4.827	44.034	38.140	8.480	4.519		X X X	X X X	100.000	X X X	89.960	10.040
14. Total Publicly Traded Bonds												
14.1 NAIC 1	18,243,327	131,391,133	123,414,091	41,747,118	24,431,250		339,226,920	73.337	315,507,562	68.872	339,226,920	X X X
14.2 NAIC 2	2,867,049	44,886,296	22,422,503	935,939	2,069,175		73,180,962	15.821	88,718,030	19.366	73,180,962	X X X
14.3 NAIC 3	641,589	3,617,590	2,433,886				6,693,065	1.447	7,256,472	1.584	6,693,065	X X X
14.4 NAIC 4		647,894					647,894	0.140	632,665	0.138	647,894	X X X
14.5 NAIC 5												X X X
14.6 NAIC 6												X X X
14.7 Totals	21,751,965	180,542,912	148,270,481	42,683,057	26,500,425		419,748,840	90.745	412,114,728	89.960	419,748,840	X X X
14.8 Line 14.7 as a % of Col. 7	5.182	43.012	35.324	10.169	6.313		100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.703	39.031	32.054	9.228	5.729		90.745	X X X	X X X	X X X	90.745	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1	4,736,622	18,932,273	5,280,584	476,257	69,014		29,494,749	6.376	31,256,069	6.823	X X X	29,494,749
15.2 NAIC 2	227,772	2,726,825	2,068,765				5,023,362	1.086	5,148,779	1.124	X X X	5,023,362
15.3 NAIC 3		5,007,353	1,859,029				6,866,383	1.484	7,342,923	1.603	X X X	6,866,383
15.4 NAIC 4		1,358,429	67,652				1,426,081	0.308	2,244,367	0.490	X X X	1,426,081
15.5 NAIC 5											X X X	
15.6 NAIC 6											X X X	
15.7 Totals	4,964,394	28,024,880	9,276,030	476,257	69,014		42,810,575	9.255	45,992,137	10.040	X X X	42,810,575
15.8 Line 15.7 as a % of Col. 7	11.596	65.463	21.668	1.112	0.161		100.000	X X X	X X X	X X X	X X X	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.073	6.059	2.005	0.103	0.015		9.255	X X X	X X X	X X X	X X X	9.255

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(a) Includes \$ 42,810,575 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$ 0 current year of bonds with Z designations, and \$ 469,867 prior year of bonds with Z designations and \$ 0 current year. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	142,310	23,652,599	25,554,127	4,484,177	11,863,974	X X X	65,697,186	14.203	50,348,511	10.991	65,697,186	
1.02 Residential Mortgage-Backed Securities	168,922	492,153	367,962	359,648	40,665	X X X	1,429,350	0.309	1,602,643	0.350	1,429,350	
1.03 Commercial Mortgage-Backed Securities	39,375	44,292				X X X	83,667	0.018	99,617	0.022	83,667	
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	350,606	24,189,044	25,922,090	4,843,825	11,904,639	X X X	67,210,204	14.530	52,050,772	11.362	67,210,204	
2. All Other Governments												
2.01 Issuer Obligations						X X X						
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals						X X X						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	57,034	252,613	348,001			X X X	657,648	0.142	723,343	0.158	657,648	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals	57,034	252,613	348,001			X X X	657,648	0.142	723,343	0.158	657,648	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		329,975	522,616	115,614		X X X	968,204	0.209	1,439,979	0.314	968,204	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals		329,975	522,616	115,614		X X X	968,204	0.209	1,439,979	0.314	968,204	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations	485,000	653,747	405,897	910,107		X X X	2,454,751	0.531	3,126,225	0.682	2,454,751	
5.02 Residential Mortgage-Backed Securities	9,296,039	34,335,688	30,486,443	34,347,291	10,148,997	X X X	118,614,459	25.643	106,458,251	23.239	118,614,459	
5.03 Commercial Mortgage-Backed Securities	388,579					X X X	388,579	0.084	397,722	0.087	388,579	
5.04 Other Loan-Backed and Structured Securities			555,990			X X X	555,990	0.120			555,990	
5.05 Totals	10,169,618	34,989,436	31,448,330	35,257,398	10,148,997	X X X	122,013,779	26.378	109,982,198	24.008	122,013,779	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	9,993,957	123,210,543	71,173,868	2,466,220	4,446,789	X X X	211,291,377	45.679	235,026,227	51.304	186,475,285	24,816,092
6.02 Residential Mortgage-Backed Securities	96,324	279,567	276,302	133,791		X X X	785,982	0.170	865,543	0.189	785,982	
6.03 Commercial Mortgage-Backed Securities	1,264,501	12,933,721	25,418,095			X X X	39,616,316	8.565	40,511,228	8.843	38,246,041	1,370,275
6.04 Other Loan-Backed and Structured Securities	4,784,320	12,382,896	2,437,209	342,466	69,014	X X X	20,015,905	4.327	17,507,576	3.822	4,177,679	15,838,226
6.05 Totals	16,139,101	148,806,726	99,305,474	2,942,477	4,515,803	X X X	271,709,580	58.740	293,910,574	64.158	228,899,005	42,810,575
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	X X X	X X X	X X X	X X X	X X X							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						X X X						
12. Total Bonds Current Year												
12.01 Issuer Obligations	10,678,301	148,099,476	98,004,510	7,976,118	16,310,763	X X X	281,069,167	60.764	X X X	X X X	256,253,075	24,816,092
12.02 Residential Mortgage-Backed Securities	9,561,284	35,107,408	31,130,707	34,840,730	10,189,663	X X X	120,829,792	26.122	X X X	X X X	120,043,810	785,982
12.03 Commercial Mortgage-Backed Securities	1,692,454	12,978,013	25,418,095			X X X	40,088,562	8.667	X X X	X X X	38,718,287	1,370,275
12.04 Other Loan-Backed and Structured Securities	4,784,320	12,382,896	2,993,199	342,466	69,014	X X X	20,571,894	4.447	X X X	X X X	4,733,669	15,838,226
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09 Totals	26,716,359	208,567,792	157,546,511	43,159,314	26,569,439		462,559,415	100.000	X X X	X X X	419,748,840	42,810,575
12.10 Line 12.09 as a % of Col. 7	5.776	45.090	34.060	9.331	5.744		100.000	X X X	X X X	X X X	90.745	9.255
13. Total Bonds Prior Year												
13.01 Issuer Obligations	8,217,618	142,674,355	116,239,581	10,180,954	13,351,777	X X X	X X X	X X X	290,664,285	63.449	261,082,920	29,581,365
13.02 Residential Mortgage-Backed Securities	9,302,048	35,143,454	28,864,987	28,361,823	7,254,126	X X X	X X X	X X X	108,926,437	23.778	108,060,894	865,543
13.03 Commercial Mortgage-Backed Securities	1,179,800	14,398,709	25,430,058			X X X	X X X	X X X	41,008,567	8.952	38,603,407	2,405,160
13.04 Other Loan-Backed and Structured Securities	3,414,168	9,504,424	4,188,249	305,130	95,605	X X X	X X X	X X X	17,507,576	3.822	4,367,507	13,140,069
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
13.06 Affiliated Bank Loans						X X X	X X X	X X X				
13.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08 Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09 Totals	22,113,635	201,720,942	174,722,874	38,847,907	20,701,508		X X X	X X X	458,106,866	100.000	412,114,728	45,992,137
13.10 Line 13.09 as a % of Col. 9	4.827	44.034	38.140	8.480	4.519		X X X	X X X	100.000	X X X	89.960	10.040
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	10,075,533	129,633,342	92,257,319	7,976,118	16,310,763	X X X	256,253,075	55.399	261,082,920	56.992	256,253,075	X X X
14.02 Residential Mortgage-Backed Securities	9,464,961	34,827,841	30,854,406	34,706,939	10,189,663	X X X	120,043,810	25.952	108,060,894	23.589	120,043,810	X X X
14.03 Commercial Mortgage-Backed Securities	1,348,454	12,968,156	24,401,677			X X X	38,718,287	8.370	38,603,407	8.427	38,718,287	X X X
14.04 Other Loan-Backed and Structured Securities	863,017	3,113,573	757,079			X X X	4,733,669	1.023	4,367,507	0.953	4,733,669	X X X
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X							X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 Unaffiliated Certificates of Deposit						X X X						X X X
14.09 Totals	21,751,965	180,542,912	148,270,481	42,683,057	26,500,425		419,748,840	90.745	412,114,728	89.960	419,748,840	X X X
14.10 Line 14.09 as a % of Col. 7	5.182	43.012	35.324	10.169	6.313		100.000	X X X	X X X	X X X	100.000	X X X
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.703	39.031	32.054	9.228	5.729		90.745	X X X	X X X	X X X	90.745	X X X
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	602,768	18,466,133	5,747,191			X X X	24,816,092	5.365	29,581,365	6.457	X X X	24,816,092
15.02 Residential Mortgage-Backed Securities	96,324	279,567	276,302	133,791		X X X	785,982	0.170	865,543	0.189	X X X	785,982
15.03 Commercial Mortgage-Backed Securities	344,000	9,857	1,016,418			X X X	1,370,275	0.296	2,405,160	0.525	X X X	1,370,275
15.04 Other Loan-Backed and Structured Securities	3,921,303	9,269,323	2,236,120	342,466	69,014	X X X	15,838,226	3.424	13,140,069	2.868	X X X	15,838,226
15.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X						X X X	
15.06 Affiliated Bank Loans						X X X					X X X	
15.07 Unaffiliated Bank Loans						X X X					X X X	
15.08 Unaffiliated Certificates of Deposit						X X X					X X X	
15.09 Totals	4,964,394	28,024,880	9,276,030	476,257	69,014		42,810,575	9.255	45,992,137	10.040	X X X	42,810,575
15.10 Line 15.09 as a % of Col. 7	11.596	65.463	21.668	1.112	0.161		100.000	X X X	X X X	X X X	X X X	100.000
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.073	6.059	2.005	0.103	0.015		9.255	X X X	X X X	X X X	X X X	9.255

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/adjusted carrying value, December 31, prior year (Line 10, prior year)		
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		
3.	Unrealized Valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		
4.	SSAP No. 108 adjustments		
5.	Total gain (loss) on termination recognized, Section 2, Column 22		
6.	Considerations received/(paid) on terminations, Section 2, Column 15		
7.	Amortization:		
7.1	Section 1, Column 19		
7.2	Section 2, Column 21		
8.	Adjustment to the book/adjusted carrying value of hedged item:		
8.1	Section 1, Column 20	NONE	
8.2	Section 2, Column 23		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Section 1, Column 18		
9.2	Section 2, Column 20		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 - 6 + 7 + 8 + 9)		
11.	Deduct nonadmitted assets		
12.	Statement value at end of current period (Line 10 minus Line 11)		

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)		
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)		
3.1	Add:		
	Change in variation margin on open contracts - Highly effective hedges:		
3.11	Section 1, Column 15, current year minus		
3.12	Section 1, Column 15, prior year		
	Change in variation margin on open contracts - All other:		
3.13	Section 1, Column 18, current year minus		
3.14	Section 1, Column 18, prior year		
3.2	Add:		
	Change in adjustment to basis of hedged item:		
3.21	Section 1, Column 17, current year to date minus		
3.22	Section 1, Column 17, prior year		
	Change in amount recognized		
3.23	Section 1, Column 19, current year to date minus		
3.24	Section 1, Column 19, prior year plus		
3.25	SSAP No. 108 adjustments	NONE	
3.3	Subtotal (Line 3.1 minus Line 3.2)		
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		
4.2	Less:		
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)		
4.22	Amount recognized (Section 2, Column 16)		
4.23	SSAP No. 108 adjustments		
4.3	Subtotal (Line 4.1 minus Line 4.2)		
5.	Dispositions gains (losses) on contracts terminated in prior year:		
5.1	Total gain (loss) recognized for terminations in prior year		
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year		
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)		
7.	Deduct total nonadmitted amounts		
8.	Statement value at end of current period (Line 6 minus Line 7)		

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replicated (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions										
1 Number	2 Description	3 NAIC Designation or Other Description	4 Notional Amount	5 Book/Adjusted Carrying Value	6 Fair Value	7 Effective Date	8 Maturity Date	Derivative Instrument(s) Open			Cash Instrument(s) Held							
								9 Description	10 Book/Adjusted Carrying Value	11 Fair Value	12 CUSIP	13 Description	14 NAIC Designation or Other Description	15 Book/Adjusted Carrying Value	16 Fair Value			
NONE																		
999999999	Totals					XXX	XXX	XXX				XXX	XXX	XXX				

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SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year to Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory										
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
4. Less: Closed or Disposed of Transactions				NONE						
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	X X X		X X X		X X X		X X X		X X X	
7. Ending Inventory										

S13

SCHEDULE DB VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

Book/Adjusted Carrying Value Check

1. Part A, Section 1, Column 14		
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3. Total (Line 1 plus Line 2)		
4. Part D, Section 1, Column 6		
5. Part D, Section 1, Column 7		
6. Total (Line 3 minus Line 4 minus Line 5)		

NONE

Fair Value Check

7. Part A, Section 1, Column 16		
8. Part B, Section 1, Column 13		
9. Total (Line 7 plus Line 8)		
10. Part D, Section 1, Column 9		
11. Part D, Section 1, Column 10		
12. Total (Line 9 minus Line 10 minus Line 11)		

Potential Exposure Check

13. Part A, Section 1, Column 21		
14. Part B, Section 1, Column 20		
15. Part D, Section 1, Column 12		
16. Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	2,459,281		2,459,281	
2. Cost of cash equivalents acquired	65,155,461		65,155,461	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	59,479,364		59,479,364	
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)	8,135,378		8,135,378	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	8,135,378		8,135,378	

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

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
NONE								
0399999 Totals								

E02

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1 Loan Number	2 Code	Location		5 Loan Type	6 Date Acquired	7 Rate of Interest	8 Book Value/ Recorded Investment Excluding Accrued Interest	Change in Book Value/Recorded Investment					14 Value of Land and Buildings	15 Date of Last Appraisal or Valuation
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Foreign Exchange Change in Book Value		
NONE														
3399999 Total Mortgages														

E04

General Interrogatory:

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

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	BCBS Venture Partners IV, LLC		Chicago	IL	BCBS Venture Partners IV, LLC		05/04/2020		1,872,406	2,038,013	2,038,013	(23,283)							0.942
000000-00-0	BCBS Venture Partners V, LLC		Chicago	IL	BCBS Venture Partners V, LLC		05/01/2023		250,526	175,880	175,880	(74,646)							1.378
000000-00-0	Blue Health Intelligence		Chicago	IL	Blue Health Intelligence		04/05/2012		980,002	1,290,225	1,290,225	(48,516)							1.852
000000-00-0	International Blue Solutions		New Castle	DE	International Blue Solutions		06/26/2009		966,272	1,383,828	1,383,828	98,855							2.190
000000-00-0	Prime Therapeutics		Eagan	MN	Prime Therapeutics		05/26/2016		1,605,315	24,447,286	24,447,286	3,652,678							1.862
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								5,674,521	29,335,232	29,335,232	3,605,088							X X X
000000-00-0	Oak Street Health-RI, LLC		Chicago	IL	Oak Street Health-RI, LLC		11/20/2018		13,577,700	10,226,793	10,226,793	10,226,793							49.900
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affili								13,577,700	10,226,793	10,226,793	10,226,793							X X X
6099999	Subtotal Unaffiliated								5,674,521	29,335,232	29,335,232	3,605,088							X X X
6199999	Subtotal Affiliated								13,577,700	10,226,793	10,226,793	10,226,793							X X X
6299999	Totals								19,252,221	39,562,025	39,562,025	13,831,881							X X X

E07

1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
Line Number						
1A	1A	1B \$	1C \$	1D \$	1E \$	1F \$
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 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0 000000-00-0	BCBS Venture Partners IV, LLC BCBS Venture Partners V, LLC	Chicago Chicago	IL IL	BCBS Venture Partners IV, LLC BCBS Venture Partners V, LLC	05/04/2020 05/01/2023		26,601	193,964 223,925		0.942 1.378
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated						26,601	417,889		X X X
6099999	Subtotal Unaffiliated						26,601	417,889		X X X
6299999	Totals						26,601	417,889		X X X

E08

SCHEDULE BA - PART 3

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

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

E09

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
912810-PU-6	UNITED STATES TREASURY			1.A	1,260,939	111.890	1,254,287	1,121,000	1,253,502		(7,370)			5.000	3.860	MN	7,237	56,050	12/28/2022	05/15/2037	
912810-QX-9	UNITED STATES TREASURY			1.A	1,194,973	81.148	1,014,350	1,250,000	1,203,452		1,859			2.750	3.013	FA	12,984	34,375	02/25/2019	08/15/2042	
912810-RK-6	UNITED STATES TREASURY			1.A	3,389,802	75.761	2,841,038	3,750,000	3,437,673		10,507			2.500	3.037	FA	35,411	93,750	02/25/2019	02/15/2045	
912810-SE-9	UNITED STATES TREASURY			1.A	1,734,379	87.171	1,743,420	2,000,000	1,734,567		188			3.375	4.244	MN	8,716		12/18/2023	11/15/2048	
912810-SF-6	UNITED STATES TREASURY			1.A	3,134,926	81.410	2,584,768	3,175,000	3,139,366		1,013			3.000	3.064	FA	35,978	95,250	02/27/2019	02/15/2049	
912810-SP-4	UNITED STATES TREASURY			1.A	61,163	55.750	61,325	110,000	62,152		989			1.375	4.064	FA	571	1,513	08/28/2020	08/15/2050	
912810-TF-5	UNITED STATES TREASURY			1.A	2,029,379	76.769	1,535,380	2,000,000	2,027,223		(1,179)			2.375	2.283	FA	17,942	47,500	02/28/2022	02/15/2042	
912810-TG-3	UNITED STATES TREASURY			1.A	681,242	79.648	597,360	750,000	683,383		1,387			2.875	3.363	MN	2,784	21,563	06/13/2022	05/15/2052	
912810-TL-2	UNITED STATES TREASURY			1.A	791,214	98.683	769,727	780,000	791,038		(175)			4.000	3.918	MN	4,029	31,200	12/27/2022	11/15/2052	
912810-TT-5	UNITED STATES TREASURY			1.A	2,015,785	101.109	2,022,180	2,000,000	2,015,795		10			4.125	4.079	FA	31,162		12/18/2023	08/15/2053	
912828-5M-8	UNITED STATES TREASURY			1.A	105,377	96.621	101,452	105,000	105,200		(38)			3.125	3.083	MN	424	3,281	11/19/2018	11/15/2028	
912828-6B-1	UNITED STATES TREASURY			1.A	841,170	94.164	800,394	850,000	845,161		868			2.625	2.745	FA	8,428	22,313	03/01/2019	02/15/2029	
912828-6F-2	UNITED STATES TREASURY			1.A	1,065,998	96.527	1,013,534	1,050,000	1,055,271		(2,349)			2.500	2.261	FA	8,870	26,250	03/27/2019	02/28/2026	
912828-6T-2	UNITED STATES TREASURY			1.A	2,225,614	92.707	2,039,554	2,200,000	2,214,527		(2,516)			2.375	2.244	MN	6,747	52,250	05/30/2019	05/15/2029	
91282C-AH-4	UNITED STATES TREASURY			1.A	250,325	88.369	259,805	294,000	259,642		294			0.500	3.961	FA	497	1,470	11/28/2022	08/31/2027	
91282C-DJ-7	UNITED STATES TREASURY			1.A	953,361	83.058	830,580	1,000,000	961,775		4,468			1.375	1.900	MN	1,775	13,750	02/04/2022	11/15/2031	
91282C-DY-4	UNITED STATES TREASURY			1.A	915,861	86.003	860,030	1,000,000	928,676		7,712			1.875	2.866	FA	7,082	18,750	04/28/2022	02/15/2032	
91282C-ED-9	UNITED STATES TREASURY			1.A	5,002,688	96.640	4,889,984	5,060,000	5,036,523		19,037			1.750	2.143	MS	26,273	88,550	03/17/2022	03/15/2025	
91282C-EH-0	UNITED STATES TREASURY			1.A	2,984,302	97.566	2,926,980	3,000,000	2,993,048		5,230			2.625	2.810	AO	16,783	78,750	04/28/2022	04/15/2025	
91282C-EU-1	UNITED STATES TREASURY			1.A	851,973	97.748	840,633	860,000	855,990		2,653			2.875	3.206	JD	1,148	24,725	06/22/2022	06/15/2025	
91282C-FF-3	UNITED STATES TREASURY			1.A	3,122,943	91.607	3,208,077	3,502,000	3,161,753		32,470			2.750	4.099	FA	36,376	96,305	10/19/2022	08/15/2032	
91282C-FP-1	UNITED STATES TREASURY			1.A	658,909	99.826	661,846	663,000	660,468		1,341			4.250	4.475	AO	6,005	28,178	11/02/2022	10/15/2025	
91282C-FV-8	UNITED STATES TREASURY			1.A	1,364,308	101.685	1,353,427	1,331,000	1,361,470		(2,753)			4.125	3.818	MN	7,089	54,904	12/27/2022	11/15/2032	
91282C-HC-8	UNITED STATES TREASURY			1.A	6,023,850	96.000	6,000,000	6,250,000	6,033,354		9,504			3.375	3.818	MN	27,236	105,469	08/02/2023	05/15/2033	
91282C-HE-4	UNITED STATES TREASURY			1.A	147,492	98.955	148,433	150,000	147,734		242			3.625	4.002	MN	475	2,719	06/27/2023	05/31/2028	
91282C-HQ-7	UNITED STATES TREASURY			1.A FE	4,467,605	101.044	4,546,980	4,500,000	4,469,819		2,214			4.125	4.287	JJ	77,680		08/30/2023	07/31/2028	
91282C-HT-1	UNITED STATES TREASURY			1.A FE	1,715,687	99.906	1,748,355	1,750,000	1,716,661		974			3.875	4.116	FA	25,614		08/30/2023	08/15/2033	
91282C-HZ-7	UNITED STATES TREASURY			1.A FE	2,941,686	104.269	3,128,070	3,000,000	2,943,143		1,457			4.625	4.958	MS	35,256		10/20/2023	09/30/2030	
91282C-JA-0	UNITED STATES TREASURY			1.A FE	3,989,655	103.234	4,129,360	4,000,000	3,990,063		408			4.625	4.683	MS	47,008		10/20/2023	09/30/2028	
91282C-JB-8	UNITED STATES TREASURY			1.B FE	998,400	101.029	1,010,290	1,000,000	998,564		164			5.000	5.086	MS	12,705		10/20/2023	09/30/2025	
91282C-JJ-1	UNITED STATES TREASURY			1.A FE	5,388,210	105.015	5,408,273	5,150,000	5,387,607		(603)			4.500	3.931	MN	29,924		12/20/2023	11/15/2033	
91282C-JL-6	UNITED STATES TREASURY			1.A FE	2,061,091	101.042	2,071,361	2,050,000	2,060,850		(241)			4.875	4.581	MN	8,738		12/15/2023	11/30/2025	
91282C-JN-2	UNITED STATES TREASURY			1.A FE	1,019,533	102.343	1,023,430	1,000,000	1,019,426		(107)			4.375	3.936	MN	3,825		12/19/2023	11/30/2028	
690353-Z9-1	US INTERNATIONAL DEVELOPMENT FINANCE COR			1.A	142,310	99.417	141,480	142,310	142,310					2.900	2.899	MJSD	126	4,127	03/19/2018	03/20/2024	
0019999999	U.S. Government - Issuer Obligations				65,532,150	X X X	63,566,163	66,843,310	65,697,186		95,914			X X X	X X X	X X X	552,898	1,002,992	X X X	X X X	
36202E-NA-3	G2 003985 - RMBS			4	25,947	102.127	26,261	25,714	25,863		(7)			5.500	5.322	MON	118	1,415	12/04/2007	05/20/2037	
36202E-ZG-7	G2 004343 - RMBS			4	42,150	104.813	42,873	40,904	41,980		(28)			5.500	4.827	MON	187	2,251	02/12/2009	01/20/2039	
36179R-VB-2	G2 MA3310 - RMBS	C		4	294,139	94.116	262,204	278,598	292,201		(301)			3.500	2.681	MON	813	9,754	02/02/2016	12/20/2045	
36179R-VD-8	G2 MA3312 - RMBS			4	233,277	99.409	217,250	218,543	232,628		(306)			4.500	3.346	MON	820	9,837	12/22/2016	12/20/2045	

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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
CUSIP Identification	Description	Code	For orig 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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
36179S-QX-8	G2 MA4070 - RMBS		4	1.A	241,809	97.774	223,307	228,391	239,779		(215)			4.000	3.158	MON	761	9,138	12/22/2016	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS		4	1.A	339,622	94.438	313,004	331,440	338,756		(100)			3.500	3.130	MON	967	11,607	05/30/2019	07/20/2048
36205R-XM-4	GN 398584 - RMBS		4	1.A	1,309	100.948	1,356	1,343	1,323		2			7.500	8.189	MON	8	101	02/11/2000	06/15/2029
36207J-2F-9	GN 433774 - RMBS		4	1.A	10,745	100.844	10,616	10,527	10,596		(19)			7.000	6.553	MON	61	737	08/15/2001	05/15/2028
36210B-WF-8	GN 487646 - RMBS		4	1.A	449	102.987	471	457	452		1			7.500	8.057	MON	3	34	03/10/2000	09/15/2029
36200R-LW-0	GN 570141 - RMBS		4	1.A	2,159	102.961	2,223	2,159	2,158					6.500	6.522	MON	12	140	12/27/2001	12/15/2031
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		4	1.A	243,111	92.060	221,977	241,123	243,616		270			3.500	3.347	MON	703	8,439	02/06/2019	11/20/2048
0029999999	U.S. Government - Residential Mortgage-Backed Securities				1,434,717	X X X	1,321,542	1,379,199	1,429,352		(703)			X X X	X X X	X X X	4,453	53,453	X X X	X X X
38378N-WU-3	GNR 2014-017 AM - CMBS		4	1.A	65,390	93.491	58,908	63,009	63,906		(588)			3.537	2.744	MON	186	2,229	12/04/2017	06/16/2048
38379U-K5-4	GNR 2016-131 A - CMBS		4	1.A	19,701	97.636	19,314	19,781	19,761		11			2.200	2.249	MON	36	436	09/20/2017	04/16/2057
0039999999	U.S. Government - Commercial Mortgage-Backed Securities				85,091	X X X	78,222	82,790	83,667		(577)			X X X	X X X	X X X	222	2,665	X X X	X X X
0109999999	Subtotals - U.S. Governments				67,051,958	X X X	64,965,927	68,305,299	67,210,205		94,634			X X X	X X X	X X X	557,573	1,059,110	X X X	X X X
57582P-WH-9	MASSACHUSETTS (COMMONWEALTH OF)		1	1.B FE	240,359	99.714	224,357	225,000	234,192		(1,250)			4.500	3.772	FA	4,219	10,125	06/26/2018	08/01/2031
68607L-XQ-5	OREGON		1	1.B FE	217,359	102.373	184,271	180,000	194,865		(4,044)			5.892	3.313	JD	884	10,606	12/18/2017	06/01/2027
917542-QV-7	UTAH ST		1	1.A FE	105,464	98.804	103,549	104,803	104,969		(104)			3.539	3.430	JJ	1,854	3,709	10/30/2018	07/01/2025
93974D-5W-4	WASHINGTON ST		2	1.B FE	122,546	96.203	120,254	125,000	123,622		220			3.450	3.670	FA	1,797	4,313	09/11/2018	08/01/2029
0419999999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations				685,728	X X X	632,431	634,803	657,648		(5,178)			X X X	X X X	X X X	8,754	28,753	X X X	X X X
0509999999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)				685,728	X X X	632,431	634,803	657,648		(5,178)			X X X	X X X	X X X	8,754	28,753	X X X	X X X
05914F-FE-5	BALTIMORE CNTY MD		1	1.A FE	234,752	103.778	207,556	200,000	214,975		(3,596)			5.500	3.398	MN	1,833	11,000	01/10/2018	11/01/2027
438687-EJ-0	HONOLULU HAWAII CITY & CNTY		1,2	1.C FE	110,000	96.022	105,624	110,000	110,000					3.753	3.752	MS	1,376	4,128	08/16/2018	09/01/2030
442331-3E-2	HOUSTON CITY		2	1.D FE	110,000	96.719	106,391	110,000	110,000					3.625	3.624	MS	1,329	3,988	12/20/2017	03/01/2029
68608K-NF-1	OREGON		1	1.B FE	119,091	107.957	107,957	100,000	115,614		(745)			5.902	4.436	FA	2,459	5,902	11/20/2018	08/01/2038
882722-VP-3	TEXAS ST		1	1.A FE	199,063	100.585	176,024	175,000	190,640		(1,407)			4.631	3.491	AO	2,026	8,104	05/31/2017	04/01/2033
93974C-RF-9	WASHINGTON ST		1	1.B FE	117,649	103.413	103,413	100,000	111,975		(1,027)			5.090	3.601	FA	2,121	5,090	12/15/2017	08/01/2033
947627-DM-4	WEBER BASIN UTAH WTR CONSERVANCY DIST			1.B FE	115,000	97.714	112,371	115,000	115,000					2.740	2.738	MS	1,050	3,151	08/04/2017	03/01/2025
0619999999	U.S. Political Subdivisions - Issuer Obligations				1,005,555	X X X	919,336	910,000	968,204		(6,775)			X X X	X X X	X X X	12,194	41,363	X X X	X X X
0709999999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guarante)				1,005,555	X X X	919,336	910,000	968,204		(6,775)			X X X	X X X	X X X	12,194	41,363	X X X	X X X
88213A-KB-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1.A FE	175,000	99.095	173,416	175,000	175,000					2.549	2.544	MN	570	4,461	06/07/2017	05/15/2024
88213A-KG-9	BOARD OF REGENTS TEXAS A & M UNIVERSITY		2	1.A FE	175,000	94.438	165,267	175,000	175,000					3.086	3.086	MN	690	5,401	06/07/2017	05/15/2029
44244C-TQ-0	HOUSTON TEX UTIL SYS REV		2	1.C FE	65,000	95.924	62,351	65,000	65,000					3.973	3.973	MN	330	2,582	08/08/2018	11/15/2031
451443-ZJ-7	IDAHO ST BLDG AUTH BLDG REV		1,2	1.C FE	180,000	96.755	174,159	180,000	180,000					3.080	3.079	MS	1,848	5,544	12/08/2017	09/01/2026

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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
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	460,000	85.284	392,306	460,000	460,000				3.395	3.395	AO	3,297	15,617	11/07/2019	10/15/2040
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM			2	1.C FE	65,000	97.068	63,094	65,000	65,000				3.163	3.163	JJ	1,028	2,093	06/29/2017	07/01/2040
64972E-GL-7	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	100,205	86.828	86,828	100,000	100,107	(23)			3.317	3.290	MN	553	3,317	06/14/2019	11/01/2034
64971W-6A-3	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	130,000	99.113	128,847	130,000	130,000				2.750	2.741	MN	596	3,575	06/22/2017	05/01/2024
64971X-EK-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	146,523	97.603	146,405	150,000	148,747	455			3.430	3.772	FA	2,144	5,145	09/19/2018	08/01/2026
801096-AU-2	SANTA ANA CALIF CMNTY REDEV AGY				1.C FE	190,000	97.961	186,126	190,000	190,000				3.867	3.865	MS	2,449	7,347	10/19/2018	09/01/2026
83756C-SA-4	SUCCESSO SOUTH DAKOTA HSG DEV AUTH - RMBS			2	1.A FE	30,000	97.082	29,125	30,000	30,000				3.060	3.060	MN	153	1,007	05/16/2017	11/01/2037
798170-AG-1	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG				1.C FE	180,000	98.777	177,799	180,000	180,000				2.958	2.955	FA	2,219	5,324	12/08/2017	08/01/2024
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	255,000	102.006	260,115	255,000	255,000				5.102	5.103	MS	4,337	5,710	03/10/2023	04/01/2035
88283L-HU-3	TEXAS TRANS COMMN ST HWY FD REV			1	1.A FE	179,051	102.395	153,593	150,000	165,897	(2,253)			5.178	3.287	AO	1,942	7,767	08/22/2017	04/01/2030
91412H-BM-4	UNIVERSITY CALIF REVS			1	1.C FE	135,000	98.400	132,840	135,000	135,000				3.616	3.614	MN	624	4,882	05/23/2018	05/15/2025
0819999999	U.S. Special Revenue - Issuer Obligations					2,465,779	X X X	2,332,271	2,440,000	2,454,751	(1,821)			X X X	X X X	X X X	22,780	79,772	X X X	X X X
3140QP-3W-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION -			4	1.A	1,425,292	100.993	1,402,197	1,388,412	1,425,717	238			5.500	4.927	MON	6,364	77,086	11/14/2022	08/01/2052
31326M-EY-5	FH 2B6451 - RMBS			4,5	1.A	59,336	100.840	58,415	57,928	60,198	594			3.037	2.843	MON	294	1,753	08/22/2017	08/01/2047
31292H-BB-9	FH C00934 - RMBS			4	1.A	607	104.539	635	607	606				8.000	8.052	MON	4	49	04/27/2000	03/01/2030
31335H-3N-1	FH C90805 - RMBS			4	1.A	338	99.762	327	328	328	(1)			5.500	5.034	MON	2	18	10/25/2004	03/01/2024
31294M-AC-5	FH E02703 - RMBS			4	1.A	6,457	97.484	6,186	6,346	6,358	(15)			4.000	3.503	MON	21	255	12/16/2010	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS			4	1.A	126,314	93.985	113,265	120,514	125,586	(133)			3.500	2.873	MON	352	4,221	03/19/2015	03/01/2045
31335A-QK-7	FH G60458 - RMBS			4	1.A	147,539	94.769	132,907	140,242	146,531	(205)			3.500	2.759	MON	409	4,912	04/19/2016	01/01/2044
31335B-M7-8	FH G61282 - RMBS			4	1.A	3,461,088	91.593	3,239,448	3,536,798	3,466,288	1,637			3.000	3.284	MON	8,842	106,104	03/04/2019	01/01/2048
31335B-2A-3	FH G61669 - RMBS			4	1.A	706,392	91.535	656,440	717,150	707,065	227			3.000	3.212	MON	1,793	21,517	03/08/2019	01/01/2047
31307T-L9-0	FH J36652 - RMBS			4	1.A	623,156	94.248	586,215	621,990	622,681	(141)			3.000	2.947	MON	1,555	18,660	03/08/2019	03/01/2032
3132M9-T5-3	FH Q28972 - RMBS			4	1.A	787,281	96.779	714,788	738,581	782,075	(1,156)			4.000	3.094	MON	2,462	29,546	12/23/2014	10/01/2044
3132WN-UV-2	FH Q48695 - RMBS			4	1.A	330,224	98.378	315,023	320,218	329,633	(187)			4.000	3.565	MON	1,067	12,819	03/04/2019	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS			4	1.A	329,199	94.275	307,946	326,647	329,005	(51)			3.500	3.400	MON	953	11,435	02/25/2019	09/01/2047
3133AN-QZ-0	FH QC4072 - RMBS			4	1.A	210,035	86.497	173,358	200,421	208,874	(227)			2.500	1.984	MON	418	5,011	07/20/2021	07/01/2051
3133BG-C6-3	FH QE6393 - RMBS			4	1.A	186,712	99.982	185,576	185,610	186,563	(106)			5.000	4.919	MON	773	9,281	09/14/2022	07/01/2052
3133BJ-NR-9	FH QE8500 - RMBS			4	1.A	2,378,073	100.032	2,442,964	2,442,180	2,382,056	3,529			5.000	5.391	MON	10,176	124,398	11/02/2022	08/01/2052
3133BJ-NS-7	FH QE8501 - RMBS			4	1.A	269,865	100.766	270,326	268,272	269,642	(158)			5.000	4.921	MON	1,118	13,414	09/14/2022	08/01/2052
3133BJ-N7-3	FH QE8514 - RMBS			4	1.A	2,728,984	98.126	2,728,586	2,780,687	2,732,082	2,442			4.500	4.753	MON	10,428	125,131	09/20/2022	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS			4	1.A	192,000	99.932	190,057	190,187	191,772	(162)			5.000	4.870	MON	792	9,509	09/14/2022	09/01/2052
3133KG-LG-1	FH RA1227 - RMBS			4	1.A	681,357	90.283	601,428	666,160	677,611	(228)			3.000	2.766	MON	1,665	20,005	09/30/2019	08/01/2049
3133KM-G9-0	FH RA5624 - RMBS			4	1.A	974,665	86.158	800,000	928,529	968,742	(1,293)			2.500	1.970	MON	1,934	23,213	07/21/2021	08/01/2051
3132DM-ZK-4	FH SD0746 - RMBS			4	1.A	3,264,570	82.770	2,683,624	3,242,280	3,261,809	(881)			2.000	1.922	MON	5,404	65,974	11/01/2021	11/01/2051
3132DM-ZZ-7	FH SD0792 - RMBS			4	1.A	1,571,957	82.166	1,287,785	1,567,304	1,571,315	(236)			2.000	1.963	MON	2,612	31,876	12/20/2021	12/01/2051
3132DN-NS-8	FH SD1301 - RMBS			4	1.A	421,903	100.281	413,208	412,052	420,925	(689)			5.000	4.668	MON	1,717	20,603	09/14/2022	07/01/2052
3132DN-QB-2	FH SD1350 - RMBS			4	1.A	694,414	97.621	680,016	696,591	694,422	3			4.500	4.543	MON	2,612	31,347	09/02/2022	07/01/2052

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
3132DN-QH-9	FH SD1356 - RMBS		4	1.A	264,653	99.812	258,540	259,027	264,087		(399)			5.000	4.697	MON	1,079	12,951	09/14/2022	07/01/2052	
3132DN-VJ-9	FH SD1517 - RMBS		4	1.A	880,015	97.688	858,597	878,917	879,736		(196)			4.500	4.485	MON	3,296	39,719	09/07/2022	09/01/2052	
3132DQ-BS-4	FH SD2749 - RMBS		4	1.A	2,474,387	95.561	2,493,090	2,608,909	2,477,570		3,183			4.000	4.714	MON	8,696	52,178	06/06/2023	03/01/2053	
3132DQ-F6-8	FH SD2889 - RMBS		4	1.A	1,459,711	101.446	1,461,405	1,440,579	1,458,765		(946)			5.500	5.296	MON	6,603	39,666	05/22/2023	05/01/2053	
3132DQ-MZ-6	FH SD3076 - RMBS		4	1.A	1,938,208	99.893	1,949,532	1,951,625	1,938,475		267			5.000	5.100	MON	8,132	48,791	06/06/2023	05/01/2053	
3132DQ-RS-7	FH SD3197 - RMBS		4	1.A	1,421,083	101.446	1,422,079	1,401,808	1,420,450		(633)			5.500	5.288	MON	6,425	38,615	06/20/2023	06/01/2053	
3132E0-NX-6	FH SD4006 - RMBS		4	1.A	3,965,951	99.718	3,987,772	3,999,068	3,965,997		46			5.000	5.121	MON	16,663	12,203	12/20/2023	09/01/2053	
3132DV-KV-6	FH SD7508 - RMBS		4	1.A	1,184,200	93.152	1,050,581	1,127,810	1,168,843		(732)			3.500	2.996	MON	3,289	39,500	11/14/2019	10/01/2049	
3132DV-LV-5	FH SD7540 - RMBS		4	1.A	27,142	86.031	22,205	25,811	26,999		(27)			2.500	1.929	MON	54	646	07/21/2021	05/01/2051	
3132DW-B5-1	FH SD8160 - RMBS		4	1.A	6,390,318	82.049	5,154,615	6,282,341	6,377,631		(2,892)			2.000	1.815	MON	10,471	127,455	07/23/2021	08/01/2051	
3132A8-6Y-0	FH ZS8087 - RMBS		4	1.A	924,952	92.720	845,982	912,406	921,595		(1,014)			2.500	2.178	MON	1,901	22,810	08/05/2019	04/01/2033	
31403D-XF-1	FN 745978 - RMBS		4,5	1.A	17,432	103.170	17,898	17,348	18,237		441			6.272	5.460	MON	91	778	01/25/2007	10/01/2036	
31417G-F2-7	FN AB9184 - RMBS		4	1.A	177,665	90.787	157,362	173,332	176,990		(123)			3.000	2.648	MON	433	5,205	02/02/2016	04/01/2043	
3138E0-KJ-7	FN AJ7496 - RMBS		4	1.A	52,349	94.047	47,683	50,701	51,091		(163)			3.000	2.274	MON	127	1,521	12/09/2011	12/01/2026	
3138WB-UK-9	FN AS2385 - RMBS		C	4	1.A	198,710	98.811	185,835	188,072		(274)			4.000	3.191	MON	627	7,524	05/08/2014	05/01/2044	
3138WD-BZ-3	FN AS3655 - RMBS		C	4	1.A	232,825	99.915	214,373	214,554		(433)			4.500	3.216	MON	805	9,656	08/06/2015	10/01/2044	
3138WE-KK-4	FN AS4797 - RMBS		C	4	1.A	363,505	92.266	323,562	350,683		(323)			3.500	3.004	MON	1,023	12,279	08/06/2015	04/01/2045	
3138WG-DN-1	FN AS6408 - RMBS		C	4	1.A	114,585	94.370	102,224	108,322		(134)			3.500	2.763	MON	316	3,793	07/06/2016	01/01/2046	
3138WG-FT-6	FN AS6477 - RMBS		C	4	1.A	107,377	93.669	99,962	106,719		(19)			3.500	3.405	MON	311	3,736	02/28/2019	01/01/2046	
3138WG-G6-5	FN AS6520 - RMBS		C	4	1.A	134,809	94.370	120,846	128,056		(164)			3.500	2.816	MON	374	4,482	10/25/2016	01/01/2046	
3138WL-CM-3	FN AS9975 - RMBS		C	4	1.A	26,284	102.749	25,816	25,125		(19)			4.000	3.403	MON	84	1,007	12/01/2017	07/01/2047	
3138Y4-6V-6	FN AX3583 - RMBS		C	4	1.A	288,516	100.413	277,647	276,505		(346)			3.500	2.874	MON	806	9,681	12/23/2014	07/01/2042	
3140FE-5K-6	FN BD7149 - RMBS		4	1.A	2,967,066	93.658	2,755,794	2,942,410	2,965,310		(597)			3.500	3.374	MON	8,582	103,116	02/25/2019	04/01/2047	
3140FX-DM-1	FN BF0107 - RMBS		4	1.A	435,044	96.802	391,088	404,008	434,002		(459)			4.500	3.457	MON	1,515	18,180	07/25/2017	06/01/2056	
3140FX-D7-4	FN BF0125 - RMBS		4	1.A	155,339	92.681	136,182	146,936	155,000		(131)			4.000	3.275	MON	490	5,877	10/13/2017	07/01/2056	
3140FX-EE-8	FN BF0132 - RMBS		4	1.A	174,861	92.686	153,372	165,475	174,478		(146)			4.000	3.279	MON	552	6,619	07/14/2017	07/01/2056	
3140FX-E4-0	FN BF0154 - RMBS		4	1.A	149,605	94.058	135,405	143,959	148,486		(272)			3.500	2.819	MON	420	5,039	08/17/2017	11/01/2046	
3140FX-FN-7	FN BF0172 - RMBS		4	1.A	47,604	97.210	44,840	46,127	47,524		(57)			4.000	3.319	MON	154	1,845	02/13/2018	01/01/2041	
3140FX-GG-1	FN BF0198 - RMBS		4	1.A	226,138	97.055	213,129	219,596	226,051		(201)			4.000	3.368	MON	732	8,784	05/25/2018	11/01/2040	
3140FX-GK-2	FN BF0201 - RMBS		4	1.A	237,019	95.353	222,398	233,237	236,769		(96)			4.000	3.750	MON	777	9,329	09/17/2018	08/01/2051	
3140FX-GL-0	FN BF0202 - RMBS		4	1.A	163,564	97.025	152,348	157,020	163,221		(157)			4.500	3.687	MON	589	7,066	07/17/2018	01/01/2051	
3140GT-V3-1	FN BH5133 - RMBS		4,5	1.A	61,268	101.058	60,630	59,995	62,898		975			2.553	4.050	MON	128	1,536	08/22/2017	09/01/2047	
3140H1-VX-5	FN BJ0629 - RMBS		4	1.A	1,580,245	96.806	1,484,783	1,533,780	1,574,432		(926)			4.000	3.590	MON	5,113	61,351	03/04/2019	03/01/2048	
3140HE-AJ-1	FN BK0908 - RMBS		4	1.A	244,951	97.113	230,566	237,420	243,630		(142)			4.000	3.597	MON	791	9,497	03/04/2019	07/01/2048	
3140HM-ZD-9	FN BK7939 - RMBS		4	1.A	89,334	98.681	85,812	86,960	88,695		(35)			4.500	4.181	MON	326	3,913	11/05/2018	11/01/2048	
3140HP-S9-9	FN BK9543 - RMBS		4	1.A	10,201	98.681	9,645	9,774	10,101		(6)			4.500	3.981	MON	37	440	03/04/2019	11/01/2048	
3140J5-FG-9	FN BM1066 - RMBS		4	1.A	41,147	97.049	38,144	39,304	41,013		(39)			4.000	3.325	MON	131	1,573	12/01/2017	02/01/2047	
3140J7-VZ-5	FN BM3331 - RMBS		4	1.A	3,904,402	93.607	3,636,240	3,884,591	3,902,982		(737)			3.500	3.417	MON	11,330	135,961	03/04/2019	08/01/2047	
3140J8-MN-0	FN BM3964 - RMBS		4	1.A	415,064	94.215	387,241	411,018	414,627		(150)			3.500	3.344	MON	1,199	14,386	02/28/2019	07/01/2046	
3140J9-ME-8	FN BM4856 - RMBS		4	1.A	4,442,067	96.988	4,175,509	4,305,169	4,435,999		(3,456)			4.000	3.519	MON	14,351	172,207	02/25/2019	04/01/2047	
3140J9-T9-2	FN BM5075 - RMBS		4	1.A	2,788,220	90.573	2,560,378	2,826,865	2,791,365		1,016			3.000	3.193	MON	7,067	84,806	02/25/2019	08/01/2046	
3140JA-CQ-9	FN BM5478 - RMBS		4	1.A	680,018	98.620	640,316	649,279	678,103		(633)			4.500	3.797	MON	2,435	29,218	03/01/2019	01/01/2049	

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140JA-EU-8	FN BM5546 - RMBS			4	1.A	648,732	93.722	600,498	640,723	647,901			(256)		3.500	3.302	MON	1,869	22,450	02/28/2019	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS			4	1.A	162,202	94.708	151,956	160,447	162,013			(58)		3.500	3.325	MON	468	5,619	02/28/2019	08/01/2045
3140MY-AD-4	FN BW6303 - RMBS			4	1.A	174,315	100.526	173,577	172,669	174,107			(147)		5.000	4.871	MON	719	8,633	09/14/2022	08/01/2052
3140N3-AR-0	FN BW9915 - RMBS			4	1.A	2,759,049	102.717	2,933,004	2,855,419	2,766,105			6,149		5.000	5.496	MON	11,898	142,771	10/19/2022	10/01/2052
3140ND-B8-9	FN BX8162 - RMBS			4	1.A	534,474	100.025	539,155	539,022	534,582			109		5.000	5.121	MON	2,246	13,476	06/06/2023	05/01/2053
3140QA-NJ-5	FN CA3092 - RMBS			4	1.A	570,198	98.742	539,102	545,971	563,003			(252)		4.500	4.004	MON	2,047	24,572	02/21/2019	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS			4	1.A	2,605,617	90.325	2,307,183	2,554,307	2,592,169			(890)		3.000	2.797	MON	6,386	76,629	10/30/2019	10/01/2049
3140QG-ZQ-3	FN CA8850 - RMBS			4	1.A	7,989,130	82.145	6,314,070	7,686,475	7,950,775			(5,472)		2.000	1.593	MON	12,811	156,424	01/27/2021	02/01/2051
3140QL-NS-1	FN CB1300 - RMBS			4	1.A	2,044,972	86.161	1,676,320	1,945,566	2,032,499			(2,500)		2.500	1.956	MON	4,053	48,656	07/20/2021	08/01/2051
3140QM-5T-7	FN CB2657 - RMBS			4	1.A	3,558,030	88.780	3,093,082	3,483,996	3,549,703			(3,028)		3.000	2.742	MON	8,710	104,520	02/07/2022	01/01/2052
3140QN-V2-5	FN CB3332 - RMBS			4	1.A	1,534,318	92.387	1,519,360	1,644,554	1,538,433			4,122		3.500	4.401	MON	4,797	52,763	12/21/2022	08/01/2052
3140QP-BG-1	FN CB3638 - RMBS			4	1.A	1,848,380	102.208	1,858,984	1,818,824	1,846,003			(1,660)		4.500	4.282	MON	6,821	82,531	09/07/2022	05/01/2052
3140QP-JJ-7	FN CB3864 - RMBS			4	1.A	2,766,765	97.382	2,660,252	2,731,764	2,762,618			(2,315)		4.500	4.338	MON	10,244	122,929	06/24/2022	06/01/2052
3140QQ-F6-7	FN CB4688 - RMBS			4	1.A	332,203	99.293	320,440	322,723	331,210			(701)		5.000	4.599	MON	1,345	16,136	09/14/2022	09/01/2052
3140QR-KR-3	FN CB5703 - RMBS			4	1.A	680,794	102.891	678,428	659,364	678,993			(1,801)		6.000	5.479	MON	3,297	26,375	03/28/2023	02/01/2053
3140X7-5M-7	FN FM4451 - RMBS			4	1.A	2,938,249	86.588	2,393,814	2,764,598	2,905,981			(2,699)		2.500	1.877	MON	5,760	69,129	10/09/2020	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS			4	1.A	2,227,408	83.029	1,772,480	2,134,763	2,212,950			(1,852)		2.000	1.556	MON	3,558	43,665	10/22/2020	10/01/2050
3140XB-JE-1	FN FM7460 - RMBS			4	1.A	810,366	95.536	781,026	817,519	810,457			75		4.000	4.124	MON	2,725	32,721	06/24/2022	03/01/2051
3140XB-6D-7	FN FM8067 - RMBS			4	1.A	2,066,438	89.129	1,731,931	1,943,169	2,049,014			(2,599)		3.000	2.282	MON	4,858	58,406	07/16/2021	07/01/2051
3140XD-2J-4	FN FM9776 - RMBS			4	1.A	3,924,502	89.125	3,402,664	3,817,851	3,913,669			(3,869)		3.000	2.658	MON	9,545	114,536	02/01/2022	11/01/2051
3140XK-KX-7	FN FS3909 - RMBS			4	1.A	1,343,783	99.584	1,350,004	1,355,645	1,344,047			264		5.000	5.132	MON	5,649	33,891	06/06/2023	02/01/2053
3140XK-M9-8	FN FS3983 - RMBS			4	1.A	672,210	102.848	676,448	657,720	670,835			(1,375)		6.000	5.649	MON	3,289	29,597	03/06/2023	03/01/2053
3140XK-SG-6	FN FS4118 - RMBS			4	1.A	699,048	98.944	694,703	702,119	699,081			34		5.000	5.066	MON	2,926	20,478	05/01/2023	03/01/2053
3140XL-A3-2	FN FS4525 - RMBS			4	1.A	1,959,591	102.282	1,975,607	1,931,524	1,958,138			(1,453)		5.500	5.277	MON	8,853	53,117	06/06/2023	04/01/2053
3140XL-EK-0	FN FS4637 - RMBS			4	1.A	2,879,053	101.724	2,889,849	2,840,879	2,876,970			(2,084)		5.500	5.295	MON	13,021	78,124	06/06/2023	05/01/2053
3140XL-FY-9	FN FS4682 - RMBS			4	1.A	963,853	101.383	969,305	956,085	963,421			(432)		5.500	5.370	MON	4,382	26,292	05/31/2023	05/01/2053
3140XL-RZ-3	FN FS5003 - RMBS			4	1.A	931,674	93.406	930,038	995,694	931,934			259		3.500	4.502	MON	2,904	17,425	10/07/2020	11/01/2050
31418A-X5-2	FN MA1599 - RMBS			4	1.A	293,980	92.089	260,115	282,461	292,373			(318)		3.000	2.441	MON	706	8,490	08/15/2016	09/01/2043
31418C-NT-7	FN MA3101 - RMBS			4	1.A	34,229	99.544	31,984	32,131	33,920			(39)		4.500	3.627	MON	120	1,446	12/04/2017	08/01/2047
31418C-QC-1	FN MA3150 - RMBS			4	1.A	31,599	99.544	29,487	29,622	31,266			(29)		4.500	3.634	MON	111	1,335	12/04/2017	10/01/2047
31418D-UG-5	FN MA4182 - RMBS			4	1.A	3,385,728	82.115	2,691,468	3,277,667	3,366,667			(2,058)		2.000	1.671	MON	5,463	66,445	11/01/2020	11/01/2050
31418D-YB-2	FN MA4305 - RMBS			4	1.A	2,425,341	82.081	1,986,702	2,420,425	2,424,243			(179)		2.000	1.973	MON	4,034	49,054	03/16/2021	04/01/2051
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS			4	1.A	32,240	95.650	31,006	32,416	32,260			12		3.500	3.645	MON	95	1,135	08/09/2018	08/27/2057
0829999999	U.S. Special Revenue - Residential Mortgage-Backed Securities					118,864,063	X X X	108,546,188	117,340,787	118,614,459			(35,390)		X X X	X X X	X X X	347,802	3,540,643	X X X	X X X
3138LJ-4T-4	FN AN6233 - CMBS/RMBS			4	1.A	396,131	97.599	379,107	387,769	388,579			(1,444)		3.020	2.496	MON	1,008	11,875	08/25/2017	12/01/2024
0839999999	U.S. Special Revenue - Commercial Mortgage-Backed Securities					396,131	X X X	379,107	387,769	388,579			(1,444)		X X X	X X X	X X X	1,008	11,875	X X X	X X X
54627R-AL-4	LASGOV 22A A1 - ABS			4	1.A FE	555,990	97.792	543,714	555,990	555,990					3.615	3.944	MON	8,375	24,119	05/12/2022	02/01/2029

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
084999999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					555,990	X X X	543,714	555,990	555,990					X X X	X X X	X X X	8,375	24,119	X X X	X X X
090999999	Subtotals - U.S. Special Revenue					122,281,963	X X X	111,801,280	120,724,546	122,013,779		(38,655)			X X X	X X X	X X X	379,965	3,656,409	X X X	X X X
E105	002824-BG-4			1,2	1.D FE	431,932	102.542	410,168	400,000	425,144		(1,527)			4.750	4.099	MN	1,636	19,000	03/04/2019	11/30/2036
	002824-BM-1			1,2	1.D FE	206,312	99.042	198,084	200,000	201,589		(1,044)			3.875	3.313	MS	2,282	7,750	03/08/2019	09/15/2025
	002824-BQ-2			1,2	1.D FE	182,349	84.657	156,615	185,000	183,235		256			1.400	1.555	JD	1,302	1,295	06/22/2020	06/30/2030
	00287Y-AQ-2			1,2	1.G FE	314,151	98.280	294,840	300,000	303,145		(2,728)			3.600	2.644	MN	1,410	10,800	10/16/2019	05/14/2025
	00287Y-AY-5			1,2	1.G FE	940,380	96.960	969,600	1,000,000	978,492		8,468			3.200	4.164	MN	4,178	32,000	02/21/2019	05/14/2026
	00287Y-CA-5			1,2	1.G FE	734,682	90.348	587,262	650,000	725,153		(3,759)			4.050	3.099	MN	2,925	26,325	05/25/2021	11/21/2039
	00084D-AU-4		C	2	2.A FE	900,000	90.801	817,209	900,000	900,000					1.542	1.542	JD	578	13,878	06/09/2021	06/16/2027
	010392-FT-0			1,2	1.E FE	99,665	75.520	75,520	100,000	99,696		7			3.450	3.468	AO	863	3,450	09/12/2019	10/01/2049
	015271-AG-4			1,2	2.A FE	382,508	97.228	388,912	400,000	384,478		1,970			4.500	5.313	JJ	7,550	9,000	02/28/2023	07/30/2029
	00507U-AS-0		C	1,2	2.C FE	741,518	97.330	729,975	750,000	748,146		1,474			3.800	4.013	MS	8,392	28,500	03/01/2019	03/15/2025
	36186C-BY-8			1,2	2.C FE	658,962	109.666	592,196	540,000	622,755		(8,225)			8.000	5.560	MN	7,200	43,200	02/08/2019	11/01/2031
	023135-BR-6			1,2	1.D FE	1,094,639	90.252	988,259	1,095,000	1,094,820		51			1.200	1.205	JD	1,022	13,140	06/01/2020	06/03/2027
	023135-BT-2			1,2	1.D FE	586,112	66.619	433,024	650,000	589,849		1,472			2.500	3.010	JD	1,264	16,250	05/25/2021	06/03/2050
	023135-CG-9			1,2	1.D FE	508,898	96.918	494,282	510,000	509,145		145			3.450	3.485	AO	3,812	17,595	04/11/2022	04/13/2029
	025816-CF-4			2	1.F FE	300,747	96.496	289,488	300,000	300,438		(179)			3.125	3.059	MN	1,068	9,375	03/15/2022	05/20/2026
	025816-DA-4			2,5	1.F FE	286,386	96.312	288,936	300,000	287,404		1,018			4.420	4.982	FA	5,451	6,630	02/10/2023	08/03/2033
	02665W-DT-5			1	1.G FE	1,042,241	84.580	883,861	1,045,000	1,043,008		263			1.800	1.829	JJ	8,778	18,810	01/11/2021	01/13/2031
	03027X-AT-7			1,2	2.C FE	351,645	99.085	346,798	350,000	350,104		(360)			3.375	3.270	MN	1,509	11,813	04/11/2019	05/15/2024
	03027X-BG-4			1,2	2.C FE	632,168	82.047	520,998	635,000	633,030		269			1.875	1.924	AO	2,514	11,906	09/23/2020	10/15/2030
	03040W-AU-9			1,2	2.A FE	646,184	94.472	661,304	700,000	652,811		6,627			3.450	4.882	JD	2,013	24,150	02/10/2023	06/01/2029
	031162-DF-4			1,2	2.A FE	193,912	84.757	165,276	195,000	193,947		19			4.200	4.233	FA	2,935	8,190	02/17/2022	02/22/2052
	031162-DQ-0			1,2	2.A FE	942,817	102.846	971,895	945,000	943,037		220			5.250	5.290	MS	16,400	24,806	02/15/2023	03/02/2030
	032654-AU-9			1,2	1.F FE	318,096	88.752	284,006	320,000	318,681		264			1.700	1.791	AO	1,360	5,440	09/28/2021	10/01/2028
	035240-AL-4			1,2	1.G FE	659,406	98.876	593,256	600,000	630,694		(7,110)			4.000	2.654	AO	5,200	24,000	10/16/2019	04/13/2028
	037389-BB-8			1,2	2.A FE	517,145	98.951	494,755	500,000	509,303		(1,755)			4.500	4.063	JD	1,000	22,500	02/21/2019	12/15/2028
	03740L-AE-2			1,2	2.A FE	260,988	79.586	210,903	265,000	261,157		88			3.900	3.970	FA	3,531	10,335	02/23/2022	02/28/2052
	037833-BX-7			1,2	1.B FE	758,534	98.764	691,348	700,000	751,979		(1,464)			4.650	4.128	FA	11,573	32,550	02/21/2019	02/23/2046
	037833-DP-2			1,2	1.B FE	1,109,046	90.507	1,013,678	1,120,000	1,113,462		1,061			2.200	2.310	MS	7,529	24,640	09/05/2019	09/11/2029
	037833-DU-1			1,2	1.B FE	3,062,008	85.558	2,605,241	3,045,000	3,055,985		(1,763)			1.650	1.586	MN	6,978	50,243	06/26/2020	05/11/2030
	038222-AN-5			1,2	1.F FE	149,426	85.105	127,658	150,000	149,620		55			1.750	1.792	JD	219	2,625	05/26/2020	06/01/2030
	00217G-AB-9		C	1,2	2.B FE	473,100	88.386	419,834	475,000	473,413		167			3.250	3.297	MS	5,146	15,438	02/09/2022	03/01/2032
	038522-AQ-1			1,2	4.A FE	712,884	97.070	698,904	720,000	698,904		801			5.000	5.142	FA	15,000	36,000	05/21/2020	02/01/2028
	039482-AD-6			1,2	1.F FE	1,042,837	88.945	929,475	1,045,000	1,043,330		178			2.900	2.922	MS	10,102	30,305	02/23/2022	03/01/2032
	00206R-DQ-2			1,2	2.B FE	250,285	98.934	247,335	250,000	250,129		(36)			4.250	4.233	MS	3,542	10,625	02/21/2019	03/01/2027
	00206R-HJ-4			1,2	2.B FE	641,827	98.742	636,886	645,000	643,209		302			4.350	4.411	MS	9,353	28,058	02/13/2019	03/01/2029
	00206R-ML-3			1,2	2.B FE	1,188,013	93.579	1,113,590	1,190,000	1,189,094		395			1.700	1.735	MS	5,395	20,230	03/19/2021	03/25/2026
	052769-AD-8			1,2	2.A FE	355,114	99.169	347,092	350,000	351,141		(891)			4.375	4.099	JD	681	15,313	02/21/2019	06/15/2025
	053484-AB-7			1,2	1.G FE	928,893	83.808	779,414	930,000	929,111		101			2.050	2.063	JJ	8,791	19,065	09/08/2021	01/15/2032

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
05348E-BG-3	AVALONBAY COMMUNITIES INC		1,2	1.G FE	264,716	87.261	231,242	265,000	264,818			27		2.300	2.312	MS	2,032	6,095	02/10/2020	03/01/2030	
05348E-BH-1	AVALONBAY COMMUNITIES INC		1,2	1.G FE	647,108	86.355	561,308	650,000	647,997			257		2.450	2.498	JJ	7,343	15,925	05/08/2020	01/15/2031	
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		1,1	2.A FE	233,694	98.667	223,974	227,000	227,772			(980)		3.800	3.345	AO	2,013	8,626	05/11/2017	10/07/2024	
058498-AW-6	BALL CORP		1,2	3.A FE	632,711	85.913	545,548	635,000	545,548	37,206		214		2.875	2.917	FA	6,897	18,256	08/13/2020	08/15/2030	
058498-AX-4	BALL CORP		1,2	3.A FE	50,000	86.328	43,164	50,000	43,164	2,943				3.125	3.125	MS	460	1,563	09/09/2021	09/15/2031	
05964H-AB-1	BANCO SANTANDER SA		C	1.G FE	210,024	96.951	193,902	200,000	203,798		(1,072)			4.250	3.630	AO	1,889	8,500	08/07/2017	04/11/2027	
06051G-GC-7	BANK OF AMERICA CORP		2	2.A FE	500,000	97.256	486,280	500,000	500,000					4.183	4.182	MN	2,092	20,915	11/21/2016	11/25/2027	
06051G-GF-0	BANK OF AMERICA CORP		1,2,5	1.G FE	322,401	96.143	288,429	300,000	309,955		(3,090)			3.824	2.684	JJ	5,131	11,472	10/16/2019	01/20/2028	
06051G-GR-4	BANK OF AMERICA CORP		1,2,5	1.G FE	1,711,395	94.909	1,660,908	1,750,000	1,729,698		4,033			3.593	3.875	JJ	27,946	62,878	02/21/2019	07/21/2028	
06051G-HD-4	BANK OF AMERICA CORP		1,2,5	1.E FE	542,965	94.263	511,848	543,000	543,014		5			3.419	3.420	JD	567	18,565	12/20/2017	12/20/2028	
06051G-HM-4	BANK OF AMERICA CORP		1,2,5	1.G FE	100,000	96.627	96,627	100,000	100,000					4.271	4.271	JJ	1,874	4,717	07/18/2018	07/23/2029	
06051G-JS-9	BANK OF AMERICA CORP		1,2	1.G FE	371,276	91.652	366,608	400,000	379,462		4,623			1.734	3.275	JJ	3,063	6,936	03/15/2022	07/22/2027	
06051G-KJ-7	BANK OF AMERICA CORP		1,2,5	1.G FE	1,130,000	92.685	1,047,341	1,130,000	1,130,000					2.551	2.552	FA	11,771	28,826	02/01/2022	02/04/2028	
06368L-AP-1	BANK OF MONTREAL		1	1.F FE	1,509,049	99.110	1,496,561	1,510,000	1,509,658		471			4.250	4.283	MS	19,074	64,175	09/07/2022	09/14/2024	
06406R-AB-3	BANK OF NEW YORK MELLON CORP		2,5	1.F FE	424,188	96.273	385,092	400,000	410,817		(3,313)			3.442	2.530	FA	5,507	13,768	10/16/2019	02/07/2028	
06406R-AR-8	BANK OF NEW YORK MELLON CORP		2	1.F FE	879,674	82.408	725,190	880,000	879,764		31			1.650	1.654	JJ	6,171	14,520	01/21/2021	01/28/2031	
06406R-BK-2	BANK OF NEW YORK MELLON CORP		2,5	1.F FE	393,724	99.381	397,524	400,000	394,481		757			4.596	4.851	JJ	7,915	9,192	02/10/2023	07/26/2030	
06738E-AW-5	BARCLAYS PLC		C	2.A FE	659,995	97.741	684,187	700,000	678,594		4,224			4.836	5.638	MN	4,890	33,852	02/14/2019	05/09/2028	
07177M-AB-9	BAXALTA INC		1,2	2.A FE	308,583	98.315	294,945	300,000	303,590		(2,826)			4.000	3.001	JD	267	12,000	03/15/2022	06/23/2025	
07274N-AL-7	BAYER US FINANCE II LLC		1,2	2.B FE	198,542	95.122	190,244	200,000	199,237		135			4.375	4.462	JD	389	8,750	06/18/2018	12/15/2028	
07274N-AY-9	BAYER US FINANCE II LLC		1	2.B FE	114,671	99.000	101,970	103,000	106,496		(2,064)			5.500	3.332	FA	2,140	5,665	10/25/2019	08/15/2025	
075887-BW-8	BECTON DICKINSON AND CO		1,2	2.B FE	794,280	96.965	775,720	800,000	799,577		(51)			3.700	3.697	JD	2,056	29,600	03/15/2022	06/06/2027	
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP		1,2	1.C FE	778,409	84.073	655,769	780,000	778,895		154			1.450	1.472	AO	2,388	11,310	10/05/2020	10/15/2030	
05565E-BK-0	BMW US CAPITAL LLC		1,2	1.F FE	1,487,452	98.901	1,473,625	1,490,000	1,489,305		523			3.900	3.938	AO	13,236	58,110	04/06/2020	04/09/2025	
05565E-BS-3	BMW US CAPITAL LLC		1,2	1.F FE	229,073	86.856	199,769	230,000	229,305		86			2.550	2.596	AO	1,466	5,865	03/29/2021	04/01/2031	
05581K-AB-7	BNP PARIBAS SA		C	1.G FE	373,860	99.957	374,839	375,000	374,996		178			3.800	3.849	JJ	6,769	14,250	01/03/2017	01/10/2024	
09659W-2F-0	BNP PARIBAS SA		C	1.G FE	198,928	97.511	195,022	200,000	199,453		105			4.400	4.466	FA	3,349	8,800	08/07/2018	08/14/2028	
099724-AL-0	BORGWARNER INC		1,2	2.A FE	194,452	92.770	180,902	195,000	194,715		77			2.650	2.694	JJ	2,584	5,168	06/16/2020	07/01/2027	
10112R-AW-4	BOSTON PROPERTIES LP		1	2.A FE	118,862	99.817	119,780	120,000	119,982		215			3.800	3.985	FA	1,900	4,560	05/09/2018	02/01/2024	
10112R-AZ-7	BOSTON PROPERTIES LP		1,2	2.A FE	59,854	97.275	58,365	60,000	59,977		21			3.200	3.237	JJ	885	1,920	11/17/2017	01/15/2025	
10112R-BF-0	BOSTON PROPERTIES LP		1,2	2.B FE	808,685	76.208	853,530	1,120,000	830,160		21,475			2.450	5.994	AO	6,860	27,440	09/15/2021	10/01/2033	
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC		1,2	1.F FE	140,000	98.645	138,103	140,000	140,000					3.796	3.796	MS	1,476	5,314	09/18/2018	09/21/2025	
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		1,2	1.F FE	890,000	87.171	775,822	890,000	890,000					2.721	2.721	JJ	11,368	24,217	01/10/2022	01/12/2032	
05583J-AJ-1	BPCE SA		C	2.A FE	635,000	80.183	509,162	635,000	635,000					2.277	2.277	JJ	6,466	14,459	01/12/2021	01/20/2032	
110122-BB-3	BRISTOL-MYERS SQUIBB CO		1	1.F FE	410,396	97.014	388,056	400,000	406,792		(2,037)			3.250	2.685	FA	4,478	13,000	03/15/2022	02/27/2027	
11134L-AH-2	BROADCOM CORP		1,2	2.B FE	600,270	97.636	585,816	600,000	600,144		(39)			3.875	3.867	JJ	10,721	23,250	10/16/2019	01/15/2027	
11135F-BH-3	BROADCOM INC		1,2	2.C FE	984,550	85.567	855,670	1,000,000	988,195		1,488			2.450	2.633	FA	9,256	24,500	07/02/2021	02/15/2031	
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO		1,2	2.B FE	634,778	92.789	589,210	635,000	634,820		20			2.450	2.454	JD	1,253	15,558	11/17/2021	12/02/2031	
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO		1,2	2.B FE	94,812	85.641	81,359	95,000	94,879		18			2.050	2.072	MS	628	1,948	03/03/2020	03/05/2030	
14040H-BN-4	CAPITAL ONE FINANCIAL CORP		2	2.A FE	481,270	95.535	477,675	500,000	491,810		2,346			3.750	4.306	MS	5,833	18,750	02/21/2019	03/09/2027	
14040H-CS-2	CAPITAL ONE FINANCIAL CORP		2,5	2.A FE	420,000	98.340	413,028	420,000	420,000					4.927	4.929	MN	2,932	20,693	05/05/2022	05/10/2028	
149123-CH-2	CATERPILLAR INC		1,2	1.F FE	1,481,939	90.998	1,355,870	1,490,000	1,484,700		766			2.600	2.662	AO	8,824	38,740	04/06/2020	04/09/2030	

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1248EP-BX-0	CCO HOLDINGS LLC			1,2	3.C FE	228,564	95.756	239,390	250,000	229,713		1,150			5.000	7.335	FA	5,208		09/25/2023	02/01/2028
1248EP-CQ-4	CCO HOLDINGS LLC			1,2	3.C FE	430,000	88.310	379,733	430,000	379,733	30,255				4.750	4.750	FA	8,510	20,425	01/13/2022	02/01/2032
12513G-BF-5	CDW LLC			1,2	2.C FE	632,836	91.549	576,759	630,000	631,801		(319)			3.250	3.189	FA	7,735	20,475	08/13/2020	02/15/2029
15135B-AR-2	CENTENE CORP			1,2	2.C FE	19,832	96.431	19,286	20,000	19,911		20			4.250	4.374	JD	38	850	11/21/2019	12/15/2027
15135B-AT-8	CENTENE CORP			1,2	2.C FE	217,978	95.998	191,996	200,000	207,811		(3,249)			4.625	2.854	JD	411	9,250	10/07/2020	12/15/2029
15135B-AW-1	CENTENE CORP			1,2	2.C FE	60,000	86.730	52,038	60,000	60,000					3.000	3.000	AO	380	1,800	09/23/2020	10/15/2030
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	74,523	69.964	76,960	110,000	75,135		613			2.900	5.092	JJ	1,595	3,190	06/02/2020	07/01/2050
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	617,353	85.859	532,326	620,000	618,033		245			2.350	2.398	AO	3,643	14,570	03/08/2021	04/01/2031
808513-AX-3	CHARLES SCHWAB CORP			1,2	1.F FE	99,933	98.156	98,156	100,000	99,987		9			3.850	3.859	MN	428	3,850	05/17/2018	05/21/2025
808513-BB-0	CHARLES SCHWAB CORP			1,2	1.F FE	614,668	98.900	608,235	615,000	614,912		68			4.200	4.212	MS	6,960	25,830	03/20/2020	03/24/2025
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	88,257	90.313	90,313	100,000	89,618		1,361			2.750	4.841	AO	688	2,750	02/10/2023	10/01/2029
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	628,336	96.135	624,878	650,000	638,836		2,350			4.200	4.655	MS	8,038	27,300	02/21/2019	03/15/2028
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,775,825	84.417	1,464,635	1,735,000	1,766,082		(4,003)			2.800	2.519	AO	12,145	48,580	07/02/2021	04/01/2031
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP			1,2	2.C FE	112,371	95.775	105,353	110,000	111,503		(226)			4.500	4.230	AO	1,238	4,950	11/04/2019	10/01/2029
166764-BT-6	CHEVRON CORP			1,2	1.C FE	107,246	99.521	109,473	110,000	109,910		523			2.895	3.386	MS	1,044	3,185	07/13/2018	03/03/2024
17275R-BC-5	CISCO SYSTEMS INC			1	1.D FE	492,670	96.857	484,285	500,000	497,617		1,095			2.950	3.173	FA	5,040	14,750	02/21/2019	02/28/2026
172967-JP-7	CITIGROUP INC			1,2	1.G FE	180,464	97.738	175,928	180,000	180,090		(66)			3.300	3.261	AO	1,056	5,940	06/21/2017	04/27/2025
172967-KN-0	CITIGROUP INC			1,2	1.G FE	909,439	96.542	897,841	930,000	922,757		2,914			3.400	3.752	MN	5,270	31,620	02/21/2019	05/01/2026
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	250,000	96.754	241,885	250,000	250,000					3.887	3.888	JJ	4,616	9,718	01/04/2017	01/10/2028
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	189,628	95.728	191,456	200,000	190,724		1,096			4.412	5.203	MS	2,231	8,824	02/10/2023	03/31/2031
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	500,000	83.470	417,350	500,000	500,000					2.561	2.561	MN	2,134	12,805	04/27/2021	05/01/2032
191216-DD-9	COCA-COLA CO			1	1.E FE	939,257	88.231	829,371	940,000	939,576		98			1.000	1.011	MS	2,768	9,400	09/14/2020	03/15/2028
191216-DP-2	COCA-COLA CO			1	1.E FE	1,204,000	87.278	1,051,700	1,205,000	1,204,214		89			2.250	2.259	JJ	13,255	27,113	04/28/2021	01/05/2032
20030N-CS-8	COMCAST CORP			1,2	1.G FE	139,962	98.680	138,152	140,000	139,996		5			3.950	3.954	AO	1,167	5,530	10/03/2018	10/15/2025
20030N-CT-6	COMCAST CORP			1,2	1.G FE	1,288,650	98.693	1,233,663	1,250,000	1,270,420		(4,040)			4.150	3.756	AO	10,951	51,875	02/21/2019	10/15/2028
20030N-CU-3	COMCAST CORP			1,2	1.G FE	193,548	98.605	197,210	200,000	194,189		641			4.250	4.756	AO	1,794	8,500	02/10/2023	10/15/2030
20030N-EE-7	COMCAST CORP			1,2	1.G FE	767,628	101.292	779,948	770,000	767,757		128			4.800	4.839	MN	4,723	19,096	05/01/2023	05/15/2033
228023-AB-3	CROWLEY CONRO LLC			1	1.A	128,929	96.719	124,699	128,929	128,929					4.181	4.181	FA	2,036	5,391	10/24/2018	08/15/2043
22819K-AB-6	CROWN AMERICAS LLC			1,2	3.B FE	272,822	97.096	281,578	290,000	274,278		1,456			4.250	6.437	MS	3,115	6,163	09/25/2023	09/30/2026
22822V-AB-7	CROWN CASTLE INC			1,2	2.B FE	869,457	98.567	837,820	850,000	855,998		(3,001)			4.450	4.058	FA	14,289	37,825	02/21/2019	02/15/2026
22822V-AT-8	CROWN CASTLE INC			1,2	2.B FE	924,127	82.873	770,719	930,000	925,605		567			2.250	2.323	JJ	9,649	20,925	07/02/2021	01/15/2031
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	321,903	95.547	310,528	325,000	323,178		715			2.875	3.118	JD	779	9,344	03/15/2022	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	801,408	98.366	786,928	800,000	800,735		(156)			4.300	4.276	MS	9,173	34,400	03/04/2019	03/25/2028
126650-DJ-6	CVS HEALTH CORP			1,2	2.B FE	91,868	94.103	94,103	100,000	92,728		860			3.750	5.125	AO	938	3,750	02/10/2023	04/01/2030
126650-DY-3	CVS HEALTH CORP			1,2	2.B FE	439,646	102.664	452,748	441,000	439,706		60			5.300	5.340	JD	1,948	11,622	05/30/2023	06/01/2033
233853-AF-7	DAIMLER TRUCK FINANCE NORTH AMERICA LLC			1	2.A FE	647,173	92.040	598,260	650,000	648,296		554			2.000	2.092	JD	614	13,000	12/02/2021	12/14/2026
244199-BH-7	DEERE & CO			1,2	1.F FE	89,878	97.586	87,827	90,000	89,967		25			2.750	2.779	AO	523	2,475	03/25/2020	04/15/2025
25243Y-BD-0	DIAGEO CAPITAL PLC		C	1,2	1.G FE	1,512,750	86.414	1,313,493	1,520,000	1,515,244		697			2.000	2.053	AO	5,236	30,400	04/27/2020	04/29/2030
260543-CY-7	DOW CHEMICAL CO			1,2	2.A FE	311,670	101.275	303,825	300,000	306,348		(1,201)			4.800	4.295	MN	1,240	14,400	03/04/2019	11/30/2028
26441C-AX-3	DUKE ENERGY CORP			1,2	2.B FE	575,448	94.572	567,432	600,000	588,537		2,905			3.150	3.719	FA	7,140	18,900	03/04/2019	08/15/2027

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1.2	1.F FE	1,018,670	83.480	834,800	1,000,000	1,012,587		(1,918)		1.750	1.537	JD	778	17,500	10/07/2020	06/15/2030	
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	59,989	97.169	58,301	60,000	59,996		1		3.700	3.701	MS	740	2,220	08/07/2018	09/01/2028	
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	190,213	95.484	182,374	191,000	190,559		76		3.450	3.499	MS	1,940	6,590	03/04/2019	03/15/2029	
26442U-AL-8	DUKE ENERGY PROGRESS LLC			1.2	1.F FE	484,128	82.675	496,050	600,000	494,092		9,964		2.000	4.792	FA	4,533	12,000	02/10/2023	08/15/2031	
26078J-AC-4	DUPONT DE NEMOURS INC			1.2	2.A FE	467,136	99.327	446,972	450,000	454,882		(2,713)		4.493	3.831	MN	2,583	20,219	02/21/2019	11/15/2025	
26078J-AD-2	DUPONT DE NEMOURS INC			1.2	2.A FE	230,000	101.599	233,678	230,000	230,000				4.725	4.724	MN	1,389	10,868	11/14/2018	11/15/2028	
277432-AX-8	EASTMAN CHEMICAL CO			1.2	2.B FE	364,945	103.395	377,392	365,000	364,949		3		5.750	5.752	MS	6,588	10,494	02/22/2023	03/08/2033	
278865-AV-2	ECOLAB INC			1.2	1.G FE	398,628	95.775	383,100	400,000	399,143		287		2.700	2.779	MN	1,800	10,800	03/15/2022	11/01/2026	
278865-BL-3	ECOLAB INC			1.2	1.G FE	379,886	91.900	349,220	380,000	379,933		21		1.650	1.656	FA	2,613	6,270	12/06/2021	02/01/2027	
036752-AR-4	ELEVANCE HEALTH INC			1.2	2.B FE	943,100	93.303	933,030	1,000,000	967,659		13,970		1.500	3.029	MS	4,417	15,000	03/21/2022	03/15/2026	
29273R-BD-0	ENERGY TRANSFER LP			1.2	2.C FE	1,146,357	98.462	1,132,313	1,150,000	1,149,170		617		4.050	4.108	MS	13,714	46,575	03/08/2019	03/15/2025	
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP			1.2	3.A FE	154,598	97.836	156,538	160,000	155,506		907		4.150	6.256	JD	553	3,320	09/13/2023	06/01/2025	
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP			1.2	3.A FE	142,350	98.092	147,138	150,000	143,018		668		4.850	6.880	JJ	3,355		09/25/2023	07/15/2026	
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC			1.2	1.G FE	710,108	98.747	691,229	700,000	701,698		(1,855)		3.750	3.470	FA	9,917	26,250	02/21/2019	02/15/2025	
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC			1.2	1.G FE	515,665	98.450	492,250	500,000	509,939		(3,246)		3.950	3.221	FA	7,461	19,750	03/15/2022	02/15/2027	
29444U-BG-0	EQUINIX INC			1.2	2.B FE	394,009	90.600	357,870	395,000	394,489		139		1.800	1.838	JJ	3,279	7,110	06/08/2020	07/15/2027	
29444U-BS-4	EQUINIX INC			1.2	2.B FE	81,580	84.949	84,949	100,000	83,198		1,618		2.500	5.282	MN	319	2,500	02/10/2023	05/15/2031	
26884A-BG-7	ERP OPERATING LP			1.2	1.G FE	423,452	95.134	380,536	400,000	410,905		(3,103)		3.250	2.395	FA	5,417	13,000	10/16/2019	08/01/2027	
30219G-AK-4	EVERNORTH HEALTH INC			1.2	1.G FE	655,603	98.880	642,720	650,000	650,258		(1,227)		3.500	3.308	JD	1,011	22,750	04/10/2019	06/15/2024	
31428X-BR-6	FEDEX CORP			1.2	2.B FE	436,083	98.475	423,443	430,000	433,239		(637)		4.200	4.017	AO	3,712	18,060	02/21/2019	10/17/2028	
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I			1.2	2.B FE	279,580	92.436	258,821	280,000	279,815		84		1.150	1.181	MS	1,073	3,220	02/23/2021	03/01/2026	
337932-AH-0	FIRSTENERGY CORP			1.2	3.A FE	796,474	96.242	789,184	820,000	781,571		14,696		4.150	4.927	JJ	15,692	21,375	09/25/2023	07/15/2027	
33767B-AD-1	FIRSTENERGY TRANSMISSION LLC			1.2	2.C FE	179,356	90.767	181,534	200,000	183,561		3,039		2.866	4.842	MS	1,688	5,732	08/09/2022	09/15/2028	
337738-AT-5	FISERV INC			1.2	2.B FE	234,984	96.305	226,317	235,000	234,996		1		3.200	3.201	JJ	3,760	7,520	06/10/2019	07/01/2026	
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC			1.2	2.B FE	180,564	98.320	167,144	170,000	171,933		(1,438)		4.350	3.443	JJ	3,410	7,395	05/19/2017	07/15/2025	
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC			1.2	2.C FE	510,000	94.755	483,251	510,000	510,000		52,382		4.125	4.125	FA	7,831	21,038	08/12/2020	08/17/2027	
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC			1.2	2.C FE	200,000	95.738	191,476	200,000	200,000		18,844		3.375	3.375	MN	900	6,750	11/09/2020	11/13/2025	
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC			1.2	2.C FE	200,000	89.862	179,724	200,000	200,000		34,572		2.900	2.900	FA	2,175	5,800	02/10/2021	02/16/2028	
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC			1.2	2.C FE	209,973	97.635	205,034	210,000	210,000		13,698		4.950	4.950	MN	953	10,395	03/23/2022	05/28/2027	
35671D-BL-8	FREEMPORT-MCMORAN INC			1.2	2.C FE	664,131	98.997	663,280	670,000	669,011		1,091		4.550	4.726	MN	3,980	30,485	02/27/2019	11/14/2024	
35671D-CE-3	FREEMPORT-MCMORAN INC			1.2	2.C FE	45,000	95.781	43,101	45,000	45,000				4.125	4.125	MS	619	1,856	02/19/2020	03/01/2028	
35671D-CH-6	FREEMPORT-MCMORAN INC			1.2	2.C FE	20,000	97.869	19,574	20,000	20,000				4.625	4.625	FA	385	925	07/13/2020	08/01/2030	
361448-BD-4	GATX CORP			1.2	2.B FE	254,518	99.686	249,215	250,000	250,039		(1,008)		4.350	3.937	FA	4,108	10,875	03/01/2019	02/15/2024	
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING COMPANY		D 1		2.B FE	303,666	97.126	291,378	300,000	301,927		(986)		3.373	3.017	MN	1,293	10,119	03/15/2022	11/15/2025	
871503-AU-2	GEN DIGITAL INC			1.2	3.C FE	658,337	99.089	653,987	660,000	653,987		10,235		5.000	5.047	AO	6,967	33,000	02/14/2019	04/15/2025	
369550-BG-2	GENERAL DYNAMICS CORP			1.2	1.G FE	59,264	98.245	58,947	60,000	59,842		110		3.500	3.699	MN	268	2,100	05/08/2018	05/15/2025	
369550-BL-1	GENERAL DYNAMICS CORP			1.2	1.G FE	339,297	97.474	287,548	295,000	316,993		(6,977)		3.500	1.036	AO	2,581	10,325	10/07/2020	04/01/2027	
370334-CF-9	GENERAL MILLS INC			1.2	2.B FE	505,620	98.687	493,435	500,000	501,177		(987)		4.000	3.788	AO	4,111	20,000	02/21/2019	04/17/2025	
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2.B FE	950,710	98.067	980,670	1,000,000	978,691		6,317		4.350	5.115	JJ	19,817	43,500	02/21/2019	01/17/2027	
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC			1.2	2.B FE	1,073,947	92.107	990,150	1,075,000	1,074,352		196		2.350	2.370	FA	8,772	25,263	01/06/2022	02/26/2027	
37331N-AJ-0	GEORGIA-PACIFIC LLC			1.2	1.G FE	869,826	94.669	823,620	870,000	869,941		33		1.750	1.754	MS	3,849	15,225	04/27/2020	09/30/2025	

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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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	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 -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	400,624	97.997	391,988	400,000	400,208			(95)		3.650	3.624	MS	4,867	14,600	03/08/2019	03/01/2026
375558-BX-0	GILEAD SCIENCES INC			1,2	2.A FE	977,560	89.038	890,380	1,000,000	986,404		3,490			1.200	1.575	AO	3,000	12,000	06/08/2021	10/01/2027
375558-BY-8	GILEAD SCIENCES INC			1,2	2.A FE	663,411	83.830	557,470	665,000	663,899		153			1.650	1.676	AO	2,743	10,973	09/23/2020	10/01/2030
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	44,719	84.526	38,037	45,000	44,770		25			3.250	3.323	JJ	674	1,463	12/07/2021	01/15/2032
361841-AS-8	GLP CAPITAL LP			1,2	2.C FE	14,729	107.988	16,198	15,000	14,732		2			6.750	7.003	JD	110		11/15/2023	12/01/2033
38141G-A5-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	713,973	109.934	714,571	650,000	713,827		(146)			6.561	5.266	AO	7,937		12/19/2023	10/24/2034
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	2.A FE	1,776,930	97.295	1,624,827	1,670,000	1,708,234		(17,745)			3.850	2.704	JJ	27,683	64,295	12/18/2019	01/26/2027
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	805,000	92.741	746,565	805,000	805,000					2.640	2.640	FA	7,497	21,252	01/24/2022	02/24/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	100,000	90.396	90,396	100,000	90,396	4,799				3.500	3.500	MS	1,167	3,500	08/14/2020	03/01/2029
38869P-AM-6	GRAPHIC PACKAGING INTERNATIONAL LLC			1,2	3.B FE	636,331	98.706	641,589	650,000	641,589	(709)	2,685			4.125	4.564	FA	10,129	26,813	02/27/2019	08/15/2024
404119-BW-8	HCA INC			1,2	2.C FE	667,712	103.307	661,165	640,000	655,128		(2,847)			5.875	5.288	FA	15,667	37,600	02/08/2019	02/01/2029
404119-CC-1	HCA INC			1,2	2.C FE	993,260	82.460	824,600	1,000,000	994,795		622			2.375	2.451	JJ	10,951	23,750	06/24/2021	07/15/2031
40414L-AQ-2	HEALTHPEAK OP LLC			1,2	2.A FE	854,673	96.201	735,938	765,000	803,645		(15,999)			3.250	1.087	JJ	11,464	24,863	10/07/2020	07/15/2026
40414L-AR-0	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	90,706	93.383	93,383	100,000	91,811		1,105			3.500	5.222	JJ	1,614	1,750	02/10/2023	07/15/2029
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC			1,2	3.B FE	199,960	100.117	200,234	200,000	199,984	5,629				5.750	5.752	MN	1,917	11,500	08/09/2022	05/01/2028
436440-AM-3	HOLOGIC INC			1,2	3.B FE	663,802	96.090	653,412	680,000	653,412	9,289	1,782			4.625	4.957	FA	13,104	31,450	02/08/2019	02/01/2028
436440-AP-6	HOLOGIC INC			1,2	3.B FE	125,000	90.774	113,468	125,000	113,468	5,928				3.250	3.250	FA	1,535	4,063	09/14/2020	02/15/2029
437076-BN-1	HOME DEPOT INC			1,2	1.F FE	695,198	94.079	705,593	750,000	728,867		7,357			2.125	3.222	MS	4,693	15,938	02/21/2019	09/15/2026
437076-BT-8	HOME DEPOT INC			1,2	1.F FE	548,252	95.131	470,898	495,000	523,004		(7,902)			2.800	1.124	MS	4,120	13,860	10/07/2020	09/14/2027
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	243,594	94.051	230,425	245,000	244,181		136			2.950	3.017	JD	321	7,228	06/03/2019	06/15/2029
437076-CA-8	HOME DEPOT INC			1,2	1.F FE	89,562	94.251	84,826	90,000	89,786		62			2.500	2.576	AO	475	2,250	03/26/2020	04/15/2027
437076-CN-0	HOME DEPOT INC			1,2	1.F FE	228,767	95.672	220,046	230,000	229,178		234			2.875	2.990	AO	1,396	6,613	03/24/2022	04/15/2027
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	692,010	90.763	680,723	750,000	712,066		11,295			1.100	2.781	MS	2,750	8,250	03/15/2022	03/01/2027
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1,2	1.E FE	25,000	94.761	23,690	25,000	25,000					3.737	3.736	AO	234	934	03/23/2018	04/01/2028
44107T-AX-4	HOST HOTELS & RESORTS LP			1,2	2.C FE	186,205	99.481	186,029	187,000	186,969		116			3.875	3.943	MN	926	7,246	03/20/2017	04/01/2024
013817-AJ-0	HOWMET AEROSPACE INC			1	2.C FE	123,374	102.640	128,300	125,000	123,497		124			5.900	6.334	FA	3,073		09/25/2023	02/01/2027
443201-AA-6	HOWMET AEROSPACE INC			1,2	2.C FE	105,000	101.370	106,439	105,000	105,000					6.875	6.874	MN	1,203	7,219	04/22/2020	05/01/2025
404280-AW-9	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,683,856	98.364	1,623,006	1,650,000	1,661,560		(4,965)			4.300	3.962	MS	22,270	70,950	03/01/2019	03/08/2026
404280-CT-4	HSBC HOLDINGS PLC		C	1,2,5	1.G FE	1,255,000	83.526	1,048,251	1,255,000	1,255,000					2.804	2.804	MN	3,617	35,190	05/17/2021	05/24/2032
44963B-AD-0	IHO VERWALTUNGS GMBH		C	1,2	3.B FE	219,052	98.254	196,508	200,000	196,508	31,915	(4,771)			6.375	3.766	MN	1,629	12,750	08/30/2021	05/15/2029
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	699,258	99.676	697,733	700,000	699,425		91			4.350	4.367	JD	1,353	30,450	05/12/2022	06/15/2029
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	351,089	97.439	341,037	350,000	350,366		(163)			3.450	3.399	FA	4,428	12,075	03/08/2019	02/19/2026
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	343,872	96.418	337,463	350,000	347,567		738			3.300	3.541	JJ	4,941	11,550	08/06/2018	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	1,963,962	97.134	1,748,412	1,800,000	1,877,084		(31,709)			3.300	1.456	MN	7,590	59,400	03/19/2021	05/15/2026
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	638,816	91.377	584,813	640,000	639,414		167			1.700	1.728	MN	1,390	10,880	04/30/2020	05/15/2027
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	404,628	99.071	396,284	400,000	402,488		(483)			4.650	4.497	AO	4,650	18,600	02/21/2019	10/01/2028
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC			1,2	2.B FE	1,246,116	98.411	1,057,918	1,075,000	1,199,349		(19,147)			4.750	2.632	MS	12,907	51,063	07/02/2021	03/30/2030
449934-AD-0	IQVIA INC			1,2	3.B FE	428,316	99.111	416,266	420,000	416,266	16,050	(1,741)			5.000	4.141	AO	4,433	21,000	03/22/2019	10/15/2026
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	449,703	92.139	414,626	450,000	449,860		42			1.750	1.760	MS	2,450	7,875	03/04/2020	03/09/2027
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	1,079,384	92.369	997,585	1,080,000	1,079,621		121			1.700	1.712	JJ	8,670	18,360	01/04/2022	01/11/2027
46647P-AV-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	1,911,248	97.244	1,818,463	1,870,000	1,890,051		(4,396)			4.203	3.921	JJ	34,495	78,596	02/21/2019	07/23/2029
46647P-AX-4	JPMORGAN CHASE & CO			1,2	1.F FE	130,000	98.071	127,492	130,000	130,000					4.452	4.453	JD	418	5,788	11/28/2018	12/05/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,485,266	88.982	1,245,748	1,400,000	1,454,849		(8,856)			2.739	2.017	AO	8,095	38,346	06/26/2020	10/15/2030
46647P-CR-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	800,000	83.468	667,744	800,000	800,000					2.545	2.545	MN	2,997	20,360	11/01/2021	11/08/2032
46647P-DA-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	1,290,000	98.559	1,271,411	1,290,000	1,290,000					4.323	4.325	AO	10,069	55,767	04/19/2022	04/26/2028
46647P-DY-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	706,596	108.456	704,964	650,000	706,466		(130)			6.254	5.116	AO	7,679		12/19/2023	10/23/2034
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	448,358	95.726	430,767	450,000	449,401		169			3.150	3.192	MN	2,363	14,175	05/03/2017	05/01/2027
48666K-AY-5	KB HOME			1,2	3.B FE	156,159	95.716	143,574	150,000	140,608	10,573	(644)			4.800	4.292	MN	920	7,200	12/05/2022	11/15/2029
48666K-AZ-2	KB HOME			1,2	3.B FE	248,332	89.705	215,292	240,000	215,292	22,877	(813)			4.000	3.556	JD	427	9,600	08/30/2021	06/15/2031
48666K-BA-6	KB HOME			1,2	3.B FE	45,000	103.636	46,636	45,000	45,000	1,218				7.250	7.249	JJ	1,504	3,471	06/07/2022	07/15/2030
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	44,965	93.328	41,998	45,000	44,977		3			3.100	3.109	MS	368	1,395	03/24/2020	03/26/2030
49456B-AP-6	KINDER MORGAN INC			1,2	2.B FE	505,005	98.692	493,460	500,000	502,480		(565)			4.300	4.163	MS	7,167	21,500	02/21/2019	03/01/2028
49456B-AV-3	KINDER MORGAN INC			1,2	2.B FE	188,750	96.309	192,618	200,000	189,520		770			4.800	5.542	FA	4,000	4,800	02/10/2023	02/01/2033
48255G-AA-3	KKR GROUP FINANCE CO XII LLC			1,2	1.F FE	832,052	97.864	817,164	835,000	832,440		242			4.850	4.895	MN	4,950	40,498	05/10/2022	05/17/2032
423074-AF-0	KRAFT HEINZ FOODS CO				2.B FE	414,888	106.996	374,486	350,000	389,957		(8,000)			6.375	3.617	JJ	10,289	22,313	01/07/2021	07/15/2028
50077L-BF-2	KRAFT HEINZ FOODS CO			1,2	2.B FE	403,696	98.021	357,777	365,000	392,670		(3,539)			4.250	3.027	MS	5,171	15,513	10/22/2020	03/01/2031
413875-AR-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	602,334	98.284	589,704	600,000	600,488		(415)			6.292	3.758	AO	4,087	22,992	02/21/2019	04/27/2025
502431-AF-6	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	917,140	90.428	791,245	875,000	906,298		(5,087)			2.900	2.229	JD	1,128	25,375	11/02/2021	12/15/2029
512807-AN-8	LAM RESEARCH CORP			1,2	1.G FE	352,804	98.773	345,706	350,000	350,515		(506)			3.800	3.646	MS	3,916	13,300	02/22/2019	03/15/2025
512807-AS-7	LAM RESEARCH CORP			1,2	1.G FE	413,196	98.243	392,972	400,000	407,201		(3,378)			3.750	2.835	MS	4,417	15,000	03/15/2022	03/15/2026
526057-CV-4	LENNAR CORP			1,2	2.B FE	669,107	100.388	692,677	690,000	680,227		2,507			5.000	5.456	JD	1,533	34,500	02/08/2019	06/15/2027
53944Y-AH-6	LLOYDS BANKING GROUP PLC		C		1.G FE	907,372	99.605	896,445	900,000	900,316		(1,593)			3.900	3.717	MS	10,628	35,100	04/10/2019	03/12/2024
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	747,790	85.764	613,213	715,000	737,028		(3,383)			1.850	1.331	JD	588	13,228	10/07/2020	06/15/2030
539830-BU-2	LOCKHEED MARTIN CORP			1,2	1.G FE	578,347	100.832	584,826	580,000	578,974		531			4.950	5.055	AO	6,061	27,992	10/19/2022	10/15/2025
548661-EA-1	LOWE'S COMPANIES INC			1,2	2.A FE	674,265	87.554	569,101	650,000	668,393		(2,402)			2.625	2.187	AO	4,266	17,063	07/02/2021	04/01/2031
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	167,565	99.857	159,771	160,000	162,327		(1,137)			5.000	4.204	MS	2,667	8,000	06/09/2017	03/01/2026
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	1,192,684	98.208	1,129,392	1,150,000	1,166,077		(7,893)			3.750	3.007	MS	12,818	43,125	03/15/2022	03/14/2026
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	798,368	97.471	779,768	800,000	799,452		237			3.400	3.433	MS	8,538	27,200	03/05/2019	03/08/2026
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II				1.B FE	365,623	99.019	362,410	366,000	365,787		122			4.150	4.187	FA	5,274	15,189	08/23/2022	08/26/2025
57636Q-AS-3	MASTERCARD INC			1,2	1.E FE	499,360	85.432	427,160	500,000	499,529		60			1.900	1.914	MS	2,797	9,500	03/02/2021	03/15/2031
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	758,513	98.357	737,678	750,000	752,560		(1,317)			3.700	3.508	JJ	11,640	27,750	02/21/2019	01/30/2026
58013M-FM-1	MCDONALD'S CORP			1,2	2.A FE	74,960	87.439	65,579	75,000	74,974		4			2.125	2.131	MS	531	1,594	03/03/2020	03/01/2030
58013M-FN-9	MCDONALD'S CORP			1,2	2.A FE	64,977	97.703	63,507	65,000	64,992		5			3.300	3.308	JJ	1,073	2,145	03/25/2020	07/01/2025
58013M-FP-4	MCDONALD'S CORP			1,2	2.A FE	1,274,325	97.188	1,088,506	1,120,000	1,200,060		(23,346)			3.500	1.302	JJ	19,600	39,200	10/07/2020	07/01/2027
59001A-BA-9	MERITAGE HOMES CORP			1,2	2.C FE	449,233	98.648	394,592	400,000	424,924	56,195	(8,039)			5.125	2.891	JD	1,424	20,500	01/07/2021	06/06/2027
59001A-BD-3	MERITAGE HOMES CORP			1,2	2.C FE	290,000	92.000	266,800	290,000	290,000	43,645				3.875	3.875	AO	2,372	11,238	03/31/2021	04/15/2029
30303M-8G-0	META PLATFORMS INC			1,2	1.E FE	658,673	97.426	643,012	660,000	659,037		264			3.500	3.543	FA	8,727	23,485	08/04/2022	08/15/2027
552953-CE-9	MGM RESORTS INTERNATIONAL			1,2	4.A FE	661,570	99.676	647,894	650,000	647,894	17,265	(2,036)			5.750	5.402	JD	1,661	37,375	02/14/2019	06/15/2025
594918-BL-7	MICROSOFT CORP			1,2	1.A FE	603,152	98.479	541,635	550,000	596,895		(1,394)			4.450	3.860	MN	3,943	24,475	02/21/2019	11/03/2045
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	507,045	97.675	488,375	500,000	502,375		(1,035)			3.850	3.620	MS	6,417	19,250	03/01/2019	03/01/2026
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC		C		1.G FE	657,995	99.599	647,394	650,000	650,317		(1,723)			3.407	3.134	MS	7,013	22,146	04/10/2019	03/07/2024
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP INC		C	2	1.G FE	1,855,000	91.092	1,689,757	1,855,000	1,855,000					1.640	1.640	AO	6,591	30,422	10/05/2021	10/13/2027
615394-AM-5	MOOG INC			1,2	3.C FE	652,000	94.524	614,406	650,000	614,406	13,658	(1,620)			4.250	4.005	JD	1,228	27,625	01/07/2021	12/15/2027
61744Y-AK-4	MORGAN STANLEY			1,2,5	1.G FE	1,217,163	95.522	1,194,025	1,250,000	1,232,690		3,427			3.591	3.928	JJ	19,825	44,888	02/21/2019	07/22/2028

E10.10

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
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61747Y-EK-7	MORGAN STANLEY			1.E FE	805,000	92.860	747,523	805,000	805,000					2.475	2.476	JJ	8,855	19,924	01/19/2022	01/21/2028
61761J-ZN-2	MORGAN STANLEY			2.A FE	102,105	97.131	97,131	100,000	100,799		(223)			3.950	3.691	AO	746	3,950	06/23/2017	04/23/2027
61772B-AB-9	MORGAN STANLEY			1.E FE	1,065,000	92.177	981,685	1,065,000	1,065,000					1.593	1.593	MN	2,686	16,965	04/19/2021	05/04/2027
55336V-AJ-9	MPLX LP			2.B FE	653,813	99.443	621,519	625,000	631,210		(5,076)			4.875	3.998	JD	2,539	30,469	03/08/2019	06/01/2025
55336V-AR-1	MPLX LP			2.B FE	59,731	96.492	57,895	60,000	59,877		26			4.000	4.053	MS	707	2,400	02/05/2018	03/15/2028
63307A-2X-2	NATIONAL BANK OF CANADA			1.G FE	484,602	102.595	497,586	485,000	484,605		3			5.600	5.619	JD	981		12/11/2023	12/18/2028
639057-AC-2	NATWEST GROUP PLC		C	1.G FE	850,000	91.384	776,764	850,000	850,000					1.642	1.642	JD	659	13,957	06/09/2021	06/14/2027
64110L-AX-4	NETFLIX INC			2.B FE	655,836	108.829	674,740	620,000	641,369		(3,321)			6.375	5.622	MN	5,050	39,525	02/14/2019	05/15/2029
651229-AW-6	NEWELL BRANDS INC			3.C FE	485,490	98.690	493,450	500,000	490,733	15,459	3,779			5.200	6.089	AO	6,500	22,875	08/09/2022	04/01/2026
651229-BD-7	NEWELL BRANDS INC			3.B FE	49,634	99.787	49,894	50,000	49,687	153	49			6.625	6.759	MS	975	3,322	12/05/2022	09/15/2029
637417-AL-0	NNN REIT INC			2.A FE	39,715	97.173	38,869	40,000	39,852		27			4.300	4.387	AO	363	1,720	09/18/2018	10/15/2028
65535H-AZ-2	NOMURA HOLDINGS INC		C	2.A FE	1,080,000	91.732	990,706	1,080,000	1,080,000					2.329	2.329	JJ	11,109	25,153	01/04/2022	01/22/2027
65558R-AD-1	NORDEA BANK ABP		C	1.F FE	674,561	101.747	686,792	675,000	674,663		80			5.375	5.390	MS	9,977	36,281	09/15/2022	09/22/2027
655844-AW-8	NORFOLK SOUTHERN CORP			2.A FE	172,638	100.796	151,194	150,000	154,378		(3,055)			5.590	3.400	MN	1,025	8,385	06/09/2017	05/17/2025
655844-BH-0	NORFOLK SOUTHERN CORP			2.A FE	264,535	96.515	241,288	250,000	262,508		(455)			4.837	4.427	AO	3,023	12,093	02/21/2019	10/01/2041
655844-CE-6	NORFOLK SOUTHERN CORP			2.A FE	501,096	89.906	413,568	460,000	486,649		(4,544)			2.550	1.466	MN	1,955	11,730	10/07/2020	11/01/2029
666807-BK-7	NORTHROP GRUMMAN CORP			2.A FE	325,751	96.247	312,803	325,000	325,482		(157)			3.200	3.146	FA	4,333	10,400	03/15/2022	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP			2.A FE	296,748	97.762	293,286	300,000	299,371		587			2.930	3.137	JJ	4,053	8,790	04/11/2019	01/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP			2.A FE	479,680	95.622	478,110	500,000	489,913		2,271			3.250	3.794	JJ	7,493	16,250	03/04/2019	01/15/2028
666807-BS-0	NORTHROP GRUMMAN CORP			2.A FE	139,439	99.505	139,307	140,000	139,625		50			4.400	4.449	MN	1,027	6,160	03/19/2020	05/01/2030
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING			1.A FE	814,723	99.143	808,015	815,000	814,857		91			4.000	4.012	JJ	16,300	32,600	06/27/2022	07/01/2025
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING			1.A FE	804,678	98.707	794,591	805,000	804,755		60			4.350	4.359	MS	10,311	35,018	09/08/2022	09/15/2027
67080L-AA-3	NUVEEN LLC			1.C FE	99,403	97.767	97,767	100,000	99,688		57			4.000	4.072	MN	667	4,000	10/17/2018	11/01/2028
67066G-AE-4	NVIDIA CORP			1.E FE	487,525	97.334	486,670	500,000	495,132		1,682			3.200	3.581	MS	4,667	16,000	03/04/2019	09/16/2026
62947Q-BB-3	NXP BV		C	2.A FE	524,615	100.560	502,800	500,000	508,045		(3,745)			5.350	4.502	MS	8,917	26,750	03/01/2019	03/01/2026
62954H-AZ-1	NXP BV		C	2.A FE	505,310	97.465	487,325	500,000	503,101		(1,266)			3.875	3.593	JD	700	19,375	03/15/2022	06/18/2026
680665-AJ-5	OLIN CORP			3.A FE	335,579	97.054	344,542	355,000	336,799		1,220			5.125	6.712	MS	5,357		09/25/2023	09/15/2027
68233J-CF-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1.F FE	1,573,772	96.281	1,569,380	1,630,000	1,578,268		4,450			4.150	4.608	JD	5,637	67,645	02/10/2023	06/01/2032
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1.F FE	518,929	98.866	514,103	520,000	519,056		127			4.300	4.346	MN	2,857	11,428	05/08/2023	05/15/2028
682691-AB-6	ONEMAIN FINANCE CORP			3.B FE	50,227	92.615	55,569	60,000	52,469	613	2,103			3.500	8.256	JJ	968	2,100	12/05/2022	01/15/2027
68389X-BM-6	ORACLE CORP		C	2.B FE	238,040	94.861	237,153	250,000	245,558		1,649			2.650	3.387	JJ	3,055	6,625	02/21/2019	07/15/2026
68389X-BS-3	ORACLE CORP			2.B FE	77,005	97.804	78,243	80,000	79,551		498			2.950	3.610	MN	302	2,360	06/27/2018	11/15/2024
68389X-BU-8	ORACLE CORP			2.B FE	439,054	94.373	415,241	440,000	439,538		134			2.800	2.834	AO	3,080	12,320	03/30/2020	04/01/2027
68389X-CE-3	ORACLE CORP			2.B FE	2,082,640	88.632	1,772,640	2,000,000	2,062,738		(8,150)			2.875	2.385	MS	15,333	57,500	07/02/2021	03/25/2031
686514-AE-0	ORLANDO HEALTH INC			1.E FE	80,387	94.638	75,710	80,000	80,187		(37)			3.777	3.720	AO	755	3,022	02/06/2018	10/01/2028
70450Y-AH-6	PAYPAL HOLDINGS INC			1.G FE	502,764	87.462	524,772	600,000	512,777		10,013			2.300	4.975	JD	1,150	13,800	02/10/2023	06/01/2030
693304-BF-3	PECO ENERGY CO			1.E FE	1,027,919	101.748	1,048,004	1,030,000	1,027,993		74			4.900	4.926	JD	2,243	24,113	06/15/2023	06/15/2033
709599-AX-2	PENSKE TRUCK LEASING CO LP			2.B FE	293,937	96.729	290,187	300,000	297,310		752			4.200	4.500	AO	3,150	12,600	02/21/2019	04/01/2027
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO		C	3.C FE	189,700	96.752	193,504	200,000	190,844		1,144			4.375	6.645	MS	2,576		09/13/2023	03/15/2026
719160-AA-1	PHOENIX 2012 LLC			1.D FE	102,189	98.601	104,769	106,255	105,545		535			1.607	4.254	JAJO	417	1,708	03/21/2018	07/03/2024
69353R-FG-8	PNC BANK NA			1.F FE	341,523	93.846	328,461	350,000	345,970		972			3.100	3.425	AO	1,989	10,850	02/21/2019	10/25/2027
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			1.G FE	1,205,000	83.672	1,008,248	1,205,000	1,205,000					2.307	2.307	AO	5,251	27,799	04/20/2021	04/23/2032

E10.11

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
74340X-BM-2	PROLOGIS LP			1,2	1.G FE	600,953	87.478	529,242	605,000	602,395		380			2.250	2.324	AO	2,874	13,613	02/03/2020	04/15/2030
74340X-BN-0	PROLOGIS LP			1,2	1.G FE	310,924	92.448	300,456	325,000	315,648		2,663			2.125	3.052	AO	1,458	6,906	03/15/2022	04/15/2027
74340X-BY-6	PROLOGIS LP			1,2	1.G FE	266,196	90.910	272,730	300,000	270,031		3,835			2.875	4.851	MN	1,102	8,625	02/10/2023	11/15/2029
745867-AX-9	PULTEGROUP INC			1,2	2.B FE	667,437	100.561	693,871	690,000	680,183		2,893			5.000	5.515	JJ	15,908	34,500	02/14/2019	01/15/2027
747525-BK-8	QUALCOMM INC			1,2	1.F FE	582,637	88.157	515,718	585,000	583,439		225			2.150	2.195	MN	1,432	12,578	05/06/2020	05/20/2030
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	745,320	94.969	712,268	750,000	746,980		933			3.000	3.140	JJ	10,375	22,500	03/17/2022	01/15/2027
756109-AV-6	REALTY INCOME CORP			1,2	1.G FE	267,356	98.414	255,876	260,000	261,527		(1,319)			3.875	3.335	AO	2,127	10,075	04/16/2019	04/15/2025
756109-BP-8	REALTY INCOME CORP			1,2	1.G FE	349,577	105.278	368,473	350,000	349,616		33			5.625	5.641	AO	4,266	19,688	10/03/2022	10/13/2032
756109-BS-2	REALTY INCOME CORP			1,2	1.G FE	796,539	100.830	811,682	805,000	797,575		1,035			4.700	4.912	JD	1,682	25,328	04/05/2023	12/15/2028
760759-AR-1	REPUBLIC SERVICES INC			1,2	2.A FE	877,567	96.062	864,558	900,000	891,489		3,201			2.900	3.296	JJ	13,050	26,100	03/15/2022	07/01/2026
74841C-AA-9	ROCKET MORTGAGE LLC			1,2	3.A FE	188,290	90.623	203,902	225,000	194,044	10,528	4,846			3.625	6.828	MS	2,719	8,156	12/05/2022	03/01/2029
775109-BE-0	ROGERS COMMUNICATIONS INC		A	1,2	2.C FE	175,148	97.139	165,136	170,000	171,196		(669)			3.625	3.199	JD	274	6,163	07/18/2017	12/15/2025
775743-AC-2	ROLLS-ROYCE PLC		C	1,2	3.A FE	195,156	100.234	200,468	200,000	195,481		325			5.750	6.432	AO	2,428	5,750	09/13/2023	10/15/2027
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	103,821	84.928	89,174	105,000	104,208		113			2.000	2.125	JD	1,056	1,050	06/08/2020	06/30/2030
78016H-ZS-2	ROYAL BANK OF CANADA			1	1.E FE	799,632	102.007	816,056	800,000	799,674		42			5.200	5.210	FA	18,604		07/13/2023	08/01/2028
75513E-CH-2	RTX CORP			1,2	2.A FE	1,115,740	96.403	954,390	990,000	1,051,352		(20,192)			3.500	1.353	MS	10,203	34,650	10/07/2020	03/15/2027
78355H-KL-2	RYDER SYSTEM INC			1,2	2.B FE	204,182	99.527	199,054	200,000	200,121		(914)			3.650	3.180	MS	2,089	7,300	04/11/2019	03/18/2024
78409V-BJ-2	S&P GLOBAL INC			1,2	1.G FE	1,052,029	92.544	980,966	1,060,000	1,053,929		1,078			2.700	2.820	MS	9,540	28,620	03/04/2022	03/01/2029
785592-AM-8	SABINE PASS LIQUEFACTION LLC			1,2	2.A FE	874,224	100.257	802,056	800,000	811,272		(11,792)			5.625	4.046	MS	15,000	45,000	02/21/2019	03/01/2025
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	241,107	82.661	247,983	300,000	246,890		5,783			1.700	4.803	AO	1,275	5,100	02/10/2023	10/01/2030
80282K-BC-9	SANTANDER HOLDINGS USA INC			1,2,5	2.A FE	510,000	91.628	467,303	510,000	510,000					2.490	2.491	JJ	6,173	12,699	01/03/2022	01/06/2028
81180W-BC-4	SEAGATE HDD CAYMAN		C	1,2	3.B FE	136,545	92.565	138,848	150,000	138,848	12,571	1,705			4.091	5.698	JD	511	6,137	08/09/2022	06/01/2029
81180W-BM-2	SEAGATE HDD CAYMAN		C	1,2	3.C FE	64,800	114.435	68,661	60,000	64,456		(323)			9.625	8.420	JD	481	5,791	12/05/2022	12/01/2032
81211K-AK-6	SEALED AIR CORP			1	3.B FE	682,500	106.180	690,170	650,000	674,678	31,233	(1,836)			6.875	6.338	JJ	20,606	44,688	02/28/2019	07/15/2033
817565-CF-9	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	253,750	87.310	218,275	250,000	218,275	14,997	(354)			3.375	3.196	FA	3,188	8,438	10/07/2020	08/15/2030
817565-CG-7	SERVICE CORPORATION INTERNATIONAL			1,2	3.C FE	50,000	89.655	44,828	50,000	44,828		2,644			4.000	4.000	MN	256	2,000	05/10/2021	05/15/2031
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	554,118	94.502	567,012	600,000	581,791		6,111			2.350	3.503	AO	2,977	14,100	03/01/2019	10/15/2026
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV		C	1	1.E FE	484,505	92.999	451,045	485,000	484,779		99			1.200	1.221	MS	1,778	5,820	03/02/2021	03/11/2026
82967N-BA-5	SIRIUS XM RADIO INC			1,2	3.C FE	664,953	96.661	666,961	690,000	666,961	24,680	2,954			5.000	5.543	FA	14,375	34,500	02/08/2019	08/01/2027
82967N-BG-2	SIRIUS XM RADIO INC			1,2	3.C FE	103,750	89.239	89,239	100,000	89,239		6,856			4.125	3.656	JJ	2,063	4,125	10/07/2020	07/01/2030
82967N-BJ-6	SIRIUS XM RADIO INC			1,2	3.C FE	20,000	92.548	18,510	20,000	18,510	1,065				4.000	4.000	JJ	369	800	06/07/2021	07/15/2028
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC		C	1,2	2.A FE	219,987	87.977	193,549	220,000	219,991		2			2.300	2.301	JD	225	5,060	06/08/2021	06/15/2028
845011-AC-9	SOUTHWEST GAS CORP			1,2	2.A FE	154,805	85.284	132,190	155,000	154,870		19			2.200	2.214	JD	152	3,410	06/01/2020	06/15/2030
84756N-AD-1	SPECTRA ENERGY PARTNERS LP			1,2	2.A FE	212,338	99.817	199,634	200,000	200,000		(2,679)			4.750	4.750	MS	2,797	9,500	04/12/2019	03/15/2024
853496-AD-9	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	388,144	96.337	375,714	390,000	375,714	23,974	214			4.750	4.819	JJ	8,542	18,525	08/02/2019	01/15/2028
853496-AG-2	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	79,750	91.958	73,566	80,000	73,566	8,181	26			4.375	4.419	JJ	1,614	3,500	12/08/2021	07/15/2030
853496-AH-0	STANDARD BUILDING SOLUTIONS INC			1,2	3.B FE	55,000	86.176	47,397	55,000	47,397	5,895				3.375	3.375	JJ	856	1,856	08/07/2020	01/15/2031
855244-BC-2	STARBUCKS CORP			1,2	2.A FE	608,847	89.763	547,554	610,000	609,038		103			3.000	3.022	FA	6,964	18,300	02/09/2022	02/14/2032
857477-AW-3	STATE STREET CORP			2,5	1.F FE	240,095	95.530	238,825	250,000	246,484		1,397			2.650	3.269	MN	773	6,625	02/21/2019	05/19/2026
857477-BN-2	STATE STREET CORP			2,5	1.F FE	313,542	89.793	309,786	345,000	316,891		3,349			3.152	4.498	MS	2,749	10,874	02/10/2023	03/30/2031
857477-BS-1	STATE STREET CORP			2,5	1.F FE	895,000	92.939	831,804	895,000	895,000					2.203	2.203	FA	7,887	19,717	02/02/2022	02/07/2028
865622-BJ-2	SUMITOMO MITSUI BANKING CORP		C	1	1.E FE	835,800	99.964	799,712	800,000	800,196		(7,966)			3.950	2.932	JJ	15,010	31,600	04/10/2019	01/10/2024

E10.12

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC		C		1.G FE	374,832	94.765	379,060	400,000	390,579			3,487		2.632	3.613	JJ	4,884	10,528	03/01/2019	07/14/2026
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD		C	1,2	2.A FE	419,688	101.546	406,184	400,000	410,725		(2,032)			5.000	4.358	MN	1,944	20,000	03/01/2019	11/26/2028
878742-AZ-8	TECK RESOURCES LTD			1,2	2.C FE	670,110	95.465	668,255	700,000	673,431		753			5.400	5.730	FA	15,750	37,800	02/08/2019	02/01/2043
87901J-AH-8	TEGNA INC			1,2	3.A FE	289,644	91.753	252,321	275,000	252,321	(6,634)	(2,584)			5.000	3.907	MS	4,049	13,750	08/30/2021	09/15/2029
87901J-AJ-4	TEGNA INC			1,2	3.A FE	90,000	93.532	84,179	90,000	84,179	(1,419)				4.625	4.625	MS	1,226	4,163	01/07/2020	03/15/2028
88033G-DH-0	TENET HEALTHCARE CORP			1,2	3.C FE	168,136	95.493	176,662	185,000	169,000		864			4.625	6.914	JD	380	4,278	09/25/2023	06/15/2028
880779-BA-0	TEREX CORP			1,2	4.A FE	67,352	94.360	70,770	75,000	67,652		301			5.000	7.234	MN	479	1,875	09/25/2023	05/15/2029
88104L-AE-3	TERRAFORM POWER OPERATING LLC			1,2	3.C FE	663,250	97.221	680,547	700,000	680,547	45,313	4,037			5.000	5.759	JJ	14,681	35,000	02/14/2019	01/31/2028
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS		C	1	3.C FE	657,912	92.663	732,038	790,000	732,038	21,769	17,810			3.150	5.918	AO	6,221	24,885	02/27/2019	10/01/2026
88167A-AS-0	NETHERLANDS		C	1,2	3.C FE	315,000	107.901	339,888	315,000	315,000					7.875	7.874	MS	7,304	12,817	03/01/2023	09/15/2029
88224L-AK-4	TEXAS CHILDREN'S HOSPITAL			1	1.A FE	203,368	98.330	196,660	200,000	200,389		(507)			2.968	2.701	AO	1,484	5,936	09/08/2017	10/01/2024
872540-AQ-2	TJX COMPANIES INC			1,2	1.F FE	372,203	94.509	354,409	375,000	374,185		288			2.250	2.333	MS	2,484	8,438	09/07/2016	09/15/2026
87264A-BB-0	T-MOBILE USA INC			1,2	2.B FE	204,953	97.945	200,787	205,000	204,989		8			3.500	3.504	AO	1,515	7,175	04/02/2020	04/15/2025
87264A-BV-6	T-MOBILE USA INC			1,2	2.B FE	381,000	93.023	353,487	380,000	380,701		(120)			3.375	3.336	AO	2,708	12,825	05/10/2021	04/15/2029
87264A-BZ-7	T-MOBILE USA INC			1,2	2.B FE	701,130	93.144	698,580	750,000	722,723		12,217			1.500	3.289	FA	4,250	11,250	03/15/2022	02/15/2026
88947E-AT-7	TOLL BROTHERS FINANCE CORP			1,2	2.C FE	669,384	97.809	704,225	720,000	693,812		5,542			4.350	5.345	FA	11,832	31,320	02/14/2019	02/15/2028
89114T-ZN-5	TORONTO-DOMINION BANK			1	1.E FE	1,253,632	92.433	1,160,034	1,255,000	1,254,155		268			1.950	1.973	JJ	11,488	24,473	01/05/2022	01/12/2027
89115A-2J-0	TORONTO-DOMINION BANK			1	1.E FE	806,000	99.225	799,754	806,000	806,000					4.285	4.285	MS	10,361	34,345	09/08/2022	09/13/2024
89236T-DR-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	496,675	96.447	482,235	500,000	498,631		423			3.200	3.296	JJ	7,556	16,000	02/21/2019	01/11/2027
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	1,068,887	93.072	995,870	1,070,000	1,069,312		218			1.900	1.922	JJ	9,487	20,330	01/10/2022	01/13/2027
89236T-LE-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	859,681	105.387	908,436	862,000	859,713		32			5.550	5.597	MN	5,449		11/15/2023	11/20/2030
893647-BE-6	TRANSDIGM INC			1,2	4.A FE	670,032	99.928	659,525	660,000	659,525	11,281	(4,093)			6.250	5.494	MS	12,146	41,250	02/08/2019	03/15/2026
86787E-BB-2	TRUIST BANK			1,2	1.F FE	39,976	98.365	39,346	40,000	39,994		3			4.050	4.058	MN	261	1,620	10/24/2018	11/03/2025
902613-AE-8	UBS GROUP AG		C	2	1.G FE	690,000	79.821	550,765	690,000	690,000					2.095	2.095	FA	5,622	14,456	02/02/2021	02/11/2032
902613-AP-3	UBS GROUP AG		C	2	1.G FE	1,670,000	98.533	1,645,501	1,670,000	1,670,000					4.751	4.750	MN	10,799	79,342	05/03/2022	05/12/2028
902613-AX-6	UBS GROUP AG		C		1.G FE	245,970	98.051	245,128	250,000	249,114		703			3.750	4.048	MS	2,474	9,375	02/21/2019	03/26/2025
90265E-AQ-3	UDR INC			1,2	2.A FE	665,658	90.936	572,897	630,000	652,470		(3,559)			3.200	2.534	JJ	9,296	20,160	02/19/2020	01/15/2030
904764-BG-1	UNILEVER CAPITAL CORP			1,2	1.E FE	148,917	99.550	149,325	150,000	149,961		209			3.250	3.394	MS	1,544	4,875	09/04/2018	03/07/2024
906548-CM-2	UNION ELECTRIC CO			1,2	1.F FE	109,641	95.321	104,853	110,000	109,866		36			2.950	2.987	JD	144	3,245	06/06/2017	06/15/2027
907818-ES-3	UNION PACIFIC CORP			1,2	1.G FE	219,991	98.539	216,786	220,000	220,010		(1)			3.750	3.749	JJ	3,804	8,250	06/05/2018	07/15/2025
907818-EV-6	UNION PACIFIC CORP			1,2	1.G FE	251,278	92.284	230,710	250,000	251,055		(53)			4.375	4.335	MS	3,372	10,938	02/21/2019	09/10/2038
907818-EY-0	UNION PACIFIC CORP			1,2	1.G FE	1,031,360	99.253	868,464	875,000	967,548		(20,035)			3.950	1.476	MS	10,657	34,563	10/07/2020	09/10/2028
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	704,697	97.710	688,856	705,000	704,841		27			3.700	3.705	MS	8,695	26,085	02/11/2019	03/01/2029
907818-FW-3	UNION PACIFIC CORP			1,2	1.G FE	262,127	71.009	273,385	385,000	264,061		1,934			2.950	5.052	MS	3,502	11,358	09/07/2021	03/10/2052
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	229,759	98.928	227,534	230,000	229,936		49			3.900	3.923	AO	2,243	8,970	03/19/2020	04/01/2025
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.A FE	106,250	97.700	97,700	100,000	97,700	3,564	(849)			4.875	3.973	JJ	2,248	4,875	10/22/2020	01/15/2028
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC			1,2	3.B FE	531,734	92.219	470,317	510,000	470,317	36,226	(2,760)			4.000	3.357	JJ	9,407	20,400	01/07/2021	07/15/2030
91324P-CW-0	UNITEDHEALTH GROUP INC			1	1.F FE	1,698,605	97.431	1,500,437	1,540,000	1,618,151		(25,104)			3.450	1.718	JJ	24,499	53,130	10/07/2020	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	637,098	96.883	581,298	600,000	617,114		(4,935)			3.375	2.466	AO	4,275	20,250	10/16/2019	04/15/2027
91159H-HR-4	US BANCORP			2	1.G FE	394,620	95.167	380,668	400,000	397,646		659			3.150	3.339	AO	2,240	12,600	02/21/2019	04/27/2027

E10.13

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	n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other -Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
92343V-CX-0	VERIZON COMMUNICATIONS INC		1		2.A FE	676,501	91.301	639,107	700,000	678,534			450		4.522	4.734	MS	9,320	31,654	02/21/2019	09/15/2048
92343V-DY-7	VERIZON COMMUNICATIONS INC		1		2.A FE	206,194	98.572	197,144	200,000	202,698		(778)			4.125	3.675	MS	2,406	8,250	03/08/2019	03/16/2027
92343V-EN-0	VERIZON COMMUNICATIONS INC		1		2.A FE	144,881	98.185	147,278	150,000	149,058		806			3.376	3.954	FA	1,913	5,064	05/04/2018	02/15/2025
92343V-FU-3	VERIZON COMMUNICATIONS INC		1,2		2.A FE	593,658	68.071	442,462	650,000	596,718		1,208			2.875	3.339	MN	2,128	18,688	05/25/2021	11/20/2050
92343V-GJ-7	VERIZON COMMUNICATIONS INC		1,2		2.A FE	1,019,413	86.252	862,520	1,000,000	1,014,679		(1,914)			2.550	2.321	MS	7,083	25,500	06/24/2021	03/21/2031
92564R-AE-5	VICI PROPERTIES LP		1,2		2.C FE	160,497	91.195	136,793	150,000	155,570		(2,148)			4.125	2.570	FA	2,338	6,188	08/30/2021	08/15/2030
927804-FS-8	VIRGINIA ELECTRIC AND POWER CO	C	1,2		1.F FE	895,030	97.574	878,166	900,000	898,889		780			3.100	3.193	MN	3,565	27,900	03/08/2019	05/15/2025
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		1,2		2.A FE	1,115,200	95.528	1,050,808	1,100,000	1,106,616		(2,403)			2.950	2.711	MN	4,146	32,450	03/17/2022	11/15/2026
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO		1,2		1.F FE	179,126	91.998	183,996	200,000	181,636		2,510			2.875	4.782	JJ	2,651	2,875	02/10/2023	07/15/2029
92826C-AD-4	VISA INC		1,2		1.D FE	490,455	97.622	488,110	500,000	497,367		1,283			3.150	3.431	JD	744	15,750	03/08/2018	12/14/2025
928563-AK-1	VMWARE LLC		1,2		2.C FE	407,872	87.739	359,730	410,000	408,572		293			1.800	1.879	FA	2,788	7,380	07/20/2021	08/15/2028
92857W-BJ-8	VODAFONE GROUP PLC	C	1		2.B FE	59,550	98.732	59,239	60,000	59,900		67			4.125	4.248	MN	213	2,475	05/23/2018	05/30/2025
92857W-BU-3	VODAFONE GROUP PLC	C	1		2.B FE	338,722	83.093	282,516	340,000	338,819		23			4.250	4.272	MS	4,174	14,450	09/10/2019	09/17/2050
929089-AB-6	VOYA FINANCIAL INC		1		2.B FE	339,420	96.770	338,695	350,000	346,100		1,480			3.650	4.132	JD	568	12,775	02/21/2019	06/15/2026
931142-EE-9	WALMART INC		1,2		1.C FE	1,182,752	98.870	1,137,005	1,150,000	1,166,542		(3,571)			3.700	3.334	JD	591	42,550	02/21/2019	06/26/2028
931142-ET-6	WALMART INC		1,2		1.C FE	1,106,060	84.775	941,003	1,110,000	1,106,895		370			1.800	1.839	MS	5,495	19,980	09/08/2021	09/22/2031
254687-FL-5	WALT DISNEY CO		1,2		1.G FE	261,070	88.797	235,312	265,000	262,667		382			2.000	2.166	MS	1,767	5,300	09/03/2019	09/01/2029
949746-RW-3	WELLS FARGO & CO				2.A FE	307,560	95.829	287,487	300,000	302,822		(1,172)			3.000	2.577	AO	1,725	9,000	10/16/2019	04/22/2026
949746-SH-5	WELLS FARGO & CO				2.A FE	394,088	94.983	379,932	400,000	396,290		1,239			3.000	3.349	AO	2,267	12,000	03/15/2022	10/23/2026
95000U-2A-0	WELLS FARGO & CO		2,5		2.A FE	1,728,755	95.319	1,668,083	1,750,000	1,739,134		2,267			3.584	3.740	MN	6,795	62,720	02/21/2019	05/22/2028
95000U-2V-4	WELLS FARGO & CO		1,2,5		2.A FE	680,000	95.448	649,046	680,000	680,000					3.526	3.527	MS	6,460	23,977	03/17/2022	03/24/2028
961214-EW-9	WESTPAC BANKING CORP	C			1.D FE	1,870,000	88.678	1,658,279	1,870,000	1,870,000					1.953	1.953	MN	4,159	36,521	11/08/2021	11/20/2028
962166-BX-1	WEYERHAEUSER CO		1,2		2.B FE	318,278	95.667	306,134	320,000	318,972		153			4.000	4.062	MN	1,636	12,800	02/21/2019	11/15/2029
96949L-AD-7	WILLIAMS COMPANIES INC		1,2		2.B FE	486,285	96.456	482,280	500,000	493,746		1,651			3.750	4.142	JD	833	18,750	02/21/2019	06/15/2027
92940P-AB-0	WRKCO INC		1,2		2.B FE	29,956	99.378	29,813	30,000	29,985		6			4.650	4.674	MS	411	1,440	11/27/2018	03/15/2026
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		1		3.A FE	145,545	98.929	148,394	150,000	147,748		4,135			4.750	5.947	AO	1,227	7,125	08/09/2022	04/29/2025
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		1,2		3.A FE	154,589	103.689	160,718	155,000	154,624		35			6.875	6.941	AO	2,279	5,328	09/13/2023	04/14/2028
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					212,512,834	X X X	199,420,042	211,936,184	211,291,377	751,172	(136,460)			X X X	X X X	X X X	1,937,979	6,770,458	X X X	X X X
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS		4		1.A FE	134,945	91.619	141,449	154,389	136,613		1,744			4.000	7.213	MON	515	6,176	11/23/2022	02/25/2049
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS		4		1.A FE	22,849	92.801	24,053	25,919	22,562		(288)			4.000	7.692	MON	17	1,054	11/23/2022	11/25/2049
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS		4		1.A FE	55,575	88.658	59,230	66,807	55,460		15			3.453	7.172	MON	192	2,304	11/23/2022	01/25/2047
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		4		1.A FE	59,292	88.281	62,453	70,744	60,441		1,123			3.500	6.985	MON	206	2,476	11/23/2022	03/25/2050
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS		4		1.A FE	150,556	85.760	161,585	188,416	149,012		(1,515)			3.000	7.506	MON	94	5,652	11/23/2022	11/25/2050
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS		4		1.A FE	111,427	82.881	120,181	145,004	113,277		1,901			2.500	7.152	MON	302	3,625	11/23/2022	11/25/2050
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS		4		1.A FE	107,652	84.759	114,503	135,093	109,011		1,384			3.000	6.823	MON	338	4,053	11/23/2022	12/26/2050
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS		4		1.A FE	138,494	85.340	148,260	173,729	139,606		1,756			3.000	7.102	MON	434	5,212	11/23/2022	03/27/2051
1029999999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					780,790	X X X	831,714	960,101	785,982	6,120				X X X	X X X	X X X	2,098	30,552	X X X	X X X
06540R-AE-4	BANK 2017-BNK9 A4 - CMBS		4		1.A FE	506,126	94.339	433,959	460,000	484,468		(6,172)			3.538	2.081	MON	1,356	16,275	05/22/2020	11/18/2054

E10.14

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A FE	2,770,615	83.060	2,234,314	2,690,000	2,752,084		(7,865)			2.285	1.951	MON	5,122	61,467	07/28/2021	06/17/2064
05550M-AU-8	BBCMS 2019-C3 A4 - CMBS			4	1.A FE	1,895,695	93.105	1,536,233	1,650,000	1,805,873		(28,377)			3.583	1.692	MON	4,927	59,119	10/07/2020	05/17/2052
05552Y-AE-6	BBCMS 2022-C16 A5 - CMBS			4	1.A FE	1,372,438	97.385	1,363,390	1,400,000	1,375,148		2,133			4.600	4.883	MON	5,367	64,400	09/20/2022	06/17/2055
054976-AE-5	BBCMS 22C17 A5 - CMBS			4	1.A FE	762,148	96.243	712,198	740,000	759,528		(2,005)			4.441	4.085	MON	2,739	32,863	08/16/2022	09/15/2055
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A FE	2,619,563	90.549	2,173,176	2,400,000	2,541,267		(31,909)			3.280	1.866	MON	6,561	78,732	05/26/2021	05/17/2052
08160K-AE-4	BMARK 2019-B15 A5 - CMBS			4	1.A FE	1,160,234	86.799	939,165	1,082,000	1,137,261		(9,003)			2.928	1.992	MON	2,640	31,681	05/26/2021	12/16/2072
08163L-AG-4	BMARK 2020-B21 A5 - CMBS			4	1.A FE	845,336	81.326	693,711	853,000	847,133		703			1.978	2.082	MON	1,406	16,868	05/26/2021	12/17/2053
08163B-BA-8	BMARK 2020-B22 A5 - CMBS			4	1.A FE	1,684,395	81.134	1,379,278	1,700,000	1,688,035		1,427			1.973	2.080	MON	2,795	33,541	05/26/2021	01/15/2054
08163G-AU-4	BMARK 2021-B28 A5 - CMBS			4	1.A FE	1,956,996	82.019	1,558,361	1,900,000	1,946,714		(5,913)			2.224	1.869	MON	3,521	42,250	08/03/2021	08/17/2054
08163K-BG-5	BMARK 2021-B30 A5 - CMBS			4	1.A FE	618,773	83.870	612,251	730,000	633,765		9,946			2.576	4.614	MON	1,567	18,805	06/17/2022	11/17/2054
08163M-AE-7	BMARK 2021-B31 A5 - CMBS			4	1.A FE	1,528,523	84.309	1,517,562	1,800,000	1,564,602		23,898			2.669	4.676	MON	4,004	48,042	06/16/2022	12/17/2054
08163R-BQ-8	BMARK 2022-B35 A5 - CMBS			4	1.A FE	1,795,024	92.591	1,620,343	1,750,000	1,789,371		(4,067)			4.594	4.216	MON	6,699	78,881	07/21/2022	05/17/2055
08162Q-AE-9	BMARK 20IG3 A4 - CMBS			4	1.A FE	1,037,207	81.051	816,184	1,007,000	1,026,275		(3,126)			2.437	2.090	MON	2,045	24,540	05/22/2020	09/17/2048
125039-AF-4	CD 2017-CD6 A5 - CMBS			4	1.A FE	2,483,789	93.607	2,340,175	2,500,000	2,490,917		1,559			3.456	3.554	MON	7,200	86,400	02/13/2019	11/15/2050
12529M-AF-5	CF 2019-CF1 A5 - CMBS			4	1.A FE	2,197,969	92.084	1,841,680	2,000,000	2,114,416		(20,743)			3.786	2.598	MON	6,310	75,714	10/23/2019	05/17/2052
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS			4	1.A FE	227,144	99.480	223,830	225,000	224,914		(464)			3.855	3.670	MON	723	8,674	10/30/2018	05/10/2047
17291E-AW-1	CGCMT 2016-P6 A5 - CMBS			4	1.A FE	1,104,375	94.344	943,440	1,000,000	1,047,310		(16,242)			3.720	1.991	MON	3,100	37,200	05/21/2020	12/10/2049
12595B-AD-3	CSAIL 2017-C8 A4 - CMBS			4	1.A FE	2,754,492	92.255	2,306,375	2,500,000	2,648,836		(43,949)			3.392	1.529	MON	7,067	84,799	07/27/2021	06/17/2050
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS			4	1.A FE	1,553,320	84.211	1,263,165	1,500,000	1,534,168		(5,427)			2.561	2.154	MON	3,201	38,412	05/14/2020	03/17/2053
22945E-AU-5	CSAIL 2021-C20 A3 - CMBS			4	1.A FE	523,242	84.066	420,330	500,000	517,202		(2,385)			2.805	2.253	MON	1,169	14,024	05/27/2021	03/17/2054
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS			4	1.A FE	1,054,375	92.733	927,330	1,000,000	1,022,763		(8,997)			2.890	1.942	MON	2,408	28,900	05/21/2020	08/12/2049
36261P-AT-9	GSMS 19GSA1 A4 - CMBS			4	1.A FE	2,004,366	89.295	1,737,681	1,946,000	1,981,099		(5,830)			3.048	2.709	MON	4,943	59,312	10/30/2019	11/13/2052
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS			4	1.A FE	268,323	97.412	263,012	270,000	269,544		251			3.629	3.756	MON	817	9,798	10/10/2018	11/13/2047
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS			4	1.A FE	1,325,584	94.666	1,159,659	1,225,000	1,265,155		(19,059)			3.050	1.438	MON	3,114	37,362	10/07/2020	05/12/2049
36254C-AV-2	GSMS 2017-GS7 A4 - CMBS			4	1.A FE	2,475,684	92.303	2,307,575	2,500,000	2,487,906		2,667			3.430	3.579	MON	7,146	85,750	02/13/2019	08/12/2050
46643T-BJ-0	JPMBB 2014-C26 A4 - CMBS			4	1.A FE	137,993	97.498	136,497	140,000	139,529		317			3.494	3.759	MON	408	4,892	10/09/2018	01/17/2048
482598-AA-7	KNDL 2019-KNSQ A - CMBS			4,5	1.A FE	344,000	99.631	342,731	344,000	344,000					6.358	6.431	MON	1,033	20,554	05/10/2019	05/15/2036
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS			4	1.A FE	187,773	97.630	185,497	190,000	189,452		344			3.526	3.744	MON	558	6,699	10/09/2018	12/17/2047
94989D-AW-9	WFCM 2015-C27 A5 - CMBS			4	1.A FE	1,037,765	96.715	941,037	973,000	987,581		(14,207)			3.451	1.956	MON	2,798	33,578	05/19/2020	02/18/2048
1039999999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities					40,233,267	X X X	34,930,139	38,975,000	39,616,316		(192,495)			X X X	X X X	X X X	102,744	1,239,532	X X X	X X X
03330W-AJ-3	ANCHC 16 A1R - CDO			C 4,5	1.A FE	500,000	99.768	498,841	500,000	500,000					6.858	6.913	JAJO	7,049	31,267	11/19/2021	01/19/2035
03766H-AA-8	APID XXXIX A1 - CDO			C 4,5	1.A FE	1,620,355	99.058	1,664,167	1,680,000	1,629,704		7,486			6.712	7.522	JAJO	21,926	103,733	09/28/2022	04/23/2035
03769H-AA-5	APID XXXVII A - CDO			C 4,5	1.A FE	250,275	99.720	249,300	250,000	250,303		97			6.804	6.823	JAJO	3,307	15,508	11/10/2021	10/23/2034
06761K-AL-5	BABS N 2019-III A1R - CDO			C 4,5	1.A FE	270,135	99.850	269,596	270,000	270,001		(102)			6.747	6.781	JAJO	3,694	16,541	01/06/2022	04/21/2031
124166-AA-7	BMILK 1 A1 - CDO			C 4,5	1.A FE	250,000	100.010	250,025	250,000	250,000					6.755	6.803	JAJO	3,612	15,226	01/25/2022	10/15/2031
05602R-AE-1	BMWOT 2022-A A4 - ABS			C 4,5	1.A FE	288,914	97.572	281,983	289,000	288,949		21			3.440	3.473	MON	166	9,942	05/10/2022	12/26/2028
05568Y-AA-6	BNSF 2007-1 PTC - ABS			1	1.C FE	139,031	100.030	126,278	126,240	127,732		(4,623)			5.996	1.237	AO	1,892	7,569	10/18/2018	04/01/2024
14317H-AD-3	CARMX 2022-2 A4 - ABS			4	1.A FE	282,955	97.427	275,718	283,000	282,973		11			3.660	3.652	MON	455	10,245	04/21/2022	09/15/2027
14315J-AQ-2	CGMS 2017-2 A1R - CDO			C 2,5	1.A FE	917,712	99.886	934,417	935,486	925,148		5,505			6.727	7.651	JAJO	12,762	57,120	09/26/2022	07/20/2031
12554X-AJ-1	CIFC 2019-V A1R - CDO			C 4,5	1.A FE	400,000	99.440	397,759	400,000	400,000					6.795	6.858	JAJO	5,814	24,523	11/30/2021	01/16/2035

E10.15

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
185512-AA-8	CNL 2022-A A1 - ABS			4	1.A FE	387,792	96.725	375,131	387,832	387,801			5		4.016	5.120	MS	5,192	18,561	06/09/2022	03/01/2033
14041N-FX-4	COMET 2021-2 A - ABS			4	1.A FE	113,445	87.587	116,491	133,000	116,000		2,555			1.390	4.548	MON	82	1,387	03/22/2023	07/15/2030
14041N-GB-1	COMET 2022-3 A - ABS			4	1.A FE	253,020	100.329	253,832	253,000	253,014		(6)			4.950	4.998	MON	557	9,393	03/14/2023	10/15/2027
29375C-AC-3	EFF 231 A3 - ABS			4	1.A FE	224,939	101.051	227,365	225,000	224,951		12			5.420	5.425	MON	373	9,756	02/22/2023	10/22/2029
78433L-AG-1	EIX 2023-A A1 - ABS			4	1.A FE	173,461	98.805	171,404	173,477	173,477		16			4.697		JD	362	5,161	04/19/2023	06/15/2042
28628C-AA-4	ELFI 22-A - ABS			4	1.A FE	454,196	96.226	437,070	454,212	454,207					4.510	4.510	MON	341	20,485	06/09/2022	08/26/2047
88240T-AA-9	ERCOTT 2022 A1 - ABS			4	1.A FE	850,454	96.704	822,434	850,466	850,676		18			4.265	4.259	FA	15,113	40,907	06/08/2022	08/01/2036
28108Q-AA-2	ESLFT 2012-1 A - ABS			4,5	1.B FE	13,286	99.971	13,241	13,245	13,248		(7)			6.452	6.439	MON	14	810	05/18/2017	09/25/2030
38137W-AQ-8	GLM 6 AR - CDO		C	4,5	1.A FE	477,650	99.405	497,024	500,000	481,384		2,948			6.736	7.727	JAJO	6,829	30,741	09/28/2022	04/20/2035
576339-DF-9	MCCT 231 A - ABS		A	4	1.A FE	1,483,776	99.760	1,480,438	1,484,000	1,484,250		474			4.700	4.737	MON	1,937	62,773	01/20/2023	06/21/2027
63942A-AA-4	NAVSL 2020-I A1A - ABS			4	1.A FE	65,092	89.770	63,908	71,191	66,267		753			1.330	3.581	MON	42	947	04/29/2022	04/15/2069
63942P-AA-1	NAVSL 2022-B A - ABS			4	1.A FE	629,485	95.630	602,084	629,597	629,462		(39)			4.160	4.202	MON	1,164	26,191	05/17/2022	10/15/2070
484915-AA-1	OGS 22A A - ABS			4	1.A FE	566,644	102.418	580,464	566,760	566,768		104			5.486	5.486	FA	12,955	21,851	11/09/2022	08/01/2034
693342-AA-5	PCG 2022-A A1 - ABS			4	1.A FE	696,480	96.325	670,898	696,494	696,566		(17)			3.594	3.594	JD	2,086	25,032	05/03/2022	07/01/2032
693342-AF-4	PCG 2022-B A1 - ABS			4	1.A FE	1,284,147	96.973	1,245,308	1,284,180	1,284,399		108			4.022	4.018	JD	4,304	70,444	07/13/2022	06/01/2033
69335P-EK-7	PFSFC 2022-C A - ABS			4	1.A FE	1,969,548	98.066	1,961,320	2,000,000	1,980,954		11,356			3.890	4.605	MON	3,458	71,317	02/16/2023	05/17/2027
69335P-EV-3	PFSFC 23B A - ABS			4	1.A FE	1,499,608	100.554	1,508,310	1,500,000	1,499,677		69			5.270	5.280	MON	3,513	44,136	05/19/2023	05/15/2028
69701C-AA-8	PSTAT 221 A1 - CDO		C	2,5	1.A FE	1,483,329	99.177	1,496,869	1,509,288	1,487,318		4,302			6.444	7.587	JAJO	20,802	87,774	09/27/2022	04/15/2030
750103-AA-1	RAD 15 A - CDO		C	4,5	1.A FE	500,000	99.479	497,393	500,000	500,000					6.767	6.811	JAJO	6,861	30,732	11/23/2021	01/20/2034
77341D-AA-5	ROCKT 2017-3 A - CDO		C	4,5	1.A FE	435,434	100.007	434,921	434,891	435,336		57			6.867	6.790	JAJO	6,056	27,171	01/19/2022	10/21/2030
78448Y-AM-3	SMB 2021-A APL - ABS			4	1.A FE	429,575	98.227	423,499	431,143	427,337		(3,210)			6.167	6.637	MON	1,182	25,182	02/03/2021	01/15/2053
83206N-AA-5	SMB 22B A1A - ABS			4	1.A FE	644,178	95.405	618,952	648,763	644,084		(247)			3.940	4.092	MON	1,207	25,686	05/26/2022	02/16/2055
78471H-AB-4	SOFI 2019-A A2X - ABS			4	1.A FE	433,493	96.852	421,427	435,125	433,918		268			3.690	3.870	MON	714	16,056	05/02/2022	06/15/2048
1049999999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities					19,988,409	X X X	19,867,867	20,165,390	20,015,904		27,914			X X X	X X X	X X X	155,821	964,167	X X X	X X X
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)					273,515,300	X X X	255,049,762	272,036,675	271,709,579	751,172	(294,921)			X X X	X X X	X X X	2,198,642	9,004,709	X X X	X X X
2419999999	Totals - Issuer Obligations					282,202,046	X X X	266,870,243	282,764,297	281,069,166	751,172	(54,320)			X X X	X X X	X X X	2,534,605	7,923,338	X X X	X X X
2429999999	Totals - Residential Mortgage-Backed Securities					121,079,570	X X X	110,699,444	119,680,087	120,829,793		(29,973)			X X X	X X X	X X X	354,353	3,624,648	X X X	X X X
2439999999	Totals - Commercial Mortgage-Backed Securities					40,714,489	X X X	35,387,468	39,445,559	40,088,562		(194,516)			X X X	X X X	X X X	103,974	1,254,072	X X X	X X X
2449999999	Totals - Other Loan-Backed and Structured Securities					20,544,399	X X X	20,411,581	20,721,380	20,571,894		27,914			X X X	X X X	X X X	164,196	988,286	X X X	X X X
2459999999	Totals - SVO Identified Funds						X X X								X X X	X X X	X X X			X X X	X X X
2469999999	Totals - Affiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X
2479999999	Totals - Unaffiliated Bank Loans						X X X								X X X	X X X	X X X			X X X	X X X

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3 Code	4 F o r e i g n	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
2509999999	Total Bonds				464,540,504	X X X	433,368,736	462,611,323	462,559,415	751,172	(250,895)			X X X	X X X	X X X	3,157,128	13,790,344	X X X	X X X

E10.17

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	1A \$ 250,183,944	1B \$ 7,993,745	1C \$ 4,874,769	1D \$ 6,533,712	1E \$ 18,998,905	1F \$ 31,228,471	1G \$ 48,908,122
1B	2A \$ 33,649,499	2B \$ 29,647,511	2C \$ 14,907,312				
1C	3A \$ 3,131,703	3B \$ 4,869,477	3C \$ 5,558,270				
1D	4A \$ 2,073,975	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 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 Design			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF		32,614.000	3,261,400	100.000	3,261,400	3,261,400								12/27/2023	
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				3,261,400		3,261,400	3,261,400								X X X	X X X
05536J-10-0	BCS FINANCIAL CORPORATION		~	11,868.000	1,406,833	118.540	1,406,833					42,606		42,606		12/30/2016	
502999999	Industrial and Miscellaneous (Unaffiliated) - Other				1,406,833		1,406,833					42,606		42,606		X X X	X X X
510999999	Total - Industrial and Miscellaneous (Unaffiliated)				4,668,233		4,668,233	3,261,400				42,606		42,606		X X X	X X X
024071-81-3	AMERICAN FUNDS BAL R6			599.529	19,185	32.000	19,185	18,294		352		1,507		1,507		12/26/2023	0.
649280-81-5	AMERICAN FUNDS NWLD R6			341.595	25,606	74.960	25,606	24,399		398		2,020		2,020		12/26/2023	0.
256219-10-6	DODGE & COX STCK I			108.336	26,385	243.550	26,385	24,126		275		2,352		2,352		12/26/2023	0.
315911-75-0	FIDELITY 500 INDEX FUND			4,103.963	679,165	165.490	679,165	566,356		8,817		114,146		114,146		12/26/2023	0.
315911-72-7	FIDELITY INTERNATIONL IX			80.061	3,791	47.350	3,791	3,640		97		151		151		12/26/2023	0.
316146-35-6	FIDELITY US BOND INDEX			19,500.112	203,386	10.430	203,386	200,153	525	4,104		3,415		3,415		12/26/2023	0.
41665H-78-9	HARTFD:SCHR EM E SDR			557,599.570	8,720,857	15.640	8,720,857	8,862,676		129,948		570,181		570,181		12/27/2023	0.
57630E-87-5	MASSMUTUAL S:BL CH I			167.449	3,326	19.860	3,326	3,666				(341)		(341)		12/26/2023	0.
57630E-57-8	MASSMUTUAL S:ST BD I			9,398.348	81,954	8.720	81,954	92,763		3,345		1,484		1,484		12/26/2023	0.
57630G-49-0	MASSMUTUAL S:TRP 20 I			1,752.297	23,393	13.350	23,393	26,767		514		1,661		1,661		12/19/2023	0.
57630G-45-8	MASSMUTUAL S:TRP 25 I			25,553.068	353,654	13.840	353,654	392,984		7,776		19,159		19,159		12/26/2023	0.
57630G-41-7	MASSMUTUAL S:TRP 30 I			2,241.995	31,993	14.270	31,993	32,186		634		980		980		12/26/2023	0.
57630G-36-7	MASSMUTUAL S:TRP 35 I			891.900	13,468	15.100	13,468	13,396		223		345		345		12/26/2023	0.
57630G-32-6	MASSMUTUAL S:TRP 40 I			1,102.064	16,939	15.370	16,939	17,123		243		(184)		(184)		12/26/2023	0.
57630G-27-6	MASSMUTUAL S:TRP 45 I			14,181.278	225,908	15.930	225,908	236,745		3,602		14,833		14,833		12/26/2023	0.
552966-80-6	MFS INTERNATIONAL EQT R6			719,009.600	23,684,176	32.940	23,684,176	19,034,428		389,632		3,270,404		3,270,404		12/19/2023	0.
704329-24-2	PAYDEN:EM MKT BD SI			617,868.130	6,394,935	10.350	6,394,935	6,125,106		379,956		325,977		325,977		12/28/2023	0.
779562-20-6	T ROWE PRICE NH I			1,981.567	112,038	56.540	112,038	126,935				17,024		17,024		12/26/2023	0.
922908-83-5	VANGUARD MD-CP I INST			2,797.301	178,887	63.950	178,887	163,142		2,184		18,851		18,851		12/26/2023	0.
921908-87-7	VANGUARD RE IDX ADM			953.899	120,830	126.670	120,830	117,976		3,675		9,673		9,673		12/26/2023	0.
922908-87-6	VANGUARD S-C ID INST			1,802.759	186,297	103.340	186,297	169,312		2,381		18,390		18,390		12/26/2023	0.
969251-71-9	WM BLAIR:INTL LDRS I			6,816.674	133,607	19.600	133,607	127,368		578		11,310		11,310		12/26/2023	0.
532999999	Mutual Funds - Designation Not Assigned by SVO				41,239,780		41,239,780	36,379,541	525	938,734		4,403,338		4,403,338		X X X	X X X
540999999	Total - Mutual Funds				41,239,780		41,239,780	36,379,541	525	938,734		4,403,338		4,403,338		X X X	X X X

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SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol		
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.				
560999999	Total - Unit Investment Trust																	X X X	X X X
580999999	Total - Closed-End Funds																	X X X	X X X
464287-20-0	ISHARES: CORE S&P 500		~	124,670.000	59,546,132	477.630	59,546,132	36,111,907		860,069		11,646,671		11,646,671			06/30/2022		
581999999	Exchange Traded Funds				59,546,132	X X X	59,546,132	36,111,907		860,069		11,646,671		11,646,671			X X X	X X X	
597999999	Total - Parent, Subsidiaries and Affiliates																	X X X	X X X
598999999	Total - Common Stocks				105,454,145	X X X	105,454,145	75,752,848	525	1,798,803		16,092,615		16,092,615			X X X	X X X	
599999999	Total - Preferred and Common Stocks				126,583,093	X X X	126,583,093	100,499,780	525	3,199,826		16,539,717		16,539,717			X X X	X X X	

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1. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:									
Line Number	1A \$	1B	1C \$	1D \$	1E \$	1F \$	1G \$		
1A	2A \$	2B	2C \$						
1B	3A \$	3B	3C \$						
1C	4A \$	4B	4C \$						
1D	5A \$	5B	5C \$						
1E	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
912810-SE-9	UNITED STATES TREASURY		12/18/2023	CITADEL SECURITIES LLC		1,734,379	2,000,000.00	6,676
912810-TT-5	UNITED STATES TREASURY		12/18/2023	GOLDMAN		2,015,785	2,000,000.00	28,471
91282C-HC-8	UNITED STATES TREASURY		08/02/2023	Various		6,023,850	6,250,000.00	27,903
91282C-HE-4	UNITED STATES TREASURY		06/27/2023	HARRIS NESBITT CORP BONDS		147,492	150,000.00	416
91282C-HQ-7	UNITED STATES TREASURY		08/30/2023	Various		4,467,605	4,500,000.00	12,498
91282C-HT-1	UNITED STATES TREASURY		08/30/2023	Barclays Bank		1,715,687	1,750,000.00	3,133
91282C-HZ-7	UNITED STATES TREASURY		10/20/2023	Various		2,941,686	3,000,000.00	7,961
91282C-JA-0	UNITED STATES TREASURY		10/20/2023	Various		3,989,655	4,000,000.00	3,665
91282C-JB-8	UNITED STATES TREASURY		10/20/2023	BNP Paribas		998,400	1,000,000.00	3,142
91282C-JJ-1	UNITED STATES TREASURY		12/20/2023	Various		5,388,210	5,150,000.00	22,704
91282C-JL-6	UNITED STATES TREASURY		12/15/2023	Various		2,262,631	2,250,000.00	3,630
91282C-JN-2	UNITED STATES TREASURY		12/19/2023	HARRIS NESBITT CORP BONDS		1,019,533	1,000,000.00	2,510
0109999999	Subtotal - Bonds - U. S. Government				X X X	32,704,913	33,050,000.00	122,709
3132DQ-BS-4	FH SD2749 - RMBS		06/06/2023	Morgan Stanley		2,599,499	2,740,823.11	3,654
3132DQ-F6-8	FH SD2889 - RMBS		05/22/2023	Morgan Stanley		1,506,910	1,487,158.35	2,726
3132DQ-MZ-6	FH SD3076 - RMBS		06/06/2023	CHASE SECURITIES INC		1,983,215	1,996,943.94	3,328
3132DQ-RS-7	FH SD3197 - RMBS		06/20/2023	Morgan Stanley		1,469,938	1,450,000.00	4,652
3132E0-NX-6	FH SD4006 - RMBS		12/20/2023	SALOMON BROTHERS INC		3,965,951	3,999,068.13	11,109
3140ND-B8-9	FN BX8162 - RMBS		06/06/2023	CHASE SECURITIES INC		552,688	557,391.14	929
3140QR-KR-3	FN CB5703 - RMBS		03/28/2023	Morgan Stanley		719,766	697,110.32	1,394
3140XK-KX-7	FN FS3909 - RMBS		06/06/2023	CHASE SECURITIES INC		1,407,613	1,420,038.14	2,367
3140XK-M9-8	FN FS3983 - RMBS		03/06/2023	MIZUHO SECURITIES USA INC.		714,803	699,394.93	1,399
3140XK-SG-6	FN FS4118 - RMBS		05/01/2023	Morgan Stanley		717,685	720,838.54	1,001
3140XL-A3-2	FN FS4525 - RMBS		06/06/2023	Wachovia Bank		2,050,104	2,020,740.25	3,705
3140XL-EK-0	FN FS4637 - RMBS		06/06/2023	Morgan Stanley		2,989,889	2,950,244.82	5,409
3140XL-FY-9	FN FS4682 - RMBS		05/31/2023	SALOMON BROTHERS INC		1,002,490	994,410.54	1,823
3140XL-RZ-3	FN FS5003 - RMBS		06/27/2023	Morgan Stanley		982,575	1,050,092.38	2,859
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		03/10/2023	JEFFERIES & COMPANY, INC.		255,000	255,000.00	
0909999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	22,918,126	23,039,254.59	46,355
015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC		02/28/2023	Merrill Lynch		382,508	400,000.00	1,600
025816-DA-4	AMERICAN EXPRESS CO		02/10/2023	GOLDMAN		286,386	300,000.00	405
03040W-AU-9	AMERICAN WATER CAPITAL CORP		02/10/2023	Morgan Stanley		646,184	700,000.00	4,897
031162-DQ-0	AMGEN INC		02/15/2023	Montgomery		942,817	945,000.00	
06406R-BK-2	BANK OF NEW YORK MELLON CORP		02/10/2023	SALOMON BROTHERS INC		393,724	400,000.00	919
1248EP-BX-0	CCO HOLDINGS LLC		09/25/2023	Various		228,564	250,000.00	1,861
808513-BX-2	CHARLES SCHWAB CORP		02/10/2023	MARKET04		88,257	100,000.00	1,016
172967-MP-3	CITIGROUP INC		02/10/2023	MARKET04		189,628	200,000.00	3,284
20030N-CU-3	COMCAST CORP		02/10/2023	MARKET04		193,548	200,000.00	2,810
20030N-EE-7	COMCAST CORP		05/01/2023	DONALDSON LUFKIN & JENRETTE		767,628	770,000.00	

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
14041N-FX-4	COMET 2021-2 A - ABS		03/22/2023	CHASE SECURITIES INC		113,445	133,000.00	46
14041N-GB-1	COMET 2022-3 A - ABS		03/14/2023	Montgomery		253,020	253,000.00	35
22819K-AB-6	CROWN AMERICAS LLC		09/25/2023	Various		272,822	290,000.00	5,861
126650-DJ-6	CVS HEALTH CORP		02/10/2023	Morgan Stanley		91,868	100,000.00	1,385
126650-DY-3	CVS HEALTH CORP		05/30/2023	GOLDMAN		439,646	441,000.00	
26442U-AL-8	DUKE ENERGY PROGRESS LLC		02/10/2023	Merrill Lynch		484,128	600,000.00	5,967
277432-AX-8	EASTMAN CHEMICAL CO		02/22/2023	CHASE SECURITIES INC		364,945	365,000.00	
29375C-AC-3	EFF 231 A3 - ABS		02/22/2023	Wachovia Bank		224,939	225,000.00	
78433L-AG-1	EIX 2023-A A1 - ABS		04/19/2023	RBC Dain Rauscher (US)		179,984	180,000.00	
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP		09/13/2023	Montgomery		154,598	160,000.00	1,918
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP		09/25/2023	GOLDMAN		142,350	150,000.00	1,455
29444U-BS-4	EQUINIX INC		02/10/2023	Merrill Lynch		81,580	100,000.00	618
337932-AH-0	FIRSTENERGY CORP		09/25/2023	Various		298,964	320,000.00	2,421
361841-AS-8	GLP CAPITAL LP		11/15/2023	Wachovia Bank		14,729	15,000.00	
38141G-A5-3	GOLDMAN SACHS GROUP INC		12/19/2023	BNP Paribas		713,973	650,000.00	6,752
40414L-AR-0	HEALTHPEAK OP LLC		02/10/2023	Merrill Lynch		90,706	100,000.00	282
013817-AJ-0	HOWMET AEROSPACE INC		09/25/2023	Merrill Lynch		123,374	125,000.00	1,147
46647P-DY-9	JPMORGAN CHASE & CO		12/19/2023	Barclays Bank		706,596	650,000.00	6,549
49456B-AV-3	KINDER MORGAN INC		02/10/2023	Morgan Stanley		188,750	200,000.00	347
576339-DF-9	MCCT 231 A - ABS	A	01/20/2023	HARRIS NESBITT CORP BONDS		1,483,776	1,484,000.00	
63307A-2X-2	NATIONAL BANK OF CANADA		12/11/2023	HARRIS NESBITT CORP BONDS		484,602	485,000.00	
680665-AJ-5	OLIN CORP		09/25/2023	Various		335,579	355,000.00	256
68233J-CF-9	ONCOR ELECTRIC DELIVERY COMPANY LLC		02/10/2023	Barclays Bank		1,344,616	1,400,000.00	11,781
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/08/2023	TORONTO DOMINION SECURTIES (USA) INC		518,929	520,000.00	
70450Y-AH-6	PAYPAL HOLDINGS INC		02/10/2023	Morgan Stanley		502,764	600,000.00	2,798
693304-BF-3	PECO ENERGY CO		06/15/2023	DONALDSON LUFKIN & JENRETTE		1,027,919	1,030,000.00	
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	C	09/13/2023	DONALDSON LUFKIN & JENRETTE		189,700	200,000.00	
69335P-EK-7	PFSFC 2022-C A - ABS		02/16/2023	MITSUBISHI UFJ SECURITIES		969,805	1,000,000.00	648
69335P-EV-3	PFSFC 23B A - ABS		05/19/2023	CHASE SECURITIES INC		1,499,608	1,500,000.00	
74340X-BY-6	PROLOGIS LP		02/10/2023	Merrill Lynch		266,196	300,000.00	2,132
756109-BS-2	REALTY INCOME CORP		04/05/2023	Wachovia Bank		796,539	805,000.00	
77578J-AC-2	ROLLS-ROYCE PLC	C	09/13/2023	GOLDMAN		195,156	200,000.00	4,792
78016H-ZS-2	ROYAL BANK OF CANADA	C	07/13/2023	RBC Dain Rauscher (US)		799,632	800,000.00	
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO		02/10/2023	MARKET04		241,107	300,000.00	1,884
857477-BN-2	STATE STREET CORP		02/10/2023	Merrill Lynch		268,542	300,000.00	3,520
88033G-DH-0	TENET HEALTHCARE CORP		09/25/2023	Various		168,136	185,000.00	2,293
880779-BA-0	TEREX CORP		09/25/2023	Morgan Stanley		67,352	75,000.00	1,375
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	03/01/2023	GOLDMAN		315,000	315,000.00	
89236T-LE-3	TOYOTA MOTOR CREDIT CORP		11/15/2023	BNP Paribas		859,681	862,000.00	
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO		02/10/2023	DEUTSCHE BANK ALEX BROWN		179,126	200,000.00	463
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		09/13/2023	Montgomery		154,589	155,000.00	4,470
110999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	21,728,015	22,393,000.00	87,987

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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
2509999997	Subtotal - Bonds - Part 3				X X X	77,351,054	78,482,254.59	257,051
2509999998	Summary Item from Part 5 for Bonds				X X X	72,375	82,000.00	2,374
2509999999	Subtotal - Bonds				X X X	77,423,429	78,564,255	259,425
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		12/27/2023	FHLB BANK	37,861.000	3,786,100		
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	3,786,100	X X X	
024071-81-3	AMERICAN FUNDS BAL R6		12/26/2023	Reliance Trust	308.232	9,298		
649280-81-5	AMERICAN FUNDS NWLD R6		12/26/2023	Reliance Trust	156.689	11,310		
256219-10-6	DODGE & COX STCK I		12/26/2023	Reliance Trust	57.933	13,161		
315911-75-0	FIDELITY 500 INDEX FUND		12/26/2023	Reliance Trust	1,137.894	170,176		
315911-72-7	FIDELITY INTERNATIONAL IX		12/26/2023	Reliance Trust	86.473	3,925		
316146-35-6	FIDELITY US BOND INDEX		12/26/2023	Reliance Trust	19,147.423	196,381		
41665H-78-9	HARTFD:SCHR EM E SDR		12/27/2023	Northern Trust	178,688.890	2,629,948		
57630E-87-5	MASSMUTUAL S:BL CH I		12/26/2023	Reliance Trust	167.449	3,666		
57630E-57-8	MASSMUTUAL S:ST BD I		12/26/2023	Reliance Trust	2,534.874	21,924		
57630G-49-0	MASSMUTUAL S:TRP 20 I		12/19/2023	Reliance Trust	86.628	1,144		
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/26/2023	Reliance Trust	5,704.547	78,251		
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/26/2023	Reliance Trust	1,314.423	18,667		
57630G-36-7	MASSMUTUAL S:TRP 35 I		12/26/2023	Reliance Trust	634.794	9,538		
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/26/2023	Reliance Trust	1,103.868	17,151		
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/26/2023	Reliance Trust	4,923.651	77,580		
552966-80-6	MFS INTERNATIONAL EQT R6		12/19/2023	Northern Trust	114,029.500	3,389,632		
704329-24-2	PAYDEN:EM MKT BD SI		12/28/2023	Northern Trust	38,539.950	379,956		
779562-20-6	T ROWE PRICE NH I		12/26/2023	Reliance Trust	532.041	27,552		
922908-83-5	VANGUARD MD-CP I INST		12/26/2023	Reliance Trust	1,394.442	81,799		
921908-87-7	VANGUARD RE IDX ADM		12/26/2023	Reliance Trust	529.274	61,532		
922908-87-6	VANGUARD S-C ID INST		12/26/2023	Reliance Trust	1,305.387	124,173		
969251-71-9	WM BLAIR:INTL LDRS I		12/26/2023	Reliance Trust	3,111.937	57,798		
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO				X X X	7,384,562	X X X	
5989999997	Subtotal - Common Stocks - Part 3				X X X	11,170,662	X X X	
5989999998	Summary Item from Part 5 for Common Stocks				X X X	20,189,516	X X X	
5989999999	Subtotal - Common Stocks				X X X	31,360,178	X X X	
5999999999	Subtotal - Preferred and Common Stocks				X X X	31,360,178	X X X	

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SCHEDULE D - PART 4

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

1	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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
36202E-NA-3	G2 003985 - RMBS		12/01/2023	Paydown		2,972	2,972.06	2,999	2,990			(18)	(18)		2,972				89	05/20/2037
36202E-ZG-7	G2 004343 - RMBS		12/01/2023	Paydown		4,642	4,641.63	4,783	4,767			(125)	(125)		4,642				134	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS		12/01/2023	Paydown		31,031	31,031.07	32,762	32,580			(1,549)	(1,549)		31,031				560	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS		12/01/2023	Paydown		23,615	23,614.92	25,207	25,170			(1,555)	(1,555)		23,615				527	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS		12/01/2023	Paydown		22,839	22,839.43	24,181	24,000			(1,160)	(1,160)		22,839				437	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS		12/01/2023	Paydown		43,863	43,862.78	44,946	44,844			(981)	(981)		43,863				799	07/20/2048
36205R-XM-4	GN 398584 - RMBS		12/01/2023	Paydown		202	202.44	197	199			3	3		202				8	06/15/2029
36207J-2F-9	GN 433774 - RMBS		12/01/2023	Paydown		2,358	2,357.91	2,407	2,378			(20)	(20)		2,358				91	05/15/2028
36210B-WF-8	GN 487646 - RMBS		12/01/2023	Paydown		112	111.83	110	110			1	1		112				5	09/15/2029
36200R-LW-0	GN 570141 - RMBS		12/01/2023	Paydown		230	229.65	230	230						230				8	12/15/2031
38378N-WU-3	GNR 2014-017 AM - CMBS		12/01/2023	Paydown		4,892	4,892.32	5,077	5,008			(115)	(115)		4,892				59	06/16/2048
38379U-K5-4	GNR 2016-131 A - CMBS		12/01/2023	Paydown		10,381	10,380.78	10,339	10,365			16	16		10,381				95	04/16/2057
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		12/01/2023	Paydown		35,000	35,000.40	35,289	35,323			(323)	(323)		35,000				619	11/20/2048
912810-TC-2	UNITED STATES TREASURY		12/22/2023	GOLDMAN		1,076,071	1,500,000.00	1,463,616	1,466,463			1,479	1,479		1,466,468		(390,396)	(390,396)	32,802	11/15/2041
912828-6G-0	UNITED STATES TREASURY		06/06/2023	SALOMON BROTHERS INC		4,212,985	4,300,000.00	4,288,921	4,297,310			987	987		4,298,297		(85,312)	(85,312)	78,536	02/29/2024
91282C-BL-4	UNITED STATES TREASURY		06/20/2023	SALOMON BROTHERS INC		996,935	1,200,000.00	1,147,409	1,155,836			2,404	2,404		1,158,240		(161,305)	(161,305)	11,449	02/15/2031
91282C-EK-3	UNITED STATES TREASURY		06/06/2023	SALOMON BROTHERS INC		2,928,393	3,000,000.00	2,991,450	2,994,280			1,838	1,838		2,996,118		(67,724)	(67,724)	45,245	04/30/2024
91282C-ER-8	UNITED STATES TREASURY		06/06/2023	CITADEL SECURITIES LLC		837,995	860,000.00	850,662	853,148			2,060	2,060		855,208		(17,213)	(17,213)	11,161	05/31/2024
91282C-ET-4	UNITED STATES TREASURY		06/20/2023	RBC Dain Rauscher (US)		2,366,304	2,500,000.00	2,409,575	2,418,886			8,063	8,063		2,426,949		(60,645)	(60,645)	36,578	05/31/2027
91282C-FA-4	UNITED STATES TREASURY		06/06/2023	SALOMON BROTHERS INC		3,420,287	3,500,000.00	3,504,244	3,503,381			(910)	(910)		3,502,472		(82,185)	(82,185)	89,337	07/31/2024
91282C-FG-1	UNITED STATES TREASURY		06/06/2023	RBC Dain Rauscher (US)		323,026	330,000.00	325,618	326,233			953	953		327,186		(4,160)	(4,160)	8,248	08/31/2024
91282C-JL-6	UNITED STATES TREASURY		12/18/2023	Wachovia Bank		201,554	200,000.00	201,539							201,539		15	15	506	11/30/2025
690353-Z9-1	US INTERNATIONAL DEVELOPMENT FINANCE COR		09/20/2023	Paydown		236,550	236,550.00	236,550	236,550						236,550				3,227	03/20/2024
0109999999	Bonds - U.S. Governments				X X X	16,782,237	17,808,687.22	17,608,111	17,440,051			11,048	11,048		17,651,164		(868,925)	(868,925)	320,520	X X X
917542-QV-7	UTAH ST		07/01/2023	Paydown		60,362	60,362.39	60,743	60,518			(155)	(155)		60,362				2,136	07/01/2025
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	60,362	60,362.39	60,743	60,518			(155)	(155)		60,362				2,136	X X X
382406-PY-6	GOODRICH MICH AREA SCH DIST		05/01/2023	Maturity @ 100.00		215,000	215,000.00	215,000	215,000						215,000				2,924	05/01/2023
882724-CV-7	TEXAS ST		08/01/2023	Maturity @ 100.00		250,000	250,000.00	250,000	250,000						250,000				6,300	08/01/2023
0709999999	Bonds - U.S. Political Subdivisions of States				X X X	465,000	465,000.00	465,000	465,000						465,000				9,224	X X X
3140QP-3W-5	FEDERAL NATIONAL MORTGAGE ASSOCIATION -		12/01/2023	Paydown		157,782	157,781.92	161,973	161,987			(4,205)	(4,205)		157,782				4,068	08/01/2052
31326M-EY-5	FH 2B6451 - RMBS		12/01/2023	Paydown		6,908	6,907.73	7,076	7,108			(200)	(200)		6,908				145	08/01/2047
31292H-BB-9	FH C00934 - RMBS		12/01/2023	Paydown		114	114.35	114	114						114				5	03/01/2030
31335H-3N-1	FH C90805 - RMBS		12/01/2023	Paydown		2,817	2,817.20	2,898	2,822			(5)	(5)		2,817				75	03/01/2024
31294M-AC-5	FH E02703 - RMBS		12/01/2023	Paydown		7,992	7,991.58	8,131	8,025			(34)	(34)		7,992				166	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS		12/01/2023	Paydown		11,771	11,771.05	12,338	12,279			(508)	(508)		11,771				213	03/01/2045

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SCHEDULE D - PART 4

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

1	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	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31335A-QK-7	FH G60458 - RMBS		12/01/2023	Paydown		16,229	16,228.94	17,073	16,980		(752)		(752)		16,229				288	01/01/2044
31335B-M7-8	FH G61282 - RMBS		12/01/2023	Paydown		413,120	413,120.04	404,277	404,693		8,427		8,427		413,120				7,541	01/01/2048
31335B-2A-3	FH G61669 - RMBS		12/01/2023	Paydown		64,761	64,761.26	63,790	63,830		931		931		64,761				1,078	01/01/2047
31307T-L9-0	FH J36652 - RMBS		12/01/2023	Paydown		168,476	168,476.25	168,792	168,702		(225)		(225)		168,476				2,595	03/01/2032
3132M9-T5-3	FH Q28972 - RMBS		12/01/2023	Paydown		61,305	61,304.68	65,347	65,011		(3,706)		(3,706)		61,305				1,773	10/01/2044
3132WN-UV-2	FH Q48695 - RMBS		12/01/2023	Paydown		29,948	29,947.55	30,883	30,846		(898)		(898)		29,948				598	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS		12/01/2023	Paydown		32,494	32,494.40	32,748	32,734		(240)		(240)		32,494				356	09/01/2047
3133AN-QZ-0	FH QC4072 - RMBS		12/01/2023	Paydown		17,084	17,084.21	17,904	17,824		(740)		(740)		17,084				186	07/01/2051
3133BG-C6-3	FH QE6393 - RMBS		12/01/2023	Paydown		26,974	26,974.47	27,135	27,128		(154)		(154)		26,974				746	07/01/2052
3133BJ-NR-9	FH QE8500 - RMBS		12/01/2023	Paydown		549,327	549,327.01	534,907	535,097		14,230		14,230		549,327				12,465	08/01/2052
3133BJ-NS-7	FH QE8501 - RMBS		12/01/2023	Paydown		31,409	31,409.43	31,596	31,588		(179)		(179)		31,409				913	08/01/2052
3133BJ-N7-3	FH QE8514 - RMBS		12/01/2023	Paydown		563,034	563,033.50	552,565	552,697		10,336		10,336		563,034				12,593	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS		12/01/2023	Paydown		23,237	23,236.51	23,458	23,450		(213)		(213)		23,237				664	09/01/2052
3133KG-LG-1	FH RA1227 - RMBS		12/01/2023	Paydown		74,423	74,423.44	76,121	75,728		(1,305)		(1,305)		74,423				1,135	08/01/2049
3133KM-G9-0	FH RA5624 - RMBS		12/01/2023	Paydown		51,829	51,829.04	54,404	54,146		(2,317)		(2,317)		51,829				729	08/01/2051
3132DM-ZK-4	FH SD0746 - RMBS		12/01/2023	Paydown		255,178	255,178.44	256,933	256,765		(1,587)		(1,587)		255,178				1,635	11/01/2051
3132DM-ZZ-7	FH SD0792 - RMBS		12/01/2023	Paydown		116,029	116,028.94	116,373	116,338		(309)		(309)		116,029				807	12/01/2051
3132DN-NS-8	FH SD1301 - RMBS		12/01/2023	Paydown		35,923	35,923.32	36,782	36,757		(834)		(834)		35,923				946	07/01/2052
3132DN-QB-2	FH SD1350 - RMBS		12/01/2023	Paydown		45,935	45,935.03	45,791	45,792		143		143		45,935				1,055	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS		12/01/2023	Paydown		23,610	23,609.64	24,122	24,107		(498)		(498)		23,610				577	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS		12/01/2023	Paydown		44,861	44,860.55	44,917	44,912		(51)		(51)		44,861				919	09/01/2052
3132DQ-BS-4	FH SD2749 - RMBS		12/01/2023	Paydown		131,915	131,914.60	125,113			6,802		6,802		131,915				1,628	03/01/2053
3132DQ-F6-8	FH SD2889 - RMBS		12/01/2023	Paydown		46,580	46,579.59	47,198			(619)		(619)		46,580				603	05/01/2053
3132DQ-MZ-6	FH SD3076 - RMBS		12/01/2023	Paydown		45,319	45,319.01	45,007			312		312		45,319				739	05/01/2053
3132DQ-RS-7	FH SD3197 - RMBS		12/01/2023	Paydown		48,192	48,192.17	48,855			(663)		(663)		48,192				631	06/01/2053
3132DV-KV-6	FH SD7508 - RMBS		12/01/2023	Paydown		125,573	125,572.72	131,851	130,223		(4,650)		(4,650)		125,573				2,345	10/01/2049
3132DV-LV-5	FH SD7540 - RMBS		12/01/2023	Paydown		2,230	2,229.65	2,345	2,335		(105)		(105)		2,230				30	05/01/2051
3132DW-B5-1	FH SD8160 - RMBS		12/01/2023	Paydown		370,303	370,302.63	376,667	376,036		(5,733)		(5,733)		370,303				2,339	08/01/2051
3132A8-6Y-0	FH ZS8087 - RMBS		12/01/2023	Paydown		168,645	168,644.87	170,964	170,531		(1,886)		(1,886)		168,645				2,248	04/01/2033
31403D-XF-1	FN 745978 - RMBS		12/01/2023	Paydown		18,300	18,299.88	18,389	18,772		(472)		(472)		18,300				647	10/01/2036
31417G-F2-7	FN AB9184 - RMBS		12/01/2023	Paydown		18,822	18,821.72	19,292	19,232		(411)		(411)		18,822				290	04/01/2043
3138E0-KJ-7	FN AJ7496 - RMBS		12/01/2023	Paydown		22,572	22,572.47	23,306	22,819		(246)		(246)		22,572				372	12/01/2026
3138LJ-4T-4	FN AN6233 - CMBS/RMBS		12/01/2023	Paydown		7,655	7,654.88	7,820	7,699		(44)		(44)		7,655				126	12/01/2024
3138WB-UK-9	FN AS2385 - RMBS		12/01/2023	Paydown		17,864	17,864.46	18,875	18,774		(909)		(909)		17,864				266	05/01/2044
3138WD-BZ-3	FN AS3655 - RMBS		12/01/2023	Paydown		30,869	30,868.99	33,498	33,317		(2,448)		(2,448)		30,869				572	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS		12/01/2023	Paydown		34,992	34,991.84	36,271	36,146		(1,155)		(1,155)		34,992				653	04/01/2045
3138WG-DN-6	FN AS6408 - RMBS		12/01/2023	Paydown		10,837	10,837.03	11,464	11,395		(558)		(558)		10,837				186	01/01/2046
3138WG-FT-6	FN AS6477 - RMBS		12/01/2023	Paydown		8,886	8,885.57	8,940	8,937		(52)		(52)		8,886				181	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS		12/01/2023	Paydown		11,138	11,137.80	11,725	11,666		(528)		(528)		11,138				221	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS		12/01/2023	Paydown		4,078	4,077.55	4,266	4,244		(166)		(166)		4,078				99	07/01/2047
3138Y4-6V-6	FN AX3583 - RMBS		12/01/2023	Paydown		22,605	22,605.27	23,587	23,448		(843)		(843)		22,605				390	07/01/2042

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
3140FE-5K-6	FN BD7149 - RMBS		12/01/2023	Paydown		308,086	308,086.30	310,668	310,547		(2,460)		(2,460)		308,086				6,837	04/01/2047
3140FX-DM-1	FN BF0107 - RMBS		12/01/2023	Paydown		36,592	36,591.83	39,403	39,350		(2,758)		(2,758)		36,592				914	06/01/2056
3140FX-D7-4	FN BF0125 - RMBS		12/01/2023	Paydown		10,544	10,543.50	11,146	11,132		(588)		(588)		10,544				226	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS		12/01/2023	Paydown		14,939	14,938.60	15,786	15,765		(826)		(826)		14,939				315	07/01/2056
3140FX-E4-0	FN BF0154 - RMBS		12/01/2023	Paydown		18,675	18,674.91	19,407	19,298		(623)		(623)		18,675				373	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS		12/01/2023	Paydown		6,182	6,181.98	6,380	6,377		(195)		(195)		6,182				133	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		12/01/2023	Paydown		27,197	27,196.51	28,007	28,021		(824)		(824)		27,197				560	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		12/01/2023	Paydown		17,587	17,586.80	17,872	17,860		(274)		(274)		17,587				376	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS		12/01/2023	Paydown		15,528	15,528.38	16,176	16,157		(629)		(629)		15,528				402	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		12/01/2023	Paydown		12,063	12,063.12	12,319	12,451		(388)		(388)		12,063				220	09/01/2047
3140H1-VX-5	FN BJ0629 - RMBS		12/01/2023	Paydown		192,736	192,736.04	198,575	197,961		(5,225)		(5,225)		192,736				4,250	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS		12/01/2023	Paydown		29,474	29,474.30	30,409	30,263		(788)		(788)		29,474				580	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS		12/01/2023	Paydown		10,106	10,105.57	10,382	10,311		(206)		(206)		10,106				218	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS		12/01/2023	Paydown		204	203.89	213	211		(7)		(7)		204				5	11/01/2048
3140J5-FG-9	FN BM1066 - RMBS		12/01/2023	Paydown		4,226	4,226.07	4,424	4,414		(188)		(188)		4,226				93	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS		12/01/2023	Paydown		334,128	334,128.17	335,832	335,773		(1,645)		(1,645)		334,128				6,216	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS		12/01/2023	Paydown		57,442	57,441.86	58,007	57,967		(625)		(625)		57,442				1,073	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS		12/01/2023	Paydown		523,659	523,658.88	540,310	539,993		(16,334)		(16,334)		523,659				11,335	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS		12/01/2023	Paydown		340,655	340,655.09	335,998	336,255		4,401		4,401		340,655				5,373	08/01/2046
3140JA-CQ-9	FN BM5478 - RMBS		12/01/2023	Paydown		105,132	105,131.94	110,109	109,902		(4,770)		(4,770)		105,132				2,505	01/01/2049
3140JA-EU-8	FN BM5546 - RMBS		12/01/2023	Paydown		85,259	85,258.62	86,324	86,248		(989)		(989)		85,259				1,718	05/01/2044
3140JA-GD-4	FN BM5595 - RMBS		12/01/2023	Paydown		18,738	18,737.60	18,943	18,927		(190)		(190)		18,738				336	08/01/2045
3140MY-AD-4	FN BW6303 - RMBS		12/01/2023	Paydown		36,106	36,106.06	36,450	36,438		(331)		(331)		36,106				1,119	08/01/2052
3140N3-AR-0	FN BW9915 - RMBS		12/01/2023	Paydown		324,508	324,508.38	313,556	313,659		10,849		10,849		324,508				9,754	10/01/2052
3140ND-B8-9	FN BX8162 - RMBS		12/01/2023	Paydown		18,370	18,369.61	18,215	18,215		155		155		18,370				178	05/01/2053
3140QA-NJ-5	FN CA3092 - RMBS		12/01/2023	Paydown		46,139	46,138.83	48,186	47,600		(1,461)		(1,461)		46,139				993	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS		12/01/2023	Paydown		227,459	227,458.65	232,028	230,909		(3,451)		(3,451)		227,459				3,959	10/01/2049
3140QG-ZQ-3	FN CA8850 - RMBS		12/01/2023	Paydown		634,152	634,152.23	659,122	656,285		(22,133)		(22,133)		634,152				3,730	02/01/2051
3140QL-NS-1	FN CB1300 - RMBS		12/01/2023	Paydown		191,634	191,633.59	201,425	200,443		(8,809)		(8,809)		191,634				2,581	08/01/2051
3140QM-5T-7	FN CB2657 - RMBS		12/01/2023	Paydown		236,764	236,763.75	241,795	241,435		(4,671)		(4,671)		236,764				3,780	01/01/2052
3140QN-V2-5	FN CB3332 - RMBS		12/01/2023	Paydown		95,288	95,288.08	88,901	88,908		6,380		6,380		95,288				1,790	04/01/2052
3140QP-BG-1	FN CB3638 - RMBS		12/01/2023	Paydown		182,421	182,421.23	185,386	185,298		(2,877)		(2,877)		182,421				4,293	05/01/2052
3140QP-JJ-7	FN CB3864 - RMBS		12/01/2023	Paydown		164,147	164,146.56	166,250	166,140		(1,993)		(1,993)		164,147				4,261	06/01/2052
3140QQ-F6-7	FN CB4688 - RMBS		12/01/2023	Paydown		36,178	36,178.41	37,241	37,208		(1,030)		(1,030)		36,178				1,027	09/01/2052
3140QR-KR-3	FN CB5703 - RMBS		12/01/2023	Paydown		37,746	37,746.12	38,973	38,973		(1,227)		(1,227)		37,746				801	02/01/2053
3140X7-5M-7	FN FM4451 - RMBS		12/01/2023	Paydown		216,848	216,847.69	230,468	228,149		(11,301)		(11,301)		216,848				3,326	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS		12/01/2023	Paydown		230,507	230,506.97	240,511	239,106		(8,599)		(8,599)		230,507				1,475	10/01/2050
3140XB-JE-1	FN FM7460 - RMBS		12/01/2023	Paydown		95,306	95,306.29	94,472	94,474		832		832		95,306				2,030	03/01/2051
3140XB-6D-7	FN FM8067 - RMBS		12/01/2023	Paydown		254,176	254,175.48	270,300	268,360		(14,185)		(14,185)		254,175				4,720	07/01/2051
3140XD-2J-4	FN FM9776 - RMBS		12/01/2023	Paydown		366,767	366,766.73	377,012	376,343		(9,577)		(9,577)		366,767				6,041	11/01/2051
3140XK-KX-7	FN FS3909 - RMBS		12/01/2023	Paydown		64,393	64,393.17	63,830			563		563		64,393				1,114	02/01/2053

E14.2

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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140XK-M9-8	FN FS3983 - RMBS		12/01/2023	Paydown		41,675	41,675.35	42,594			(918)		(918)		41,675				681	03/01/2053
3140XK-SG-6	FN FS4118 - RMBS		12/01/2023	Paydown		18,719	18,719.09	18,637			82		82		18,719				311	03/01/2053
3140XL-A3-2	FN FS4525 - RMBS		12/01/2023	Paydown		89,217	89,216.69	90,513			(1,296)		(1,296)		89,217				1,366	04/01/2053
3140XL-EK-0	FN FS4637 - RMBS		12/01/2023	Paydown		109,366	109,365.72	110,835			(1,470)		(1,470)		109,366				1,776	05/01/2053
3140XL-FY-9	FN FS4682 - RMBS		12/01/2023	Paydown		38,326	38,325.54	38,637			(311)		(311)		38,326				600	05/01/2053
3140XL-RZ-3	FN FS5003 - RMBS		12/01/2023	Paydown		54,398	54,398.00	50,900			3,498		3,498		54,398				552	08/01/2050
31418A-X5-2	FN MA1599 - RMBS		12/01/2023	Paydown		29,125	29,125.09	30,313	30,180		(1,055)		(1,055)		29,125				511	09/01/2043
31418C-NT-7	FN MA3101 - RMBS		12/01/2023	Paydown		3,673	3,673.34	3,913	3,882		(209)		(209)		3,673				87	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		12/01/2023	Paydown		4,326	4,325.54	4,614	4,570		(244)		(244)		4,326				114	10/01/2047
31418D-UG-5	FN MA4182 - RMBS		12/01/2023	Paydown		210,431	210,431.43	217,369	216,249		(5,817)		(5,817)		210,431				1,430	11/01/2050
31418D-YB-2	FN MA4305 - RMBS		12/01/2023	Paydown		150,876	150,875.91	151,182	151,122		(246)		(246)		150,876				1,026	04/01/2051
54627R-AL-4	LASGOV 2022 A A1 - ABS		08/01/2023	Paydown		144,010	144,010.15	144,010	144,010						144,010				4,955	02/01/2029
57419R-PL-3	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		01/24/2023	Call @ 100.00		10,000	10,000.00	9,925	9,939						9,939		61	61	113	09/01/2040
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		10/03/2023	Call @ 100.00		5,000	5,000.00	5,000	5,000						5,000				161	07/01/2040
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		12/01/2023	Paydown		4,972	4,971.73	4,945	4,946		26		26		4,972				96	08/27/2057
83756C-SA-4	SOUTH DAKOTA HSG DEV AUTH - RMBS		10/04/2023	Call @ 100.00		10,000	10,000.00	10,000	10,000						10,000				97	11/01/2037
977100-CZ-7	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2023	Maturity @ 100.00		200,000	200,000.00	195,258	199,714		286		286		200,000				2,049	05/01/2023
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	10,732,120	10,732,114.55	10,863,337	10,108,584		(115,838)		(115,838)		10,732,058		61	61	185,792	X X X
00287Y-BC-2	ABBVIE INC		11/14/2023	Maturity @ 100.00		300,000	300,000.00	307,167	301,329		(1,329)		(1,329)		300,000				11,250	11/14/2023
01882Y-AA-4	ALLIANT ENERGY FINANCE LLC		06/15/2023	Maturity @ 100.00		70,000	70,000.00	69,965	69,997		3		3		70,000				1,313	06/15/2023
025816-BR-9	AMERICAN EXPRESS CO		12/18/2023	Morgan Stanley		195,880	200,000.00	199,634	199,873		66		66		199,939		(4,059)	(4,059)	6,833	10/30/2024
025816-BS-7	AMERICAN EXPRESS CO		01/27/2023	Call @ 100.00		130,000	130,000.00	129,882	129,996		2		2		129,998		2	2	1,842	02/27/2023
025816-BW-8	AMERICAN EXPRESS CO		07/03/2023	Call @ 100.00		160,000	160,000.00	159,834	159,980		17		17		159,997		3	3	5,427	08/03/2023
02665W-CJ-8	AMERICAN HONDA FINANCE CORP		07/14/2023	Maturity @ 100.00		50,000	50,000.00	49,914	49,990		10		10		50,000				1,725	07/14/2023
03027X-AD-2	AMERICAN TOWER CORP		08/30/2023	DONALDSON LUFKIN & JENRETTE		647,192	650,000.00	687,785	659,141		(5,377)		(5,377)		653,764		(6,572)	(6,572)	33,944	02/15/2024
037833-AS-9	APPLE INC		02/10/2023	CHASE SECURITIES INC		690,228	700,000.00	705,663	701,339		(119)		(119)		701,220		(10,992)	(10,992)	6,574	05/06/2024
037833-DP-2	APPLE INC		02/10/2023	DONALDSON LUFKIN & JENRETTE		217,960	250,000.00	247,555	248,303		28		28		248,331		(30,371)	(30,371)	2,338	09/11/2029
03969Y-AA-6	ARDAGH METAL PACKAGING FINANCE PLC		10/23/2023	TORONTO DOMINION		161,500	200,000.00	200,000	170,142	29,858			29,858		200,000		(38,500)	(38,500)	6,139	09/01/2028
00206R-JX-1	AT&T INC		12/20/2023	SECURITIES (USA) INC		720,868	780,000.00	778,846	779,252		158		158		779,410		(58,542)	(58,542)	18,987	06/01/2027
05348E-AT-6	AVALONBAY COMMUNITIES INC		02/10/2023	Montgomery		168,769	170,000.00	183,398	171,639		(280)		(280)		171,360		(2,591)	(2,591)	1,170	12/15/2023
06051G-FF-1	BANK OF AMERICA CORP		08/30/2023	Merrill Lynch		168,208	170,000.00	179,348	171,861		(984)		(984)		170,877		(2,669)	(2,669)	6,233	04/01/2024
06051G-HF-9	BANK OF AMERICA CORP		03/05/2023	Call @ 100.00		260,000	260,000.00	260,000	260,000						260,000				4,615	03/05/2024
06406H-CX-5	BANK OF NEW YORK MELLON CORP		08/30/2023	Various		974,784	1,000,000.00	1,014,280	1,004,567		(1,397)		(1,397)		1,003,170		(28,386)	(28,386)	26,262	09/11/2024
06406R-AG-2	BANK OF NEW YORK MELLON CORP		04/28/2023	Maturity @ 100.00		100,000	100,000.00	99,891	99,993		7		7		100,000				1,750	04/28/2023
06406R-AJ-6	BANK OF NEW YORK MELLON CORP		08/11/2023	Maturity @ 100.00		60,000	60,000.00	59,989	59,999		1		1		60,000				2,070	08/11/2023
092113-AH-2	BLACK HILLS CORP		11/30/2023	Maturity @ 100.00		70,000	70,000.00	71,594	70,231		(231)		(231)		70,000				2,975	11/30/2023
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC		12/18/2023	Morgan Stanley		725,605	940,000.00	938,280	938,626		152		152		938,778		(213,173)	(213,173)	18,382	03/30/2031

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 Ident- ification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
09261B-AG-5	BLACKSTONE HOLDINGS FINANCE CO LLC		12/18/2023	Merrill Lynch		332,461	410,000.00	408,983	409,062		88		88		409,150		(76,689)	(76,689)	12,778	03/30/2032
09261H-AK-3	BLACKSTONE PRIVATE CREDIT FUND		06/05/2023	BNP Paribas		1,124,682	1,300,000.00	1,296,139	1,296,886		299		299		1,297,185		(172,503)	(172,503)	30,749	03/15/2027
09261X-AG-7	BLACKSTONE SECURED LENDING FUND		09/25/2023	GOLDMAN		1,066,949	1,300,000.00	1,288,742	1,290,630		1,111		1,111		1,291,741		(224,792)	(224,792)	36,741	09/30/2028
05568Y-AA-6	BNSF 2007-1 PTC - ABS		10/01/2023	Paydown		121,547	121,546.67	133,862	127,435		(5,888)		(5,888)		121,547				3,648	04/01/2024
110122-CM-8	BRISTOL-MYERS SQUIBB CO		12/19/2023	Various		1,640,928	1,675,000.00	1,668,501	1,672,988		779		779		1,673,767		(32,839)	(32,839)	50,768	07/26/2024
11134L-AF-6	BROADCOM CORP		08/30/2023	Morgan Stanley		495,370	500,000.00	495,130	498,871		720		720		499,591		(4,221)	(4,221)	20,441	01/15/2024
14040H-BT-1	CAPITAL ONE FINANCIAL CORP		12/18/2023	Morgan Stanley		195,834	200,000.00	198,716	199,550		234		234		199,785		(3,951)	(3,951)	7,517	10/30/2024
14315J-AQ-2	CGMS 2017-2 A1R - CDO	C	10/20/2023	Paydown		64,514	64,514.16	63,288	63,440		1,075		1,075		64,514				3,939	07/20/2031
808513-AT-2	CHARLES SCHWAB CORP		01/25/2023	Maturity @ 100.00		95,000	95,000.00	94,848	94,998		2		2		95,000				1,259	01/25/2023
808513-BP-9	CHARLES SCHWAB CORP		12/18/2023	SALOMON BROTHERS INC		1,521,942	1,715,000.00	1,712,102	1,712,805		389		389		1,713,194		(191,252)	(191,252)	42,875	03/20/2028
161175-CD-4	CHARTER COMMUNICATIONS OPERATING LLC		12/20/2023	GOLDMAN		542,682	630,000.00	628,961	629,115		135		135		629,250		(86,568)	(86,568)	20,357	01/15/2029
172967-LZ-2	CITIGROUP INC		06/01/2023	Call @ 100.00		120,000	120,000.00	120,000	120,000						120,000				2,426	06/01/2024
185512-AA-8	CNL 2022-A A1 - ABS COMCAST CORP		09/01/2023	Paydown DONALDSON LUFKIN & JENRETTE		32,168	32,167.54	32,164	32,165		3		3		32,168				1,323	03/01/2033
20030N-DM-0	COMM 2013-CCRE6 A4 - CMBS		12/20/2023	Paydown		326,960	390,000.00	388,775	389,048		107		107		389,155		(62,195)	(62,195)	10,922	01/15/2031
12624X-AD-0	COOPERATIEVE RABOBANK UA	C	01/12/2023	Paydown		212,840	212,839.78	218,651	212,800		39		39		212,840				550	03/12/2046
74977R-DF-8	COOPERATIEVE RABOBANK UA (NEW YORK BRANC		12/19/2023	Barclays Bank		808,746	823,000.00	821,049	822,369		390		390		822,759		(14,014)	(14,014)	30,545	07/22/2024
21688A-AL-6	CROWLEY CONRO LLC		01/10/2023	Maturity @ 100.00		250,000	250,000.00	249,825	249,999		1		1		250,000				3,438	01/10/2023
228023-AB-3	CROWN CASTLE INC		08/15/2023	Direct		6,446	6,446.46	6,446	6,446						6,446				202	08/15/2043
22822V-AW-1	CSC HOLDINGS LLC		12/20/2023	Merrill Lynch		810,140	1,000,000.00	961,470	967,015		3,537		3,537		970,552		(160,412)	(160,412)	25,725	04/01/2031
126307-AS-6	CSC HOLDINGS LLC		07/24/2023	BNY/SUNTRUST CAPITAL MARKETS		164,000	200,000.00	214,218	161,566		44,142	(1,619)	42,523		204,089		(40,089)	(40,089)	10,601	02/01/2028
126307-AZ-0	CSC HOLDINGS LLC		07/24/2023	MARKETS		341,325	410,000.00	436,691	336,040		90,596	(1,709)	88,887		424,928		(83,603)	(83,603)	26,280	02/01/2029
126307-BH-9	CSX TRANSPORTATION INC - ABS		07/24/2023	Barclays Bank		318,375	450,000.00	450,000	313,056		136,944		136,944		450,000		(131,625)	(131,625)	14,119	11/15/2031
126410-LM-9	CVS HEALTH CORP		01/15/2023	Maturity @ 100.00		263,802	263,801.87	300,075	264,286		(484)		(484)		263,802				8,245	01/15/2023
126650-CF-5	CVS HEALTH CORP		12/19/2023	Wachovia Bank		319,956	325,000.00	323,876	324,641		214		214		324,854		(4,898)	(4,898)	14,899	08/12/2024
23307D-AW-3	DBGS 2018-C1 A1 - CMBS		03/17/2023	Paydown		59,458	59,458.21	59,458	59,385		73		73		59,458				353	10/17/2051
24703T-AA-4	DELL INTERNATIONAL LLC		04/17/2023	Call @ 100.00		66,000	66,000.00	70,283	66,222		(222)		(222)		66,000				1,219	06/15/2023
25243Y-AY-5	DIAGEO CAPITAL PLC	C	09/18/2023	Maturity @ 100.00		200,000	200,000.00	199,554	199,936		64		64		200,000				7,000	09/18/2023
26442C-AV-6	DUKE ENERGY CAROLINAS LLC		03/15/2023	Maturity @ 100.00		60,000	60,000.00	59,930	59,997		3		3		60,000				915	03/15/2023
26441Y-BB-2	DUKE REALTY LIMITED PARTNERSHIP		02/09/2023	Wachovia Bank		37,018	40,000.00	39,570	39,736		5		5		39,740		(2,723)	(2,723)	658	09/15/2028
26441Y-BE-6	DUKE REALTY LIMITED PARTNERSHIP		02/09/2023	Wachovia Bank		361,660	470,000.00	469,826	469,867		2		2		469,869		(108,209)	(108,209)	5,072	07/01/2030
78433L-AG-1	EIX 2023-A A1 - ABS		12/15/2023	Paydown		6,523	6,523.34	6,523			1		1		6,523				194	06/15/2042
28628C-AA-4	ELFI 22-A - ABS		12/25/2023	Paydown		58,587	58,586.90	58,585	58,586		1		1		58,587				1,314	08/26/2047
88240T-AA-9	ERCOTT 2022 A1 - ABS		08/01/2023	Paydown		53,534	53,534.45	53,534	53,547		(12)		(12)		53,534				2,099	08/01/2036
28108Q-AA-2	ESLFT 2012-1 A - ABS		12/26/2023	Paydown		54,992	54,992.05	55,164	55,033		(41)		(41)		54,992				1,725	09/25/2030
125581-GX-0	FIRST-CITIZENS BANK & TRUST CO		09/07/2023	N.A.-S		598,998	600,000.00	655,488	634,774		(4,142)		(4,142)		630,633		(31,635)	(31,635)	36,954	03/09/2028
34528H-AA-2	FORDR 2018-REV2 A - ABS		07/17/2023	Paydown		325,000	325,000.00	324,988	325,001		(1)		(1)		325,000				6,579	01/15/2030
370334-BT-0	GENERAL MILLS INC		02/10/2023	MARKET04		197,510	200,000.00	203,918	200,797		(106)		(106)		200,691		(3,181)	(3,181)	3,630	02/15/2024

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SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V.	15 Total Foreign Exchange Change in B./A.C.V.						
38141G-VM-3	GOLDMAN SACHS GROUP INC		08/30/2023	Barclays Bank		198,030	200,000.00	209,142	201,720			(967)	(967)		200,752		(2,722)	(2,722)	7,956	03/03/2024
38141G-WB-6	GOLDMAN SACHS GROUP INC		02/10/2023	Barclays Bank		479,540	500,000.00	522,954	511,779			(444)	(444)		511,335		(31,795)	(31,795)	10,588	01/26/2027
38141G-WT-7	GOLDMAN SACHS GROUP INC		02/23/2023	Maturity @ 100.00		40,000	40,000.00	39,980	39,999			1	1		40,000				640	02/23/2023
38141G-XM-1	GOLDMAN SACHS GROUP INC GRAPHIC PACKAGING INTERNATIONAL LLC		12/19/2023	SALOMON BROTHERS INC DONALDSON LUFKIN & JENRETTE		1,111,119	1,210,000.00	1,210,000	1,210,000						1,210,000		(98,881)	(98,881)	13,666	12/09/2026
38869P-AM-6			03/06/2023	JENRETTE		48,934	50,000.00	48,949	49,201	459	36		495		49,697		(763)	(763)	1,163	08/15/2024
36248G-AD-2	GSMS 2013-GCJ16 A4 - CMBS		08/11/2023	Paydown		400,000	400,000.00	433,719	403,894		(3,894)	(3,894)		400,000				9,812	11/13/2046	
410345-AL-6	HANESBRANDS INC		10/23/2023	Merrill Lynch		365,692	400,000.00	436,880	358,128	66,226	(6,140)	60,086		418,215		(52,523)	(52,523)	18,417	05/15/2026	
41283L-AY-1	HARLEY-DAVIDSON FINANCIAL SERVICES INC		02/10/2023	Morgan Stanley		334,191	345,000.00	344,527	344,760		12	12		344,772		(10,580)	(10,580)	2,119	06/08/2025	
404119-BQ-1	HCA INC		02/10/2023	Merrill Lynch		968,390	975,000.00	1,131,088	1,053,875		(4,261)	(4,261)		1,049,614		(81,225)	(81,225)	16,920	04/15/2025	
404119-CC-1	HCA INC		12/20/2023	Barclays Bank		863,814	1,050,000.00	1,043,574	1,044,445		576	576		1,045,022		(181,208)	(181,208)	35,813	07/15/2031	
42328B-AC-6	HELIOS LEASING I LLC		03/20/2023	Paydown		110,895	110,895.28	108,335	110,179		716	716		110,895				380	09/28/2024	
404280-AW-9	HSBC HOLDINGS PLC	C	02/10/2023	MARKET04		341,320	350,000.00	357,154	353,483		(125)	(125)		353,358		(12,038)	(12,038)	6,522	03/08/2026	
24422E-UM-9	JOHN DEERE CAPITAL CORP JOHN DEERE CAPITAL CORP		10/12/2023	Maturity @ 100.00 DONALDSON LUFKIN & JENRETTE		70,000	70,000.00	69,987	69,999		1	1		70,000				2,555	10/12/2023	
24422E-UX-5			02/10/2023	JENRETTE		190,199	195,000.00	194,667	194,913		9	9		194,921		(4,722)	(4,722)	2,211	03/07/2024	
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS		12/01/2023	Paydown		21,101	21,101.49	18,444	18,433		2,668	2,668		21,101				423	02/25/2049	
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS		12/01/2023	Paydown		6,097	6,096.94	5,375	5,375		722	722		6,097				103	11/25/2049	
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS		12/01/2023	Paydown		8,509	8,508.51	7,078	7,061		1,447	1,447		8,509				152	01/25/2047	
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		12/01/2023	Paydown		7,672	7,672.23	6,430	6,433		1,239	1,239		7,672				169	03/25/2050	
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS		12/25/2023	Paydown		18,273	18,272.69	14,601	14,598		3,674	3,674		18,273				273	11/25/2050	
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS		12/01/2023	Paydown		14,063	14,062.68	10,806	10,801		3,261	3,261		14,063				175	11/25/2050	
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS		12/01/2023	Paydown		13,730	13,729.91	10,941	10,938		2,791	2,791		13,730				228	12/26/2050	
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS		12/01/2023	Paydown		15,174	15,173.83	12,096	12,040		3,134	3,134		15,174				234	03/27/2051	
46647P-BE-5	JPMORGAN CHASE & CO		02/10/2023	Merrill Lynch		430,150	500,000.00	516,995	512,672		(209)	(209)		512,463		(82,313)	(82,313)	4,527	10/15/2030	
46647P-DA-1	JPMORGAN CHASE & CO		02/10/2023	Barclays Bank		387,872	400,000.00	400,000	400,000					400,000		(12,128)	(12,128)	5,188	04/26/2028	
482480-AE-0	KLA CORP		12/18/2023	Morgan Stanley		620,625	625,000.00	671,100	639,571		(8,808)	(8,808)		630,763		(10,138)	(10,138)	33,018	11/01/2024	
527298-BN-2	LEVEL 3 FINANCING INC		09/25/2023	Morgan Stanley		195,938	275,000.00	287,320	229,419	51,001	(2,344)	48,657		278,075		(82,138)	(82,138)	13,143	09/15/2027	
527298-BS-1	LEVEL 3 FINANCING INC		09/25/2023	Morgan Stanley		219,450	385,000.00	382,709	282,552	100,711	193	100,904		383,456		(164,006)	(164,006)	10,932	01/15/2029	
548661-DD-6	LOWE'S COMPANIES INC		12/18/2023	Morgan Stanley		736,275	750,000.00	754,928	751,481		(975)	(975)		750,506		(14,231)	(14,231)	29,622	09/15/2024	
550241-AA-1	LUMEN TECHNOLOGIES INC		03/31/2023	Unknown		72,375	150,000.00	153,752	108,189	45,027	(105)	44,922		153,111		(80,736)	(80,736)	4,748	06/15/2029	
55608J-AR-9	MACQUARIE GROUP LTD	C	12/19/2023	BNYMELLON/DEDPRT #57		384,535	420,000.00	420,000	420,000					420,000		(35,465)	(35,465)	8,114	01/12/2027	
58013M-FE-9	MCDONALD'S CORP		04/01/2023	Maturity @ 100.00		150,000	150,000.00	149,829	149,991		9	9		150,000				2,513	04/01/2023	
61205P-AK-5	MHESA 2012 A2 - ABS		01/20/2023	Paydown		9,758	9,757.81	9,822	9,766		(8)	(8)		9,758				45	05/20/2030	
278265-AD-5	MORGAN STANLEY		06/15/2023	Maturity @ 100.00		1,000,000	1,000,000.00	996,110	999,591		409	409		1,000,000				18,125	06/15/2023	
61746B-EF-9	MORGAN STANLEY MORGAN STANLEY		02/10/2023	Merrill Lynch DONALDSON LUFKIN & JENRETTE		383,548	400,000.00	419,587	411,212		(317)	(317)		410,896		(27,348)	(27,348)	8,217	01/20/2027	
61761J-VL-0			08/30/2023	JENRETTE		176,035	180,000.00	186,217	181,674		(605)	(605)		181,068		(5,034)	(5,034)	5,698	10/23/2024	
55342U-AG-9	MPT OPERATING PARTNERSHIP LP		12/06/2023	JEFFERIES & COMPANY, INC.		263,547	300,000.00	312,888	273,720	30,450	(2,456)	27,994		301,715		(38,168)	(38,168)	21,306	08/01/2026	
55342U-AH-7	MPT OPERATING PARTNERSHIP LP		12/06/2023	Barclays Bank		79,430	100,000.00	84,725	84,276	628	2,484	3,112		87,388		(7,958)	(7,958)	5,736	10/15/2027	
55342U-AJ-3	MPT OPERATING PARTNERSHIP LP		12/06/2023	Barclays Bank		143,040	200,000.00	212,250	152,876	55,055	(1,930)	53,125		206,001		(62,961)	(62,961)	12,513	08/01/2029	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Ident- ification	Description	For re- ig- n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid- eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
61762X-AS-6	MSBAM 2013-C12 ASB - CMBS		03/17/2023	Paydown		26,298	26,298.42	27,746	26,340				(41)		26,298				225	10/17/2046
780097-BJ-9	NATWEST GROUP PLC	C	06/25/2023	Call @ 100.00		250,000	250,000.00	257,030	250,865			(865)	(865)	250,000				5,649	06/25/2024	
78442F-EQ-7	NAVIENT CORP		01/25/2023	Maturity @ 100.00		680,000	680,000.00	663,748	679,703			297	297	680,000				18,700	01/25/2023	
63942A-AA-4	NAVSL 2020-I A1A - ABS		12/15/2023	Paydown		17,842	17,841.90	16,313	16,419			1,423	1,423	17,842				125	04/15/2069	
63942P-AA-1	NAVSL 2022-B A - ABS		12/15/2023	Paydown		101,157	101,156.72	101,139	101,141			16	16	101,157				2,215	10/15/2070	
484915-AA-1	OGS 22A A - ABS		08/01/2023	Paydown		37,240	37,239.99	37,232	37,234			6	6	37,240				1,436	08/01/2034	
68389X-BU-8	ORACLE CORP		02/10/2023	Montgomery		275,295	300,000.00	299,355	299,594			11	11	299,605			(24,310)	3,103	04/01/2027	
68389X-CD-5	ORACLE CORP		12/20/2023	RBC Dain Rauscher (US)		756,343	835,000.00	832,854	833,365			289	289	833,654			(77,311)	(77,311)	23,846	03/25/2028
695114-CQ-9	PACIFICORP		06/01/2023	Maturity @ 100.00		250,000	250,000.00	252,558	250,079			(79)	(79)	250,000				3,688	06/01/2023	
693342-AA-5	PCG 2022-A A1 - ABS		12/01/2023	Paydown		97,196	97,196.34	97,194	97,209			(12)	(12)	97,196				2,629	07/01/2032	
693342-AF-4	PCG 2022-B A1 - ABS		12/01/2023	Paydown		159,820	159,820.09	159,816	159,834			(14)	(14)	159,820				7,039	06/01/2033	
719160-AA-1	PHOENIX 2012 LLC		10/03/2023	Paydown		140,053	140,052.73	134,693	138,411			1,642	1,642	140,053				1,409	07/03/2024	
693475-AV-7	PNC FINANCIAL SERVICES GROUP INC		08/30/2023	DONALDSON LUFKIN & JENRETTE		544,511	550,000.00	563,585	553,002			(2,044)	(2,044)	550,958			(6,447)	(6,447)	21,282	01/23/2024
69701C-AA-8	PSTAT 221 A1 - CDO	C	10/16/2023	Paydown		329,198	329,198.45	323,536	323,468			5,731	5,731	329,198				13,179	04/15/2030	
744448-CH-2	PUBLIC SERVICE COMPANY OF COLORADO		03/15/2023	Maturity @ 100.00		80,000	80,000.00	79,293	79,973			27	27	80,000				1,000	03/15/2023	
744482-BL-3	PUBLIC SERVICE COMPANY OF NEW HAMPSHIRE		02/10/2023	Morgan Stanley		178,371	180,000.00	189,158	180,941			(196)	(196)	180,745			(2,374)	(2,374)	1,803	11/01/2023
74456Q-BC-9	PUBLIC SERVICE ELECTRIC AND GAS CO QUALCOMM INC		05/15/2023	Maturity @ 100.00 DONALDSON LUFKIN & JENRETTE		130,000	130,000.00	123,487	129,480			520	520	130,000				1,544	05/15/2023	
747525-AT-0	ROCKT 2017-3 A - CDO	C	12/19/2023	Paydown		568,629	575,000.00	569,485	573,422			1,098	1,098	574,520			(5,891)	(5,891)	18,111	05/20/2024
77341D-AA-5	ROCKWELL COLLINS INC		10/20/2023	Paydown		65,109	65,109.38	65,191	65,168			(58)	(58)	65,109				3,184	10/21/2030	
774341-AE-1	ROPER TECHNOLOGIES INC		12/15/2023	Maturity @ 100.00		190,000	190,000.00	199,231	191,128			(1,128)	(1,128)	190,000				7,030	12/15/2023	
776743-AE-6	ROYAL BANK OF CANADA		09/15/2023	Maturity @ 100.00		100,000	100,000.00	99,848	99,978			22	22	100,000				3,650	09/15/2023	
78013X-W2-0	RYDER SYSTEM INC		10/05/2023	Maturity @ 100.00 DONALDSON LUFKIN & JENRETTE		290,000	290,000.00	289,397	289,904			96	96	290,000				10,730	10/05/2023	
78355H-KK-4	SHELL INTERNATIONAL FINANCE BV	C	08/30/2023	Maturity @ 100.00		745,868	750,000.00	760,815	752,076			(1,653)	(1,653)	750,423			(4,555)	(4,555)	21,797	12/01/2023
822582-BZ-4	SIMON PROPERTY GROUP LP		11/13/2023	Morgan Stanley		70,000	70,000.00	69,707	69,947			53	53	70,000				2,450	11/13/2023	
828807-CS-4	SMB 2021-A APL - ABS		12/18/2023	Paydown		98,174	100,000.00	101,151	100,268			(171)	(171)	100,097			(1,923)	(1,923)	4,116	10/01/2024
78448Y-AM-3	SMB 22B A1A - ABS		12/15/2023	Paydown		114,885	114,884.52	114,467	114,726			159	159	114,885				2,997	01/15/2053	
83206N-AA-5	SOFI 2019-A A2X - ABS		12/15/2023	Paydown		167,534	167,533.59	166,350	166,389			1,144	1,144	167,534				3,369	02/16/2055	
78471H-AB-4	STATE STREET CORP		12/15/2023	Montgomery		167,362	167,362.06	166,734	166,795			567	567	167,362				3,134	06/15/2048	
854502-AH-4	STATE STREET CORP		06/05/2023	Call @ 100.00		123,660	130,000.00	129,904	129,949			3	3	129,952			(6,292)	(6,292)	3,100	11/15/2028
857477-BC-6	SUMITOMO MITSUI FINANCIAL GROUP INC	C	12/03/2023	Maturity @ 100.00		50,000	50,000.00	50,000	50,000					50,000				1,888	12/03/2024	
86562M-BF-6	TORONTO-DOMINION BANK	C	10/16/2023	Maturity @ 100.00		190,000	190,000.00	190,000	190,000					190,000				7,478	10/16/2023	
89114Q-C4-8	TOTALENERGIES CAPITAL INTERNATIONAL SA	C	07/19/2023	Maturity @ 100.00		160,000	160,000.00	159,782	159,975			25	25	160,000				5,600	07/19/2023	
89153V-AG-4	TRUIST FINANCIAL CORP	C	02/10/2023	Maturity @ 100.00		167,765	170,000.00	179,030	171,557			(179)	(179)	171,377			(3,613)	(3,613)	3,652	01/15/2024
89352H-AK-5	TRUIST FINANCIAL CORP		10/16/2023	Maturity @ 100.00		200,000	200,000.00	205,034	200,678			(678)	(678)	200,000				7,500	10/16/2023	
05531F-BB-8	TRUIST FINANCIAL CORP		12/18/2023	Various		1,012,012	1,040,000.00	1,033,009	1,037,663			744	744	1,038,406			(26,395)	(26,395)	21,974	10/26/2024
867914-BS-1	TRUIST FINANCIAL CORP		12/19/2023	Various		597,227	610,000.00	660,009	630,922			(9,229)	(9,229)	621,693			(24,467)	(24,467)	27,789	05/01/2025
89788M-AE-2	TRUIST FINANCIAL CORP		12/18/2023	BNY/SUNTRUST CAPITAL MARKETS		896,662	1,045,000.00	1,045,000	1,045,000					1,045,000			(148,338)	(148,338)	20,431	06/07/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
902133-AR-8	TYCO ELECTRONICS GROUP SA	C	02/10/2023	Merrill Lynch		97,699	100,000.00	103,542	100,759		(67)		(67)		100,692		(2,993)	(2,993)	1,850	08/01/2024
90331H-NV-1	US BANK NA		07/24/2023	Maturity @ 100.00		250,000	250,000.00	249,750	249,971		29		29		250,000				8,500	07/24/2023
91911T-AP-8	VALE OVERSEAS LTD	C	06/16/2023	Northern Trust		104,155	100,000.00	107,450	103,692		(431)		(431)		103,261		894	894	5,313	08/10/2026
958102-AM-7	WESTERN DIGITAL CORP		09/26/2023	Wachovia Bank		285,750	300,000.00	323,828	313,923		(3,479)		(3,479)		310,444		(24,694)	(24,694)	15,952	02/15/2026
958102-AQ-8	WESTERN DIGITAL CORP		09/25/2023	Merrill Lynch		72,155	90,000.00	89,834	89,855		16		16		89,872		(17,717)	(17,717)	2,964	02/01/2029
96950F-AM-6	WILLIAMS COMPANIES INC		08/30/2023	Barclays Bank		495,565	500,000.00	521,465	504,546		(3,245)		(3,245)		501,301		(5,736)	(5,736)	21,321	03/04/2024
98978V-AB-9	ZOETIS INC		02/01/2023	Maturity @ 100.00		350,000	350,000.00	355,037	350,000						350,000				5,688	02/01/2023
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	41,689,797	44,832,376.99	45,471,104	44,378,743	651,097	(34,082)		617,015		45,002,282		(3,312,492)	(3,312,492)	1,272,292	X X X
2509999997	Subtotal - Bonds - Part 4				X X X	69,729,516	73,898,541	74,468,295	72,452,896	651,097	(139,027)		512,070		73,910,866		(4,181,356)	(4,181,356)	1,789,964	X X X
2509999998	Summary Item from Part 5 for Bonds				X X X	82,822	82,000.00	72,375			436		436		72,811		10,011	10,011	4,233	X X X
2509999999	Subtotal - Bonds				X X X	69,812,338	73,980,541.15	74,540,670	72,452,896	651,097	(138,591)		512,506		73,983,677		(4,171,345)	(4,171,345)	1,794,197	X X X
464288-68-7	ISHARES:PREF AND INC SEC		03/13/2023	CITIGROUP GLOBAL MARKETS INC.		176,423,000	5,290,883	6,516,166	5,386,194	1,129,972			1,129,972		6,516,166		(1,225,282)	(1,225,282)	66,356	
4019999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	5,290,883	X X X	6,516,166	5,386,194	1,129,972			1,129,972		6,516,166		(1,225,282)	(1,225,282)	66,356	X X X
4509999997	Subtotal - Preferred Stocks - Part 4				X X X	5,290,883	X X X	6,516,166	5,386,194	1,129,972			1,129,972		6,516,166		(1,225,282)	(1,225,282)	66,356	X X X
4509999999	Subtotal - Preferred Stocks				X X X	5,290,883	X X X	6,516,166	5,386,194	1,129,972			1,129,972		6,516,166		(1,225,282)	(1,225,282)	66,356	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		12/01/2023	FHLB BANK		29,069,000	2,906,900	2,906,900	2,382,200						2,906,900					
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	2,906,900	X X X	2,906,900	2,382,200						2,906,900					X X X
024071-81-3	AMERICAN FUNDS BAL R6		12/14/2023	Reliance Trust		64,078	2,002	2,016	1,844	172			172		2,016		(14)	(14)	24	
649280-81-5	AMERICAN FUNDS NWLD R6		12/18/2023	Reliance Trust		382,108	28,083	29,258	25,368	3,889			3,889		29,258		(1,175)	(1,175)		
256219-10-6	DODGE & COX STCK I		12/20/2023	Reliance Trust		8,528	2,435	1,599	1,840	(241)			(241)		1,599		837	837	23	
315911-75-0	FIDELITY 500 INDEX FUND		11/13/2023	Reliance Trust		1,873,891	270,313	209,141	249,452	(40,312)			(40,312)		209,141		61,172	61,172	22	
315911-72-7	FIDELITY INTERNATIONAL IX		08/23/2023	Reliance Trust		173,197	7,740	7,254	6,870	99			99		7,254		486	486		
57630E-87-5	MASSMUTUAL S:BL CH I		12/14/2023	Reliance Trust		5,460,186	120,556	132,351	88,783	43,568			43,568		132,351		(11,794)	(11,794)		
57630E-57-8	MASSMUTUAL S:ST BD I		11/13/2023	Reliance Trust		1,406,085	11,877	15,425	11,994	3,431			3,431		15,425		(3,547)	(3,547)		
57630G-49-0	MASSMUTUAL S:TRP 20 I		12/19/2023	Reliance Trust			631										631	631		
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/19/2023	Reliance Trust		278,137	18,739	4,422	3,591	832			832		4,422		14,317	14,317		
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/19/2023	Reliance Trust			1,767										1,767	1,767		
57630G-36-7	MASSMUTUAL S:TRP 35 I		12/19/2023	Reliance Trust		289,834	5,132	5,281	4,040	1,241			1,241		5,281		(149)	(149)		
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/19/2023	Reliance Trust		16,946,018	261,656	281,645	236,033	45,584			45,584		281,645		(19,989)	(19,989)		
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/19/2023	Reliance Trust			14,827										14,827	14,827		

E14.7

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
779562-20-6	T ROWE PRICE NH I		08/23/2023	Reliance Trust	1,147,362	60,442		72,751	53,398	19,353			19,353		72,751		(12,309)	(12,309)		
922908-83-5	VANGUARD MD-CP I INST		11/13/2023	Reliance Trust	544,899	31,844		26,301	30,389	(4,088)			(4,088)		26,301		5,543	5,543	244	
921908-87-7	VANGUARD RE IDX ADM		08/23/2023	Reliance Trust	69,671	7,894		8,159	8,142	16			16		8,159		(265)	(265)	168	
922908-87-6	VANGUARD S-C ID INST		11/13/2023	Reliance Trust	340,659	31,620		29,807	29,954	(148)			(148)		29,807		1,814	1,814	257	
969251-71-9	WM BLAIR:INTL LDERS I		08/23/2023	Reliance Trust	904,246	16,484		16,285	15,743	543			543		16,285		199	199		
532999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO				X X X	894,042	X X X	841,695	767,441	73,939			73,939		841,695		52,351	52,351	738	X X X
598999998	Summary Item from Part 5 for Common Stocks				X X X	20,191,663	X X X	20,189,516							20,189,516		2,147	2,147		X X X
598999999	Subtotal - Common Stocks				X X X	23,992,605	X X X	23,938,111	3,149,641	73,939			73,939		23,938,111		54,498	54,498	738	X X X
599999999	Subtotal - Preferred and Common Stocks				X X X	29,283,488	X X X	30,454,277	8,535,835	1,203,911			1,203,911		30,454,277		(1,170,784)	(1,170,784)	67,094	X X X
600999999	Totals					99,095,826	X X X	104,994,947	80,988,731	1,855,008	(138,591)		1,716,417		104,437,954		(5,342,129)	(5,342,129)	1,861,291	X X X

E148

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
											12	13	14	15	16						
CUSIP Identification	Description	For re e i g n	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	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort- ization)/ Accretion	Current Year's Other -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	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	
527298-BU-6	LEVEL 3 FINANCING INC		03/31/2023	Merrill Lynch	09/25/2023	Merrill Lynch	82,000,000	72,375	82,822	72,811		436		436			10,011	10,011	4,233	2,374	
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)							82,000,000	72,375	82,822	72,811		436		436			10,011	10,011	4,233	2,374
2509999998	Subtotal - Bonds							82,000,000	72,375	82,822	72,811		436		436			10,011	10,011	4,233	2,374
4509999998	Subtotal - Preferred Stocks							X X X													
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		11/21/2023	FHLB BANK	12/01/2023	FHLB BANK	201,375,000	20,137,500	20,137,500	20,137,500											
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded							X X X	20,137,500	20,137,500	20,137,500										
14949P-20-8	CAUSEWAY:INTL VAL INST		11/10/2023	Reliance Trust	11/13/2023	Reliance Trust	282,679	5,267	5,232	5,267							(35)	(35)			
315911-72-7	FIDELITY INTERNATIONAL IX		03/22/2023	Reliance Trust	08/23/2023	Reliance Trust	29,452	1,295	1,316	1,295							21	21			
57630E-87-5	MASSMUTUAL S:BL CH I		08/22/2023	Reliance Trust	08/23/2023	Reliance Trust	648,948	13,076	14,264	13,076							1,188	1,188			
57630G-32-6	MASSMUTUAL S:TRP 40 I		07/10/2023	Reliance Trust	11/13/2023	Reliance Trust	2,167,094	32,378	33,351	32,378							973	973			
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO							X X X	52,016	54,163	52,016							2,147	2,147		
5989999998	Subtotal - Common Stocks							X X X	20,189,516	20,191,663	20,189,516							2,147	2,147		
5999999999	Subtotal - Stocks							X X X	20,189,516	20,191,663	20,189,516							2,147	2,147		
6009999999	Totals							X X X	20,261,891	20,274,485	20,262,327		436		436			12,158	12,158	4,233	2,374

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
NONE										
1999999 Totals									XXX	XXX

1. Total amount of goodwill nonadmitted \$ 0

ET 6

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 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 DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Undiscounted Premium (Rec Paid)	Current Year Initial Cost of Undiscounted Prem (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)	
						NONE																	
175999999 Totals							XXX	XXX	XXX	XXX					XXX							XXX	XXX

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated as of December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25											
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Year(s) Initial Cost of Undiscounte Premium (Received) P	Current Year Initial Cost of Undiscounted Premiums (Received) Paid	Consideratio Received (Paid) on Termination	Current Year Income	Book/ Adjusted Carrying Value	Code	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortizatio /Accretion	Gain(Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination Deferred	Hedge Effectiveness at Inception and at Termination (b)											
NONE																																			
175999999 Totals						XXX	XXX	XXX	XXX	XXX	XXX							XXX							XXX										

(a)

E19

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Year-End (b)	22 Value of One (1) Point					
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item										
									NONE																	
175999999 Total						X X X	X X X	X X X	X X X	X X X	X X X	X X X								X X X	X X X					

E20

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
NONE			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
	NONE

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Termination Date	13 Termination Price	14 Indicate Exercis Expiration, Maturity or Sale	15 Cumulative Variation Margin at Termination	Change in Variation Margin			19 Hedge Effectiveness at Inception/ and at Termination (b)	20 Value of One (1) Point
															16 Gain (Loss) Recognized In Current Year	17 Gain (Loss) Used to Adjust Basis of Hedged Item	18 Deferred		
NONE																			
1759999999 Total						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
NONE	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12 Potential Exposure	13 Off-Balance Sheet Exposure
			4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/ Adjusted Carrying Value >0	7 Contracts With Book/ Adjusted Carrying Value <0	8 Exposure net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral		
NONE												
099999999 Gross Totals												
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64												

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)	
			NONE						
019999999 Total Collateral Pledged by Reporting Entity								X X X	X X X

E23

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book / Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
			NONE					
029999999 Total Collateral Pledged to Reporting Entity						X X X	X X X	X X X

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of December 31 of Current Year
 This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rate	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gains (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
NONE																		
Total									XXX									

E24

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets reported in aggregate on Line 10 of the Assets page
 and not included on Schedule A, B, BA, D, DB and E)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
3. Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
		1A \$0	1B \$0	1C \$0	1D \$0	
		2A \$0	2B \$0	2C \$0	1E \$0	
		3A \$0	3B \$0	3C \$0	1F \$0	
		4A \$0	4B \$0	4C \$0	1G \$0	
		5A \$0	5B \$0	5C \$0		
		6A \$0				

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the assets page.)

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book / Adjusted Carrying Value	Maturity Dates
NONE						
999999999 Totals						XXX
General Interrogatories:						
1. Total activity for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0
2. Average balance for the year		Fair Value \$	0	Booked/Adjusted Carrying Value \$		0

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.018	28,288		29,101,979	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(1,010,217)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(1,552,157)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(7,217,013)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(3,821,792)	
CITIZENS BANK - CASH BLDG MGMT	PROVIDENCE, RI				(237,929)	
CITIZENS BANK - CERIDIAN	PROVIDENCE, RI				13,457	
CITIZENS BANK - HEALTH EXCHANGE	PROVIDENCE, RI				126,872	
RELIANCE TRUST	WARRINGTON, PA				5	
FHLB BOSTON	BOSTON, MA	5.040	876,936	152,105	1,324,586	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	905,224	152,105	16,727,791	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	905,224	152,105	16,727,791	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	1,500	X X X
0599999 Total Cash	X X X	X X X	905,224	152,105	16,729,291	X X X

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

1. January	5	4. April	5	7. July	5	10. October	5
2. February	5	5. May	5	8. August	3,480,619	11. November	5
3. March	7,438	6. June	5	9. September	5	12. December	5

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 & Accrued	9 Amount Received During Year
665279-87-3	NORTHERN INST:TREAS PRM		12/27/2023	5.200	X X X	7,909,463	31,902	55,247
8209999999	Exempt Money Market Mutual Funds – as Identified by SVO					7,909,463	31,902	55,247
000000-00-0 57629E-20-9	FEP FACETS REPURCHASE AGREEMENT MASSMUTUAL P:USGMM R5	RA	12/29/2023 12/01/2023	0.018	X X X X X X	57,582 168,332	695	5,065 6,720
8309999999	All Other Money Market Mutual Funds					225,914	695	11,785
						8,135,377	32,597	67,032
8609999999	Total Cash Equivalents					8,135,377	32,597	67,032

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

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
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 Other Alien and Other	OT	XXX	XXX			
59. Total	XXX	XXX				

NONE

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

NONE

OVERFLOW PAGE FOR WRITE-INS
