PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

FARMERS PROPERTY AND CASUALTY INSURANCE COMPANY

NAIC Group Code 0069 (Current) 0069 (Prior) NAIC Company Code 26298 Employer's ID Number 13-2725441

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

Country of Domicile United States of America

Incorporated/Organized 08/31/1972 Commenced Business 12/08/1972

Statutory Home Office 700 Quaker Lane (Street and Number), Warwick, RI, US 02886-6681 (City or Town, State, Country and Zip Code)

Main Administrative Office 6301 Owensmouth Ave (Street and Number)

Woodland Hills, CA, US 91367-2216 (City or Town, State, Country and Zip Code), 818-965-0433 (Area Code) (Telephone Number)

Mail Address 6301 Owensmouth Ave (Street and Number or P.O. Box), Woodland Hills, CA, US 91367-2216 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 6301 Owensmouth Ave (Street and Number)

Woodland Hills, CA, US 91367-2216 (City or Town, State, Country and Zip Code), 818-965-0433 (Area Code) (Telephone Number)

Internet Website Address www.farmers.com

Statutory Statement Contact Maria Eugenia Aguilera (Name), 818-965-0433 (Area Code) (Telephone Number)

mary.aguilera@bristolwest.com (E-mail Address), 954-316-5218 (FAX Number)

OFFICERS

President	Shannon Marian Bowes	Vice President & Treasurer	Huai-An Wang #
Secretary	Jennifer Nicole Pryor	Vice President & Actuary	James Leslie Nutting

OTHER

Seung Yong Yoo #, Vice President

DIRECTORS OR TRUSTEES

Gisselle Maria Acevedo #	Kenneth Wayne Bentley #	Shannon Marian Bowes
Guy Meade Hanson	Ronald Gregory Myhan	

State of Illinois County of Lake SS:	State of California County of Los Angeles SS:	State of California County of Los Angeles 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.

Shannon M. Bowes	Jennifer MMPryor	Huai-An Wang
Shannon Marian Bowes President	Jennifer Nicole Pryor Secretary	Huai-An Wang Vice President & Treasurer

A notary public or other officer completing this certificate verifies only the identity of the individual who signed the document, to which this certificate is attached, and not the truthfulness, accuracy, or validity of that document.

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

Subscribed and sworn to before me on this 20th day of February 2024 by	Subscribed and sworn to before me on this 9th day of Feb 2024 by	Subscribed and sworn to before me on this 14th day of Feb 2024 by
Shannon Marian Bowes Name of Signor	Jennifer Nicole Pryor Name of Signor	Huai-An Wang Name of Signor
Proved to me on the basis of satisfactory evidence to be the person who appeared before me.	Proved to me on the basis of satisfactory evidence to be the person who appeared before me.	Proved to me on the basis of satisfactory evidence to be the person who appeared before me.
Signature of Notary Public	Signature of Notary Public	Signature of Notary Public
OFFICIAL SEAL BENJAMIN THACKSTON NOTARY PUBLIC - STATE OF ILLINOIS MY COMMISSION EXPIRES 05/05/2025	ALEX V. MARTINEZ Notary Public - California Los Angeles County Commission # 2451504 My Comm. Expires Jun 24, 2027	ALEX V. MARTINEZ Notary Public - California Los Angeles County Commission # 2451504 My Comm. Expires Jun 24, 2027

SUMMARY INVESTMENT SCHEDULE

	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
Investment Categories	Amount	Percentage of Column 1 Line 13	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	165,622,806	4.816	165,622,806		165,622,806	4.816
1.02 All other governments	12,763,416	0.371	12,763,416		12,763,416	0.371
1.03 U.S. states, territories and possessions, etc. guaranteed	65,864,948	1.915	65,864,948		65,864,948	1.915
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	75,399,423	2.192	75,399,423		75,399,423	2.192
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	812,360,399	23.621	812,360,399		812,360,399	23.621
1.06 Industrial and miscellaneous	1,076,266,923	31.295	1,076,266,923		1,076,266,923	31.295
1.07 Hybrid securities	7,498,080	0.218	7,498,089		7,498,089	0.218
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	2,215,775,995	64.429	2,215,776,004		2,215,776,004	64.429
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	11,740,685	0.341	11,740,685		11,740,685	0.341
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks	11,740,685	0.341	11,740,685		11,740,685	0.341
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	30,617	0.001	30,617		30,617	0.001
3.02 Industrial and miscellaneous Other (Unaffiliated)	5,437,178	0.158	5,437,178		5,437,178	0.158
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other	757,681,119	22.031	757,681,118		757,681,118	22.031
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	763,148,914	22.190	763,148,913		763,148,913	22.190
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	145,507,443	4.231	145,507,442		145,507,442	4.231
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	182,292,038	5.301	182,292,038		182,292,038	5.301
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	327,799,481	9.532	327,799,480		327,799,480	9.532
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(72,528,575)	(2.109)	(72,528,575)		(72,528,575)	(2.109)
6.02 Cash equivalents (Schedule E, Part 2)	167,423,915	4.868	167,423,916		167,423,916	4.868
6.03 Short-term investments (Schedule DA)	4,879,518	0.142	4,879,518		4,879,518	0.142
6.04 Total cash, cash equivalents and short-term investments	99,774,858	2.901	99,774,860		99,774,860	2.901
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)	20,672,369	0.601	20,672,369		20,672,369	0.601
10. Receivables for securities	197,446	0.006	197,446		197,446	0.006
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	3,439,109,748	100.000	3,439,109,757		3,439,109,757	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		344,605,340
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	5,999,995	
	2.2 Additional investment made after acquisition (Part 2, Column 8)		5,999,995
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12		
	3.2 Totals, Part 3, Column 11		
4.	Accrual of discount		98,441
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		22,904,288
8.	Deduct amortization of premium and mortgage interest points and commitment fees		7
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)		327,799,481
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus 12)		327,799,481
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		327,799,481

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		19,777,327
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	895,044	
	5.2 Totals, Part 3, Column 9		895,044
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		
10.	Deduct current year's other than temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15		
	10.2 Totals, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		20,672,371
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		20,672,371

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		3,326,103,052
2.	Cost of bonds and stocks acquired, Part 3, Column 7		209,407,898
3.	Accrual of discount		3,426,952
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	233,713	
	4.2. Part 2, Section 1, Column 15	482,710	
	4.3. Part 2, Section 2, Column 13	35,992,173	
	4.4. Part 4, Column 11	12,118,724	48,827,320
5.	Total gain (loss) on disposals, Part 4, Column 19		115,753,766
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		701,754,680
7.	Deduct amortization of premium		10,611,555
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	519,543	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	18,445	537,988
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		50,815
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		2,990,665,580
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		2,990,665,580

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	165,622,806	160,265,045	165,622,080	165,451,485
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries	12,763,417	14,088,164	12,813,796	13,103,000
by governments)	4. Totals	178,386,223	174,353,209	178,435,876	178,554,485
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	65,864,948	59,241,287	68,506,648	57,901,603
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	75,399,423	72,380,348	69,786,495	79,745,000
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	812,360,399	745,525,700	835,516,063	791,377,189
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank	8. United States	860,277,037	807,317,588	865,614,108	860,373,106
Loans, Unaffiliated Certificates of	9. Canada	29,812,385	27,975,768	29,949,425	29,762,000
Deposit and Hybrid Securities	10. Other Countries	193,675,583	186,473,739	194,905,476	194,526,060
(unaffiliated)	11. Totals	1,083,765,005	1,021,767,095	1,090,469,009	1,084,661,166
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	2,215,775,998	2,073,267,639	2,242,714,091	2,192,239,443
PREFERRED STOCKS	14. United States	11,740,685	11,709,372	11,257,975	
Industrial and Miscellaneous	15. Canada				
(unaffiliated)	16. Other Countries				
	17. Totals	11,740,685	11,709,372	11,257,975	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	11,740,685	11,709,372	11,257,975	
COMMON STOCKS	20. United States	2,730,317	2,730,317	2,719,237	
Industrial and Miscellaneous	21. Canada				
(unaffiliated), Mutual Funds, Unit	22. Other Countries	2,737,478	2,737,478	3,158,628	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23. Totals	5,467,795	5,467,795	5,877,865	
Parent, Subsidiaries and Affiliates	24. Totals	757,681,119	757,681,119	564,871,831	
	25. Total Common Stocks	763,148,914	763,148,914	570,749,696	
	26. Total Stocks	774,889,599	774,858,286	582,007,671	
	27. Total Bonds and Stocks	2,990,665,597	2,848,125,925	2,824,721,762	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	149,615,474	115,203,892	29,589,459	8,796,559	1,251,229	XXX	304,456,613	12.9	94,064,172	3.6	304,456,615	(2)
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	149,615,474	115,203,892	29,589,459	8,796,559	1,251,229	XXX	304,456,613	12.9	94,064,172	3.6	304,456,615	(2)
2. All Other Governments												
2.1 NAIC 1					746,188	XXX	746,188	0.0	2,141,632	0.1	746,188	
2.2 NAIC 2		1,995,778	5,217,315	1,519,163	736,917	XXX	9,469,173	0.4	9,461,851	0.4	7,733,214	1,735,959
2.3 NAIC 3		1,999,400		548,656		XXX	2,548,056	0.1	2,440,720	0.1		2,548,056
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		3,995,178	5,217,315	2,067,819	1,483,105	XXX	12,763,417	0.5	14,044,203	0.5	8,479,402	4,284,015
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,211,283	17,953,949	13,557,234	33,142,484		XXX	65,864,950	2.8	73,912,578	2.9	65,864,949	1
3.2 NAIC 2						XXX			5,225,088	0.2		
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	1,211,283	17,953,949	13,557,234	33,142,484		XXX	65,864,950	2.8	79,137,666	3.1	65,864,949	1
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	5,001,564	4,913,389	49,222,164	13,097,070	2,292,013	XXX	74,526,200	3.2	79,583,715	3.1	74,526,201	(1)
4.2 NAIC 2			31,539	793,990	47,692	XXX	873,221	0.0	959,874	0.0	873,221	
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	5,001,564	4,913,389	49,253,703	13,891,060	2,339,705	XXX	75,399,421	3.2	80,543,589	3.1	75,399,422	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	110,616,451	192,005,894	142,956,820	251,217,603	79,034,311	XXX	775,831,079	32.9	955,099,501	37.0	775,831,080	(1)
5.2 NAIC 2	2,311,206	10,306,542	14,768,155	8,517,809	627,594	XXX	36,531,306	1.6	54,036,172	2.1	36,531,306	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	112,927,657	202,312,436	157,724,975	259,735,412	79,661,905	XXX	812,362,385	34.5	1,009,135,673	39.1	812,362,386	(1)

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	80,396,311	251,572,327	173,054,404	45,981,233	14,899,716	XXX	565,903,991	24.0	599,895,919	23.2	349,705,001	216,198,990
6.2 NAIC 2	36,845,581	266,534,735	139,648,217	50,821,748	3,462,937	XXX	497,313,218	21.1	537,985,288	20.8	214,598,646	282,714,572
6.3 NAIC 3	1,426,230	778,328				XXX	2,204,558	0.1	95,552,600	3.7	1,426,230	778,328
6.4 NAIC 4	4,806,770		1,369,140			XXX	6,175,910	0.3	46,438,674	1.8	6,175,909	1
6.5 NAIC 5	205,793	3,207,144	1,256,301			XXX	4,669,238	0.2	3,599,960	0.1		4,669,238
6.6 NAIC 6						XXX						
6.7 Totals	123,680,685	522,092,534	315,328,062	96,802,981	18,362,653	XXX	1,076,266,915	45.7	1,283,472,441	49.7	571,905,786	504,361,129
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2					7,498,089	XXX	7,498,089	0.3	12,498,455	0.5	7,498,089	
7.3 NAIC 3						XXX			375,744	0.0		
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals					7,498,089	XXX	7,498,089	0.3	12,874,199	0.5	7,498,089	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX			968,220	0.0		
10.3 NAIC 3						XXX			3,479,355	0.1		
10.4 NAIC 4						XXX			3,505,519	0.1		
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX			7,953,094	0.3		
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 346,841,083	581,649,451	408,380,081	352,234,949	98,223,457		1,787,329,021	75.9	XXX	XXX	1,571,130,034	216,198,987
12.2 NAIC 2	(d) 39,156,787	278,837,055	159,665,226	61,652,710	12,373,229		551,685,007	23.4	XXX	XXX	267,234,476	284,450,531
12.3 NAIC 3	(d) 1,426,230	2,777,728		548,656			4,752,614	0.2	XXX	XXX	1,426,230	3,326,384
12.4 NAIC 4	(d) 4,806,770		1,369,140				6,175,910	0.3	XXX	XXX	6,175,909	1
12.5 NAIC 5	(d) 205,793	3,207,144	1,256,301				(c) 4,669,238	0.2	XXX	XXX		4,669,238
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	392,436,663	866,471,378	570,670,748	414,436,315	110,596,686		(b) 2,354,611,790	100.0	XXX	XXX	1,845,966,649	508,645,141
12.8 Line 12.7 as a % of Col. 7	16.7	36.8	24.2	17.6	4.7		100.0	XXX	XXX	XXX	78.4	21.6
13. Total Bonds Prior Year												
13.1 NAIC 1	211,905,493	586,873,414	496,632,084	391,913,732	117,372,794		XXX	XXX	1,804,697,517	69.9	1,551,796,582	252,900,935
13.2 NAIC 2	28,140,387	291,626,379	205,799,681	74,860,670	20,707,831		XXX	XXX	621,134,948	24.1	317,763,948	303,371,000
13.3 NAIC 3	15,287,803	50,729,815	32,670,732	2,313,967	846,102		XXX	XXX	101,848,419	3.9	31,987,942	69,860,477
13.4 NAIC 4	5,720,438	28,042,717	15,970,459	210,579			XXX	XXX	49,944,193	1.9	7,833,730	42,110,463
13.5 NAIC 5	229,097	1,475,512	1,895,351				XXX	XXX	(c) 3,599,960	0.1		3,599,960
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	261,283,218	958,747,837	752,968,307	469,298,948	138,926,727		XXX	XXX	(b) 2,581,225,037	100.0	1,909,382,202	671,842,835
13.8 Line 13.7 as a % of Col. 9	10.1	37.1	29.2	18.2	5.4		XXX	XXX	100.0	XXX	74.0	26.0
14. Total Publicly Traded Bonds												
14.1 NAIC 1	314,311,585	492,769,608	352,975,527	324,938,665	86,134,648		1,571,130,033	66.7	1,551,796,582	60.1	1,571,130,033	XXX
14.2 NAIC 2	30,150,771	137,948,641	75,580,082	15,152,940	8,402,041		267,234,475	11.3	317,763,948	12.3	267,234,475	XXX
14.3 NAIC 3	1,426,230						1,426,230	0.1	31,987,942	1.2	1,426,230	XXX
14.4 NAIC 4	4,806,770		1,369,140				6,175,910	0.3	7,833,730	0.3	6,175,910	XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	350,695,356	630,718,249	429,924,749	340,091,605	94,536,689		1,845,966,648	78.4	1,909,382,202	74.0	1,845,966,648	XXX
14.8 Line 14.7 as a % of Col. 7	19.0	34.2	23.3	18.4	5.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	14.9	26.8	18.3	14.4	4.0		78.4	XXX	XXX	XXX	78.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	32,529,498	88,879,843	55,404,554	27,296,284	12,088,809		216,198,988	9.2	252,900,935	9.8	XXX	216,198,988
15.2 NAIC 2	9,006,016	140,888,414	84,085,144	46,499,770	3,971,188		284,450,532	12.1	303,371,000	11.8	XXX	284,450,532
15.3 NAIC 3		2,777,728		548,656			3,326,384	0.1	69,860,477	2.7	XXX	3,326,384
15.4 NAIC 4									42,110,463	1.6	XXX	
15.5 NAIC 5	205,793	3,207,144	1,256,301				4,669,238	0.2	3,599,960	0.1	XXX	4,669,238
15.6 NAIC 6											XXX	
15.7 Totals	41,741,307	235,753,129	140,745,999	74,344,710	16,059,997		508,645,142	21.6	671,842,835	26.0	XXX	508,645,142
15.8 Line 15.7 as a % of Col. 7	8.2	46.3	27.7	14.6	3.2		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.8	10.0	6.0	3.2	0.7		21.6	XXX	XXX	XXX	XXX	21.6

(a) Includes $ 182,589,865 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 986,352 current year of bonds with Z designations and $ .... prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 138,835,795 ; NAIC 2 $ .... ; NAIC 3 $ .... ; NAIC 4 $ .... ; NAIC 5 $ .... ; NAIC 6 $ ....

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	147,845,230	108,879,167	24,648,151	4,407,489	113,241	XXX	285,893,278	12.1	76,575,697	3.0	285,893,278	
1.02 Residential Mortgage-Backed Securities	1,758,622	6,288,751	4,872,676	4,389,070	1,137,989	XXX	18,447,108	0.8	17,368,403	0.7	18,447,107	1
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities	11,623	35,974	68,633			XXX	116,230	0.0	120,072	0.0	116,230	
1.05 Totals	149,615,475	115,203,892	29,589,460	8,796,559	1,251,230	XXX	304,456,616	12.9	94,064,172	3.6	304,456,615	1
2. All Other Governments												
2.01 Issuer Obligations		3,995,178	5,217,315	2,067,819	1,483,104	XXX	12,763,416	0.5	14,044,203	0.5	8,479,401	4,284,015
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		3,995,178	5,217,315	2,067,819	1,483,104	XXX	12,763,416	0.5	14,044,203	0.5	8,479,401	4,284,015
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,211,283	17,953,949	13,557,234	33,142,484		XXX	65,864,950	2.8	79,137,666	3.1	65,864,949	1
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	1,211,283	17,953,949	13,557,234	33,142,484		XXX	65,864,950	2.8	79,137,666	3.1	65,864,949	1
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	5,001,564	4,913,389	49,253,703	13,891,060	2,339,705	XXX	75,399,421	3.2	80,543,588	3.1	75,399,422	(1)
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	5,001,564	4,913,389	49,253,703	13,891,060	2,339,705	XXX	75,399,421	3.2	80,543,588	3.1	75,399,422	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	87,544,641	102,697,916	90,119,237	197,484,187	52,783,415	XXX	530,629,396	22.5	730,199,241	28.3	530,629,396	
5.02 Residential Mortgage-Backed Securities	25,356,012	96,673,754	66,184,121	62,251,226	26,878,490	XXX	277,343,603	11.8	278,507,028	10.8	277,343,602	1
5.03 Commercial Mortgage-Backed Securities	27,004	2,940,766	1,421,618			XXX	4,389,388	0.2	429,405	0.0	4,389,388	
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	112,927,657	202,312,436	157,724,976	259,735,413	79,661,905	XXX	812,362,387	34.5	1,009,135,674	39.1	812,362,386	1
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	103,281,051	477,942,390	287,597,272	96,520,151	18,362,653	XXX	983,703,517	41.8	1,170,141,433	45.3	554,927,487	428,776,030
6.02 Residential Mortgage-Backed Securities	1,640,090					XXX	1,640,090	0.1	1,925,872	0.1		1,640,090
6.03 Commercial Mortgage-Backed Securities	8,698,957	6,281,676	8,214,202			XXX	23,194,835	1.0	26,908,411	1.0	12,756,212	10,438,623
6.04 Other Loan-Backed and Structured Securities	10,060,588	37,868,469	19,516,587	282,830		XXX	67,728,474	2.9	84,496,725	3.3	4,222,087	63,506,387
6.05 Totals	123,680,686	522,092,535	315,328,061	96,802,981	18,362,653	XXX	1,076,266,916	45.7	1,283,472,441	49.7	571,905,786	504,361,130
7. Hybrid Securities												
7.01 Issuer Obligations					7,498,089	XXX	7,498,089	0.3	12,874,199	0.5	7,498,089	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals					7,498,089	XXX	7,498,089	0.3	12,874,199	0.5	7,498,089	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX			7,953,094	0.3		
10.03 Totals						XXX			7,953,094	0.3		
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	344,883,769	716,381,989	470,392,912	347,513,190	82,580,207	XXX	1,961,752,067	83.3	XXX	XXX	1,528,692,022	433,060,045
12.02 Residential Mortgage-Backed Securities	28,754,724	102,962,505	71,056,797	66,640,296	28,016,479	XXX	297,430,801	12.6	XXX	XXX	295,790,709	1,640,092
12.03 Commercial Mortgage-Backed Securities	8,725,961	9,222,442	9,635,820			XXX	27,584,223	1.2	XXX	XXX	17,145,600	10,438,623
12.04 Other Loan-Backed and Structured Securities	10,072,211	37,904,443	19,585,220	282,830		XXX	67,844,704	2.9	XXX	XXX	4,338,317	63,506,387
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	392,436,665	866,471,379	570,670,749	414,436,316	110,596,686		2,354,611,795	100.0	XXX	XXX	1,845,966,648	508,645,147
12.10 Line 12.09 as a % of Col. 7	16.7	36.8	24.2	17.6	4.7		100.0	XXX	XXX	XXX	78.4	21.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	207,180,075	777,201,097	639,828,831	418,713,199	120,592,825	XXX	XXX	XXX	2,163,516,027	83.8	1,597,616,125	565,899,902
13.02 Residential Mortgage-Backed Securities	38,064,852	121,502,343	71,259,405	48,640,802	18,333,901	XXX	XXX	XXX	297,801,303	11.5	295,875,430	1,925,873
13.03 Commercial Mortgage-Backed Securities	5,957,329	12,981,853	8,398,634			XXX	XXX	XXX	27,337,816	1.1	15,185,418	12,152,398
13.04 Other Loan-Backed and Structured Securities	10,047,665	43,160,595	29,463,592	1,944,945		XXX	XXX	XXX	84,616,797	3.3	705,231	83,911,566
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans	33,298	3,901,949	4,017,847			XXX	XXX	XXX	7,953,094	0.3		7,953,094
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	261,283,219	958,747,837	752,968,309	469,298,946	138,926,726		XXX	XXX	2,581,225,037	100.0	1,909,382,204	671,842,833
13.10 Line 13.09 as a % of Col. 9	10.1	37.1	29.2	18.2	5.4		XXX	XXX	100.0	XXX	74.0	26.0
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	320,776,401	518,173,007	349,771,094	273,451,309	66,520,210	XXX	1,528,692,021	64.9	1,597,616,125	61.9	1,528,692,021	XXX
14.02 Residential Mortgage-Backed Securities	27,114,633	102,962,504	71,056,797	66,640,296	28,016,479	XXX	295,790,709	12.6	295,875,430	11.5	295,790,709	XXX
14.03 Commercial Mortgage-Backed Securities	2,664,001	5,453,374	9,028,225			XXX	17,145,600	0.7	15,185,418	0.6	17,145,600	XXX
14.04 Other Loan-Backed and Structured Securities	140,321	4,129,364	68,633			XXX	4,338,318	0.2	705,231	0.0	4,338,318	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	350,695,356	630,718,249	429,924,749	340,091,605	94,536,689		1,845,966,648	78.4	1,909,382,204	74.0	1,845,966,648	XXX
14.10 Line 14.09 as a % of Col. 7	19.0	34.2	23.3	18.4	5.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	14.9	26.8	18.3	14.4	4.0		78.4	XXX	XXX	XXX	78.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	24,107,368	198,208,982	120,621,818	74,061,881	16,059,997	XXX	433,060,046	18.4	565,899,902	21.9	XXX	433,060,046
15.02 Residential Mortgage-Backed Securities	1,640,091	1				XXX	1,640,092	0.1	1,925,873	0.1	XXX	1,640,092
15.03 Commercial Mortgage-Backed Securities	6,061,960	3,769,068	607,595			XXX	10,438,623	0.4	12,152,398	0.5	XXX	10,438,623
15.04 Other Loan-Backed and Structured Securities	9,931,890	33,775,079	19,516,587	282,830		XXX	63,506,386	2.7	83,911,566	3.3	XXX	63,506,386
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX			7,953,094	0.3	XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	41,741,309	235,753,130	140,746,000	74,344,711	16,059,997		508,645,147	21.6	671,842,833	26.0	XXX	508,645,147
15.10 Line 15.09 as a % of Col. 7	8.2	46.3	27.7	14.6	3.2		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.8	10.0	6.0	3.2	0.7		21.6	XXX	XXX	XXX	XXX	21.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	146,188	146,188			
2. Cost of short-term investments acquired	4,869,563	4,869,563			
3. Accrual of discount	9,983	9,983			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	146,211	146,211			
7. Deduct amortization of premium	4	4			
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)	4,879,519	4,879,519			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	4,879,519	4,879,519			

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

SCHEDULE DB - PART C - SECTION 2

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	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219
2. Add: Opened or Acquired Transactions										
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions										
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219	1	82,978,219

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)		
		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)		

NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	4,738,359	4,738,359		
2. Cost of cash equivalents acquired	1,057,303,591	199,535,952	857,767,639	
3. Accrual of discount	231,966	231,966		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	894,850,000	70,550,000	824,300,000	
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)	167,423,916	133,956,277	33,467,639	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	167,423,916	133,956,277	33,467,639	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000199125		Minidoka	ID		12/20/2017	4.220	285,799		57				1,458,386	06/27/2022
000199131		Lafayette	MO		11/08/2017	5.660	1,109,796						2,769,982	06/03/2022
000199152		Douglas	OR		12/22/2017	3.935	1,646,666		256				5,892,390	12/18/2023
000199158		Douglas	OR		07/02/2018	4.045	1,998,718		322				7,152,656	12/18/2023
000199159		Douglas	OR		08/01/2018	3.820	8,557,873		2,035				30,611,576	12/18/2023
000199160		Douglas	OR		08/01/2018	4.075	5,007,168		812				17,918,971	12/18/2023
000199171		Madera	CA		11/30/2017	4.120	3,075,171		151				6,763,285	08/30/2022
000199191		Clay	AR		12/14/2017	4.300	302,205		106				1,871,518	04/22/2022
000199208		Dickinson	IA		01/09/2018	3.100	317,403		63				1,288,431	08/19/2022
000199210		Montgomery	IL		01/10/2018	4.250	808,813		30				3,167,203	06/07/2022
000199316		Rapides	LA		03/02/2018	3.150	375,184		7				2,523,708	12/31/2022
000199352		Montgomery	IN		03/14/2018	4.500	582,426		42				2,491,567	10/05/2023
000199374		Schuyler	IL		04/16/2018	3.970	1,487,332		951				2,802,452	10/23/2023
000199379		Macoupin	IL		04/05/2018	4.950	1,693,455		71				5,556,623	09/13/2023
000199425		Prairie	AR		03/29/2018	4.640	1,640,686		54				5,959,845	08/04/2023
000199452		O'Brien	IA		04/25/2018	3.000	390,544		1,192				1,307,068	07/18/2023
000199465		Mason	IL		04/12/2018	3.650	2,977,742		3,205				6,086,227	10/24/2023
000199496		Gentry	MO		05/21/2018	2.900	1,962,725		3,562				5,756,909	06/02/2023
000199521		Chelan	WA		07/13/2018	4.750	2,306,444		112				4,043,595	05/02/2022
000199530		Jefferson	AR		06/06/2018	3.000	1,053,084		5,212				2,557,221	09/29/2023
000199680		Arkansas	AR		07/27/2018	3.060	730,514		1,644				1,773,839	09/27/2023
000199697		Thayer	NE		09/05/2018	3.000	1,054,421		2,432				2,839,280	02/22/2022
000199698		Thayer	NE		09/05/2018	3.000	927,819		2,147				2,815,346	02/22/2022
000199782		Adams	WA		02/25/2019	5.050	1,739,604		290				3,999,660	07/21/2023
000200045		Washington	NC		02/12/2019	4.500	920,130		48				2,302,600	01/17/2019
000200061		Colusa	CA		04/03/2019	4.720	2,164,833		239				4,219,301	08/01/2022
000200075		Vanderburgh	IN		04/11/2019	5.250	926,857		79				2,754,700	01/31/2019
000200085		Madera	CA		06/13/2019	4.900	2,805,373		480				7,410,483	09/08/2021
000200131		Lincoln	NE		05/09/2019	3.150	875,275		459				2,195,964	02/28/2019
000200136		Dodge	NE		04/15/2019	4.400	1,677,973		172				3,828,190	03/05/2019
000200152		Napa	CA		06/21/2019	4.950	4,665,103		473				8,424,862	02/19/2022
000200173		Pulaski	IN		07/11/2019	4.100	2,123,043		647				9,561,590	03/13/2019
000200190		Thomas	KS		06/04/2019	4.600	1,761,412						3,833,500	04/16/2019
000200227		Humbolt	CA		08/15/2019	3.250	4,496,248		604				13,761,468	12/11/2023
000200260		Brown	IL		06/14/2019	4.200	565,208		41				1,341,280	05/09/2019
000200262		Quitman	MS		07/15/2019	3.990	2,498,264		63				4,761,478	05/10/2019
000200284		Crawford	IA		06/27/2019	4.850	2,646,601		(7)				5,246,870	05/30/2019
000200376		Napa County	CA		04/25/2022	2.980	7,500,000						26,988,125	02/27/2023
000200485		Highlands	FL		03/23/2020	3.350	2,498,658		85				6,994,964	07/19/2023
000200552		Fresno	CA		04/29/2020	3.810	877,685		205				1,902,292	06/13/2023
000200573		Dallam	TX		03/18/2020	2.990	3,181,002		13,093				6,194,162	09/29/2023
000200700		Anson	NC		03/24/2020	2.600	6,987,960		1,089				18,701,576	12/12/2023
000200735		LaGrange	IN		02/28/2020	3.400	916,874		30				2,025,727	01/13/2020
000200736		Lee	GA		06/10/2020	3.190	775,820		454				1,800,690	01/24/2020
000200738		Grundy	IA		02/23/2022	3.250	999,795		4				3,050,641	04/12/2022
000200753		Emmet	IA		02/26/2020	3.750	625,482		56				1,258,800	01/28/2020
000200788		Dunklin	MO		04/23/2020	3.200	2,908,939		532				5,520,005	03/03/2020
000200862		Waushara	WI		04/01/2020	3.800	2,729,419		1				5,872,819	02/26/2020
000201229		Arkansas	AR		09/09/2020	3.400	1,401,161		394				2,608,300	07/12/2021
000201245		Fresno	CA		09/14/2020	3.530	1,214,740		20				2,061,645	07/27/2023
000201273		Edgar	IL		09/28/2020	3.400	489,588		26				2,155,300	06/29/2020
000201294		East Carroll	LA		09/02/2020	3.200	2,502,325		261				5,423,300	07/10/2020

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4				Book Value/Recorded Investment Excluding Accrued Interest	9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
000201338		York	NE		10/01/2020	3.500	667,162		37				2,091,900	08/04/2020
000201343		Chase	NE		10/09/2020	2.850	1,637,288						3,121,021	01/10/2023
000201344		McDonough	IL		10/07/2020	2.950	1,573,987		119				3,506,910	08/26/2020
000201359		Bureau	IL		10/15/2020	2.900	1,943,804		2				3,595,660	09/03/2020
000201414		Lyon	MN		12/01/2020	3.000	580,102		118				2,340,970	09/09/2020
000201826		Fresno County	CA		02/15/2022	3.900	1,641,500						2,863,747	05/04/2023
000202242		El Paso County	CO		01/21/2022	3.630	3,813,641						12,000,130	10/17/2023
000202244		Sherman County	TX		01/05/2022	3.450	2,893,371						5,000,000	10/22/2021
000202253		McDowell County	WV		01/31/2022	6.610	4,500,000						9,848,982	12/31/2022
000202254		McDowell County	WV		01/31/2022	2.500	3,000,000						6,565,988	12/31/2022
000202319		Sutter County	CA		01/19/2022	3.400	1,489,228						2,391,181	06/12/2023
000202339		Napa County	CA		04/26/2022	4.250	1,500,000						2,704,652	02/19/2022
000202555		Martin County	FL		04/18/2022	3.700	8,500,000						16,966,000	08/31/2021
000203167		New Haven	CT		12/27/2023	6.700	6,000,000						10,400,000	11/01/2023
0199999. Mortgages in good standing - Farm Mortgages							145,507,443		44,577				375,005,511	XXX
000702950		New York	NY		09/15/2017	3.650	17,996,699		1,896				25,914,838	06/16/2023
000702975		MIAMI	FL		11/02/2017	4.070	944,006						1,880,889	10/27/2023
000702995		SOUTH JORDAN	UT		03/01/2018	3.540	1,100,000						2,156,291	08/21/2023
000702996		SOUTH JORDAN	UT		03/01/2018	3.540	1,000,000						2,031,941	10/17/2023
000703003		NEW YORK (MANHATTAN)	NY		02/08/2018	3.880	4,000,000						4,466,666	06/20/2023
000703004		BOSTON	MA		02/22/2018	3.900	9,500,000						11,818,412	06/13/2023
000703008		NEW YORK	NY		04/02/2018	3.600	6,500,000						12,251,544	06/28/2023
000703010		BOULDER	CO		03/01/2018	3.960	755,000						1,045,990	04/12/2023
000703014		LOS ANGELES	CA		02/06/2018	6.000	7,800,000						9,746,666	12/21/2023
000703015		HENDERSON	NV		02/05/2018	3.810	5,400,000						9,811,285	10/30/2023
000703020		REDWOOD CITY	CA		04/05/2018	3.650	1,119,545						1,635,433	11/08/2023
000703026		LEWISVILLE	TX		06/19/2018	3.900	2,084,499						3,715,288	11/21/2023
000703033		TEMPE	AZ		02/20/2018	4.040	897,768						1,688,712	10/30/2023
000703034		PASADENA	CA		04/02/2018	3.650	2,049,500						4,044,296	10/30/2023
000703042		PALO ALTO	CA		06/15/2018	4.250	10,500,000						12,245,199	11/08/2023
000703049		PLANO	TX		07/31/2018	4.210	3,000,000						5,772,000	11/22/2023
000703067		SAN FRANCISCO	CA		08/28/2018	4.110	3,370,000						4,784,295	06/29/2023
000703102		SAN FRANCISCO	CA		12/28/2018	4.020	8,000,000						9,617,778	05/12/2023
000703103		WASHINGTON D.C.	DC		09/21/2018	4.120	7,253,699		581				9,615,152	08/30/2023
000703126		DALLAS	TX		12/19/2018	4.530	24,598,831						48,247,284	10/27/2023
000703148		ARLINGTON	VA		03/07/2019	4.290	7,195,883		541				10,926,000	10/30/2023
000703171		HOUSTON	TX		05/29/2019	4.180	4,586,335						5,983,970	06/02/2023
000703179		DALLAS	TX		07/26/2019	3.750	5,000,000						8,846,404	10/17/2023
000703523		Denver	CO		02/23/2022	7.270	12,500,000						15,552,885	06/21/2023
000703639		Tampa	FL		03/02/2022	2.830	12,500,000						21,407,635	05/26/2023
000703641		Lafayette	CO		02/28/2022	3.040	12,500,000						18,968,585	06/02/2023
000703643		Seattle	WA		01/24/2022	7.220	10,140,273		10,923				12,438,941	04/17/2023
0599999. Mortgages in good standing - Commercial mortgages-all other							182,292,038		13,941				276,614,379	XXX
0899999. Total Mortgages in good standing							327,799,481		58,518				651,619,890	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							327,799,481		58,518				651,619,890	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation

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

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
000203167	New Haven	CT		12/27/2023	6.700	5,999,995		10,400,000
0199999. Mortgages in good standing - Farm Mortgages						5,999,995		10,400,000
0899999. Total Mortgages in good standing						5,999,995		10,400,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						5,999,995		10,400,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000199373	Osceola	FL		04/26/2018	02/13/2023	9,967,244		32,756			32,756		10,000,000	10,000,000			
000200408	Toombs	GA		12/04/2019	11/07/2023	1,855,138		2,912			2,912		1,858,049	1,858,049			
000200409	Toombs	GA		12/04/2019	11/07/2023	956,739		4,248			4,248		960,987	960,987			
000703031	WAILEA	HI		03/02/2018	04/01/2023	4,000,000							4,000,000	4,000,000			
000703069	SUNNYVALE	CA		08/30/2018	11/16/2023	2,000,000							2,000,000	2,000,000			
0199999. Mortgages closed by repayment						18,779,121		39,916			39,916		18,819,036	18,819,036			
000199125	Minidoka	ID		12/20/2017		15,379							15,379	15,379			
000199131	Lafayette	MO		11/08/2017		20,080							20,080	20,080			
000199152	Douglas	OR		12/22/2017		45,120							45,120	45,120			
000199158	Douglas	OR		07/02/2018		54,031							54,031	54,031			
000199159	Douglas	OR		08/01/2018		231,240							231,240	231,240			
000199160	Douglas	OR		08/01/2018		135,360							135,360	135,360			
000199191	Clay	AR		12/14/2017		102,144							102,144	102,144			
000199208	Dickinson	IA		01/09/2018		17,055							17,055	17,055			
000199210	Montgomery	IL		01/10/2018		27,834							27,834	27,834			
000199316	Rapides	LA		03/02/2018		19,347							19,347	19,347			
000199352	Montgomery	IN		03/14/2018		21,998							21,998	21,998			
000199374	Schuyler	IL		04/16/2018		35,352							35,352	35,352			
000199379	Macoupin	IL		04/05/2018		34,073							34,073	34,073			
000199425	Prairie	AR		03/29/2018		34,543							34,543	34,543			
000199452	O'Brien	IA		04/25/2018		21,489							21,489	21,489			
000199465	Mason	IL		04/12/2018		73,649							73,649	73,649			
000199496	Gentry	MO		05/21/2018		73,096							73,096	73,096			
000199521	Chelan	WA		07/13/2018		103,535							103,535	103,535			
000199530	Jefferson	AR		06/06/2018		90,705							90,705	90,705			
000199680	Arkansas	AR		07/27/2018		30,802							30,802	30,802			
000199697	Thayer	NE		09/05/2018		38,963							38,963	38,963			
000199698	Thayer	NE		09/05/2018		34,288							34,288	34,288			
000199782	Adams	WA		02/25/2019		123,097							123,097	123,097			
000200045	Washington	NC		02/12/2019		18,924							18,924	18,924			
000200061	Colusa	CA		04/03/2019		89,046							89,046	89,046			
000200075	Vanderburgh	IN		04/11/2019		17,134							17,134	17,134			
000200085	Madera	CA		06/13/2019		118,286							118,286	118,286			
000200131	Lincoln	NE		05/09/2019		30,212							30,212	30,212			
000200136	Dodge	NE		04/15/2019		74,271							74,271	74,271			
000200152	Napa	CA		06/21/2019		114,627							114,627	114,627			
000200173	Pulaski	IN		07/11/2019		351,598							351,598	351,598			
000200190	Thomas	KS		06/04/2019		34,390							34,390	34,390			
000200260	Brown	IL		06/14/2019		120,658							120,658	120,658			
000200284	Crawford	IA		06/27/2019		57,364							57,364	57,364			
000200552	Fresno	CA		04/29/2020		40,000							40,000	40,000			
000200573	Dallam	TX		03/18/2020		124,688							124,688	124,688			
000200735	LaGrange	IN		02/28/2020		21,685							21,685	21,685			
000200736	Lee	GA		06/10/2020		66,000							66,000	66,000			
000200753	Emmet	IA		02/26/2020		14,827							14,827	14,827			
000200788	Dunklin	MO		04/23/2020		39,233							39,233	39,233			
000200862	Waushara	WI		04/01/2020		80,907							80,907	80,907			
000201229	Arkansas	AR		09/09/2020		31,615							31,615	31,615			
000201245	Fresno	CA		09/14/2020		30,105							30,105	30,105			
000201273	Edgar	IL		09/28/2020		20,000							20,000	20,000			
000201294	East Carroll	LA		09/02/2020		57,967							57,967	57,967			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
000201338	York	NE		10/01/2020		28,410							28,410	28,410			
000201343	Chase	NE		10/09/2020		424,501							424,501	424,501			
000201344	McDonough	IL		10/07/2020		100,000							100,000	100,000			
000201359	Bureau	IL		10/15/2020		84,218							84,218	84,218			
000201414	Lyon	MN		12/01/2020		46,692							46,692	46,692			
000201826	Fresno County	CA		02/15/2022		33,500							33,500	33,500			
000202242	El Paso County	CO		01/21/2022		103,184							103,184	103,184			
000202244	Sherman County	TX		01/05/2022		106,629							106,629	106,629			
000202319	Sutter County	CA		01/19/2022		40,855							40,855	40,855			
000702975	MIAMI	FL		11/02/2017		18,934							18,934	18,934			
000703026	LEWISVILLE	TX		06/19/2018		15,501							15,501	15,501			
000703033	TEMPE	AZ		02/20/2018		13,232							13,232	13,232			
000703126	DALLAS	TX		12/19/2018		34,128							34,128	34,128			
000703171	HOUSTON	TX		05/29/2019		98,751							98,751	98,751			
0299999. Mortgages with partial repayments						4,085,252							4,085,252	4,085,252			
0599999 - Totals						22,864,373		39,916			39,916		22,904,288	22,904,288			

SCHEDULE BA - PART 1

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identi-fication	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encum-brances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Invest-ment Income	Commit-ment for Additional Invest-ment	Percen-tage of Owner-ship
	Farmers Lloyds Insurance Company of Texas		Irving	TX			09/30/1993		7,858,644	20,672,371	20,672,371	895,044							
5999999. Any Other Class of Assets - Affiliated									7,858,644	20,672,371	20,672,371	895,044							XXX
6099999. Total - Unaffiliated																			XXX
6199999. Total - Affiliated									7,858,644	20,672,371	20,672,371	895,044							XXX
6299999 - Totals									7,858,644	20,672,371	20,672,371	895,044							XXX

1.

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

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-QZ-4	US TREASURY N/B 3.125 02/15/2043	SD			1.A	2,133,910	85.5938	1,858,240	2,171,000	2,142,101		1,024			3.125	3.218	FA	25,441	66,098	02/20/2013	02/15/2043
912810-QZ-4	US TREASURY N/B 3.125 02/15/2043				1.A	323,463	85.5938	281,603	329,000	324,576		157			3.125	3.219	FA	3,855	5,925	02/20/2013	02/15/2043
912810-TB-4	US TREASURY N/B 1.875 11/15/2051				1.A	112,531	63.3750	82,388	130,000	113,241		409			1.875	2.538	MN	308	2,438	04/05/2022	11/15/2051
912810-TS-7	US TREASURY N/B 3.875 05/15/2043				1.A	1,939,688	95.5156	1,910,313	2,000,000	1,940,813		1,125			3.875	4.140	MN	9,794	38,750	07/05/2023	05/15/2043
912828-G3-8	US TREASURY N/B 2.25 11/15/2024	SD			1.A	565,490	97.7383	537,561	550,000	551,552		(1,791)			2.250	1.928	MN	1,564	12,345	03/31/2015	11/15/2024
91282C-AB-7	US TREASURY N/B 0.25 07/31/2025				1.A	678,923	93.6406	711,669	760,000	713,526		27,780			0.250	4.345	JJ	790	1,900	09/30/2022	07/31/2025
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024				1.A	1,224,088	98.6094	1,227,687	1,245,000	1,242,256		9,804			0.375	1.141	AO	982	4,669	01/18/2022	04/15/2024
91282C-BV-2	US TREASURY N/B 0.375 04/15/2024	SD			1.A	506,350	98.6094	507,838	515,000	513,865		3,437			0.375	1.141	AO	406	1,251	01/18/2022	04/15/2024
91282C-CB-5	US TREASURY N/B 1.625 05/15/2031				1.A	6,177,754	85.7969	5,139,233	5,990,000	6,134,325		(18,558)			1.625	1.281	MN	12,301	97,338	12/06/2021	05/15/2031
91282C-CJ-8	US TREASURY N/B 0.875 06/30/2026				1.A	596,868	92.4609	550,143	595,000	595,987		(373)			0.875	0.809	JD	2,603	5,206	09/22/2021	06/30/2026
91282C-CJ-8	US TREASURY N/B 0.875 06/30/2026	SD			1.A	707,671	92.4609	651,850	705,000	706,414		(538)			0.875	0.797	JD	3,084	6,140	09/22/2021	06/30/2026
91282C-CP-4	US TREASURY N/B 0.625 07/31/2026				1.A	688,071	91.6016	719,072	785,000	718,151		24,035			0.625	4.181	JJ	2,040	4,906	09/28/2022	07/31/2026
91282C-DH-1	US TREASURY N/B 0.75 11/15/2024				1.A	3,494,016	96.4922	3,377,227	3,500,000	3,498,102		2,044			0.750	0.810	MN	3,317	26,250	12/29/2021	11/15/2024
91282C-DJ-7	US TREASURY N/B 1.375 11/15/2031				1.A	1,938,828	83.0625	1,661,250	2,000,000	1,950,072		5,853			1.375	1.722	MN	3,475	27,500	01/24/2022	11/15/2031
91282C-DY-4	US TREASURY N/B 1.875 02/15/2032				1.A	2,520,531	86.0000	2,236,000	2,600,000	2,533,085		7,303			1.875	2.237	FA	18,281	48,750	04/05/2022	02/15/2032
91282C-DZ-1	US TREASURY N/B 1.5 02/15/2025				1.A	494,492	96.5000	482,500	500,000	497,828		1,859			1.500	1.891	FA	2,813	7,500	03/10/2022	02/15/2025
91282C-EA-5	US TREASURY N/B 1.5 02/29/2024				1.A	3,011,133	99.3516	2,980,547	3,000,000	3,000,972		(5,711)			1.500	1.315	FA	15,082	45,000	03/01/2022	02/29/2024
91282C-ED-9	US TREASURY N/B 1.75 03/15/2025				1.A	2,797,799	96.6289	2,753,924	2,850,000	2,828,317		17,572			1.750	2.407	MS	14,661	49,875	04/05/2022	03/15/2025
91282C-EE-7	US TREASURY N/B 2.375 03/31/2029				1.A	1,562,750	92.8594	1,485,750	1,600,000	1,571,468		5,120			2.375	2.756	MS	9,552	38,000	04/12/2022	03/31/2029
91282C-EF-4	US TREASURY N/B 2.5 03/31/2027				1.A	1,492,969	95.5938	1,433,906	1,500,000	1,495,493		1,465			2.500	2.613	MS	9,426	37,500	04/05/2022	03/31/2027
91282C-EH-0	US TREASURY N/B 2.625 04/15/2025				1.A	2,492,676	97.5273	2,438,184	2,500,000	2,496,722		2,455			2.625	2.747	AO	13,806	65,625	04/26/2022	04/15/2025
91282C-EM-9	US TREASURY N/B 2.875 04/30/2029				1.A	1,599,406	95.1563	1,522,500	1,600,000	1,599,721		166			2.875	2.902	AO	7,709	46,000	05/19/2022	04/30/2029
91282C-EP-2	US TREASURY N/B 2.875 05/15/2032				1.A	7,672,457	92.7031	7,138,141	7,700,000	7,676,385		2,315			2.875	2.937	MN	27,976	221,375	06/23/2022	05/15/2032
91282C-EQ-0	US TREASURY N/B 2.75 05/15/2025				1.A	20,819,295	97.6016	20,437,767	20,940,000	20,851,250		24,539			2.750	3.106	MN	72,772	537,075	09/01/2023	05/15/2025
91282C-EQ-0	US TREASURY N/B 2.75 05/15/2025	SD			1.A	878,969	97.6016	858,894	880,000	879,609		280			2.750	2.810	MN	3,058	24,087	09/01/2023	05/15/2025
91282C-FN-6	US TREASURY N/B 4.25 09/30/2024				1.A	204,183	99.4883	203,951	205,000	204,672		419			4.250	4.513	MS	2,190	8,713	10/13/2022	09/30/2024
91282C-GM-7	US TREASURY N/B 3.5 02/15/2033				1.A	139,880	97.0156	135,822	140,000	139,886		7			3.500	3.540	FA	1,838	2,450	04/21/2023	02/15/2033
91282C-GS-4	US TREASURY N/B 3.625 03/31/2030				1.A	3,047,383	98.4922	2,954,766	3,000,000	3,043,209		(4,174)			3.625	3.391	MS	27,336	54,375	04/07/2023	03/31/2030
91282C-HK-0	US TREASURY N/B 4 06/30/2028				1.A	299,051	100.4844	301,453	300,000	299,173		122			4.000	4.112	JD	6,000		07/20/2023	06/30/2028
91282C-HV-6	US TREASURY N/B 5 08/31/2025				1.A	5,048,414	100.9336	5,092,100	5,045,000	5,047,830		(584)			5.000	4.984	FA	84,545		09/25/2023	08/31/2025
91282C-HX-2	US TREASURY N/B 4.375 08/31/2028				1.A	3,901,523	102.1484	3,983,789	3,900,000	3,901,476		(48)			4.375	4.396	FA	57,188		09/05/2023	08/31/2028
91282C-HY-0	US TREASURY N/B 4.625 09/15/2026				1.A	6,978,125	101.3984	7,097,891	7,000,000	6,979,174		1,049			4.625	4.795	MS	95,168		10/10/2023	09/15/2026
91282C-JB-8	US TREASURY N/B 5 09/30/2025				1.A	30,766,855	101.0273	31,065,908	30,750,000	30,763,589		(3,267)			5.125	5.161	MS	396,137		10/13/2023	09/30/2025
91282C-JK-8	US TREASURY N/B 4.625 11/15/2026				1.A	5,022,656	101.5938	5,079,688	5,000,000	5,022,044		(612)			4.625	4.502	MN	29,224		12/08/2023	11/15/2026
91282C-JL-6	US TREASURY N/B 4.875 11/30/2025				1.A	25,085,938	101.0508	25,262,695	25,000,000	25,082,585		(3,352)			4.875	4.738	MN	103,227		12/08/2023	11/30/2025
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						146,924,136	XXX	144,162,250	147,285,000	147,059,469		101,331			XXX	XXX	XXX	1,067,949	1,487,041	XXX	XXX
36179Y-AR-5	G2SF POOL MA9016			4	1.A	1,331,686	99.2471	1,374,659	1,385,088	1,333,949		2,719			5.000	5.904	MON	5,771	23,135	08/02/2023	07/20/2053
36179Y-AS-3	G2SF POOL MA9017			4	1.A	1,367,011	100.5632	1,391,395	1,383,603	1,367,774		923			5.500	5.910	MON	6,342	25,428	08/02/2023	07/20/2053
36225B-QJ-0	GNSF POOL 781357			4	1.A	684	100.0345	696	696	693		7			7.000	8.261	MON	4	56	11/19/2001	10/15/2025
36225B-QL-5	GNSF POOL 781359			4	1.A	480	99.9878	491	491	489		5			6.500	8.001	MON	3	38	11/19/2001	12/15/2025
36225B-QN-1	GNSF POOL 781361			4	1.A	2,653	100.4812	2,739	2,726	2,708		27			7.500	9.030	MON	17	223	11/19/2001	12/15/2025
36225B-QR-2	GNSF POOL 781364			4	1.A	409	104.9810	423	403	405		(1)			8.000	8.048	MON	3	33	11/19/2001	12/15/2030
3622AA-4R-2	G2SF POOL 785432			4	1.A	15,878,848	86.5309	13,219,584	15,277,305	15,741,089		(69,486)			2.500	2.084	MON	31,828	385,001	05/19/2021	04/20/2051
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						18,581,771	XXX	15,989,987	18,050,312	18,447,107		(65,806)			XXX	XXX	XXX	43,968	433,914	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
831641-FU-4	SBIC 2022-10B 1 4.262 09/10/2032 ABS			4	1.A	116,173	97.1036	112,808	116,173	116,230		(15)			4.262	4.296	MS	1,655	4,754	09/14/2022	09/10/2032
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						116,173	XXX	112,808	116,173	116,230		(15)			XXX	XXX	XXX	1,655	4,754	XXX	XXX
0109999999. Total - U.S. Government Bonds						165,622,080	XXX	160,265,045	165,451,485	165,622,806		35,510			XXX	XXX	XXX	1,113,572	1,925,709	XXX	XXX
168863-DL-9	REPUBLIC OF CHILE 3.5 01/25/2050		D	2	1.F FE	745,793	75.8040	568,530	750,000	746,188		88			3.500	3.530	JJ	11,302	26,250	06/17/2019	01/25/2050
25714P-DZ-8	DOMINICAN REPUBLIC 6 07/19/2028		D	1	3.C FE	2,000,000	99.9700	1,999,400	2,000,000	1,999,400	76,112	(12)			6.000	6.000	JJ	53,667	120,000	07/12/2018	07/19/2028
455780-BV-7	REPUBLIC OF INDONESIA 4.75 01/08/2026		D		2.B FE	995,990	99.8670	998,670	1,000,000	999,043		435			4.750	4.800	JJ	22,694	47,500	12/01/2015	01/08/2026
486661-AF-8	REPUBLIC OF KAZAKHSTAN 4.875 10/14/2044		D		2.B FE	322,350	96.2820	288,846	300,000	319,917		(578)			4.875	4.385	AO	3,088	14,625	06/04/2019	10/14/2044
617726-AG-9	KINGDOM OF MOROCCO 5.5 12/11/2042		D		3.A FE	663,063	90.6870	548,656	605,000	548,656	32,879	(1,643)			5.500	4.815	JD	1,818	33,275	06/07/2019	12/11/2042
698299-AV-6	REPUBLIC OF PANAMA 7.125 01/29/2026		D		2.C FE	981,920	102.0120	1,020,120	1,000,000	996,736		1,367			7.125	7.290	JJ	29,885	71,250	11/18/2005	01/29/2026
698299-AW-4	REPUBLIC OF PANAMA 6.7 01/26/2036		D		2.C FE	1,337,540	99.0530	1,929,552	1,948,000	1,519,163		20,506			6.700	10.041	JJ	56,194	130,516	01/26/2006	01/26/2036
718286-AY-3	REPUBLIC OF PHILIPPINES 9.5 02/02/2030		D		2.B FE	5,250,000	125.4860	6,274,300	5,000,000	5,117,981		(14,118)			9.500	8.988	FA	195,278	475,000	10/18/2005	02/02/2030
718286-BB-2	REPUBLIC OF PHILIPPINES 7.75 01/14/2031		D		2.B FE	98,641	118.5170	118,517	100,000	99,333		68			7.750	7.875	JJ	3,574	7,750	01/04/2006	01/14/2031
77586R-AF-7	ROMANIA 5.125 06/15/2048		D		2.C FE	418,500	85.3930	341,572	400,000	416,999		(358)			5.125	4.827	JD	854	20,500	06/03/2019	06/15/2048
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						12,813,797	XXX	14,088,163	13,103,000	12,763,416	108,991	5,755			XXX	XXX	XXX	378,354	946,666	XXX	XXX
0309999999. Total - All Other Government Bonds						12,813,797	XXX	14,088,163	13,103,000	12,763,416	108,991	5,755			XXX	XXX	XXX	378,354	946,666	XXX	XXX
13063A-5E-0	CALIFORNIA ST 7.5 04/01/2034			1	1.C FE	3,165,460	121.1304	2,422,608	2,000,000	2,970,735		(83,603)			7.500	2.188	AO	37,083	150,000	08/18/2021	04/01/2034
13063A-7D-0	CALIFORNIA ST 7.3 10/01/2039			1	1.C FE	3,238,500	121.3243	2,426,486	2,000,000	3,076,824		(69,419)			7.300	2.447	AO	36,500	146,000	08/18/2021	10/01/2039
13063B-FR-8	CALIFORNIA ST 7.625 03/01/2040			1	1.C FE	5,733,745	125.7273	4,802,783	3,820,000	5,540,701		(92,598)			7.625	3.750	MS	97,092	291,275	09/26/2022	03/01/2040
13063B-JC-7	CALIFORNIA ST 7.6 11/01/2040			1	1.C FE	2,985,918	128.3144	2,200,592	1,715,000	2,872,498		(54,095)			7.600	2.617	MN	21,361	130,340	11/10/2021	11/01/2040
13063C-6Q-8	CALIFORNIA ST 5 08/01/2034			2	1.C FE	11,460,160	106.6376	10,663,760	10,000,000	10,486,134		(178,833)			5.000	3.037	FA	206,944	500,000	11/15/2019	08/01/2034
13063D-C4-8	CALIFORNIA ST 1.7 02/01/2028				1.C FE	884,920	90.5187	905,187	1,000,000	910,686		19,693			1.700	4.140	FA	7,036	17,000	09/06/2022	02/01/2028
20772G-F4-5	CONNECTICUT ST 5.85 03/15/2032			1	1.D FE	4,518,951	106.9501	3,609,566	3,375,000	4,250,534		(119,135)			5.850	1.804	MS	58,134	197,438	09/21/2021	03/15/2032
20772J-AC-6	CONNECTICUT ST 5.09 10/01/2030			1	1.D FE	3,303,765	101.1142	2,932,312	2,900,000	3,160,113		(74,572)			5.090	2.281	AO	36,903	147,610	02/02/2022	10/01/2030
419792-B7-0	HAWAII ST 2.192 10/01/2032			1	1.C FE	1,500,000	83.0864	1,246,296	1,500,000	1,499,995					2.192	2.192	AO	8,129	32,880	09/30/2021	10/01/2032
452151-LF-8	ILLINOIS ST 5.1 06/01/2033				1.G FE	5,360,670	98.8878	4,449,951	4,500,000	5,123,005		(102,083)			5.100	2.450	JD	19,125	229,500	08/18/2021	06/01/2033
57582P-UE-8	MASSACHUSETTS ST 5.456 12/01/2039			1	1.B FE	3,961,575	104.7291	3,927,341	3,750,000	3,946,675		(12,049)			5.456	4.927	JJ	102,300	204,600	09/23/2022	12/01/2039
57582R-G3-4	MASSACHUSETTS ST 2.514 07/01/2041			1	1.B FE	1,846,700	74.8781	1,497,562	2,000,000	1,860,137		7,204			2.514	3.124	JJ	25,140	50,280	02/11/2022	07/01/2041
57582R-LJ-3	MASSACHUSETTS ST 4 09/01/2042			2	1.B FE	8,025,373	100.7593	7,642,593	7,585,000	7,750,630		(59,372)			4.000	3.140	MS	101,133	303,400	11/15/2019	09/01/2042
57582R-YN-0	MASSACHUSETTS ST 2.663 09/01/2039			1	1.B FE	2,673,050	80.4648	2,105,868	2,617,130	2,665,303		(3,591)			2.663	2.492	MS	23,231	69,687	01/12/2022	09/01/2039
646039-XV-4	NEW JERSEY ST 2.25 06/01/2026			1	1.E FE	714,066	94.7577	720,159	760,000	723,997		9,931			2.250	4.387	JD	1,378	17,100	04/13/2023	06/01/2026
68607L-XQ-5	OREGON ST 5.892 06/01/2027			1	1.B FE	1,045,430	102.5102	1,025,102	1,000,000	1,028,552		(13,314)			5.892	4.441	JD	4,910	58,920	09/20/2022	06/01/2027
882722-KF-7	TEXAS ST 5.517 04/01/2039			1	1.A FE	2,733,682	107.5802	2,044,024	1,900,000	2,634,240		(44,288)			5.517	2.269	AO	26,206	104,823	09/21/2021	04/01/2039
882724-XS-1	TEXAS ST 1.944 10/01/2031				1.A FE	2,250,000	83.7990	1,885,478	2,250,000	2,249,972					1.944	1.944	AO	10,814	43,740	11/03/2021	10/01/2031
882830-AP-7	TEXAS ST TRANSPRTN COMM 2.562 04/01/2042			1	1.A FE	1,938,172	76.5946	1,581,678	2,065,000	1,948,744		5,856			2.562	3.056	AO	13,226	52,905	02/18/2022	04/01/2042
917542-QV-7	UTAH ST 3.539 07/01/2025			1	1.A FE	1,166,511	98.9238	1,151,941	1,164,473	1,165,473		(1,141)			3.539	3.467	JJ	20,605	53,079	07/26/2022	07/01/2025
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						68,506,648	XXX	59,241,287	57,901,603	65,864,948		(865,409)			XXX	XXX	XXX	857,250	2,800,577	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						68,506,648	XXX	59,241,287	57,901,603	65,864,948		(865,409)			XXX	XXX	XXX	857,250	2,800,577	XXX	XXX
167486-HM-4	CHICAGO IL 6.207 01/01/2036			1	2.A FE	130,833	100.2732	105,287	105,000	127,007		(1,691)			6.207	3.761	JJ	3,259	6,517	09/03/2021	01/01/2036
167486-PG-8	CHICAGO IL 5.432 01/01/2042			1	2.A FE	555,275	88.4463	406,853	460,000	547,461		(3,546)			5.432	3.897	JJ	12,494	24,987	11/12/2021	01/01/2042
167486-SD-2	CHICAGO IL 6.314 01/01/2044			1	2.A FE	202,397	97.3446	150,884	155,000	198,753		(1,747)			6.314	4.018	JJ	4,893	9,787	11/12/2021	01/01/2044
167560-PL-9	CHICAGO IL MET WTR RECLA 5.72 12/01/2038			1	1.B FE	5,843,288	106.7474	4,355,294	4,080,000	5,618,215		(102,675)			5.720	2.589	JD	19,448	233,376	09/22/2021	12/01/2038
180848-Q7-1	CLARK CNTY NV 2.75 11/01/2038			2	1.B FE	4,515,660	77.1649	3,472,421	4,500,000	4,511,128		(1,475)			2.750	2.710	MN	20,281	123,750	10/16/2020	11/01/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442331-3K-8	HOUSTON TX 3.961 03/01/2047			1	1.D FE	1,941,181	88.8382	1,758,996	1,980,000	1,938,103		641			3.961	4.242	MS	26,143	78,428	09/14/2022	03/01/2047
54438C-PA-4	LOS ANGELES CA CMNTY CLG 6.75 08/01/2049			1	1.B FE	1,737,480	124.7721	1,247,721	1,000,000	1,688,480		(21,904)			6.750	2.674	FA	28,125	67,500	09/23/2021	08/01/2049
54438C-YM-8	LOS ANGELES CA CMNTY CL 1.606 08/01/2028			1	1.B FE	1,972,248	89.5777	1,988,625	2,220,000	2,032,128		41,738			1.606	3.908	FA	14,856	35,653	07/19/2022	08/01/2028
54438C-YN-6	LOS ANGELES CA CMNTY CL 1.806 08/01/2030			1	1.B FE	897,266	85.6441	757,950	885,000	894,075		(1,400)			1.806	1.629	FA	6,660	15,983	09/20/2021	08/01/2030
544646-ZR-6	LOS ANGELES CA UNIF SCH 6.758 07/01/2034			1	1.D FE	4,194,317	113.1040	3,257,395	2,880,000	3,934,087		(111,566)				2.067	JJ	97,315	194,630	08/19/2021	07/01/2034
592112-DR-4	MET GOVT NASHVILLE & DA 5.707 07/01/2034			1	1.B FE	304,699	106.8737	256,497	240,000	290,589		(6,722)			5.707	2.359	JJ	6,848	13,697	11/12/2021	07/01/2034
64763F-ZW-2	NEW ORLEANS LA 2.054 09/01/2028				1.F FE	2,000,000	89.1632	1,783,264	2,000,000	1,999,978					2.054	2.054	MS	13,579	41,080	10/08/2021	09/01/2028
64763F-ZX-0	NEW ORLEANS LA 2.22 09/01/2029				1.F FE	2,735,000	88.0167	2,407,257	2,735,000	2,734,965					2.220	2.220	MS	20,070	60,717	10/08/2021	09/01/2029
64763F-ZY-8	NEW ORLEANS LA 2.32 09/01/2030				1.F FE	3,215,000	86.5712	2,783,264	3,215,000	3,214,955					2.320	2.320	MS	24,655	74,588	10/08/2021	09/01/2030
64966H-MV-9	NEW YORK NY 5.206 10/01/2031			1	1.C FE	912,900	103.1446	773,585	750,000	863,806		(21,868)			5.206	1.951	AO	9,761	39,045	09/23/2021	10/01/2031
64966Q-XB-1	NEW YORK NY 1.88 08/01/2031			1	1.C FE	2,991,330	82.7545	2,482,635	3,000,000	2,993,198		823			1.880	1.912	FA	23,343	56,400	09/02/2021	08/01/2031
718814-ZZ-2	PHOENIX AZ 5.269 07/01/2034			1	1.B FE	1,085,007	102.3090	905,435	885,000	1,046,697		(26,382)			5.269	1.894	JJ	23,315	48,334	07/04/2023	07/01/2034
797355-P9-9	SAN DIEGO CA UNIF SCH DIST 0 07/01/2029	@			1.D FE	3,458,569	87.6444	7,121,108	8,125,000	6,191,575		298,345				5.000				03/02/2012	07/01/2029
797355-Q2-3	SAN DIEGO CA UNIF SCH DIST 0 07/01/2030	@			1.D FE	3,258,330	83.7764	6,831,965	8,155,000	5,877,564		288,672				5.100				04/10/2012	07/01/2030
797355-W5-9	SAN DIEGO CA UNIF SCH DIST 0 07/01/2036	@		3	1.D FE	1,495,250	50.6900	2,534,500	5,000,000	2,534,117		134,067				5.510				04/02/2014	07/01/2036
797355-W6-7	SAN DIEGO CA UNIF SCH DIST 0 07/01/2037	@		3	1.D FE	1,403,400	47.7570	2,387,850	5,000,000	2,387,487		127,136				5.551				04/02/2014	07/01/2037
797356-DM-1	SAN DIEGO CA UNIF SCH D 2.164 07/01/2032			1	1.A FE	1,000,000	82.0788	820,788	1,000,000	1,000,000					2.164	2.164	JJ	10,760	21,640	10/07/2021	07/01/2032
797356-DN-9	SAN DIEGO CA UNIF SCH D 2.314 07/01/2033			1	1.A FE	1,000,000	81.3098	813,098	1,000,000	1,000,000					2.314	2.314	JJ	11,506	23,140	10/07/2021	07/01/2033
797683-HU-6	SAN FRANCISCO CA CMNTY 3.165 06/15/2041			2	1.E FE	2,000,000	80.4564	1,609,128	2,000,000	1,999,959		(21)			3.165	3.163	JD	2,813	63,300	12/02/2020	06/15/2041
88033S-L2-8	TENDER OPTION BOND TRUST VAR 05/01/2029				1.C FE	17,537,065	124.6398	18,664,810	14,975,000	16,375,095		(199,532)			10.883	8.645	MN	268,645	1,236,769	07/21/2016	05/01/2029
898735-UT-0	TUCSON AZ COPS 2.232 07/01/2034			1	1.D FE	3,400,000	79.5217	2,703,738	3,400,000	3,400,001					2.232	2.232	JJ	37,733	75,888	02/18/2021	07/01/2034
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						69,786,495	XXX	72,380,348	79,745,000	75,399,423		390,893			XXX	XXX	XXX	686,502	2,545,209	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						69,786,495	XXX	72,380,348	79,745,000	75,399,423		390,893			XXX	XXX	XXX	686,502	2,545,209	XXX	XXX
02765U-EK-6	AMERICAN MUNI PWR-OHIO 8.084 02/15/2050			1	1.F FE	347,500	134.7679	249,321	185,000	337,844		(4,609)			8.084	3.031	FA	5,650	14,955	11/12/2021	02/15/2050
03255L-AA-7	ANAHEIM CA PUBLIC FING AUTH 6 09/01/2024				1.E FE	1,469,231	102.1239	1,286,761	1,260,000	1,271,490		(17,118)			6.000	4.562	MS	25,200	75,600	09/02/2022	09/01/2024
04780M-TL-3	ATLANTA GA ARPT REVENUE 5 01/01/2032			2	1.D FE	3,566,488	100.0000	3,250,000	3,250,000	3,250,104		(38,102)			5.000	3.794	JJ	80,799	162,500	04/03/2014	01/01/2032
047870-NE-6	ATLANTA GA WTR & WSTWTR REV 5 11/01/2040			2	1.C FE	12,514,434	101.7930	11,197,230	11,000,000	11,243,428		(177,028)			5.000	3.285	MN	91,667	550,000	11/15/2019	11/01/2040
052414-RX-9	AUSTIN TX ELEC UTILITY 3.087 11/15/2031			1	1.D FE	500,000	89.7299	448,650	500,000	499,998		(1)			3.087	3.087	MN	1,929	15,435	05/28/2019	11/15/2031
052476-G8-5	AUSTIN TX WTR & WSTWTR SYS 5 11/15/2039			2	1.C FE	5,634,950	100.7993	5,039,965	5,000,000	5,027,649		(74,349)			5.000	3.461	MN	31,944	250,000	07/23/2014	11/15/2039
072024-NU-2	BAY AREA CA TOLL AUTH T 6.918 04/01/2040			1	1.D FE	2,997,756	118.5685	2,430,654	2,050,000	2,888,723		(56,140)			6.918	2.944	AO	35,455	141,819	01/11/2022	04/01/2040
072024-XG-2	BAY AREA CA TOLL AUTH T 2.019 04/01/2030			1	1.C FE	2,500,000	86.3439	2,158,598	2,500,000	2,499,993		(4)			2.019	2.019	AO	12,479	50,475	03/03/2021	04/01/2030
114894-WJ-3	BROWARD CNTY FL ARPT SYS RE 5 10/01/2045			2	1.E FE	1,868,611	101.0085	1,671,691	1,655,000	1,721,864		(36,968)			5.000	2.616	AO	20,688	82,750	11/15/2019	10/01/2045
13067W-RE-4	CALIFORNIA ST DEPT OF WT 1.16 12/01/2027			1	1.B FE	1,135,734	88.7353	1,140,249	1,285,000	1,172,928		26,193			1.160	3.598	JD	1,201	14,906	07/25/2022	12/01/2027
13077D-ML-3	CALIFORNIA ST UNIV REVE 0.885 11/01/2025			1	1.D FE	1,269,705	93.4406	1,317,512	1,410,000	1,325,010		43,541			0.885	4.380	MN	2,045	12,479	09/20/2022	11/01/2025
13077D-PA-4	CALIFORNIA ST UNIV REVENUE 5 11/01/2039			2	1.A	308,529	101.8216	269,827	265,000	275,380		(12,427)			5.000	0.291	MN	2,208	13,250	04/28/2021	11/01/2039
13077D-PB-2	CALIFORNIA ST UNIV REVENUE 5 11/01/2044			2	1.A	325,993	101.8216	285,100	280,000	290,968		(13,131)			5.000	0.291	MN	2,333	14,000	04/28/2021	11/01/2044
13077D-PS-5	CALIFORNIA ST UNIV REVENUE 5 11/01/2039			2	1.D FE	4,317,585	101.8310	3,803,388	3,735,000	3,874,242		(166,410)			5.000	0.509	MN	31,125	186,750	04/28/2021	11/01/2039
13077D-PT-3	CALIFORNIA ST UNIV REVENUE 5 11/01/2044			2	1.D FE	4,285,254	101.8263	3,787,938	3,720,000	3,855,273		(161,530)			5.000	0.615	MN	31,000	186,000	04/28/2021	11/01/2044
13077D-QU-9	CALIFORNIA ST UNIV REVE 2.795 11/01/2041			1	1.D FE	5,588,317	74.6926	4,156,643	5,565,000	5,583,505		(2,151)			2.795	2.747	MN	25,924	155,542	09/21/2021	11/01/2041
155048-BB-6	CENTRL PUGET SOUND WA RE 4.75 02/01/2028			2	1.B FE	2,431,239	100.1518	2,433,689	2,430,000	2,429,611					4.750	4.657	FA	48,094	115,396	02/02/2023	02/01/2028
155498-JJ-8	CENTRL TX REGL MOBILITY 2.635 01/01/2032			2	1.G FE	1,529,280	84.2147	1,259,010	1,495,000	1,518,975		(3,678)			2.635	2.347	JJ	19,587	39,393	02/12/2021	01/01/2032
155498-MH-8	CENTRL TX REGL MOBILITY 2.274 01/01/2030				1.G FE	2,000,000	86.1141	1,722,282	2,000,000	1,999,999					2.274	2.274	JJ	22,614	45,480	10/06/2021	01/01/2030
167725-AC-4	CHICAGO IL TRANSIT AUTH 6.899 12/01/2040			1	1.C FE	3,371,415	113.5887	2,683,733	2,362,676	3,262,284		(76,793)			6.899	2.616	JD	13,583	163,001	12/02/2022	12/01/2040
167736-SJ-7	CHICAGO IL WTR REVENUE 5.75 11/01/2030				2.A FE	19,304,378	108.0574	18,715,542	17,320,000	17,890,773		(135,467)			5.750	4.804	MN	165,983	995,900	11/02/2022	11/01/2030
20281P-KT-8	CMWLTH FING AUTH PA 3.864 06/01/2038			1	1.E FE	4,438,840	91.0578	3,642,312	4,000,000	4,383,848		(28,318)			3.864	2.886	JD	12,880	154,560	01/11/2022	06/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
20281P-NE-8	CMWLTH FING AUTH PA 2.991 06/01/2042			1	1.E FE	2,083,740	77.7784	1,555,568	2,000,000	2,075,895		(3,405)			2.991	2.714	JD	4,985	59,820	09/10/2021	06/01/2042
21969A-AK-8	CORONA CA PENSN OBLIG 2.342 05/01/2031			1	1.B FE	2,500,000	83.0637	2,076,593	2,500,000	2,500,010		(6)			2.342	2.342	MN	9,596	58,550	09/30/2021	05/01/2031
235241-WM-4	DALLAS TX AREA RAPID TR 2.613 12/01/2048			2	1.B FE	1,459,240	68.9954	1,379,908	2,000,000	1,484,024		14,823			2.613	4.607	JD	4,355	52,260	04/19/2022	12/01/2048
249182-HH-2	DENVER CITY & CNTY CO ARP 5.5 11/15/2028			2	1.E FE	2,659,875	100.2356	2,505,890	2,500,000	2,500,521		(16,075)			5.500	4.712	MN	17,188	137,500	07/11/2013	11/15/2028
249182-HL-3	DENVER CITY & CNTY CO ARP 5.5 11/15/2031			2	1.E FE	2,609,925	100.1436	2,503,590	2,500,000	2,500,310		(11,182)			5.500	4.952	MN	17,188	137,500	07/11/2013	11/15/2031
249182-QY-5	DENVER CITY & CNTY CO A 4.125 11/15/2053			2	1.D FE	945,310	96.4186	964,186	1,000,000	947,746		956			4.125	4.514	MN	5,271	41,250	07/08/2022	11/15/2053
271014-TU-6	EAST BAY CA MUNI UTILIT 5.874 06/01/2040			1	1.A FE	139,765	110.2706	110,271	100,000	135,936		(1,971)			5.874	2.860	JD	490	5,874	01/11/2022	06/01/2040
29270C-ZN-8	ENERGY N W WA ELEC REVENUE 5 07/01/2032			2	1.C FE	2,946,489	101.1890	2,605,617	2,575,000	2,605,109		(58,844)			5.000	2.647	JJ	64,017	128,750	11/15/2019	07/01/2032
3135G0-4Z-3	FANNIE MAE 0.5 06/17/2025				1.A	6,958,154	94.3540	6,604,780	7,000,000	6,985,097		10,034			0.500	0.646	JD	1,361	35,000	04/19/2021	06/17/2025
341271-AD-6	FLORIDA ST BRD OF ADMIN 1.258 07/01/2025			1	1.C FE	1,883,115	94.8965	1,897,930	2,000,000	1,938,527		39,227			1.258	3.407	JJ	12,510	25,160	07/28/2022	07/01/2025
345105-KA-7	FOOTHILL ESTRN TRANSPRT 2.962 01/15/2046			1	1.E FE	1,000,000	72.6272	726,272	1,000,000	999,982		(9)			2.962	2.961	JJ	13,658	29,620	01/27/2021	01/15/2046
373539-K8-7	GEORGIA ST HSG & FIN AUT 3.85 12/01/2041			2	1.A FE	7,900,000	100.0193	7,901,525	7,900,000	7,898,960		(3)			3.850	3.849	JD	25,346	304,150	02/21/2013	12/01/2041
38122N-A8-5	GOLDEN ST TOBACCO SECURIT 1.6 06/01/2026			1	1.D FE	1,995,980	92.5369	1,850,738	2,000,000	1,997,818		873			1.600	1.646	JD	2,578	32,000	11/10/2021	06/01/2026
38122N-B2-7	GOLDEN ST TOBACCO SECUR 2.086 06/01/2028			1	1.D FE	3,000,000	89.1624	2,674,872	3,000,000	2,999,993		(3)			2.086	2.086	JD	5,041	62,580	09/30/2021	06/01/2028
38122N-B6-8	GOLDEN ST TOBACCO SECUR 3.293 06/01/2042			1	1.D FE	804,800	77.9455	623,564	800,000	803,897		(468)			3.293	3.277	JD	2,195	26,344	01/12/2022	06/01/2042
38122N-D5-8	GOLDEN ST TOBACCO SECUR 3.714 06/01/2041			1	1.G FE	1,920,400	76.8636	1,537,272	2,000,000	1,926,706		3,354			3.714	4.076	JD	6,190	74,280	01/31/2022	06/01/2041
38611T-AV-9	GRAND PARKWAY TRANSPRTN 5.184 10/01/2042			1	1.C FE	1,313,440	103.3738	1,033,738	1,000,000	1,287,301		(13,855)			5.184	2.948	AO	12,960	51,840	02/02/2022	10/01/2042
38611T-CB-1	GRAND PARKWAY TRANSPRTN COR 4 10/01/2045			2	1.E FE	5,210,050	100.0456	5,002,280	5,000,000	5,138,645		(19,624)			4.000	3.499	AO	50,000	200,000	03/12/2020	10/01/2045
38611T-CC-9	GRAND PARKWAY TRANSPRTN COR 4 10/01/2049			2	1.E FE	2,411,400	98.0618	2,451,545	2,500,000	2,414,220		1,966			4.000	4.271	AO	25,000	100,000	07/18/2022	10/01/2049
40064R-EE-5	GUAM INTERNATIONAL ARPT 2.899 10/01/2027				2.B FE	354,928	90.5055	316,769	350,000	353,162		(793)			2.899	2.644	AO	2,508	10,147	09/23/2021	10/01/2027
40064R-EK-1	GUAM INTERNATIONAL ARPT 3.839 10/01/2036			2	2.B FE	841,608	82.5333	660,266	800,000	833,017		(3,705)			3.839	3.232	AO	7,678	30,712	08/18/2021	10/01/2036
40064R-EL-9	GUAM INTERNATIONAL ARPT 4.46 10/01/2043			2	2.B FE	3,148,967	79.8081	2,394,243	3,000,000	3,119,009		(12,996)			4.460	3.862	AO	33,450	133,800	08/24/2021	10/01/2043
43232E-BX-6	HILLSBOROUGH CNTY FL HSG VAR 01/01/2039			2	1.B FE	6,874,897	100.0940	7,026,599	7,020,000	7,019,072		(238)			4.750	4.917	JJ	166,725	340,044	05/09/2006	01/01/2039
442349-EU-6	HOUSTON TX ARPT SYS REV 2.485 07/01/2032			2	1.E FE	7,517,375	85.0378	6,377,835	7,500,000	7,512,058		(1,694)			2.485	2.458	JJ	92,670	186,375	09/21/2020	07/01/2032
442435-5B-5	HOUSTON TX UTILITY SYS 3.828 05/15/2028			1	1.C FE	2,443,700	98.4185	2,460,463	2,500,000	2,460,068		12,877			3.828	4.483	MN	12,228	95,700	09/20/2022	05/15/2028
442435-5Z-2	HOUSTON TX UTILITY SYS REVE 5 11/15/2039			2	1.C FE	5,577,250	101.8201	5,091,005	5,000,000	5,056,665		(63,603)			5.000	3.651	MN	31,944	250,000	06/13/2014	11/15/2039
44244C-GY-7	HOUSTON TX UTILITY SYS REVE 4 11/15/2037			2	1.C FE	5,403,400	101.5529	5,077,645	5,000,000	5,150,130		(49,631)			4.000	2.907	MN	25,000	200,000	11/15/2019	11/15/2037
446201-AG-0	HUNTINGTON BEACH CA PEN 1.911 06/15/2028			1	1.B FE	2,150,000	88.9470	1,912,361	2,150,000	2,149,998		(1)			1.911	1.911	JD	1,712	41,087	03/18/2021	06/15/2028
45203H-B4-3	ILLINOIS ST FIN AUTH REVENU 5 10/01/2035			2	1.C FE	5,639,700	101.4874	5,074,370	5,000,000	5,055,361		(71,696)			5.000	3.490	AO	61,806	250,000	08/06/2014	10/01/2035
45203H-B6-8	ILLINOIS ST FIN AUTH REVENU 5 10/01/2038			2	1.C FE	5,589,850	101.0296	5,051,480	5,000,000	5,050,773		(66,628)			5.000	3.600	AO	62,500	250,000	08/06/2014	10/01/2038
452227-ST-9	ILLINOIS ST SALES TAX R 2.359 06/15/2031			1	1.E FE	2,000,000	82.6684	1,653,368	2,000,000	2,000,084		(11)			2.359	2.359	JD	1,966	47,180	09/16/2021	06/15/2031
452227-SW-2	ILLINOIS ST SALES TAX R 2.789 06/15/2034			1	1.E FE	2,000,000	79.9051	1,598,102	2,000,000	2,000,117		(16)			2.789	2.789	JD	2,324	55,780	09/16/2021	06/15/2034
452252-HF-9	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2035			2	1.D FE	4,782,525	100.5292	4,523,814	4,500,000	4,499,993		(226)			5.000	3.197	JJ	111,875	225,000	05/18/2020	01/01/2035
452252-HG-7	ILLINOIS ST TOLL HIGHWAY AU 5 01/01/2038			2	1.D FE	12,897,055	100.5301	11,560,962	11,500,000	11,498,384		(484)			5.000	3.502	JJ	287,500	575,000	04/25/2013	01/01/2038
491397-BE-4	KENTUCKY PUB TRANSPRTN 3.121 07/01/2049			1	1.E FE	2,500,000	67.9934	1,699,835	2,500,000	2,499,958		(21)			3.121	3.121	JJ	39,013	78,025	09/17/2021	07/01/2049
53945C-AP-5	LOS ANGELES CA WSTWTR SYS R 5 06/01/2034			2	1.C FE	10,979,500	100.1479	10,014,790	10,000,000	9,999,734		(52,325)			5.000	3.730	JD	40,278	500,000	03/19/2014	06/01/2034
53945C-BM-1	LOS ANGELES CA WSTWTR SYS R 5 06/01/2035			2	1.B FE	6,317,605	100.1329	5,622,462	5,615,000	5,614,087		(34,951)			5.000	3.500	JD	23,396	280,750	06/05/2013	06/01/2035
544445-TZ-2	LOS ANGELES CA DEPT OF 1.613 05/15/2030			1	1.D FE	1,000,000	82.8211	828,211	1,000,000	999,999		(1)			1.613	1.613	MN	2,016	16,130	01/28/2021	05/15/2030
544445-UB-3	LOS ANGELES CA DEPT OF 1.863 05/15/2032			1	1.D FE	1,600,000	79.1323	1,266,117	1,600,000	1,599,997		(1)			1.863	1.863	MN	3,726	29,808	01/28/2021	05/15/2032
544445-UE-7	LOS ANGELES CA DEPT OF 2.163 05/15/2035			1	1.D FE	600,000	75.4943	452,966	600,000	599,999		(1)			2.163	2.163	MN	1,622	12,978	01/28/2021	05/15/2035
544445-UF-4	LOS ANGELES CA DEPT OF 2.213 05/15/2036			1	1.D FE	650,000	74.1916	482,245	650,000	649,999		(1)			2.213	2.213	MN	1,798	14,385	01/28/2021	05/15/2036
544495-UG-7	LOS ANGELES CA DEPT WTR 5.716 07/01/2039			1	1.D FE	279,350	107.1604	214,321	200,000	270,678		(4,145)			5.716	2.661	JJ	5,716	11,432	11/16/2021	07/01/2039
544495-VY-7	LOS ANGELES CA DEPT WTR 6.574 07/01/2045			1	1.D FE	1,555,622	118.3990	1,580,627	1,335,000	1,548,285		(5,981)			6.574	5.336	JJ	43,881	87,763	09/27/2022	07/01/2045
544628-JK-7	LOS ANGELES CA REGL ARPTS I 5 01/01/2032			2	1.G FE	4,988	100.1426	5,007	5,000	4,999					5.000	5.021	JJ	125	250	12/11/2013	01/01/2032
546589-SP-8	LOUISVILLE & JEFFERSON CNTY 4 05/15/2037			2	1.D FE	10,825,155	100.0623	10,506,542	10,500,000	10,500,897		(30,085)			4.000	3.199	MN	52,500	420,000	05/18/2020	05/15/2037

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
56036Y-DG-7	MAIN STREET NATURAL GAS I 5.5 09/15/2025			1	1.G FE	10,299,700	102.5531	10,255,310	10,000,000	10,041,363		(23,042)			5.500	5.241	MS	160,417	550,000	09/07/2007	09/15/2025
574296-CG-2	MARYLAND ST STADIUM AUT 2.107 05/01/2030			1	1.D FE	1,890,000	86.5431	1,635,665	1,890,000	1,889,995		(3)			2.107	2.107	MN	6,526	39,822	07/10/2020	05/01/2030
574296-CK-3	MARYLAND ST STADIUM AUT 2.307 05/01/2033			1	1.D FE	825,000	81.6015	673,212	825,000	824,998		(1)			2.307	2.307	MN	3,119	19,033	07/10/2020	05/01/2033
574296-CL-1	MARYLAND ST STADIUM AUT 2.327 05/01/2034			1	1.D FE	500,000	80.0123	400,062	500,000	499,999		(1)			2.327	2.327	MN	1,907	11,635	07/10/2020	05/01/2034
574296-CM-9	MARYLAND ST STADIUM AUT 2.357 05/01/2035			1	1.D FE	1,500,000	78.7064	1,180,596	1,500,000	1,499,997		(2)			2.357	2.357	MN	5,794	35,355	07/10/2020	05/01/2035
574296-CN-7	MARYLAND ST STADIUM AUT 2.805 05/01/2040			1	1.D FE	3,000,000	78.4000	2,352,000	3,000,000	2,999,971		(15)			2.805	2.805	MN	14,025	84,150	07/10/2020	05/01/2040
57586N-XX-4	MASSACHUSETTS ST HSG FIN 4.25 12/01/2035			2	1.C FE	1,955,000	99.9475	1,953,974	1,955,000	1,954,805		(99)			4.250	4.249	JD	6,924	83,088	03/18/2015	12/01/2035
57586N-XY-2	MASSACHUSETTS ST HSG FIN 4.35 12/01/2040			2	1.C FE	1,025,000	100.0621	1,025,637	1,025,000	1,024,895		(54)			4.350	4.349	JD	3,716	44,588	03/18/2015	12/01/2040
57587A-DN-5	MASSACHUSETTS ST HSG FIN 4.3 12/01/2034			2	1.C FE	610,000	100.0176	610,107	610,000	609,908		(45)			4.300	4.300	JD	2,186	26,230	06/12/2014	12/01/2034
57587A-DP-0	MASSACHUSETTS ST HSG FIN 4.5 12/01/2039			2	1.C FE	515,000	100.0095	515,049	515,000	514,918		(40)			4.500	4.500	JD	1,931	23,175	06/12/2014	12/01/2039
57587G-DG-7	MASSACHUSETTS ST HSG FI 3.065 12/01/2040			2	1.C FE	855,000	74.8703	640,141	855,000	854,981		(9)			3.065	3.063	JD	2,184	26,206	12/04/2020	12/01/2040
57587G-DH-5	MASSACHUSETTS ST HSG FI 3.265 12/01/2050			2	1.C FE	855,000	67.9142	580,666	855,000	854,980		(10)			3.265	3.263	JD	2,326	27,916	12/04/2020	12/01/2050
575896-QH-1	MASSACHUSETTS ST PORT AUTH 5 07/01/2040			2	1.C FE	1,928,868	102.0488	1,785,854	1,750,000	1,781,163		(19,947)			5.000	3.760	JJ	43,750	87,500	07/09/2015	07/01/2040
575896-QJ-7	MASSACHUSETTS ST PORT AUTH 5 07/01/2045			2	1.C FE	1,093,510	101.3831	1,013,831	1,000,000	1,016,343		(10,455)			5.000	3.860	JJ	25,000	50,000	07/09/2015	07/01/2045
575896-WP-6	MASSACHUSETTS ST PORT A 2.079 07/01/2035			1	1.C FE	1,000,000	75.8360	758,360	1,000,000	1,000,000					2.079	2.079	JJ	10,337	20,790	02/04/2021	07/01/2035
592090-MC-5	MET GOVT NASHVILLE & DA 5.597 07/01/2056			1	1.C FE	500,000	105.7512	528,756	500,000	501,396		1,396			5.597	5.671	JJ	9,406		08/10/2023	07/01/2056
59259N-ZH-9	MET TRANSPRTN AUTH NY D 7.336 11/15/2039			1	1.C FE	2,252,025	124.0628	2,071,849	1,670,000	2,205,604		(26,482)			7.336	4.526	MN	15,654	122,511	09/27/2022	11/15/2039
59259Y-BY-4	MET TRANSPRTN AUTH NY R 6.668 11/15/2039			1	1.G FE	1,415,030	110.0939	1,100,939	1,000,000	1,366,021		(22,446)			6.668	3.198	MN	8,520	66,680	10/07/2021	11/15/2039
59259Y-BZ-1	MET TRANSPRTN AUTH NY R 6.648 11/15/2039			1	1.G FE	557,768	109.0906	436,362	400,000	536,778		(9,385)			6.648	3.163	MN	3,398	26,592	09/20/2021	11/15/2039
59259Y-GF-0	MET TRANSPRTN AUTH NY R 6.814 11/15/2040			1	1.G FE	1,234,564	111.2479	956,732	860,000	1,191,503		(21,227)			6.814	3.100	MN	7,488	58,600	01/04/2022	11/15/2040
592643-BQ-2	METRO WASHINGTON AIRPORTS 6.5 10/01/2044			2	2.A FE	2,734,416	111.8146	2,851,272	2,550,000	2,656,834		(15,439)			6.500	3.719	AO	40,977	165,750	01/05/2015	10/01/2044
592643-DU-1	MET WASHINGTON DC ARPTS 1.737 10/01/2025			1	1.E FE	750,000	94.9842	712,382	750,000	750,448		(254)			1.737	1.744	AO	3,221	13,028	01/20/2022	10/01/2025
592643-EH-9	MET WASHINGTON DC ARPTS 3.562 10/01/2041			1	1.E FE	2,000,000	82.2306	1,644,612	2,000,000	2,003,849		(455)			3.562	3.593	AO	17,810	71,240	01/21/2022	10/01/2041
592646-6T-5	MET WASHINGTON DC ARPTS AUT 5 10/01/2029			2	1.D FE	2,274,760	100.9190	2,018,380	2,000,000	2,023,462		(30,396)			5.000	3.401	AO	24,722	100,000	05/30/2014	10/01/2029
592646-6U-2	MET WASHINGTON DC ARPTS AUT 5 10/01/2030			2	1.D FE	2,259,980	100.7906	2,015,812	2,000,000	2,022,271		(28,843)			5.000	3.481	AO	24,722	100,000	05/30/2014	10/01/2030
59333P-L5-5	MIAMI-DADE CNTY FL AVIATION 5 10/01/2035			2	1.E FE	4,482,720	101.0265	4,041,060	4,000,000	4,043,975		(56,948)			5.000	3.500	AO	49,444	200,000	03/16/2015	10/01/2035
59333P-R7-5	MIAMI-DADE CNTY FL AVIATION 5 10/01/2038			2	1.E FE	4,345,040	101.5396	4,061,584	4,000,000	4,084,796		(46,707)			5.000	3.734	AO	50,000	200,000	11/15/2019	10/01/2038
59333P-V3-9	MIAMI-DADE CNTY FL AVIA 2.504 10/01/2024				1.E FE	2,175,233	97.9759	2,204,458	2,250,000	2,210,891		35,659			2.504	4.956	AO	13,929	28,170	04/13/2023	10/01/2024
59334D-LJ-1	MIAMI-DADE CNTY FL WTR 2.501 10/01/2027				1.D FE	910,940	93.5294	935,294	1,000,000	931,646		16,360			2.501	4.552	AO	6,183	25,010	09/21/2022	10/01/2027
59335K-CV-7	MIAMI-DADE CNTY FL SEAP 2.312 10/01/2033			2	1.F FE	2,500,000	79.2622	1,981,555	2,500,000	2,500,004		(5)			2.312	2.312	AO	14,289	57,800	08/19/2021	10/01/2033
59335K-CW-5	MIAMI-DADE CNTY FL SEAP 2.462 10/01/2034			2	1.F FE	2,500,000	78.6244	1,965,610	2,500,000	2,500,005		(6)			2.462	2.462	AO	15,217	61,550	08/19/2021	10/01/2034
594698-SH-6	MICHIGAN ST STRATEGIC F 2.678 09/01/2036			1	1.C FE	502,795	79.6822	398,411	500,000	502,225		(260)			2.678	2.613	MS	4,426	13,390	09/01/2021	09/01/2036
60636A-JD-6	MISSOURI ST HLTH & EDUC 4.072 10/15/2044			1	1.B FE	3,833,399	89.2174	2,747,896	3,080,000	3,781,025		(25,023)			4.072	2.642	AO	26,129	125,418	11/12/2021	10/15/2044
60637A-FE-7	MISSOURI ST HLTH & EDUCTNL 5 01/01/2044			2	1.C FE	10,472,800	100.0843	10,008,430	10,000,000	9,998,760		(57,880)			5.000	4.401	JJ	250,000	500,000	03/07/2014	01/01/2044
626207-YF-5	MUNI ELEC AUTH OF GEORG 6.637 04/01/2057			1	1.G FE	2,196,206	114.4458	1,656,031	1,447,000	2,161,509		(25,350)			6.637	3.265	AO	24,009	96,621	01/11/2022	04/01/2057
626207-YS-7	MUNI ELEC AUTH OF GEORG 7.055 04/01/2057			1	2.A FE	381,574	111.5348	283,298	254,000	375,602		(4,130)			7.055	3.644	AO	4,480	18,023	11/08/2021	04/01/2057
631663-RF-0	NASSAU CNTY NY INTERIM 0.709 11/15/2025			1	1.A FE	2,071,806	93.1673	2,161,481	2,320,000	2,168,198		76,047			0.709	4.428	MN	2,056	16,449	09/21/2022	11/15/2025
63968A-S8-9	NEBRASKA ST PUBLIC PWR DIST 5 01/01/2046			2	1.E FE	1,152,160	102.5187	1,025,187	1,000,000	1,051,987		(25,139)			5.000	2.321	JJ	25,000	50,000	11/15/2019	01/01/2046
645790-FL-5	NEW JERSEY ST HLTH CARE FAC 4 07/01/2032			2	1.D FE	5,312,790	102.9219	5,146,095	5,000,000	5,102,363		(38,897)			4.000	3.146	JJ	99,444	200,000	11/15/2019	07/01/2032
645913-AA-2	NEW JERSEY ST ECON DEV 7.425 02/15/2029				1.F FE	3,832,650	108.0263	3,254,832	3,013,000	3,519,344		(143,891)			7.425	2.203	FA	84,515	223,715	01/19/2022	02/15/2029
646108-SR-2	NEW JERSEY ST HSG & MTGE 3.75 11/01/2045			2	1.D FE	1,000,000	89.4253	894,253	1,000,000	999,928		(37)			3.750	3.748	MN	6,250	37,500	04/29/2016	11/01/2045
646136-6S-5	NEW JERSEY ST TRANSPRTN 4.131 06/15/2042			1	1.F FE	839,230	85.8402	858,402	1,000,000	845,995		5,330			4.131	5.616	JD	1,836	41,310	09/23/2022	06/15/2042
646136-XS-5	NEW JERSEY ST TRANSPRTN 5.754 12/15/2028			1	1.F FE	293,415	102.1501	255,375	250,000	275,581		(8,505)			5.754	2.085	JD	639	14,385	11/16/2021	12/15/2028
646139-W3-5	NEW JERSEY ST TURNPIKE 7.414 01/01/2040			1	1.E FE	1,390,791	125.0445	1,062,878	850,000	1,335,351		(26,958)			7.414	2.668	JJ	31,510	63,019	01/06/2022	01/01/2040
646139-X8-3	NEW JERSEY ST TURNPIKE 7.102 01/01/2041			1	1.E FE	402,780	121.7315	304,329	250,000	386,460		(7,648)			7.102	2.061	JJ	8,878	17,755	11/10/2021	01/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64613C-BM-9	NEW JERSEY ST TRANSPRTN TRU 4 06/15/2046			2	1.F FE	458,143	98.5376	522,249	530,000	460,487		1,837			4.000	5.081	JD	942	21,200	09/22/2022	06/15/2046
646140-DX-8	NEW JERSEY ST TURNPIKE 2.213 01/01/2034			2	1.E FE	1,150,000	79.2785	911,703	1,150,000	1,150,000					2.213	2.213	JJ	12,654	25,450	01/22/2021	01/01/2034
647719-QF-3	NEW ORLEANS LA SEWAGE S 1.891 06/01/2031			1	2.A FE	300,000	81.7214	245,164	300,000	300,000					1.891	1.891	JD	457	5,673	02/05/2021	06/01/2031
647719-QG-1	NEW ORLEANS LA SEWAGE S 1.991 06/01/2032			1	2.A FE	500,000	79.8686	399,343	500,000	499,999					1.991	1.991	JD	802	9,955	02/05/2021	06/01/2032
647719-QH-9	NEW ORLEANS LA SEWAGE S 2.091 06/01/2033			1	2.A FE	700,000	78.2953	548,067	700,000	699,999		(1)			2.091	2.091	JD	1,179	14,637	02/05/2021	06/01/2033
647719-QK-2	NEW ORLEANS LA SEWAGE S 2.241 06/01/2035			1	2.A FE	425,000	75.4152	320,515	425,000	424,999					2.241	2.241	JD	767	9,524	02/05/2021	06/01/2035
647719-QL-0	NEW ORLEANS LA SEWAGE S 2.291 06/01/2036			1	2.A FE	375,000	74.0304	277,614	375,000	374,999					2.291	2.291	JD	692	8,591	02/05/2021	06/01/2036
647753-MG-4	NEW ORLEANS LA WTR REVE 1.941 12/01/2031			1	2.A FE	350,000	80.1052	280,368	350,000	349,999					1.941	1.941	JD	547	6,794	02/05/2021	12/01/2031
647753-MH-2	NEW ORLEANS LA WTR REVE 2.041 12/01/2032			1	2.A FE	450,000	79.0168	355,576	450,000	449,999					2.041	2.041	JD	740	9,185	02/05/2021	12/01/2032
647753-MJ-8	NEW ORLEANS LA WTR REVE 2.141 12/01/2033			1	2.A FE	625,000	77.0542	481,589	625,000	624,999					2.141	2.141	JD	1,078	13,381	02/05/2021	12/01/2033
647753-MK-5	NEW ORLEANS LA WTR REVE 2.241 12/01/2034			1	2.A FE	975,000	75.9259	740,278	975,000	974,998		(1)			2.241	2.241	JD	1,760	21,850	02/05/2021	12/01/2034
647753-ML-3	NEW ORLEANS LA WTR REVE 2.291 12/01/2035			1	2.A FE	850,000	73.7145	626,573	850,000	849,999		(1)			2.291	2.291	JD	1,569	19,474	02/05/2021	12/01/2035
64966T-AY-0	NEW YORK CITY NY HSG DEV 4.75 01/15/2039			2	1.B FE	1,000,000	100.0195	1,000,195	1,000,000	999,847		(6)			4.750	4.747	JJ	21,903	47,500	03/28/2007	01/15/2039
64971X-RA-8	NEW YORK CITY NY TRANSIT 2.05 08/01/2036			2	1.A FE	1,410,862	74.1093	1,089,407	1,470,000	1,418,738		3,457			2.050	2.372	FA	12,473	30,135	09/03/2021	08/01/2036
64972B-J3-0	NEW YORK CITY NY HSG DEV CO 4 05/01/2044			2	1.C FE	3,725,000	93.8690	3,496,620	3,725,000	3,724,424		(2)			4.000	3.999	MN	24,833	149,000	02/22/2013	05/01/2044
64972C-LJ-0	NEW YORK CITY NY HSG DEV 4.25 11/01/2045			2	1.C FE	4,128,368	98.8453	4,052,657	4,100,000	4,101,955		(7,675)			4.250	4.062	MN	29,042	174,250	05/18/2020	11/01/2045
64972E-UC-1	NEW YORK CITY NY HSG DE 1.377 05/01/2027				1.C FE	200,000	89.4436	178,887	200,000	200,000					1.377	1.377	MN	451	2,754	02/24/2021	05/01/2027
64972E-UD-9	NEW YORK CITY NY HSG DE 1.477 11/01/2027				1.C FE	200,000	88.3744	176,749	200,000	200,000					1.477	1.477	MN	484	2,954	02/24/2021	11/01/2027
64972E-UE-7	NEW YORK CITY NY HSG DE 1.577 05/01/2028				1.C FE	260,000	87.3464	227,101	260,000	259,999					1.577	1.577	MN	672	4,100	02/24/2021	05/01/2028
64972E-UF-4	NEW YORK CITY NY HSG DE 1.677 11/01/2028				1.C FE	450,000	86.3798	388,709	450,000	449,999		(1)			1.677	1.677	MN	1,237	7,547	02/24/2021	11/01/2028
64972F-T3-0	NEW YORK CITY NY MUNI W 5.724 06/15/2042			1	1.B FE	2,382,069	109.2463	1,742,478	1,595,000	2,317,893		(30,134)			5.724	2.613	JD	3,804	91,298	10/29/2021	06/15/2042
64972G-DS-0	NEW YORK CITY NY MUNI WTR F 5 06/15/2039			2	1.B FE	5,354,500	101.2198	5,060,990	5,000,000	5,019,194		(40,853)			5.000	4.141	JD	10,417	250,000	03/26/2014	06/15/2039
64985T-DH-1	NEW YORK ST URBAN DEV CO 2.15 03/15/2031			1	1.B FE	3,000,000	84.7812	2,543,436	3,000,000	2,999,969		(1)			2.150	2.150	MS	18,813	64,500	10/15/2021	03/15/2031
64985T-DK-4	NEW YORK ST URBAN DEV COR 2.5 03/15/2033			2	1.B FE	3,015,690	83.1716	2,495,148	3,000,000	3,012,473		(1,460)			2.500	2.440	MS	21,875	75,000	10/15/2021	03/15/2033
64990C-EJ-6	NEW YORK ST DORM AUTH REVEN 4 07/01/2039			2	1.D FE	3,314,845	100.9502	3,028,506	3,000,000	3,125,537		(48,343)			4.000	2.266	JJ	60,000	120,000	05/18/2020	07/01/2039
64990E-QT-7	NEW YORK ST DORM AUTH ST PE 5 03/15/2032			2	1.B FE	9,069,600	100.4606	8,036,848	8,000,000	8,026,403		(126,119)			5.000	3.371	MS	116,667	400,000	06/25/2014	03/15/2032
650035-8N-1	NEW YORK ST URBAN DEV CO 3.25 03/15/2025			1	1.B FE	3,136,140	97.8574	2,935,722	3,000,000	3,053,532		(43,500)			3.250	1.752	MS	28,438	97,500	02/01/2022	03/15/2025
650116-AQ-9	NEW YORK ST TRANSPRTN DEV C 5 07/01/2041			2	2.B FE	2,790,683	100.3466	2,759,532	2,750,000	2,752,793		(6,105)			5.000	4.764	JJ	68,750	137,500	12/01/2016	07/01/2041
677561-LK-6	OHIO ST HOSP FAC REVENU 2.885 01/01/2032			1	1.C FE	1,103,900	87.4613	874,613	1,000,000	1,078,432		(9,022)			2.885	1.827	JJ	14,345	28,850	02/11/2021	01/01/2032
67756Q-5P-8	OHIO ST HSG FIN AGY RSD 6.067 09/01/2048			2	1.A FE	2,045,580	103.5585	2,071,170	2,000,000	2,046,596		1,016			6.067	5.970	MS	6,404		12/07/2023	09/01/2048
677632-MV-0	OHIO ST UNIV 4.91 06/01/2040			1	1.B FE	695,733	100.2905	506,467	505,000	676,811		(8,453)			4.910	2.392	JD	1,997	24,796	09/20/2021	06/01/2040
708692-AH-1	PENNSYLVANIA ST ECON DE 5.375 03/01/2031				1.D FE	5,664,608	114.9405	6,379,198	5,550,000	5,597,503		(5,385)			5.375	5.230	MS	98,609	298,313	08/03/2004	03/01/2031
709221-VZ-5	PENNSYLVANIA ST TURNPIKE CO 4 12/01/2051			2	1.D FE	2,933,880	100.5316	3,015,948	3,000,000	2,935,810		1,321			4.000	4.176	JD	10,000	120,000	07/20/2022	12/01/2051
709223-VZ-1	PENNSYLVANIA ST TURNPIK 6.105 12/01/2039			1	1.D FE	1,406,100	113.1853	1,131,853	1,000,000	1,364,332		(21,564)			6.105	2.879	JD	5,088	61,050	01/13/2022	12/01/2039
709223-XW-6	PENNSYLVANIA TURNPIKE 6.375 12/01/2038			2	1.F FE	4,622,870	113.3158	7,932,106	7,000,000	7,128,236		(28,706)			6.375	6.021	JD	35,948	446,250	04/08/2010	12/01/2038
709224-CR-8	PENNSYLVANIA ST TURNPIKE CO 5 12/01/2034			2	1.D FE	7,204,041	101.9045	6,842,887	6,715,000	6,766,007		(53,578)			5.000	4.146	JD	27,047	335,750	04/02/2014	12/01/2034
709235-T7-0	PENNSYLVANIA ST UNIV 2.79 09/01/2043			1	1.C FE	4,069,125	75.7619	3,098,662	4,090,000	4,070,187		841			2.790	2.846	MS	38,037	114,111	01/27/2022	09/01/2043
717794-AL-5	PHILADELPHIA PA AUTH FOR IN 5 04/01/2040			2	1.E FE	5,424,600	102.9083	5,145,415	5,000,000	5,063,070		(48,940)			5.000	3.941	AO	62,500	250,000	06/24/2015	04/01/2040
717794-AV-3	PHILADELPHIA PA AUTH FOR IN 5 04/01/2033			2	1.E FE	4,586,241	102.9025	4,188,132	4,070,000	4,173,554		(80,424)			5.000	2.918	AO	50,310	203,500	11/15/2019	04/01/2033
71783D-CC-7	PHILADELPHIA PA AUTH FO 2.016 04/15/2027			1	1.F FE	2,245,000	92.1136	2,067,950	2,245,000	2,244,990		(5)			2.016	2.016	AO	9,429	45,259	03/19/2021	04/15/2027
71783D-CD-5	PHILADELPHIA PA AUTH FO 2.216 04/15/2028			1	1.F FE	2,000,000	90.8328	1,816,656	2,000,000	1,999,991		(4)			2.216	2.216	AO	9,233	44,320	03/19/2021	04/15/2028
73358X-GM-8	PORT AUTH OF NEW YORK & 5.25 08/01/2047			2	1.D FE	3,143,310	108.4968	3,254,904	3,000,000	3,129,279		(12,151)			5.250	4.961	FA	65,625	135,625	09/16/2022	08/01/2047
735389-W2-0	PORT OF SEATTLE WA REVENUE 4 08/01/2047			2	1.D FE	978,320	96.7115	967,115	1,000,000	979,835		559			4.000	4.190	FA	16,667	38,889	08/03/2022	08/01/2047
76912D-BJ-6	RIVERSIDE CNTY CA TRANS 3.027 06/01/2034			2	2.A FE	500,000	83.0117	415,059	500,000	500,018		(3)			3.027	3.027	JD	1,219	15,135	10/06/2021	06/01/2034
76912D-BK-3	RIVERSIDE CNTY CA TRANS 3.077 06/01/2035			2	2.A FE	1,000,000	82.0456	820,456	1,000,000	1,000,038		(6)			3.077	3.077	JD	2,479	30,770	10/06/2021	06/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
76912D-BM-9	RIVERSIDE CNTY CA TRANS 3.335 06/01/2041			2	2.A FE	1,500,000	77.0682	1,156,023	1,500,000	1,500,068		(11)			3.335	3.335	JD	4,030	50,025	10/06/2021	06/01/2041
76913D-GC-5	RIVERSIDE CNTY CA INFRAS 2.33 11/01/2031				1.D FE	4,000,000	82.4702	3,298,808	4,000,000	4,000,009		(8)			2.330	2.330	MN	15,274	93,200	09/29/2021	11/01/2031
783186-NH-8	RUTGERS NJ ST UNIV 5.665 05/01/2040			1	1.E FE	5,616,097	106.5458	4,549,506	4,270,000	5,441,788		(82,861)			5.665	2.981	MN	40,316	241,896	09/28/2022	05/01/2040
783186-UJ-6	RUTGERS NJ ST UNIV 3.27 05/01/2043			1	1.E FE	265,193	80.5705	197,398	245,000	263,241		(914)			3.270	2.689	MN	1,335	8,012	11/08/2021	05/01/2043
795576-FR-3	SALT LAKE CITY UT ARPT REVE 5 07/01/2032			2	1.E FE	1,133,030	105.5197	1,055,197	1,000,000	1,050,359		(13,301)			5.000	3.461	JJ	24,861	50,000	02/15/2017	07/01/2032
795576-FS-1	SALT LAKE CITY UT ARPT REVE 5 07/01/2033			2	1.E FE	2,037,078	105.2565	1,841,989	1,750,000	1,878,333		(34,556)			5.000	2.796	JJ	43,507	87,500	11/15/2019	07/01/2033
795576-FU-6	SALT LAKE CITY UT ARPT REVE 5 07/01/2035			2	1.E FE	5,178,220	104.8644	4,718,898	4,500,000	4,795,467		(79,194)			5.000	3.018	JJ	111,875	225,000	11/15/2019	07/01/2035
795576-FW-2	SALT LAKE CITY UT ARPT REVE 5 07/01/2037			2	1.E FE	2,294,710	104.2190	2,084,380	2,000,000	2,130,449		(34,955)			5.000	3.031	JJ	49,722	100,000	11/15/2019	07/01/2037
795576-GN-1	SALT LAKE CITY UT ARPT REVE 5 07/01/2035			2	1.E FE	2,995,199	107.7035	2,730,284	2,535,000	2,739,831		(55,382)			5.000	2.580	JJ	63,023	126,750	11/15/2019	07/01/2035
795576-GP-6	SALT LAKE CITY UT ARPT REVE 5 07/01/2036			2	1.E FE	857,498	107.2491	804,368	750,000	790,556		(10,738)			5.000	3.351	JJ	18,646	37,500	02/09/2017	07/01/2036
79575D-E6-3	SALT RIVER AZ PROJ AGRI 4.839 01/01/2041			1	1.B FE	4,205,012	98.9372	3,165,990	3,200,000	4,114,698		(43,142)			4.839	2.693	JJ	77,424	154,848	11/16/2021	01/01/2041
796242-RR-8	SAN ANTONIO TX ARPT SYS REV 5 07/01/2024			2	1.E FE	5,055,619	100.1226	4,460,462	4,455,000	4,454,993		(134)			5.000	2.865	JJ	110,756	222,750	11/15/2019	07/01/2024
796242-RS-6	SAN ANTONIO TX ARPT SYS REV 5 07/01/2025			2	1.E FE	1,412,688	100.1226	1,251,533	1,250,000	1,249,998		(27)			5.000	3.460	JJ	31,076	62,500	05/02/2012	07/01/2025
796242-TB-1	SAN ANTONIO TX ARPT SYS REV 5 07/01/2040			2	1.E FE	8,652,676	101.7030	7,785,365	7,655,000	7,834,155		(114,996)			5.000	3.380	JJ	191,375	382,750	01/07/2016	07/01/2040
79625G-FR-9	SAN ANTONIO TX ELEC & G 4.445 02/01/2047			2	1.D FE	1,000,000	90.3131	903,131	1,000,000	1,001,248		(142)			4.445	4.495	FA	18,521	44,450	03/29/2022	02/01/2047
79642B-7N-7	SAN ANTONIO TX WTR REVENUE 4 05/15/2034			2	1.C FE	2,723,585	103.9610	2,599,025	2,500,000	2,601,596		(28,614)			4.000	2.740	MN	12,500	100,000	11/15/2019	05/15/2034
79642B-7P-2	SAN ANTONIO TX WTR REVENUE 5 05/15/2035			2	1.C FE	3,597,040	108.3776	3,310,936	3,055,000	3,285,761		(64,821)			5.000	2.652	MN	19,094	152,750	11/15/2019	05/15/2035
79741T-AR-5	SAN DIEGO CNTY CA WTR A 6.138 05/01/2049			1	1.B FE	1,241,204	112.7469	952,711	845,000	1,208,736		(16,948)			6.138	2.878	MN	8,644	51,866	01/21/2022	05/01/2049
79766D-UV-9	SAN FRANCISCO CALIF CIT 3.283 05/01/2036			1	1.E FE	2,500,000	84.7348	2,118,370	2,500,000	2,502,127		(226)			3.283	3.310	MN	13,451	82,075	01/26/2022	05/01/2036
79771F-CB-1	SAN FRANCISCO CA CITY & 3.145 11/01/2047			1	1.D FE	3,000,000	70.3715	2,111,145	3,000,000	2,999,930		(35)			3.145	3.143	MN	15,725	94,350	10/08/2020	11/01/2047
812728-TY-9	SEATTLE WA WTR SYS REVENUE 4 05/01/2034			2	1.B FE	3,149,273	102.0849	3,037,026	2,975,000	3,013,803		(28,257)			4.000	2.998	MN	19,503	119,000	11/15/2019	05/01/2034
837151-XM-6	SOUTH CAROLINA ST PUBLI 2.659 12/01/2032			1	1.G FE	2,613,700	81.9553	2,048,883	2,500,000	2,592,444		(9,286)			2.659	2.200	JD	5,355	66,475	09/01/2021	12/01/2032
876385-EA-9	TARRANT CNTY TX HLTH FACS D 6 09/01/2024			2	1.A	734,110	101.9024	655,248	643,016	642,835		65			6.000	(5.859)	MS	12,860	38,581	09/02/2022	09/01/2024
88213A-HM-0	TEXAS ST A & M UNIV REV 3.031 05/15/2025			1	1.A FE	3,845,400	97.6067	3,904,268	4,000,000	3,915,624		58,024			3.031	4.687	MN	15,155	121,240	10/12/2022	05/15/2025
898365-AL-5	TRUSTEES BOSTON COLLEGE 4.935 07/01/2033			1	1.D FE	1,592,546	101.8121	1,287,923	1,265,000	1,522,526		(31,150)			4.935	2.023	JJ	31,214	62,428	09/20/2021	07/01/2033
913366-DF-4	UNIV OF CALIFORNIA CA R 6.583 05/15/2049			1	1.D FE	545,328	116.6472	425,762	365,000	530,164		(7,749)				3.060	MN	3,070	24,028	01/05/2022	05/15/2049
913366-EP-1	UNIV OF CALIFORNIA CA R 6.548 05/15/2048			1	1.D FE	3,286,060	116.9650	2,444,569	2,090,000	3,181,924		(50,858)			6.548	2.670	MN	17,487	136,853	12/02/2021	05/15/2048
91412F-7Y-7	UNIV OF CALIFORNIA CA RE 5.77 05/15/2043			1	1.C FE	1,881,179	108.3306	1,440,797	1,330,000	1,813,154		(30,393)			5.770	2.524	MN	9,806	76,741	09/23/2021	05/15/2043
91412H-JR-5	UNIV OF CALIFORNIA CA R 1.897 05/15/2030			1	1.C FE	1,600,000	85.4059	1,366,494	1,600,000	1,599,997		(2)			1.897	1.897	MN	3,794	30,352	02/24/2021	05/15/2030
91417K-C8-2	UNIV OF COLORADO CO ENTERPR 5 06/01/2046			2	1.B FE	5,637,500	100.8525	5,042,625	5,000,000	5,031,222		(74,607)			5.000	3.439	JD	20,833	250,000	08/22/2014	06/01/2046
914437-US-5	UNIV OF MASSACHUSETTS M 3.434 11/01/2040			2	1.C FE	1,242,705	83.6361	1,254,542	1,500,000	1,256,520		10,642			3.434	5.041	MN	8,585	51,510	09/09/2022	11/01/2040
914455-VJ-6	UNIV OF MICHIGAN MI 3.599 04/01/2047			1	1.A FE	2,213,325	87.6321	2,190,803	2,500,000	2,227,408		11,070			3.599	4.606	AO	22,494	89,975	09/16/2022	04/01/2047
914713-Q6-2	UNIV OF NORTH CAROLINA 3.326 12/01/2038			1	1.A FE	803,130	84.6325	846,325	1,000,000	813,797		8,517			3.326	5.242	JD	2,772	33,260	09/27/2022	12/01/2038
915137-5F-6	UNIV OF TEXAS TX 5.134 08/15/2042			1	1.A FE	495,980	103.9489	519,745	500,000	496,227		199			5.134	5.283	FA	9,698	25,670	09/27/2022	08/15/2042
915137-5G-4	UNIV OF TEXAS TX 4.837 08/15/2026			1	1.A FE	2,084,808	100.1069	1,931,062	1,929,000	2,027,380		(59,089)			4.837	1.662	FA	35,249	93,306	09/02/2022	08/15/2026
91523N-FP-6	UNIV OF WASHINGTON WA UN 6.06 07/01/2039			1	1.B FE	659,790	113.2625	509,681	450,000	639,361		(9,706)			6.060	2.716	JJ	13,559	27,270	11/08/2021	07/01/2039
91523N-RL-2	UNIV OF WASHINGTON WA UN 5.25 12/01/2046			2	1.B FE	1,199,510	105.0140	1,050,140	1,000,000	1,086,234		(28,359)			5.250	2.179	JD	4,375	52,500	11/15/2019	12/01/2046
917393-BN-9	UTAH CNTY UT HOSP REVENUE 4 05/15/2047			2	1.B FE	2,116,010	100.0023	2,000,046	2,000,000	2,010,094		(27,154)			4.000	2.602	MN	10,222	80,000	05/18/2020	05/15/2047
917565-LK-7	UTAH ST TRANSIT AUTH SA 5.705 06/15/2040			1	1.C FE	2,429,249	107.4378	1,826,443	1,700,000	2,356,016		(32,723)			5.705	2.699	JD	4,310	96,985	09/21/2021	06/15/2040
92778W-LB-0	VIRGINIA ST CLG BLDG AUT 2.11 09/01/2035			1	1.B FE	2,258,473	76.9988	1,736,323	2,255,000	2,257,499		(350)			2.110	2.092	MS	15,728	47,581	01/14/2021	09/01/2035
92812V-R6-5	VIRGINIA ST HSG DEV AUTH 2.98 11/01/2040			2	1.B FE	660,000	76.9723	508,017	660,000	659,984		(8)			2.980	2.979	MN	3,278	19,668	11/18/2020	11/01/2040
92812V-R7-3	VIRGINIA ST HSG DEV AUTH 3.13 11/01/2045			2	1.B FE	915,000	73.8089	675,351	915,000	914,976		(12)			3.130	3.129	MN	4,773	28,640	11/18/2020	11/01/2045
944514-SX-7	WAYNE CNTY MI ARPT AUTH REV 5 12/01/2045			2	1.F FE	5,595,950	102.3572	5,117,860	5,000,000	5,131,686		(65,571)			5.000	3.559	JD	20,833	250,000	01/05/2016	12/01/2045
958697-JS-4	WSTRN MN MUNI PWR AGY 5 01/01/2046			2	1.C FE	7,827,800	100.0000	7,000,000	7,000,000	6,999,410		(138,662)			5.000	2.983	JJ	175,000	350,000	11/15/2019	01/01/2046
958697-JT-2	WSTRN MN MUNI PWR AGY 5 01/01/2035			2	1.C FE	2,805,500	100.0000	2,500,000	2,500,000	2,500,102		(37,260)			5.000	3.471	JJ	62,153	125,000	06/27/2014	01/01/2035

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
958697-JU-9	WSTRN MN MUNI PWR AGY 5 01/01/2036			2	1.C FE	2,796,950	100.0000	2,500,000	2,500,000	2,500,100		(36,273)			5.000	3.511	JJ	62,153	125,000	06/27/2014	01/01/2036
958697-LC-6	WSTRN MN MUNI PWR AGY 3.226 01/01/2046			1	1.D FE	788,330	77.7903	777,903	1,000,000	792,427		4,097			3.226	4.978	JJ	16,130	16,130	05/16/2023	01/01/2046
977100-HQ-2	WISCONSIN ST GEN FUND A 1.636 05/01/2031			1	1.C FE	1,500,000	81.9637	1,229,456	1,500,000	1,499,997		(1)			1.636	1.636	MN	4,022	24,540	02/11/2021	05/01/2031
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						552,169,010	XXX	499,746,084	514,533,692	530,627,412		(3,635,574)			XXX	XXX	XXX	5,628,117	21,832,344	XXX	XXX
31283H-NA-9	FGLMC POOL G01285			4	1.A	155	105.1755	162	154	154					7.500	7.736	MON	1	12	06/22/2001	12/01/2030
31283H-NE-1	FGLMC POOL G01289			4	1.A	37	105.5786	38	36	37					8.000	7.772	MON		3	06/22/2001	10/01/2030
3128MJ-TK-6	FGLMC POOL G08553			4	1.A	3,420,559	91.3189	3,056,751	3,347,336	3,414,063		(9,164)			3.000	2.710	MON	8,368	101,138	03/08/2022	10/01/2043
3131XV-6E-0	FNCL POOL ZM2669			4	1.A	2,672,778	98.7157	2,415,750	2,447,179	2,654,254		(42,992)			4.500	2.360	MON	9,177	111,884	07/30/2021	02/01/2047
3131XW-MH-3	FNCL POOL ZM3060			4	1.A	4,034,195	96.3097	3,604,820	3,742,947	3,994,450		(34,820)			4.000	2.853	MON	12,476	151,220	07/30/2021	04/01/2047
3131XX-UX-7	FNCL POOL ZM4198			4	1.A	3,018,624	93.6930	2,614,957	2,790,985	2,999,621		(27,685)			3.500	2.269	MON	8,140	98,565	10/20/2021	09/01/2047
3132A5-EL-5	FNCL POOL ZS4639			4	1.A	3,681,920	96.5068	3,254,312	3,372,108	3,641,192		(39,148)			4.000	2.759	MON	11,240	135,964	09/13/2021	11/01/2045
3132DN-YX-5	FNCL POOL SD1626			4	1.A	2,599,325	100.0236	2,720,222	2,719,582	2,623,217		27,271			5.000	6.232	MON	11,332	136,851	10/21/2022	10/01/2052
3132DW-CH-4	FNCL POOL SD8172			4	1.A	6,130,392	81.8301	5,007,899	6,119,873	6,127,839		(833)			2.000	2.003	MON	10,200	122,966	09/29/2021	10/01/2051
3132E0-XP-2	FNCL POOL SD4286			4	1.A	1,258,694	100.6978	1,256,873	1,248,163	1,258,646		(48)			5.500	5.493	MON	5,721		12/15/2023	11/01/2053
3133AJ-PG-2	FNCL POOL QC0423			4	1.A	8,186,809	82.0994	6,668,183	8,122,086	8,174,333		(5,682)			2.000	1.950	MON	13,537	163,253	04/19/2021	04/01/2051
3133AP-HY-8	FNCL POOL QC4747			4	1.A	1,037,597	86.2820	983,802	1,140,217	1,062,919		13,541			2.500	3.475	MON	2,375	28,772	05/05/2022	07/01/2051
3133AQ-CG-0	FNCL POOL QC5471			4	1.A	8,477,143	85.6825	7,052,946	8,231,485	8,433,048		(32,457)			2.500	2.129	MON	17,149	207,971	09/29/2021	08/01/2051
3133AS-JA-2	FNCL POOL QC7457			4	1.A	4,313,151	85.3434	3,574,859	4,188,796	4,275,892		(9,764)			2.500	2.287	MON	8,727	105,236	09/29/2021	09/01/2051
3133AT-Y4-7	FNCL POOL QC8831			4	1.A	4,979,420	89.3598	4,170,075	4,666,611	4,896,887		(41,733)			3.000	1.958	MON	11,667	141,706	11/05/2021	10/01/2051
3133B2-XX-2	FNCL POOL QD5194			4	1.A	2,497,582	88.9777	2,157,892	2,425,204	2,481,355		(7,903)			3.000	2.653	MON	6,063	73,163	01/20/2022	01/01/2052
3133KJ-XL-1	FNCL POOL RA3383			4	1.A	17,891,708	89.2481	15,053,057	16,866,538	17,428,470		(58,677)			3.000	2.647	MON	42,166	509,158	08/18/2020	08/01/2050
3133KM-JE-6	FNCL POOL RA5661			4	1.A	11,275,418	82.5303	9,085,483	11,008,669	11,222,610		(22,833)			2.000	1.772	MON	18,348	221,399	07/30/2021	07/01/2051
3133KM-PV-1	FNCL POOL RA5836			4	1.A	8,459,773	85.7873	7,014,112	8,176,162	8,378,153		(26,593)			2.500	2.171	MON	17,034	205,796	09/29/2021	09/01/2051
3133KM-VS-1	FNCL POOL RA6025			4	1.A	11,193,778	82.1286	9,165,309	11,159,700	11,185,676		(2,734)			2.000	1.993	MON	18,600	224,293	09/29/2021	10/01/2051
3133KN-EH-2	FNCL POOL RA6436			4	1.A	2,965,295	85.9705	2,666,349	3,101,469	2,991,005		16,932			2.500	3.157	MON	6,461	78,100	03/31/2022	12/01/2051
3133KP-PB-8	FNCL POOL RA7618			4	1.A	1,907,007	98.9715	1,859,215	1,878,536	1,903,730		(3,875)			5.000	4.858	MON	7,827	94,264	08/24/2022	07/01/2052
3133KQ-2M-7	FNCL POOL RA8880			4	1.A	1,433,252	100.5617	1,426,370	1,418,403	1,432,272		(1,617)			5.500	5.304	MON	6,501	45,779	04/24/2023	04/01/2053
3133KQ-GD-2	FNCL POOL RA8296			4	1.A	1,216,802	98.9739	1,189,816	1,202,151	1,214,273		(3,428)			5.000	4.845	MON	5,009	50,418	02/02/2023	12/01/2052
3133KQ-WR-3	FNCL POOL RA8756			4	1.A	1,435,848	100.5728	1,429,001	1,420,862	1,433,816		(2,747)			5.500	5.285	MON	6,512	52,424	04/11/2023	03/01/2053
3133KR-B3-7	FNCL POOL RA9058			4	1.A	1,197,907	101.6652	1,230,156	1,210,007	1,200,569		2,739			5.500	5.937	MON	5,546	16,680	08/23/2023	05/01/2053
3133KR-Q4-9	FNCL POOL RA9475			4	1.A	1,918,814	98.9445	1,962,654	1,983,591	1,921,032		2,743			5.000	5.607	MON	8,265	41,393	07/06/2023	07/01/2053
3133KR-VH-4	FNCL POOL RA9616			4	1.A	1,379,473	98.9281	1,461,756	1,477,594	1,387,517		8,502			5.000	7.168	MON	6,157	6,188	10/12/2023	08/01/2053
3137FK-PJ-9	FHR 4855 AZ 4 08/15/2048 CMO			4	1.A	4,204,336	96.8095	3,728,445	3,851,322	4,128,322		(33,456)			4.000	3.008	MON	12,838	155,451	02/12/2020	08/15/2048
31402C-5L-2	FNCL POOL 725451			4	1.A	6,375	104.4872	6,947	6,648	6,512		58			6.500	7.642	MON	36	441	04/21/2004	12/01/2031
3140GS-RR-5	FNCL POOL BH4095			4	1.A	4,429,252	96.3097	3,927,652	4,078,149	4,374,083		(41,163)			4.000	2.893	MON	13,594	164,632	04/20/2021	10/01/2047
3140H1-WL-0	FNCL POOL BJ0650			4	1.A	7,068,542	93.0508	6,159,634	6,619,647	7,007,759		(49,648)			3.500	2.689	MON	19,307	233,520	04/20/2021	03/01/2048
3140J6-GR-2	FNCL POOL BM2007			4	1.A	2,011,196	96.0797	1,910,558	1,988,515	2,009,235		(2,982)			4.000	3.890	MON	6,628	80,258	07/28/2022	09/01/2048
3140JA-QX-9	FNCL POOL BM5869			4	1.A	8,577,967	93.5236	7,463,802	7,980,664	8,510,879		(68,568)			3.500	2.437	MON	23,277	281,646	07/30/2021	08/01/2047
3140K0-SN-9	FNCL POOL BO5024			4	1.A	8,216,549	89.4845	7,168,839	8,011,261	8,147,595		(19,585)			3.000	2.755	MON	20,028	242,905	03/20/2020	12/01/2049
3140L3-N4-9	FNCL POOL BR4910			4	1.A	12,955,595	82.0761	10,544,479	12,847,197	12,936,924		(9,118)			2.000	1.943	MON		258,174	04/19/2021	04/01/2051
3140L5-BA-3	FNCI POOL BR6332			4	1.A	7,853,030	89.9244	6,848,830	7,616,213	7,795,205		(31,707)			2.000	1.579	MON	12,694	153,488	04/19/2021	04/01/2036
3140LC-TV-3	FN POOL BS2363			4	1.A	744,726	83.3640	605,115	725,870	741,309		(2,325)			1.850	1.507	MON	1,119	13,495	07/29/2021	09/01/2035
3140QC-2B-1	FNCI POOL CA5269			4	1.A	1,640,057	92.9584	1,578,461	1,698,029	1,646,631		11,920			2.500	3.410	MON	3,538	43,008	07/06/2022	02/01/2035
3140QK-LF-3	FNCL POOL CB0325			4	1.A	12,858,480	81.9868	10,455,670	12,752,871	12,840,734		(8,016)			2.000	1.945	MON	21,255	256,282	04/19/2021	04/01/2051
3140QK-NX-2	FNCI POOL CB0405			4	1.A	11,046,825	90.2494	9,661,728	10,705,585	10,942,799		(45,477)			2.000	1.566	MON	17,843	215,941	04/19/2021	05/01/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140QL-6Z-4	FNCL POOL CB1787			4	1.A	6,170,327	81.8472	5,036,470	6,153,501	6,166,662		(1,322)			2.000	1.994	MON	10,256	123,648	09/29/2021	10/01/2051
3140QL-WK-8	FNCL POOL CB1549			4	1.A	8,678,918	86.0449	7,195,679	8,362,703	8,612,699		(33,680)			2.500	2.069	MON	17,422	210,554	09/29/2021	09/01/2051
3140QM-4V-3	FNCL POOL CB2635			4	1.A	2,771,195	85.5338	2,336,672	2,731,871	2,765,075		(3,535)			2.500	2.377	MON	5,691	68,590	01/05/2022	01/01/2052
3140QP-SS-7	FNCL POOL CB4128			4	1.A	910,321	96.9771	867,620	894,665	908,876		(3,500)			4.500	4.234	MON	3,355	40,532	08/11/2022	07/01/2052
3140QP-XT-9	FNCL POOL CB4289			4	1.A	1,895,179	96.9864	1,850,499	1,907,999	1,895,990		1,060			4.500	4.695	MON	7,155	86,156	09/08/2022	08/01/2052
3140QQ-UD-5	FNCL POOL CB5079			4	1.A	1,204,798	97.5286	1,166,275	1,195,829	1,203,302		(1,964)			4.500	4.480	MON	4,484	45,099	02/02/2023	11/01/2052
3140QR-2M-4	FNCL POOL CB6179			4	1.A	1,458,906	99.7037	1,451,521	1,455,835	1,459,982		973			5.000	5.069	MON	6,066	42,613	04/24/2023	05/01/2053
3140QT-EP-0	FNCL POOL CB7341			4	1.A	1,268,354	101.6411	1,265,442	1,245,010	1,267,541		(812)			6.000	4.450	MON	6,225		12/15/2023	10/01/2053
3140QT-ES-4	FNCL POOL CB7344			4	1.A	1,244,766	101.6261	1,244,015	1,224,110	1,244,129		(637)			6.000	4.780	MON	6,121		12/15/2023	10/01/2053
3140X5-6F-5	FNCL POOL FM2669			4	1.A	4,673,143	96.3097	4,159,481	4,318,861	4,607,868		(42,628)			4.000	2.969	MON	14,396	174,329	04/20/2021	03/01/2048
3140X6-SW-2	FNCL POOL FM3232			4	1.A	3,506,813	93.1075	3,051,056	3,276,917	3,478,620		(27,626)			3.500	2.323	MON	9,558	115,884	04/20/2021	04/01/2048
3140X7-LS-6	FNCI POOL FM3936			4	1.A	3,921,369	94.0818	3,503,709	3,724,108	3,880,892		(56,094)			2.500	0.934	MON	7,759	95,112	07/30/2021	08/01/2035
3140X9-4V-4	FNCL POOL FM6235			4	1.A	982,819	100.3641	878,995	875,806	970,071		(18,039)			4.500	2.101	MON	3,284	39,905	07/30/2021	01/01/2044
3140XC-PA-0	FNCL POOL FM8516			4	1.A	1,760,180	92.1709	1,752,733	1,901,612	1,770,548		16,741			3.500	5.240	MON	5,546	67,205	09/22/2022	07/01/2051
3140XF-MX-6	FNCL POOL FS0373			4	1.A	2,470,184	85.9457	2,167,555	2,522,003	2,483,584		5,135			2.500	2.741	MON	5,254	63,388	02/11/2022	01/01/2052
3140XF-VX-6	FNCL POOL FS0629			4	1.A	2,454,030	89.4085	2,136,850	2,389,986	2,438,288		(9,169)			3.000	2.690	MON	5,975	72,241	02/09/2022	02/01/2052
3140XG-GR-4	FNCL POOL FS1107			4	1.A	1,173,159	86.2332	1,079,456	1,251,787	1,179,055		8,019			2.500	3.372	MON	2,608	31,510	04/12/2022	12/01/2051
3140XH-GA-9	FNCI POOL FS1992			4	1.A	1,252,315	94.4929	1,205,384	1,275,635	1,257,885		4,449			3.000	3.413	MON	3,189	38,636	06/09/2022	05/01/2037
3140XH-GB-7	FNCI POOL FS1993			4	1.A	1,047,789	94.6796	1,009,392	1,066,113	1,050,960		4,261			3.000	3.363	MON	2,665	32,309	06/09/2022	06/01/2037
3140XH-HT-7	FNCL POOL FS2041			4	1.A	1,224,721	81.9391	1,152,030	1,405,958	1,235,864		14,153			2.000	3.493	MON		28,242	06/09/2022	08/01/2051
3140XL-GL-6	FNCL POOL FS4702			4	1.A	837,662	96.9963	894,087	921,774	843,173		5,651			4.500	7.257	MON	3,457	3,463	10/12/2023	04/01/2053
3140XL-VD-7	FNCL POOL FS5111			4	1.A	1,915,297	101.3257	1,956,585	1,930,986	1,916,153		1,337			5.500	5.969	MON	8,850	44,526	07/06/2023	07/01/2053
3140XM-AZ-9	FNCL POOL FS5423			4	1.A	1,872,516	97.3968	1,930,235	1,981,827	1,880,224		9,897			4.500	7.059	MON	7,432	22,449	08/23/2023	08/01/2053
3140XM-H9-0	FNCL POOL FS5655			4	1.A	1,185,437	99.0070	1,255,677	1,268,271	1,191,952		7,128			5.000	7.093	MON	5,284	5,327	10/12/2023	09/01/2053
31416C-EZ-5	FNCL POOL 995752			4	1.A	990,380	100.3636	885,753	882,544	976,654		(17,928)			4.500	2.421	MON	3,310	40,123	07/30/2021	05/01/2039
31418D-3S-9	FNCT POOL MA4408			4	1.A	3,453,982	88.6481	2,926,100	3,300,804	3,404,472		(16,020)			2.500	2.047	MON	6,877	83,062	07/30/2021	08/01/2041
31418D-4G-4	FNCT POOL MA4422			4	1.A	3,621,980	85.8620	3,021,157	3,518,620	3,596,687		(12,005)			2.000	1.653	MON	5,864	70,872	07/30/2021	09/01/2041
31418D-SH-6	FNCL POOL MA4119			4	1.A	3,857,589	82.2924	3,170,290	3,852,472	3,856,551		(398)			2.000	2.006	MON	6,421	77,460	12/16/2021	09/01/2050
31418D-TQ-5	FNCL POOL MA4158			4	1.A	2,334,231	82.2613	2,181,236	2,651,593	2,362,656		26,658			2.000	3.435	MON	4,419	53,312	05/02/2022	10/01/2050
31418D-WR-9	FNCL POOL MA4255			4	1.A	1,207,173	82.1372	1,199,820	1,460,751	1,213,764		14,528			2.000	4.273	MON	2,435	14,685	05/16/2023	02/01/2051
31419T-PH-3	FN POOL AF4023			4	1.A	4,240,000	77.2188	3,088,752	4,000,000	4,217,819		(5,012)			3.750	3.492	MON	12,917	152,083	06/26/2019	01/01/2058
31419T-PJ-9	FN POOL AF4024			4	1.A	3,198,984	74.5273	2,235,819	3,000,000	3,180,585		(4,171)			3.750	3.459	MON	9,688	114,063	06/25/2019	01/01/2058
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						278,980,903	XXX	241,399,324	272,298,366	277,343,598		(737,622)			XXX	XXX	XXX	640,719	7,281,215	XXX	XXX
30308G-AH-3	FRESB 2019-SB60 A10H VAR 01/25/2039 CMBS			4,5	1.A	111,990	92.8719	108,735	117,080	112,787		1,144			3.500	4.609	MON	145	4,157	08/22/2022	01/25/2039
30308M-AH-0	FRESB 2019-SB58 A10H VAR 10/25/2038 CMBS			4,5	1.A	166,142	93.7274	162,196	173,051	167,480		1,281			3.730	4.729	MON	538	6,486	08/22/2022	10/25/2038
3137BS-P7-2	FHMS K058 A2 2.653 08/25/2026 CMBS			4	1.A	949,597	95.4513	964,058	1,010,000	957,159		7,562			2.653	4.952	MON	2,233	8,932	08/09/2023	08/25/2026
3137FE-ZU-7	FHMS K076 A2 3.9 04/25/2028 CMBS			4	1.A	488,398	98.1489	490,745	500,000	489,545		1,146			3.900	4.545	MON	1,625	9,750	06/27/2023	06/25/2051
3137FJ-Y6-0	FHMS K158 A2 VAR 12/25/2030 CMBS			4,5	1.A	97,719	96.7037	96,704	100,000	97,890		171			3.900	4.347	MON	325	2,275	05/09/2023	12/25/2030
3137FN-WX-4	FHMS K736 A2 2.282 07/25/2026 CMBS			4	1.A	1,228,909	94.9436	1,248,508	1,315,000	1,240,800		11,891			2.282	5.032	MON	2,501	10,003	08/09/2023	07/25/2026
3137H9-ZV-4	FHMS K-155 A2 4.25 04/25/2033 CMBS			4	1.A	1,323,395	98.4471	1,309,346	1,330,000	1,323,728		333			4.250	4.400	MON	4,710	32,973	05/19/2023	04/25/2033
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						4,366,150	XXX	4,380,292	4,545,131	4,389,389		23,528			XXX	XXX	XXX	12,077	74,576	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						835,516,063	XXX	745,525,700	791,377,189	812,360,399		(4,349,668)			XXX	XXX	XXX	6,280,913	29,188,135	XXX	XXX
00115*-AA-0	AES ILUMINA LLC 6 03/26/2032 Private				5.C	2,860,116	90.7452	2,595,419	2,860,116	2,595,419	106,483	99			6.000	6.045	MJSD	953	217,587	01/18/2013	03/26/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00122#-AB-5	AEW CORE PTY FND 4.27 03/06/2031 Private				2.A YE	5,400,000	96.3712	5,204,046	5,400,000	5,400,000					4.270	4.270	MON	15,372	230,580	03/06/2019	03/06/2031
00122@-AA-9	AES SOUTHLAND ENERGY LLC 4.5 02/29/2040 Private				2.B PL	13,500,000	86.6738	11,700,962	13,500,000	13,501,829		1,166			4.500	4.525	FMAN	52,313	607,500	02/28/2019	02/29/2040
00194@-AA-2	APH FINANCE 1 LLC 4.77 07/07/2039 Private				1.G PLGI	6,400,000	84.8879	5,432,823	6,400,000	6,399,997		(1)			4.770	4.770	JAJO	70,384	305,280	06/10/2019	07/07/2039
00206R-GT-3	AT&T INC 7.125 12/15/2031			1	2.B FE	7,945,465	111.6470	8,931,760	8,000,000	7,961,280		3,439			7.125	7.206	JD	25,333	570,000	11/23/2018	12/15/2031
002824-BF-6	ABBOTT LABORATORIES 3.75 11/30/2026			1	1.D FE	286,571	98.4870	278,718	283,000	284,102		(427)			3.750	3.589	MN	914	10,613	04/17/2017	11/30/2026
002824-BQ-2	ABBOTT LABORATORIES 1.4 06/30/2030			1	1.D FE	413,875	84.4630	422,315	500,000	426,665		9,684			1.400	4.024	JD	3,519	3,500	09/02/2022	06/30/2030
00287Y-AY-5	ABBVIE INC 3.2 05/14/2026			1	1.G FE	6,839,560	96.8450	6,779,150	7,000,000	6,952,773		18,480			3.200	3.497	MN	29,244	224,000	04/17/2017	05/14/2026
003009-B@-5	ABERDEEN ASIA PACIFIC 3.73 06/20/2034 Private				1.A FE	2,853,659	89.8443	2,563,851	2,853,659	2,853,655		(2)			3.730	3.730	JD	3,252	106,441	06/19/2019	06/20/2034
00774M-AV-7	AERCAP IRELAND CAP/GLOBA 2.45 10/29/2026		D	1	2.B FE	1,497,480	92.5480	1,388,220	1,500,000	1,498,528		591			2.450	2.486	AO	6,227	36,750	10/21/2021	10/29/2026
008474-C#-3	AGNICO EAGLE MINES LTD 4.42 06/29/2025 Private		A		2.A FE	500,000	97.9897	489,948	500,000	500,000					4.420	4.420	JD	61	22,100	06/29/2017	06/29/2025
008474-F*-4	AGNICO EAGLE MINES 2.78 04/07/2030 Private		A		2.A FE	3,800,000	87.4433	3,322,844	3,800,000	3,799,980		(10)			2.780	2.780	AO	24,356	105,640	04/07/2020	04/07/2030
008513-AB-9	AGREE LP 2 06/15/2028			1	2.B FE	4,963,250	86.7480	4,337,400	5,000,000	4,976,204		4,982			2.000	2.112	JD	4,444	100,000	05/05/2021	06/15/2028
00914A-AM-4	AIR LEASE CORP 1.875 08/15/2026			1	2.B FE	4,961,350	92.0090	4,600,450	5,000,000	4,980,316		7,371			1.875	2.031	FA	35,417	93,750	05/17/2021	08/15/2026
009158-AY-2	AIR PRODUCTS & CHEMICALS 1.85 05/15/2027			1	1.F FE	5,447,524	92.1740	4,952,509	5,373,000	5,413,919		(12,407)			1.850	1.605	MN	12,701	99,401	03/26/2021	05/15/2027
02311#-AA-4	PROJECT THOR AMAROK LLC 5.95 09/30/2037 InfraDebt				2.C PL	4,769,889	93.4705	4,458,441	4,769,889	4,793,031		(1,652)			5.950	6.083	MJSD	72,491	303,442	08/05/2022	09/30/2037
023135-BC-9	AMAZON.COM INC 3.15 08/22/2027			1	1.E FE	5,477,600	96.0190	4,800,950	5,000,000	5,269,131		(76,806)			3.150	1.515	FA	56,438	157,500	03/26/2021	08/22/2027
025816-CW-7	AMERICAN EXPRESS CO 4.05 05/03/2029			2	1.F FE	488,965	98.8480	494,240	500,000	490,379		1,414			4.050	4.506	MN	3,263	20,250	01/20/2023	05/03/2029
025816-DA-4	AMERICAN EXPRESS CO VAR 08/03/2033			2,5	1.F FE	251,923	95.9810	239,953	250,000	251,668		(160)			4.420	4.378	FA	4,543	11,050	08/16/2022	08/03/2033
03027X-AM-2	AMERICAN TOWER CORP 3.125 01/15/2027			1	2.C FE	6,973,384	94.4900	6,869,423	7,270,000	7,163,520		32,342			3.125	3.637	JJ	104,759	227,188	07/12/2017	01/15/2027
03040W-BA-2	AMERICAN WATER CAPITAL C 4.45 06/01/2032			1	2.A FE	653,485	99.0980	693,686	700,000	658,211		3,836			4.450	5.409	JD	2,596	31,150	09/29/2022	06/01/2032
031162-DD-9	AMGEN INC 3 02/22/2029			1	2.A FE	789,672	93.8080	750,464	800,000	792,045		1,386			3.000	3.235	FA	8,600	24,000	03/16/2022	02/22/2029
034863-BB-5	ANGLO AMERICAN CAPITAL 3.875 03/16/2029		D	1	2.B FE	993,520	93.7870	937,870	1,000,000	995,131		817			3.875	4.021	MS	11,194	38,750	03/14/2022	03/16/2029
035240-AR-1	ANHEUSER-BUSCH INBEV WOR 4.9 01/23/2031			1	1.G FE	1,509,520	103.8370	1,557,555	1,500,000	1,508,567		(1,134)			4.900	4.986	JJ	32,258	61,250	01/19/2023	01/23/2031
036752-AR-4	ELEVANCE HEALTH INC 1.5 03/15/2026			1	2.B FE	4,986,850	93.1380	4,656,900	5,000,000	4,994,069		2,624			1.500	1.555	MS	22,083	75,000	03/08/2021	03/15/2026
037833-DP-2	APPLE INC 2.2 09/11/2029			1	1.B FE	1,511,280	90.2870	1,354,305	1,500,000	1,508,368		(1,450)			2.200	2.104	MS	10,083	33,000	01/13/2022	09/11/2029
037833-DU-1	APPLE INC 1.65 05/11/2030			1	1.B FE	845,650	85.5960	855,960	1,000,000	859,913		14,263			1.650	4.221	MN	2,292	16,500	03/28/2023	05/11/2030
037833-EB-2	APPLE INC 0.7 02/08/2026			1	1.B FE	5,387,850	92.5720	4,998,888	5,400,000	5,394,878		2,453			0.700	0.746	FA	15,015	37,800	02/01/2021	02/08/2026
04685A-2V-2	ATHENE GLOBAL FUNDING 2.5 03/24/2028				1.E FE	4,985,950	88.6800	4,434,000	5,000,000	4,991,083		1,877			2.500	2.544	MS	33,681	125,000	03/19/2021	03/24/2028
049560-AX-3	ATMOS ENERGY CORP 5.45 10/15/2032			1	1.G FE	1,497,480	105.0530	1,575,795	1,500,000	1,498,636		151			5.450	5.546	AO	17,258	84,475	09/27/2022	10/15/2032
053015-AG-8	AUTOMATIC DATA PROCESSNG 1.7 05/15/2028			1	1.D FE	6,978,860	90.1620	6,311,340	7,000,000	6,986,065		2,568			1.700	1.746	MN	15,206	119,000	05/11/2021	05/15/2028
05330K-A@-4	AUTOPISTAS METRO DE PR 7.5 12/31/2038 Private		D		2.B FE	5,826,000	105.5603	6,149,942	5,826,000	5,825,885		(52)			7.500	7.571	MJSD	1,214	436,950	02/27/2019	12/31/2038
055451-BA-5	BHP BILLITON FIN USA LTD 4.9 02/28/2033		D	1	1.F FE	695,450	102.1660	715,162	700,000	696,141		691			4.900	5.041	FA	11,719	17,150	02/24/2023	02/28/2033
05565E-BQ-7	BMW US CAPITAL LLC 0.8 04/01/2024			1	1.F FE	9,995,300	98.8060	9,880,600	10,000,000	9,999,385		1,466			0.800	0.816	AO	20,000	80,000	03/29/2021	04/01/2024
05578Q-AB-9	BPCE SA 5.15 07/21/2024		D		2.B FE	1,996,300	99.1800	1,983,600	2,000,000	1,999,697		404			5.150	5.173	JJ	45,492	103,000	01/13/2014	07/21/2024
05635J-AB-6	BACARDI LTD / MARTINI BV 5.4 06/15/2033		D	1	2.C FE	597,762	100.6090	603,654	600,000	599,029		1,267			5.400	5.523	JD	1,350	15,750	06/06/2023	06/15/2033
05707#-AA-9	BAIRD FINANCIAL CORP 4.58 03/29/2029 Private				1.G PL	1,600,000	97.7889	1,564,622	1,600,000	1,599,890		(56)			4.580	4.579	MS	18,727	73,280	03/29/2019	03/29/2029
059597-AE-4	BANCO GENERAL SA 4.125 08/07/2027		D	1	2.C FE	3,471,325	93.5450	3,274,075	3,500,000	3,488,588		3,122			4.125	4.226	FA	57,349	144,375	08/24/2017	08/07/2027
05964H-AP-0	BANCO SANTANDER SA 3.496 03/24/2025		D		1.F FE	1,600,000	97.8010	1,564,816	1,600,000	1,600,241		(352)			3.496	3.526	MS	15,072	55,936	03/17/2022	03/24/2025
05971K-AF-6	BANCO SANTANDER SA 3.49 05/28/2030		D		1.G FE	534,126	89.9240	539,544	600,000	541,074		6,948			3.490	5.388	MN	1,920	20,940	01/26/2023	05/28/2030
06051G-HV-4	BANK OF AMERICA CORP VAR 07/23/2030			1,5	1.G FE	2,054,940	90.5650	1,811,300	2,000,000	2,041,664		(6,860)			3.194	2.848	JJ	28,036	63,880	01/25/2022	07/23/2030
06051G-HZ-5	BANK OF AMERICA CORP VAR 02/13/2031			1,5	1.E FE	425,775	85.8000	429,000	500,000	433,073		7,298			2.496	4.790	FA	4,784	12,480	01/19/2023	02/13/2031
06051G-JB-6	BANK OF AMERICA CORP VAR 04/29/2031			1,5	1.G FE	997,970	86.0390	860,390	1,000,000	998,363		200			2.592	2.633	AO	4,392	25,920	01/04/2022	04/29/2031
06051G-JY-6	BANK OF AMERICA CORP VAR 06/14/2024			1,5	1.G FE	5,000,000	100.0200	5,001,000	5,000,000	5,003,182		3,233			5.834	0.522	MJSD	13,605	157,853	06/07/2021	06/14/2024
06051G-KA-6	BANK OF AMERICA CORP VAR 07/21/2032			1,5	1.G FE	3,024,840	81.5210	2,445,630	3,000,000	3,019,276		(2,342)			2.299	2.206	JJ	30,653	68,970	07/28/2021	07/21/2032
06051G-KG-3	BANK OF AMERICA CORP VAR 02/04/2025			1,5	1.G FE	2,000,000	99.6090	1,992,180	2,000,000	1,999,899		(153)			1.843	1.851	FA	15,051	36,860	02/01/2022	02/04/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-KK-4	BANK OF AMERICA CORP VAR 02/04/2033			1,5	1.G FE	3,000,000	84.7770	2,543,310	3,000,000	3,000,318		(63)			2.972	2.994	FA	36,407	89,160	02/01/2022	02/04/2033
06051G-KQ-1	BANK OF AMERICA CORP VAR 04/27/2033			1,5	1.G FE	1,600,000	95.1830	1,522,928	1,600,000	1,600,745		(96)			4.571	4.623	AO	13,002	73,136	04/21/2022	04/27/2033
06406R-BH-9	BANK OF NY MELLON CORP VAR 06/13/2033			2,5	1.F FE	1,004,320	95.2830	952,830	1,000,000	1,003,697		(365)			4.289	4.283	JD	2,145	42,890	07/22/2022	06/13/2033
06406R-BM-8	BANK OF NY MELLON CORP VAR 10/25/2033			2,5	1.F FE	700,000	105.8960	741,272	700,000	700,533		(57)			5.834	5.919	AO	7,487	40,838	10/18/2022	10/25/2033
064159-3X-2	BANK OF NOVA SCOTIA 0.7 04/15/2024		A	1	1.F FE	3,011,100	98.5690	2,957,070	3,000,000	3,001,069		(3,864)			0.700	0.571	AO	4,433	21,000	05/19/2021	04/15/2024
06738E-BM-6	BARCLAYS PLC VAR 06/24/2031		D	1,5	2.A FE	661,016	84.2580	674,064	800,000	673,438		12,422			2.645	5.296	JD	411	21,160	01/31/2023	06/24/2031
06849U-AD-7	BARRICK PD AU FIN PTY LT 5.95 10/15/2039		D	1	1.G FE	2,927,130	107.2050	3,216,150	3,000,000	2,946,431		1,954			5.950	6.128	AO	37,683	178,500	10/13/2009	10/15/2039
071813-CS-6	BAXTER INTERNATIONAL IN 2.539 02/01/2032			1	2.B FE	1,517,015	83.7280	1,255,920	1,500,000	1,513,853		(1,599)			2.539	2.408	FA	15,869	38,085	12/16/2021	02/01/2032
075887-BV-0	BECTON DICKINSON & CO 3.363 06/06/2024			1	2.B FE	1,570,845	98.9510	1,484,265	1,500,000	1,508,244		(31,158)			3.363	1.258	JD	3,503	50,445	12/21/2021	06/06/2024
075887-CP-2	BECTON DICKINSON & CO 4.298 08/22/2032			1	2.B FE	500,000	96.5430	482,715	500,000	500,650		(67)			4.298	4.343	FA	7,641	21,490	08/08/2022	08/22/2032
085770-AA-3	BERRY GLOBAL INC 4.875 07/15/2026			1	2.C FE	300,000	98.5410	295,623	300,000	299,965		(19)			4.875	4.875	JJ	6,744	14,625	05/17/2019	07/15/2026
09247X-AR-2	BLACKROCK INC 1.9 01/28/2031			1	1.D FE	1,652,900	84.1610	1,683,220	2,000,000	1,670,732		17,832			1.900	4.714	JJ	16,150	19,000	07/14/2023	01/28/2031
09247X-AT-8	BLACKROCK INC 4.75 05/25/2033			1	1.D FE	970,040	100.7480	1,007,480	1,000,000	970,899		859			4.750	5.208	MN	4,750	23,750	08/04/2023	05/25/2033
09659W-2K-9	BNP PARIBAS VAR 01/13/2031		D	2,5	1.G FE	2,374,895	87.8020	2,370,654	2,700,000	2,406,205		31,310			3.052	4.961	JJ	38,226	41,202	02/02/2023	01/13/2031
096630-AE-8	BOARDWALK PIPELINES LP 5.95 06/01/2026			1	2.C FE	2,897,035	101.3770	2,638,843	2,603,000	2,686,098		(35,870)			5.950	4.387	JD	12,907	154,879	05/11/2017	06/01/2026
097023-CN-3	BOEING CO 2.95 02/01/2030			1	2.C FE	2,585,850	90.1170	2,252,925	2,500,000	2,562,518		(9,862)			2.950	2.487	FA	30,729	73,750	07/30/2021	02/01/2030
097023-CT-0	BOEING CO 4.875 05/01/2025			1	2.C FE	1,643,865	99.5460	1,493,190	1,500,000	1,555,177		(43,292)			4.875	1.881	MN	12,188	73,125	12/02/2021	05/01/2025
10373Q-BU-3	BP CAP MARKETS AMERICA 4.812 02/13/2033			1	1.F FE	1,100,000	100.6530	1,107,183	1,100,000	1,100,343		343			4.812	4.869	FA	20,291	26,466	02/09/2023	02/13/2033
110122-CP-1	BRISTOL-MYERS SQUIBB CO 3.4 07/26/2029			1	1.F FE	981,000	94.7460	947,460	1,000,000	984,335		2,472			3.400	3.746	JJ	14,639	34,000	08/05/2022	07/26/2029
11134L-AH-2	BROADCOM CRP / CAYMN F 3.875 01/15/2027			1	2.B FE	10,498,751	97.4780	10,417,474	10,687,000	10,614,591		21,567			3.875	4.113	JJ	190,956	414,121	02/21/2018	01/15/2027
11271#-AC-9	CENTRIO ENERGY 4.112 07/31/2032 Private				2.B PL	2,200,000	90.6239	1,993,727	2,200,000	2,199,990		(5)			4.112	4.112	JJ	37,693	90,464	08/01/2017	07/31/2032
115637-AU-4	BROWN-FORMAN CORP 4.75 04/15/2033			1	1.G FE	1,501,485	101.7490	1,526,235	1,500,000	1,501,339		(146)			4.750	4.793	AO	15,042	39,979	03/22/2023	04/15/2033
12470@-AB-0	JPMAM STRATEGIC PROP 3.03 10/03/2031 Private				1.G	4,039,379	87.3713	3,320,109	3,800,000	3,987,776		(21,849)			3.030	2.330	AO	27,826	172,710	08/06/2021	10/03/2031
125491-AN-0	CI FINANCIAL CORP 3.2 12/17/2030		A	1	2.B FE	2,586,300	78.8410	1,971,025	2,500,000	2,565,442		(8,771)			3.200	2.770	JD	3,111	80,000	07/22/2021	12/17/2030
125523-AG-5	CIGNA GROUP/THE 4.125 11/15/2025			1	2.A FE	2,251,880	98.6720	1,973,440	2,000,000	2,100,061		(57,793)			4.125	1.154	MN	10,542	82,500	05/04/2021	11/15/2025
12564C-AB-2	CK HUTCHISON INTL 19 LT 3.625 04/11/2029		D	2	1.F FE	1,984,740	94.6130	1,892,260	2,000,000	1,991,368		1,534			3.625	3.717	AO	15,910	72,500	04/08/2019	04/11/2029
12572Q-AK-1	CME GROUP INC 2.65 03/15/2032			1	1.D FE	996,770	88.8770	888,770	1,000,000	997,634		245			2.650	2.705	MS	7,803	26,500	03/01/2022	03/15/2032
126117-AT-7	CNA FINANCIAL CORP 4.5 03/01/2026			1	2.A FE	10,197,450	98.9070	10,088,514	10,200,000	10,198,844		10			4.500	4.503	MS	153,000	459,000	02/19/2016	03/01/2026
12661P-AC-3	CSL FINANCE PLC 4.25 04/27/2032		D	1	1.G FE	1,594,320	97.2550	1,556,080	1,600,000	1,596,161		369			4.250	4.340	AO	11,900	68,000	04/20/2022	04/27/2032
126650-CF-5	CVS HEALTH CORP 3.375 08/12/2024			1	2.B FE	2,100,440	98.5620	1,971,240	2,000,000	2,015,196		(41,570)			3.375	1.269	FA	26,063	67,500	12/03/2021	08/12/2024
126650-DG-2	CVS HEALTH CORP 3.25 08/15/2029			1	2.B FE	1,024,310	92.9930	929,930	1,000,000	1,018,504		(3,152)			3.250	2.906	FA	12,278	32,500	03/01/2022	08/15/2029
126650-DR-8	CVS HEALTH CORP 2.125 09/15/2031			1	2.B FE	976,440	82.5850	825,850	1,000,000	980,943		2,218			2.125	2.397	MS	6,257	21,250	12/09/2021	09/15/2031
12702*-AA-4	CVS PASSTHR TRUST 3.901 10/10/2039 Private				2.B	5,014,079	89.1110	4,468,095	5,014,079	5,014,024		(26)			3.901	3.932	MON	11,410	195,843	09/27/2017	10/10/2039
12708#-AA-4	CHARTER COMMUNICATIONS CTL 5.55 07/15/2035 Private				2.B PL	2,528,961	100.8494	2,550,442	2,528,961	2,528,908		(26)			5.550	5.614	MON	6,238	140,495	12/17/2018	07/15/2035
12759*-AA-6	CTL 2022-06 TRUST 5.41 01/15/2047 PRIVATE				1.F PL	14,950,799	103.1017	15,415,606	14,951,848	14,977,825		(1,361)			5.410	5.524	MON	33,697	808,947	09/19/2023	01/15/2047
13034V-AB-0	CALIFORNIA INSTITUTE OF 4.321 08/01/2045			1	1.D FE	1,804,580	92.2720	1,845,440	2,000,000	1,810,352		4,770			4.321	5.109	FA	36,008	86,420	09/26/2022	08/01/2045
13215#-AA-8	Cambridge Assoc LLC 4.91 08/03/2028 Private				1.E PL	6,200,000	97.4566	6,042,307	6,200,000	6,199,925		(38)			4.910	4.910	FA	124,305	304,420	08/28/2018	08/03/2028
136375-BD-3	CANADIAN NATL RAILWAY 6.9 07/15/2028		A	1	1.F FE	458,029	109.9520	455,201	414,000	427,310		(2,489)			6.900	6.078	JJ	13,172	28,566	09/06/2002	07/15/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY 2.45 12/02/2031		A	1	2.B FE	2,519,118	92.7900	2,338,308	2,520,000	2,519,265		73			2.450	2.454	JD	4,974	61,740	11/17/2021	12/02/2031
14040H-BN-4	CAPITAL ONE FINANCIAL CO 3.75 03/09/2027			2	2.A FE	2,589,498	95.4540	2,510,440	2,630,000	2,615,209		4,306			3.750	3.940	MS	30,683	98,625	05/09/2017	03/09/2027
141781-BN-3	CARGILL INC 0.75 02/02/2026			1	1.F FE	2,989,740	92.3200	2,769,600	3,000,000	2,995,630		2,035			0.750	0.820	FA	9,313	22,500	01/28/2021	02/02/2026
14313*-AB-9	CarMax Auto Superstores, Inc. 4.17 04/27/2026 PP				2.C	800,000	96.1826	769,461	800,000	799,983		(9)			4.170	4.170	AO	5,931	33,360	04/27/2016	04/27/2026
14313*-AC-7	CARMAX AUTO 4.27 04/27/2028 Private				2.C	3,000,000	98.5950	2,957,849	3,000,000	2,999,956		(23)			4.270	4.270	AO	22,418	128,100	06/22/2016	04/27/2028
14456#-AA-4	CARRIX INC 4.96 07/31/2027 Private				2.C PL	800,000	100.0392	800,314	800,000	799,989		(6)			4.960	4.960	JJ	16,533	39,680	07/19/2017	07/31/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
14456#-AB-2	CARRIX INC. 5.06 07/31/2029 Private				2.C PL	2,500,000	100.7646	2,519,114	2,500,000	2,499,975		(13)			5.060	5.060	JJ	52,708	126,500	07/19/2017	07/31/2029
14456#-AC-0	CARRIX INC 5.21 07/31/2032 Private				2.C PL	1,500,000	100.9553	1,514,329	1,500,000	1,499,990		(5)			5.210	5.210	JJ	32,563	78,150	07/19/2017	07/31/2032
14913R-2G-1	CATERPILLAR FINL SERVICE 1.1 09/14/2027			1	1.F FE	4,852,300	89.2520	4,462,600	5,000,000	4,913,431		22,465			1.100	1.583	MS	16,347	55,000	03/25/2021	09/14/2027
15089Q-AM-6	CELANESE US HOLDINGS LL 6.165 07/15/2027			1	2.C FE	720,000	102.4490	737,633	720,000	720,489		(145)			6.165	6.259	JJ	20,468	44,511	07/07/2022	07/15/2027
151191-BE-2	CELULOSA ARAUCO CONSTITU 4.25 04/30/2029		D	1	2.C FE	3,972,320	92.3000	3,692,000	4,000,000	3,983,775		2,536			4.250	4.336	AO	28,806	170,000	04/25/2019	04/30/2029
151191-BG-7	CELULOSA ARAUCO CONSTITU 5.5 04/30/2049		D	1	2.C FE	592,014	84.9780	509,868	600,000	592,531		90			5.500	5.592	AO	5,592	33,000	04/25/2019	04/30/2049
15135U-AF-6	CENOVUS ENERGY INC 6.75 11/15/2039		A	1	2.B FE	1,422,574	108.8260	1,554,035	1,428,000	1,424,023		131			6.750	6.779	MN	12,317	96,390	09/15/2009	11/15/2039
15189T-BA-4	CENTERPOINT ENERGY INC 1.45 06/01/2026			1	2.B FE	4,988,350	92.0280	4,601,400	5,000,000	4,994,224		2,242			1.450	1.498	JD	6,042	72,500	05/11/2021	06/01/2026
156830-AA-9	KALLPA GENERACION SA 4.125 08/16/2027		D	1	2.C FE	2,496,750	95.2770	2,381,925	2,500,000	2,498,710		357			4.125	4.141	FA	38,385	103,125	08/09/2017	08/16/2027
15776*-AA-8	CHAMBERS BORROWER LLC 2.18 05/15/2024 PRIVATE				2.B	569,588	99.1209	564,580	569,588	569,642		(406)			2.180	2.202	MON	552	12,851	03/15/2022	05/15/2024
161175-BX-1	CHARTER COMM OPT LLC/CAP 2.3 02/01/2032			1	2.C FE	1,962,180	79.3290	1,586,580	2,000,000	1,970,181		3,392			2.300	2.506	FA	19,167	46,000	07/29/2021	02/01/2032
16411Q-AG-6	CHENIERE ENERGY PARTNERS 4.5 10/01/2029			1	2.C FE	662,501	95.5230	592,243	620,000	637,031		(12,347)			4.500	2.961	AO	6,975	27,900	06/08/2021	10/01/2029
166756-AL-0	CHEVRON USA INC 1.018 08/12/2027			1	1.D FE	1,467,045	89.0300	1,335,450	1,500,000	1,479,313		5,525			1.018	1.410	FA	5,896	15,270	09/30/2021	08/12/2027
172967-MF-5	CITIGROUP INC VAR 04/24/2025			1,5	1.G FE	3,225,360	99.2510	2,977,530	3,000,000	3,024,431		(77,718)			3.352	0.741	AO	18,715	100,560	05/21/2021	04/24/2025
172967-ML-2	CITIGROUP INC VAR 01/29/2031			1,5	1.G FE	2,036,080	86.5750	1,731,500	2,000,000	2,027,299		(4,119)			2.666	2.423	JJ	22,365	53,320	10/28/2021	01/29/2031
172967-MS-7	CITIGROUP INC VAR 06/03/2031			1,5	1.G FE	4,591,305	85.4260	3,844,170	4,500,000	4,567,765		(9,750)			2.572	2.319	JD	9,002	115,740	07/23/2021	06/03/2031
172967-MX-6	CITIGROUP INC VAR 05/01/2025			1,5	1.G FE	5,000,000	98.3020	4,915,100	5,000,000	4,999,873		(64)			0.981	0.980	MN	8,175	49,050	04/27/2021	05/01/2025
172967-NE-7	CITIGROUP INC VAR 11/03/2032			1,5	1.G FE	1,000,000	82.3120	823,120	1,000,000	999,985		(7)			2.520	2.519	MN	4,060	25,200	10/27/2021	11/03/2032
191216-DJ-6	COCA-COLA CO/THE 1.5 03/05/2028			1	1.E FE	9,958,400	90.0460	9,004,600	10,000,000	9,974,480		5,755			1.500	1.563	MS	48,333	150,000	03/01/2021	03/05/2028
19273P-AE-4	COLBY COLLEGE 3.072 07/01/2052			1	1.C FE	1,000,000	60.3590	603,590	1,000,000	1,000,555		(13)			3.072	3.095	JJ	15,360	30,720	01/11/2022	07/01/2052
194162-AP-8	COLGATE-PALMOLIVE CO 3.25 08/15/2032			1	1.D FE	592,300	92.6650	602,323	650,000	598,415		4,996			3.250	4.413	FA	7,981	21,477	10/03/2022	08/15/2032
20030N-CS-8	COMCAST CORP 3.95 10/15/2025			1	1.G FE	5,579,300	98.6070	4,930,350	5,000,000	5,217,253		(131,879)			3.950	1.235	AO	41,694	197,500	03/18/2021	10/15/2025
20268J-AE-3	COMMONSPIRIT HEALTH 1.547 10/01/2025			1	1.G FE	1,220,263	93.5710	1,169,638	1,250,000	1,235,402		8,042			1.547	2.241	AO	4,834	19,338	02/03/2022	10/01/2025
20268J-AF-0	COMMONSPIRIT HEALTH 2.782 10/01/2030			1	1.G FE	3,858,196	86.6290	3,169,755	3,659,000	3,806,992		(21,985)			2.782	2.088	AO	25,448	101,793	08/19/2021	10/01/2030
202795-HK-9	COMMONWEALTH EDISON CO 5.9 03/15/2036			1	1.F FE	3,181,920	108.2010	3,246,030	3,000,000	3,115,372		(6,521)			5.900	5.464	MS	52,117	177,000	09/17/2009	03/15/2036
20606#-AA-0	CONCESSION FINANCIAL HOLDINGS LLC 5.37 10/24/2029 PRIVATE				2.C PL	10,000,000	101.2378	10,123,776	10,000,000	9,999,175					5.370	5.442	AO	98,450	537,000	10/24/2022	10/24/2029
21036P-BH-0	CONSTELLATION BRANDS INC 2.25 08/01/2031			1	2.C FE	327,640	83.9420	335,768	400,000	331,301		3,661			2.250	5.063	FA	3,750	4,500	06/30/2023	08/01/2031
210518-DP-8	CONSUMERS ENERGY CO 3.6 08/15/2032			1	1.E FE	499,625	92.5090	462,545	500,000	500,043		(9)			3.600	3.640	FA	6,800	18,200	08/01/2022	08/15/2032
210518-DU-7	CONSUMERS ENERGY CO 4.625 05/15/2033			1	1.E FE	795,608	99.6470	797,176	800,000	796,844		1,236			4.625	4.745	MN	4,728	26,928	02/13/2023	05/15/2033
21688A-AS-1	COOPERAT RABOBANK UA/NY 1.375 01/10/2025				1.D FE	2,245,523	96.2330	2,165,243	2,250,000	2,248,570		1,287			1.375	1.448	JJ	14,695	30,938	01/05/2022	01/10/2025
22279#-AA-2	COUSINS PROPERTIES INC 3.91 07/06/2025 Private				2.B	7,900,000	97.7205	7,719,916	7,900,000	7,899,973		(14)			3.910	3.910	JJ	149,297	308,890	07/06/2017	07/06/2025
22279#-AB-0	COUSINS PROP INC 4.09 07/06/2027 Private				2.B	1,200,000	96.4612	1,157,535	1,200,000	1,199,997		(1)			4.090	4.090	JJ	23,722	49,080	04/19/2017	07/06/2027
22279#-AC-8	COUSINS PROP INC 3.78 07/06/2027 Private				2.B	3,500,000	95.6563	3,347,969	3,500,000	3,499,993		(3)			3.780	3.780	JJ	63,945	132,300	06/19/2019	07/06/2027
22279#-AD-6	COUSINS PROP INC 3.86 07/06/2028 Private				2.B	4,700,000	95.2814	4,478,227	4,700,000	4,699,992		(4)			3.860	3.860	JJ	87,686	181,420	06/19/2019	07/06/2028
22279#-AE-4	COUSINS PROP INC 3.95 07/06/2029 Private				2.B	5,200,000	94.5040	4,914,208	5,200,000	5,199,992		(4)			3.950	3.950	JJ	99,277	205,400	06/19/2019	07/06/2029
22535W-AH-0	CREDIT AGRICOLE SA VAR 01/26/2027		D	2,5	1.G FE	4,500,000	91.9810	4,139,145	4,500,000	4,499,995		(3)			1.247	1.247	JJ	24,005	56,115	01/19/2021	01/26/2027
23157#-AM-1	CURTISS-WRIGHT CORPORATION 4.49 10/27/2032 PRIVATE				2.A PL	1,900,000	97.0348	1,843,662	1,900,000	1,899,892					4.490	4.540	AO	14,929	85,310	10/27/2022	10/27/2032
23157#-AN-9	CURTISS-WRIGHT CORPORATION 4.64 10/27/2034 PRIVATE				2.A PL	3,800,000	96.5653	3,669,480	3,800,000	3,799,770					4.640	4.694	AO	30,856	176,320	10/27/2022	10/27/2034
23331A-BP-3	D.R. HORTON INC 1.4 10/15/2027			1	2.A FE	1,273,814	89.0450	1,157,585	1,300,000	1,284,402		3,932			1.400	1.728	AO	3,842	18,200	04/07/2021	10/15/2027
24422E-VK-2	JOHN DEERE CAPITAL CORP 0.7 01/15/2026				1.F FE	2,183,808	92.6670	2,038,674	2,200,000	2,193,138		3,297			0.700	0.854	JJ	7,101	15,400	02/23/2021	01/15/2026
24422E-VP-1	JOHN DEERE CAPITAL CORP 1.5 03/06/2028				1.F FE	4,985,100	89.1350	4,456,750	5,000,000	4,990,843		2,049			1.500	1.545	MS	23,958	75,000	03/01/2021	03/06/2028
245223-AC-6	DEL MONTE FOODS INC 11.875 05/15/2025			1	4.B FE										11.875		MN	(231)		05/26/2021	05/15/2025

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
24618#-AR-1	DELAWARE NORTH 6 06/30/2025 Private				2.C	24,000,000	100.6139	24,147,327	24,000,000	24,000,000					6.000	6.000	JD		1,440,000	06/30/2020	06/30/2025
24618#-AY-6	DELAWARE NORTH step 03/18/2034 Private				2.C	999,367	95.4185	954,185	1,000,000	985,724		1,042			4.840	5.018	MS	13,713	48,400	06/30/2020	03/18/2034
24618#-BA-7	DELAWARE NORTH step 06/26/2034 Private				2.C	1,501,513	90.4039	1,356,059	1,500,000	1,480,493		1,437			4.220	4.376	JD	703	63,300	06/30/2020	06/26/2034
25179M-BC-6	DEVON ENERGY CORPORATION 5.25 09/15/2024			1	2.B FE	1,069,770	99.7760	997,760	1,000,000	1,013,727		(29,787)			5.250	2.472	MS	15,458	52,500	02/08/2022	09/15/2024
254687-FK-7	WALT DISNEY COMPANY/THE 1.75 08/30/2024			1	1.G FE	3,105,330	97.5880	2,927,640	3,000,000	3,020,114		(34,555)			1.750	0.636	FA	17,646	52,500	05/21/2021	08/30/2024
25601B-2A-2	DNB BANK ASA VAR 09/30/2025		D	2,5	1.D FE	2,500,000	96.5710	2,414,275	2,500,000	2,499,996		(2)			0.856	0.856	MS	5,350	21,400	09/23/2021	09/30/2025
26441C-BJ-3	DUKE ENERGY CORP 0.9 09/15/2025			1	2.B FE	1,975,100	93.2470	1,864,940	2,000,000	1,990,069		5,688			0.900	1.194	MS	5,300	18,000	05/04/2021	09/15/2025
26442C-BB-9	DUKE ENERGY CAROLINAS 2.55 04/15/2031			1	1.F FE	508,734	86.7130	520,278	600,000	513,970		5,236			2.550	4.973	AO	3,230	7,650	06/14/2023	04/15/2031
268789-AB-0	E.ON INTL FINANCE BV 6.65 04/30/2038		D	1	2.B FE	1,148,030	111.0960	1,110,960	1,000,000	1,101,904		(4,634)			6.650	5.605	AO	11,268	66,500	09/15/2009	04/30/2038
278642-AX-1	EBAY INC 1.4 05/10/2026			1	2.A FE	4,993,500	92.4640	4,623,200	5,000,000	4,996,834		1,273			1.400	1.427	MN	9,917	70,000	05/03/2021	05/10/2026
278865-BM-1	ECOLAB INC 2.125 02/01/2032			1	1.G FE	997,000	84.8730	848,730	1,000,000	997,567		277			2.125	2.158	FA	8,854	21,250	12/16/2021	02/01/2032
285512-AE-9	ELECTRONIC ARTS INC 1.85 02/15/2031			1	2.A FE	3,241,128	83.3410	2,708,583	3,250,000	3,243,539		853			1.850	1.880	FA	22,714	60,125	02/09/2021	02/15/2031
291011-BP-8	EMERSON ELECTRIC CO 0.875 10/15/2026			1	1.F FE	1,952,460	90.6170	1,812,340	2,000,000	1,975,627		8,496			0.875	1.321	AO	3,694	17,500	03/25/2021	10/15/2026
29103D-AS-5	EMERA US FINANCE LP 0.833 06/15/2024			1	2.C FE	5,000,000	97.7950	4,889,750	5,000,000	4,999,904		(48)			0.833	0.833	JD	1,851	41,650	12/02/2021	06/15/2024
29245J-AK-8	EMPRESA NACIONAL DEL PET 4.5 09/14/2047		D	1	2.C FE	1,359,820	74.8890	1,048,446	1,400,000	1,364,392		834			4.500	4.679	MS	18,550	63,000	09/11/2017	09/14/2047
29273R-BD-0	ENERGY TRANSFER LP 4.05 03/15/2025			1	2.C FE	3,255,317	98.4330	2,952,990	3,000,000	3,069,149		(71,373)			4.050	1.605	MS	35,775	121,500	05/06/2021	03/15/2025
29273V-AQ-3	ENERGY TRANSFER LP 5.75 02/15/2033			1	2.C FE	1,024,460	103.0640	1,030,640	1,000,000	1,024,245		(215)			5.750	5.479	FA	21,722		12/19/2023	02/15/2033
29379V-AG-8	ENTERPRISE PRODUCTS OPE 6.125 10/15/2039			1	1.G FE	2,484,650	109.2870	2,732,175	2,500,000	2,488,725		400			6.125	6.170	AO	32,326	153,125	09/24/2009	10/15/2039
29444U-BQ-8	EQUINIX INC 1.45 05/15/2026			1	2.B FE	4,992,800	92.3340	4,616,700	5,000,000	4,996,411		1,383			1.450	1.480	MN	9,264	72,500	05/03/2021	05/15/2026
29446M-AJ-1	EQUINOR ASA 1.75 01/22/2026		D	1	1.D FE	7,199,930	94.5810	6,620,670	7,000,000	7,086,664		(43,279)			1.750	1.114	JJ	54,104	122,500	07/20/2021	01/22/2026
30225V-A@-6	EXTRA SPACE 4.39 07/14/2028 Private				2.B	10,000,000	96.1030	9,610,305	10,000,000	9,999,944		(29)			4.390	4.390	JJ	198,769	439,000	07/17/2018	07/17/2028
30225V-AH-0	EXTRA SPACE STORAGE LP 3.9 04/01/2029			1	2.B FE	449,483	94.6060	425,727	450,000	449,835		21			3.900	3.956	AO	4,388	17,550	03/22/2022	04/01/2029
30231G-AT-9	EXXON MOBIL CORPORATION 3.043 03/01/2026			1	1.D FE	2,120,820	97.0970	1,941,940	2,000,000	2,058,788		(30,057)			3.043	1.481	MS	20,287	60,860	11/30/2021	03/01/2026
30231G-BE-1	EXXON MOBIL CORPORATION 2.44 08/16/2029			1	1.D FE	992,700	90.8320	908,320	1,000,000	994,290		921			2.440	2.564	FA	9,150	24,400	03/01/2022	08/16/2029
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 4.39 12/31/2038 Private				2.B FE	2,329,020	92.0065	2,142,851	2,329,020	2,328,995		(12)			4.390	4.388	JD	52,633	103,348	05/21/2019	12/31/2038
32055R-B#-3	FIRST INDUSTRIAL 3.97 07/23/2029 Private				2.B FE	2,000,000	92.7431	1,854,863	2,000,000	1,999,990		(5)			3.970	3.970	JJ	34,627	79,400	07/23/2019	07/23/2029
34489@-AC-1	Football Club TN Trust 19-X 3.33 10/05/2031 Private				1.F FE	1,100,000	91.6677	1,008,345	1,100,000	1,099,979		(11)			3.330	3.330	OCT	8,852	37,139	10/08/2019	10/05/2031
34489@-AD-9	Football Club TN Trust 19-X 3.48 10/05/2034 Private				1.F FE	3,400,000	87.3791	2,970,889	3,400,000	3,399,949		(26)			3.480	3.480	OCT	28,594	119,963	10/08/2019	10/05/2034
34489@-AE-7	FOOTBALL CLUB 3.79 10/05/2039 Private				1.F FE	1,200,000	87.0139	1,044,167	1,200,000	1,199,986		(7)			3.790	3.790	OCT	10,991	46,112	10/08/2019	10/05/2039
35877#-AA-0	FRISCO HQ OPERATIONS LLC 4.13 12/15/2037 PRIVATE				2.C PL	9,198,397	88.3337	8,125,286	9,198,397	9,198,266		(68)			4.130	4.127	JD	16,884	379,894	08/22/2017	12/15/2037
361841-AR-0	GLP CAPITAL LP / FIN II 3.25 01/15/2032			1	2.C FE	745,320	84.4040	633,030	750,000	746,106		363			3.250	3.323	JJ	11,240	24,375	12/07/2021	01/15/2032
36264F-AL-5	HALEON US CAPITAL LLC 3.375 03/24/2029			1	2.B FE	986,900	94.4660	944,660	1,000,000	989,845		1,781			3.375	3.618	MS	9,094	33,750	04/01/2022	03/24/2029
369550-BM-9	GENERAL DYNAMICS CORP 3.625 04/01/2030			1	1.G FE	826,168	95.8410	766,728	800,000	820,763		(3,107)			3.625	3.183	AO	7,250	29,000	03/31/2022	04/01/2030
369604-BV-4	GENERAL ELECTRIC CO 3.45 05/01/2027			1	2.A FE	1,694,181	94.8750	1,470,563	1,550,000	1,629,455		(24,201)			3.450	1.778	MN	8,913	53,475	04/09/2021	05/01/2027
37045X-DL-7	GENERAL MOTORS FINL CO 2.7 06/10/2031			1	2.B FE	960,080	83.7140	837,140	1,000,000	967,236		3,833			2.700	3.222	JD	1,575	27,000	02/02/2022	06/10/2031
372460-AB-1	GENUINE PARTS CO 1.75 02/01/2025			1	2.B FE	1,121,861	96.0700	1,080,788	1,125,000	1,123,889		949			1.750	1.849	FA	8,203	19,688	01/06/2022	02/01/2025
38141G-WQ-3	GOLDMAN SACHS GROUP INC VAR 09/29/2025			1,5	2.A FE	1,048,220	98.2830	982,830	1,000,000	1,013,032		(17,231)			3.272	1.508	MS	8,271	32,720	12/08/2021	09/29/2025
38141G-XG-4	GOLDMAN SACHS GROUP INC 2.6 02/07/2030			1	1.F FE	1,525,035	87.7020	1,315,530	1,500,000	1,519,055		(3,014)			2.600	2.366	FA	15,600	39,000	12/23/2021	02/07/2030
38141G-YG-3	GOLDMAN SACHS GROUP INC VAR 09/10/2027			1,5	1.F FE	2,509,250	90.6970	2,267,425	2,500,000	2,504,889		(1,795)			1.542	1.467	MS	11,779	38,550	07/21/2021	09/10/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC VAR 10/21/2032			1,5	1.F FE	2,010,800	83.1930	1,663,860	2,000,000	2,008,727		(1,016)			2.650	2.588	AO	10,306	53,000	12/02/2021	10/21/2032
38141G-ZM-9	GOLDMAN SACHS GROUP INC VAR 02/24/2033			1,5	1.F FE	2,000,000	85.7350	1,714,700	2,000,000	2,000,463		(70)			3.102	3.126	FA	21,886	62,040	01/19/2022	02/24/2033
38148L-AC-0	GOLDMAN SACHS GROUP INC 3.5 01/23/2025			2	2.A FE	1,796,254	98.0360	1,666,612	1,700,000	1,727,524		(33,548)			3.500	1.483	JJ	26,114	59,500	12/03/2021	01/23/2025
38528U-AC-0	GRAND CANYON UNIVERSITY 4.125 10/01/2024			1	3.A FE	1,500,000	95.0820	1,426,230	1,500,000	1,426,230	17,460	(45)			4.125	4.127	AO	15,469	61,875	12/02/2021	10/01/2024

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
40049J-AV-9	GRUPO TELEVISA SAB 6.625 03/18/2025		D	1	2.B FE	686,714	100.9530	706,671	700,000	698,526		1,052			6.625	6.801	MS	13,140	46,375	08/31/2005	03/18/2025
40049J-BC-0	GRUPO TELEVISA SAB 6.125 01/31/2046		D	1	2.B FE	231,734	99.6630	199,326	200,000	228,666		(723)			6.125	5.029	JJ	5,104	12,250	04/26/2019	01/31/2046
404119-BN-8	HCA INC 5 03/15/2024			1	2.C FE	806,525	99.7890	803,301	805,000	804,888		(272)			5.000	4.975	MS	11,851	40,250	07/16/2014	03/15/2024
404119-CK-3	HCA INC 3.625 03/15/2032			1	2.C FE	990,130	89.3460	893,460	1,000,000	992,133		807			3.625	3.779	MS	10,674	36,250	03/02/2022	03/15/2032
404280-BX-6	HSBC HOLDINGS PLC VAR 09/12/2026		D	2,5	1.G FE	4,554,614	97.8970	4,003,008	4,089,000	4,275,462		(107,730)			4.292	1.554	MS	53,137	175,500	05/14/2021	09/12/2026
404280-CS-6	HSBC HOLDINGS PLC VAR 05/24/2025		D	1,5	1.G FE	5,000,000	97.9920	4,899,600	5,000,000	4,999,994		(3)			0.976	0.976	MN	4,880	48,800	05/17/2021	05/24/2025
404280-CY-3	HSBC HOLDINGS PLC VAR 11/22/2032		D	1,5	1.G FE	2,500,000	83.0890	2,077,225	2,500,000	2,499,975		(21)			2.871	2.871	MN	7,776	71,775	11/15/2021	11/22/2032
404280-DC-0	HSBC HOLDINGS PLC VAR 03/29/2033		D	2,5	2.A FE	1,000,000	92.8290	928,290	1,000,000	1,000,589		(68)			4.762	4.818	MS	12,037	47,620	03/22/2022	03/29/2033
410345-AQ-5	HANESBRANDS INC 9 02/15/2031			1	4.C FE										9.000		FA	(1,601)		02/10/2023	02/15/2031
437076-CN-0	HOME DEPOT INC 2.875 04/15/2027			1	1.F FE	1,591,424	95.5100	1,528,160	1,600,000	1,594,457		1,534			2.875	3.012	AO	9,711	46,000	03/24/2022	04/15/2027
438516-BW-5	HONEYWELL INTERNATIONAL 2.3 08/15/2024			1	1.F FE	3,167,790	98.1530	2,944,590	3,000,000	3,028,893		(53,488)			2.300	0.508	FA	26,067	69,000	05/19/2021	08/15/2024
454889-AM-8	INDIANA MICHIGAN POWER 6.05 03/15/2037			1	1.G FE	2,047,460	106.6810	2,133,620	2,000,000	2,031,807		(1,575)			6.050	5.875	MS	35,628	121,000	09/09/2009	03/15/2037
458140-AK-6	INTEL CORP 4.8 10/01/2041			1	1.F FE	694,524	97.3350	603,477	620,000	680,688		(2,307)			4.800	4.023	AO	7,440	29,760	04/11/2017	10/01/2041
45866F-AW-4	INTERCONTINENTALEXCHANGE 4.6 03/15/2033			1	1.G FE	999,470	99.5040	995,040	1,000,000	1,000,518		(54)			4.600	4.660	MS	13,544	46,000	05/12/2022	03/15/2033
459200-JZ-5	IBM CORP 3.3 05/15/2026			1	1.G FE	3,307,131	96.9810	2,909,430	3,000,000	3,147,629		(61,048)			3.300	1.189	MN	12,650	99,000	05/07/2021	05/15/2026
461070-AL-8	INTERSTATE POWER & LIGHT 3.25 12/01/2024			1	2.A FE	1,081,240	97.8910	978,910	1,000,000	1,016,729		(24,966)			3.250	0.728	JD	2,708	32,500	05/21/2021	12/01/2024
46647P-BE-5	JPMORGAN CHASE & CO VAR 10/15/2030			1,5	1.E FE	1,685,974	88.7510	1,508,767	1,700,000	1,684,589		949			2.739	2.829	AO	9,830	46,563	08/02/2022	10/15/2030
46647P-BJ-4	JPMORGAN CHASE & CO VAR 03/24/2031			1,5	1.E FE	679,854	97.5330	682,731	700,000	681,603		1,749			4.493	4.987	MS	8,474	31,451	02/08/2023	03/24/2031
46647P-BU-9	JPMORGAN CHASE & CO VAR 11/19/2031			1,5	1.E FE	1,651,448	80.8670	1,374,739	1,700,000	1,661,973		4,386			1.764	2.073	MN	3,499	29,988	07/22/2021	11/19/2031
46647P-BW-5	JPMORGAN CHASE & CO VAR 02/04/2027			1,5	1.E FE	3,000,000	91.8520	2,755,560	3,000,000	2,999,955		(22)			1.040	1.040	FA	12,740	31,200	01/28/2021	02/04/2027
46647P-CC-8	JPMORGAN CHASE & CO VAR 04/22/2032			1,5	1.E FE	4,020,075	84.4700	3,801,150	4,500,000	4,042,828		24,642			2.580	4.123	AO	22,253	77,400	05/31/2023	04/22/2032
46647P-CU-8	JPMORGAN CHASE & CO VAR 01/25/2033			1,5	1.E FE	1,003,680	85.6050	856,050	1,000,000	1,003,357		(373)			2.963	2.945	JJ	12,840	29,630	01/19/2022	01/25/2033
46647P-DR-4	JPMORGAN CHASE & CO VAR 06/01/2034			1,5	1.E FE	2,452,425	101.3350	2,533,375	2,500,000	2,452,421		(4)			5.350	5.670	JD	11,146		12/01/2023	06/01/2034
46849L-UV-1	JACKSON NATL LIFE GLOBAL 1.75 01/12/2025				1.F FE	2,249,618	95.8250	2,156,063	2,250,000	2,250,018		(125)			1.750	1.762	JJ	18,484	39,375	01/05/2022	01/12/2025
47032@-AH-4	JAMES CAMPBELL 4.58 09/30/2026 Private				2.A	1,000,000	98.1292	981,292	1,000,000	1,000,026		13			4.580	4.582	JD		45,800	09/26/2014	09/30/2026
47032@-AJ-0	JAMES CAMPBELL 4.63 09/30/2027 Private				2.A	1,000,000	97.8603	978,603	1,000,000	1,000,021		11			4.630	4.631	JD		46,300	09/26/2014	09/30/2027
478160-CF-9	JOHNSON & JOHNSON 3.625 03/03/2037			1	1.A FE	636,195	91.7220	664,985	725,000	641,562		4,446			3.625	4.872	MS	8,614	26,281	10/06/2022	03/03/2037
48121@-AG-6	JRD HOLDINGS LLC 2.3 11/18/2027 Private				2.B PL	11,106,256	91.0127	10,193,422	11,200,000	11,136,836		15,286			2.300	2.453	MN	30,053	257,600	12/22/2021	11/18/2027
48667Q-AN-5	KAZMUNAYGAS NATIONAL CO 4.75 04/19/2027		D		2.B FE	795,938	97.2950	729,713	750,000	773,443		(6,562)			4.750	3.734	AO	7,026	35,625	05/21/2020	04/19/2027
48668N-AA-9	QAZAQGAZ NC JSC 4.375 09/26/2027		D		2.C FE	4,191,558	95.9170	4,028,514	4,200,000	4,196,330		824			4.375	4.400	MS	47,979	183,750	09/19/2017	09/26/2027
494550-BD-7	KINDER MORGAN ENER PART 6.5 09/01/2039			1	2.B FE	513,325	105.3020	526,510	500,000	509,868		(361)			6.500	6.300	MS	10,833	32,500	02/23/2010	09/01/2039
49456B-AP-6	KINDER MORGAN INC 4.3 03/01/2028			1	2.B FE	3,396,570	98.5590	2,956,770	3,000,000	3,242,163		(58,696)			4.300	2.140	MS	43,000	129,000	04/23/2021	03/01/2028
50076Q-AE-6	KRAFT HEINZ FOODS CO 5 06/04/2042				2.B FE	885,210	96.6590	749,107	775,000	877,903		(3,756)			5.000	4.013	JD	2,906	38,750	02/08/2022	06/04/2042
50152#-AL-1	KWIK TRIP INC 4.08 05/24/2037 Private				2.C PL	5,432,111	89.5896	4,866,609	5,432,111	5,432,031		(41)			4.080	4.100	FMAN	22,779	221,630	06/30/2017	05/24/2037
539830-BP-3	LOCKHEED MARTIN CORP 1.85 06/15/2030			1	1.G FE	704,856	85.8960	687,168	800,000	723,202		10,858			1.850	3.570	JD	658	14,800	04/13/2022	06/15/2030
54054*-AA-0	LOGAN BORROWER LLC 2.18 02/15/2025 PRIVATE				2.B	1,203,790	97.4924	1,173,605	1,203,790	1,203,659		139			2.180	2.142	MON	1,166	26,710	03/31/2022	02/15/2025
55303X-AB-1	MGM GROWTH/MGM FINANCE 4.5 09/01/2026			1	2.C FE										4.500		MS	(2,500)		06/07/2021	09/01/2026
55903V-BA-0	WARNERMEDIA HOLDINGS IN 3.755 03/15/2027			1	2.C FE	1,989,460	95.7210	1,914,420	2,000,000	1,992,752		2,054			3.755	3.909	MS	22,113	75,100	03/16/2022	03/15/2027
55903V-BC-6	WARNERMEDIA HOLDINGS IN 4.279 03/15/2032			1	2.C FE	2,500,000	91.4200	2,285,500	2,500,000	2,501,083		(136)			4.279	4.325	MS	31,498	106,975	03/09/2022	03/15/2032
56081#-BQ-2	MAJOR LEAGUE BB 3.2 12/10/2026 Private				1.F FE	900,000	95.8881	862,993	900,000	899,996		(2)			3.200	3.200	JD	1,600	28,800	08/12/2019	12/10/2026
56081#-BR-0	MAJOR LEAGUE BB 3.41 12/10/2029 Private				1.F FE	700,000	93.0767	651,537	700,000	699,998		(1)			3.410	3.410	JD	1,326	23,870	08/12/2019	12/10/2029
56501R-AE-6	MANULIFE FINANCIAL CORP VAR 02/24/2032		A	2,5	2.A FE	8,522,808	94.5520	7,942,368	8,400,000	8,440,984		(12,344)			4.061	3.880	FA	120,341	341,124	04/25/2017	02/24/2032
571676-AJ-4	MARS INC 0.875 07/16/2026			1	1.E FE	6,136,380	91.2100	5,746,230	6,300,000	6,219,388		30,853			0.875	1.388	JJ	25,266	55,125	04/08/2021	07/16/2026
574599-BS-4	MASCO CORP 1.5 02/15/2028			1	2.B FE	2,096,556	87.4550	1,836,555	2,100,000	2,097,877		473			1.500	1.525	FA	11,900	31,500	02/18/2021	02/15/2028
57636Q-AG-9	MASTERCARD INC 2.95 11/21/2026			1	1.D FE	2,746,775	96.3490	2,408,725	2,500,000	2,629,667		(48,312)			2.950	0.955	MN	8,194	73,750	07/20/2021	11/21/2026

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
576722-AA-0	MATHER FOUNDATION 2.675 10/01/2031			1	1.E FE	2,000,000	83.3710	1,667,420	2,000,000	1,999,961		(17)			2.675	2.675	AO	13,375	53,500	09/28/2021	10/01/2031
57708#-AB-7	Matterhorn Express Pipeline 7.60 30/06/2034 PRIVATE				2.C PL	5,000,000	111.3077	5,565,385	5,000,000	5,016,556		16,556			7.600	7.987	MJSD		228,658	06/15/2023	06/30/2034
579780-AR-8	MCCORMICK & CO 0.9 02/15/2026			1	2.B FE	2,393,664	92.0420	2,209,008	2,400,000	2,397,300		1,274			0.900	0.954	FA	8,160	21,600	02/08/2021	02/15/2026
58013M-FQ-2	MCDONALD'S CORP 3.6 07/01/2030			1	2.A FE	954,180	94.9080	949,080	1,000,000	959,156		4,976			3.600	4.372	JJ	18,000	18,000	01/18/2023	07/01/2030
58507L-BC-2	MEDTRONIC GLOBAL HLDINGS 4.5 03/30/2033		D	1	1.G FE	993,800	99.8420	998,420	1,000,000	994,694		894			4.500	4.632	MS	11,375	22,500	03/23/2023	03/30/2033
586054-AA-6	MEMORIAL SLOAN-KETTERING 5 07/01/2042			1	1.D FE	2,710,300	99.5070	1,990,140	2,000,000	2,655,686		(26,928)			5.000	2.731	JJ	50,000	100,000	12/07/2021	07/01/2042
58933Y-BE-4	MERCK & CO INC 2.15 12/10/2031			1	1.E FE	1,995,880	85.2970	1,705,940	2,000,000	1,996,635		372			2.150	2.173	JD	2,508	43,000	12/07/2021	12/10/2031
58942H-AC-5	BON SECOURS MERCY 4.302 07/01/2028			1	1.E FE	759,810	98.0610	735,458	750,000	757,370		(1,683)			4.302	4.088	JJ	16,133	32,265	07/29/2022	07/01/2028
594918-BR-4	MICROSOFT CORP 2.4 08/08/2026			1	1.A FE	5,876,110	95.3990	5,246,945	5,500,000	5,683,077		(76,622)			2.400	0.966	FA	52,433	132,000	07/20/2021	08/08/2026
606822-BR-4	MITSUBISHI UFJ FIN GRP 2.559 02/25/2030		D		1.G FE	1,523,220	87.4640	1,311,960	1,500,000	1,517,814		(2,678)			2.559	2.350	FA	13,435	38,385	12/10/2021	02/25/2030
606822-CT-9	MITSUBISHI UFJ FIN GRP VAR 02/22/2031		D	2,5	1.G FE	1,000,000	102.2010	1,022,010	1,000,000	1,000,732		732			5.475	5.546	FA	19,619	27,375	02/15/2023	02/22/2031
617446-8C-6	MORGAN STANLEY 4 07/23/2025			1	1.G FE	5,586,150	98.5250	4,926,250	5,000,000	5,220,298		(139,186)			4.000	1.144	JJ	87,778	200,000	05/03/2021	07/23/2025
617446-8P-7	MORGAN STANLEY VAR 04/01/2031			1,5	1.E FE	572,592	92.1480	552,888	600,000	577,122		3,239			3.622	4.302	AO	5,433	21,732	07/29/2022	04/01/2031
61747Y-EA-9	MORGAN STANLEY VAR 05/30/2025			1,5	1.E FE	5,000,000	97.7200	4,886,000	5,000,000	4,999,953		(44)			0.790	0.789	MN	3,292	39,500	05/26/2021	05/30/2025
61747Y-EL-5	MORGAN STANLEY VAR 01/21/2033			1,5	1.E FE	1,600,000	84.9370	1,358,992	1,600,000	1,600,388		(56)			2.943	2.965	JJ	20,928	47,088	01/19/2022	01/21/2033
61747Y-FE-0	MORGAN STANLEY VAR 04/21/2034			1,5	1.E FE	1,000,000	99.8460	998,460	1,000,000	1,000,055		55			5.250	5.319	AO	10,208	26,250	04/19/2023	04/21/2034
61772B-AB-9	MORGAN STANLEY VAR 05/04/2027			1,5	1.E FE	6,000,000	92.0460	5,522,760	6,000,000	5,999,864		(68)			1.593	1.592	MN	15,134	95,580	04/19/2021	05/04/2027
62854A-AN-4	UTAH ACQUISITION SUB 3.95 06/15/2026			1	2.C FE	1,977,140	96.7560	1,935,120	2,000,000	1,993,289		2,794			3.950	4.101	JD	3,511	79,000	04/27/2017	06/15/2026
62877C-AA-1	NAC AVIATION 29 DAC 4.75 06/30/2026		D	2	4.B FE	5,230,549	91.8980	4,806,770	5,230,549	4,806,770	544,678	(178)			4.750	4.966	JD	124,226	269,151	07/14/2022	06/30/2026
62927#-AS-5	NFL VENTURES LP 3.02 04/15/2035 Private				1.E FE	4,788,478	91.7473	4,393,299	4,788,478	4,788,390		(41)			3.020	3.019	AO	30,529	149,710	09/02/2020	04/15/2035
641062-BD-5	NESTLE HOLDINGS INC 4.3 10/01/2032			1	1.D FE	1,904,413	100.1290	1,902,451	1,900,000	1,904,204		(392)			4.300	4.315	AO	20,425	85,785	02/02/2023	10/01/2032
64110L-AU-0	NETFLIX INC 5.375 11/15/2029			1	2.B FE	998,090	103.2810	1,032,810	1,000,000	998,092		2			5.375	5.483	JD	2,389	26,875	08/04/2023	11/15/2029
65339K-AT-7	NEXTERA ENERGY CAPITAL 3.55 05/01/2027			1	2.A FE	3,306,930	96.3820	2,891,460	3,000,000	3,165,849		(51,993)			3.550	1.702	MN	17,750	106,500	03/25/2021	05/01/2027
65339K-BW-9	NEXTERA ENERGY CAPITAL 1.9 06/15/2028			1	2.A FE	4,997,050	88.6600	4,433,000	5,000,000	4,998,045		388			1.900	1.909	JD	4,222	95,000	06/02/2021	06/15/2028
654106-AF-0	NIKE INC 2.375 11/01/2026			1	1.E FE	3,178,530	94.9430	2,848,290	3,000,000	3,087,670		(33,238)			2.375	1.221	MN	11,875	71,250	03/24/2021	11/01/2026
65473P-AN-5	NISOURCE INC 5.25 03/30/2028			1	2.B FE	1,515,960	102.0210	1,530,315	1,500,000	1,513,594		(2,366)			5.250	5.069	MS	19,906	40,688	03/23/2023	03/30/2028
666807-BS-0	NORTHROP GRUMMAN CORP 4.4 05/01/2030			1	2.A FE	990,390	99.2500	992,500	1,000,000	991,240		850			4.400	4.612	MN	7,333	44,000	03/31/2023	05/01/2030
67066G-AL-8	NVIDIA CORP 0.584 06/14/2024			1	1.E FE	5,000,000	97.8250	4,891,250	5,000,000	4,999,918		(25)			0.584	0.584	JD	1,379	29,200	06/14/2021	06/14/2024
67091T-AC-9	OFFICE CHERIFIEN DES PHO 4.5 10/22/2025		D		3.A FE	763,000	97.2910	778,328	800,000	778,328	(6,231)	5,295			4.500	5.259	AO	6,800	36,000	05/10/2018	10/22/2025
674599-ED-3	OCCIDENTAL PETROLEUM CO 6.625 09/01/2030			1	2.C FE	1,065,938	106.0560	1,034,046	975,000	1,047,077	54,318	(9,990)			6.625	5.319	MS	21,531	64,594	06/21/2022	09/01/2030
674599-EF-8	OCCIDENTAL PETROLEUM CO 6.125 01/01/2031			1	2.C FE	727,600	103.7380	705,418	680,000	719,594	37,261	(5,038)			6.125	5.171	JJ	20,825	41,650	05/25/2022	01/01/2031
68163W-AA-7	OLYMPUS CORP 2.143 12/08/2026		D	1	2.A FE	1,700,000	92.0370	1,564,629	1,700,000	1,700,001		1			2.143	2.143	JD	2,226	36,431	12/02/2021	12/08/2026
68218F-A*-2	OMNI T3 DAC AE VAR 03/20/2029 Private		D		1.B FE	5,000,000	100.3098	5,015,492	5,000,000	4,999,999		(1)			2.957	2.720	MON	4,928	387,961	11/20/2020	03/20/2029
68389X-CD-5	ORACLE CORP 2.3 03/25/2028			1	2.B FE	3,819,938	90.9830	3,411,863	3,750,000	3,793,236		(10,154)			2.300	2.003	MS	23,000	86,250	04/23/2021	03/25/2028
68389X-CN-3	ORACLE CORP 4.65 05/06/2030			1	2.B FE	697,774	99.3480	695,436	700,000	698,329		555			4.650	4.754	MN	4,973	24,413	02/02/2023	05/06/2030
68620Y-B*-2	ORIGIN ENERGY 4.95 01/15/2029 Private		D		2.B	2,600,000	98.3555	2,557,243	2,600,000	2,599,985		(8)			4.950	4.950	JJ	58,988	128,700	05/15/2019	01/15/2029
69351U-BA-0	PPL ELECTRIC UTILITIES 5 05/15/2033			1	1.E FE	692,825	102.1370	714,959	700,000	693,732		907			5.000	5.192	MN	4,472	24,597	02/27/2023	05/15/2033
69353R-EF-1	PNC BANK NA 3.3 10/30/2024			2	1.F FE	2,622,211	98.2290	2,357,496	2,400,000	2,449,847		(66,221)			3.300	0.517	AO	13,420	79,200	05/19/2021	10/30/2024
69369E-AD-1	PT PERTAMINA (PERSERO) 6 05/03/2042		D		2.B FE	2,922,620	104.3840	3,131,520	3,000,000	2,936,777		1,788			6.000	6.195	MN	28,500	180,000	06/11/2014	05/03/2042
69370N-AA-4	PELABUHAN INDO PERSERO 5.375 05/05/2045		D		2.B FE	313,875	96.6850	290,055	300,000	312,561		(322)			5.375	5.052	MN	2,464	16,125	06/21/2019	05/05/2045
69371R-R7-3	PACCAR FINANCIAL CORP 2.85 04/07/2025				1.E FE	1,499,610	97.7250	1,465,875	1,500,000	1,500,033		(142)			2.850	2.879	AO	9,975	42,750	03/31/2022	04/07/2025
694308-HK-6	PACIFIC GAS & ELECTRIC 3.4 08/15/2024			1	2.C FE	1,551,390	98.1720	1,472,580	1,500,000	1,507,999		(21,401)			3.400	1.945	FA	19,267	51,000	12/09/2021	08/15/2024
694308-KJ-5	PACIFIC GAS & ELECTRIC 6.15 01/15/2033			1	2.C FE	1,550,595	103.5470	1,553,205	1,500,000	1,550,234		(361)			6.150	5.744	JJ	42,538		12/19/2023	01/15/2033
701094-AS-3	PARKER-HANNIFIN CORP 4.5 09/15/2029			1	2.A FE	975,410	100.2300	1,002,300	1,000,000	977,220		1,810			4.500	5.018	MS	13,250	22,500	06/12/2023	09/15/2029

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
70432*-AA-9	PAYCHEX INC 4.07 03/13/2026 Private				1.G	2,000,000	99.3712	1,987,425	2,000,000	1,999,955		(23)			4.070	4.070	MS	24,194	81,400	03/13/2019	03/13/2026
70432*-AB-7	PAYCHEX INC 4.25 03/13/2029 Private				1.G	4,300,000	96.1165	4,133,009	4,300,000	4,299,943		(29)			4.250	4.250	MS	54,317	182,750	03/13/2019	03/13/2029
70450Y-AH-6	PAYPAL HOLDINGS INC 2.3 06/01/2030			1	1.G FE	5,072,650	87.5040	4,375,200	5,000,000	5,052,054		(7,854)			2.300	2.119	JD	9,583	115,000	04/23/2021	06/01/2030
70450Y-AL-7	PAYPAL HOLDINGS INC 4.4 06/01/2032			1	1.G FE	647,751	99.1200	644,280	650,000	648,436		144			4.400	4.492	JD	2,383	28,600	05/16/2022	06/01/2032
709599-AX-2	PENSKE TRUCK LEASING/PTL 4.2 04/01/2027			1	2.B FE	6,668,870	96.7030	6,285,695	6,500,000	6,559,220		(18,457)			4.200	3.875	AO	68,250	273,000	04/27/2017	04/01/2027
71643V-AB-1	PETROLEOS MEXICANOS 6.7 02/16/2032		D	1	4.A FE	1,664,276	82.5280	1,369,140	1,659,000	1,369,140	68,234	(464)			6.700	10.482	FA	41,682	111,153	12/23/2021	02/16/2032
717081-FB-4	PFIZER INC 1.75 08/18/2031			1	1.F FE	1,464,015	82.8260	1,242,390	1,500,000	1,471,043		3,465			1.750	2.024	FA	9,698	26,250	12/09/2021	08/18/2031
72014T-AC-3	PIEDMONT HEALTHCARE INC 2.044 01/01/2032			1	1.E FE	4,000,000	81.2780	3,251,120	4,000,000	3,999,959		(19)			2.044	2.044	JJ	40,880	81,760	09/09/2021	01/01/2032
723787-AR-8	PIONEER NATURAL RESOURCE 2.15 01/15/2031			1	2.A FE	1,484,250	84.9890	1,274,835	1,500,000	1,487,941		1,551			2.150	2.274	JJ	14,871	32,250	07/29/2021	01/15/2031
74264*-AB-2	PRISA LHC LLC 4.27 04/15/2026 Private				1.F	2,000,000	98.2612	1,965,225	2,000,000	1,999,951		(25)			4.270	4.270	AO	17,792	85,400	04/15/2014	04/15/2026
74264*-AC-0	PRISA LHC LLC 3.75 04/01/2026 Private				1.F	1,300,000	97.6022	1,268,829	1,300,000	1,299,974		(13)			3.750	3.750	AO	12,052	48,750	06/01/2016	04/01/2026
74264*-AD-8	PRISA LHC LLC 3.85 04/01/2028 Private				1.F	2,400,000	96.7179	2,321,229	2,400,000	2,399,968		(17)			3.850	3.850	AO	22,843	92,400	06/01/2016	04/01/2028
742718-DF-3	PROCTER & GAMBLE CO/THE 5.55 03/05/2037			1	1.D FE	673,712	111.8660	727,129	650,000	672,202		(1,155)			5.550	5.253	MS	11,624	36,075	10/13/2022	03/05/2037
74273@-AC-7	PRIT CORE REALTY 4.0 02/14/2025 Private				2.A	1,500,000	97.9569	1,469,353	1,500,000	1,499,861		(71)			4.000	4.000	FA	22,833	60,000	02/14/2013	02/14/2025
74275#-AA-7	PRISA II 3.47 11/17/2028 Private				2.B	2,600,000	91.4316	2,377,221	2,600,000	2,599,939		(31)			3.470	3.471	FA	30,982	95,420	09/28/2020	11/17/2028
74340X-BS-9	PROLOGIS LP 1.625 03/15/2031			1	1.G FE	5,040,036	80.7970	4,096,408	5,070,000	5,048,200		2,900			1.625	1.689	MS	24,259	82,388	02/04/2021	03/15/2031
74352@-AA-5	AMAZON MARKHAM IL 2.98 10/10/2041 Private				1.E	3,548,595	85.0642	3,018,585	3,548,595	3,548,567		(14)			2.980	2.998	MON	6,169	105,841	11/13/2020	10/10/2041
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC 3.1 03/15/2032			1	1.F FE	868,810	89.4240	894,240	1,000,000	882,739		11,376			3.100	4.906	MS	9,128	31,000	10/03/2022	03/15/2032
74456Q-CL-8	PUBLIC SERVICE ELECTRIC 4.65 03/15/2033			1	1.F FE	999,070	99.7230	997,230	1,000,000	999,405		335			4.650	4.716	MS	13,692	21,700	03/23/2023	03/15/2033
74460W-AD-9	PUBLIC STORAGE OP CO 1.85 05/01/2028			1	1.F FE	6,994,960	89.8540	6,289,780	7,000,000	6,996,751		664			1.850	1.861	MN	21,583	129,500	04/14/2021	05/01/2028
750731-AA-9	AUTUMN WIND HQ LLC 3.744 02/10/2049 Private				2.A	968,480	83.3905	807,620	968,480	968,473		(3)			3.744	3.773	MON	2,115	36,270	02/20/2020	02/10/2049
75513E-CN-9	RTX CORP 2.375 03/15/2032			1	2.A FE	849,770	83.1460	831,460	1,000,000	862,658		12,888			2.375	4.433	MS	6,993	23,750	01/18/2023	03/15/2032
75973Q-AA-5	RENAISSANCERE FINANCE 3.45 07/01/2027			1	1.G FE	5,342,025	94.3740	5,082,040	5,385,000	5,368,736		4,694			3.450	3.545	JJ	92,375	185,783	06/28/2017	07/01/2027
760759-BC-3	REPUBLIC SERVICES INC 5 04/01/2034			1	2.A FE	1,509,870	102.0940	1,531,410	1,500,000	1,510,183		313			5.000	4.980	AO	18,750	38,125	03/22/2023	04/01/2034
761152-A@-6	RESMED INC. 3.45 07/10/2029 Private				2.A	2,200,000	95.3894	2,098,567	2,200,000	2,199,996		(2)			3.450	3.450	JJ	35,842	75,900	07/10/2019	07/10/2029
775109-CC-3	ROGERS COMMUNICATIONS IN 3.8 03/15/2032		A	1	2.C FE										3.800		MS	(60,300)		03/17/2022	03/15/2032
775109-CH-2	ROGERS COMMUNICATIONS IN 3.8 03/15/2032		A	1	2.C FE	984,470	91.7500	917,500	1,000,000	986,697		1,357			3.800	4.030	MS	11,189	77,800	03/17/2022	03/15/2032
78016F-ZQ-0	ROYAL BANK OF CANADA 3.875 05/04/2032		A	1	1.E FE	976,400	93.8900	938,900	1,000,000	979,188		2,032			3.875	4.214	MN	6,135	38,750	07/28/2022	05/04/2032
78016H-ZQ-6	ROYAL BANK OF CANADA 5 05/02/2033		A	1	1.E FE	1,466,640	101.4740	1,522,110	1,500,000	1,467,682		1,042			5.000	5.362	MN	12,292	38,542	07/13/2023	05/02/2033
78516F-AA-7	SABAL TRAIL TRANS 4.246 05/01/2028			1	2.A FE	2,507,200	96.7320	2,418,300	2,500,000	2,503,338		(788)			4.246	4.210	MN	17,692	106,150	05/02/2018	05/01/2028
785592-AU-0	SABINE PASS LIQUEFACTION 4.2 03/15/2028			1	2.A FE	1,989,050	97.8830	1,712,953	1,750,000	1,897,923		(38,269)			4.200	1.829	MS	21,642	73,500	07/30/2021	03/15/2028
808513-BR-5	CHARLES SCHWAB CORP 1.15 05/13/2026			1	1.F FE	4,988,400	91.6430	4,582,150	5,000,000	4,994,341		2,269			1.150	1.198	MN	7,667	57,500	05/11/2021	05/13/2026
817826-AC-4	7-ELEVEN INC 0.95 02/10/2026			1	2.B FE	2,992,860	92.4210	2,772,630	3,000,000	2,996,901		1,406			0.950	0.999	FA	11,163	28,500	01/27/2021	02/10/2026
82481L-AD-1	SHIRE ACQ INV IRELAND DA 3.2 09/23/2026		D	1	2.A FE	2,903,700	96.1620	2,884,860	3,000,000	2,968,412		10,702			3.200	3.607	MS	26,133	96,000	05/11/2017	09/23/2026
82620K-AZ-6	SIEMENS FINANCIERINGSMAT 1.2 03/11/2026		D	1	1.E FE	6,493,370	92.9320	6,040,580	6,500,000	6,497,026		1,315			1.200	1.221	MS	23,617	78,000	03/02/2021	03/11/2026
832248-AZ-1	SMITHFIELD FOODS INC 4.25 02/01/2027			1	2.C FE	5,382,038	96.0730	5,043,833	5,250,000	5,294,327		(14,650)			4.250	3.930	FA	92,969	223,125	04/12/2017	02/01/2027
83368R-AT-9	SOCIETE GENERALE 3.875 03/28/2024		D		2.B FE	1,053,190	99.5070	995,070	1,000,000	1,005,730		(23,825)			3.875	1.465	MS	9,903	38,750	12/22/2021	03/28/2024
835495-AM-4	SONOCO PRODUCTS CO 1.8 02/01/2025			1	2.B FE	2,249,393	96.2220	2,164,995	2,250,000	2,249,876		(41)			1.800	1.814	FA	16,875	40,500	01/11/2022	02/01/2025
838515-L#-9	SOUTH JERSEY GAS CO 5.31 01/06/2035 PRIVATE				1.E	3,300,000	101.2924	3,342,648	3,300,000	3,309,592		9,592			5.310	5.380	JD	14,116	93,943	04/27/2023	06/01/2035
84132G-AA-7	SE ALASKA REG HEALTH CO 2.262 07/01/2031			1	1.G FE	3,000,000	81.2660	2,437,980	3,000,000	2,999,965		(16)			2.262	2.262	JJ	33,930	67,860	09/23/2021	07/01/2031
848609-AA-1	SPIRITS NEWCO LLC 5.3 03/31/2033 Private				2.C PL	4,437,243	97.8363	4,341,233	4,437,243	4,437,121		(58)			5.300	5.335	MJSD	60,567	176,380	02/20/2014	03/31/2033
85207U-AH-8	SPRINT LLC 7.125 06/15/2024			1	2.C FE										7.125		JD	(1,000)		06/28/2021	06/15/2024
857006-AG-5	STATE GRID OVERSEAS INV 3.5 05/04/2027		D	1	1.E FE	982,440	97.0280	970,280	1,000,000	992,961		1,932			3.500	3.726	MN	5,444	35,000	01/30/2018	05/04/2027
857477-BT-9	STATE STREET CORP VAR 02/07/2033			2,5	1.F FE	881,810	84.0360	840,360	1,000,000	896,855		9,228			2.623	4.024	FA	10,492	26,230	05/03/2022	02/07/2033
857477-BU-6	STATE STREET CORP VAR 05/13/2033			2,5	1.F FE	1,000,000	96.6080	966,080	1,000,000	1,000,151		(25)			4.421	4.470	MN	5,895	44,210	05/10/2022	05/13/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
86562M-BM-1	SUMITOMO MITSUI FINL GR 2.696 07/16/2024		D		1.G FE	2,051,920	98.5260	1,970,520	2,000,000	2,011,444		(21,044)			2.696	1.626	JJ	24,713	53,920	01/25/2022	07/16/2024
86562M-BP-4	SUMITOMO MITSUI FINL GRP 3.04 07/16/2029		D		1.G FE	2,096,400	90.4930	1,809,860	2,000,000	2,072,335		(12,111)			3.040	2.340	JJ	27,867	60,800	12/22/2021	07/16/2029
86959L-AG-8	SVENSKA HANDELSBANKEN AB 0.55 06/11/2024		D		1.C FE	1,998,460	97.7610	1,955,220	2,000,000	1,999,768		514			0.550	0.576	JD	581	11,000	06/07/2021	06/11/2024
87264A-BF-1	T-MOBILE USA INC 3.875 04/15/2030			1	2.B FE	1,658,895	94.6490	1,419,735	1,500,000	1,618,862		(18,061)			3.875	2.455	AO	12,271	58,125	09/29/2021	04/15/2030
87264A-CY-9	T-MOBILE USA INC 5.05 07/15/2033			1	2.B FE	1,988,020	100.6460	2,012,920	2,000,000	1,988,455		435			5.050	5.191	JJ	46,572	21,883	12/19/2023	07/15/2033
872898-AA-9	TSMC ARIZONA CORP 1.75 10/25/2026			1	1.D FE	1,099,736	92.0900	1,012,990	1,100,000	1,099,849		52			1.750	1.755	AO	3,476	19,250	10/20/2021	10/25/2026
87612B-BG-6	TARGA RESOURCES PARTNERS 5 01/15/2028			1	2.C FE	500,000	98.8360	494,180	500,000	499,981		(10)			5.000	5.059	JJ	11,528	25,000	10/17/2018	01/15/2028
87612E-BE-5	TARGET CORP 2.5 04/15/2026			1	1.F FE	5,332,700	96.2010	4,810,050	5,000,000	5,152,976		(65,677)			2.500	1.141	AO	26,389	125,000	03/24/2021	04/15/2026
87612G-AA-9	TARGA RESOURCES CORP 4.2 02/01/2033			1	2.C FE	798,520	91.9360	735,488	800,000	799,614		31			4.200	4.266	FA	14,000	33,600	03/23/2022	02/01/2033
88032W-AG-1	TENCENT HOLDINGS LTD 3.595 01/19/2028		D	1	1.E FE	1,799,550	94.9890	1,709,802	1,800,000	1,799,817		55			3.595	3.598	JJ	28,940	64,710	01/11/2018	01/19/2028
883203-BU-4	TEXTRON INC 4.3 03/01/2024			1	2.B FE	1,497,015	99.6580	1,494,870	1,500,000	1,499,801		248			4.300	4.324	MS	21,500	64,500	01/23/2014	03/01/2024
883556-CL-4	THERMO FISHER SCIENTIFIC 2 10/15/2031			1	1.G FE	1,672,250	84.2090	1,684,180	2,000,000	1,708,183		26,717			2.000	4.262	AO	8,444	40,000	04/04/2023	10/15/2031
88579Y-AY-7	3M COMPANY 2.875 10/15/2027			1	1.G FE	1,075,320	94.0200	940,200	1,000,000	1,043,299		(11,807)			2.875	1.611	AO	6,069	28,750	03/30/2021	10/15/2027
88675@-AB-3	TIGER GLOBAL MANAGEMENT LLC 3.82 04/13/2029 PRIVATE				1.F PL	4,400,000	93.4815	4,113,184	4,400,000	4,399,806					3.820	3.856	AO	35,950	168,080	04/13/2022	04/13/2029
88687#-AA-9	TILLMAN NETWORKS FIN II 5 01/18/2031 PRIVATE				2.A PL	2,380,234	100.4897	2,391,890	2,380,234	2,384,433		3,426			5.000	4.998	MON	4,582	109,042	01/01/2023	01/18/2031
88687#-AB-7	TILLMAN NETWORKS FIN II 5.35 26/10/2035 PRIVATE				2.A PL	2,499,363	101.9411	2,547,878	2,499,363	2,499,390		27			5.350	5.389	MON	4,409	18,603	10/26/2023	10/26/2031
88687#-AC-5	TILLMAN NETWORKS FIN II 5.35 31/12/2031 PRIVATE				2.A Z	986,358	101.7603	1,003,721	986,358	986,352		(6)			5.350	5.386	MON	582		12/27/2023	12/31/2031
89114T-ZK-1	TORONTO-DOMINION BANK 1.25 12/13/2024		A	1	1.E FE	1,502,190	96.3230	1,444,845	1,500,000	1,500,672		(752)			1.250	1.200	JD	938	18,750	12/16/2021	12/13/2024
89115A-2E-1	TORONTO-DOMINION BANK 4.456 06/08/2032		A	1	1.E FE	1,397,908	96.9690	1,357,566	1,400,000	1,398,709		111			4.456	4.525	JD	3,986	62,384	08/25/2022	06/08/2032
89153V-AS-8	TOTALENERGIES CAP INTL 2.434 01/10/2025		D	1	1.E FE	5,272,450	97.4830	4,874,150	5,000,000	5,061,823		(79,304)			2.434	0.830	JJ	57,808	121,700	04/23/2021	01/10/2025
892331-AM-1	TOYOTA MOTOR CORP 1.339 03/25/2026		D	1	1.E FE	5,000,000	93.1490	4,657,450	5,000,000	4,999,907		(46)			1.339	1.339	MS	17,853	66,950	03/18/2021	03/25/2026
902613-AK-4	UBS GROUP AG VAR 02/11/2033		D	2,5	1.G FE	1,000,000	81.9100	819,100	1,000,000	1,000,435		(49)			2.746	2.765	FA	10,603	27,460	01/04/2022	02/11/2033
902674-YU-8	UBS AG LONDON 1.375 01/13/2025		D	2	1.E FE	2,095,086	96.0020	2,016,042	2,100,000	2,098,539		1,386			1.375	1.460	JJ	13,395	28,875	01/04/2022	01/13/2025
907818-FB-9	UNION PACIFIC CORP 3.7 03/01/2029			1	1.G FE	2,064,210	97.6180	1,952,360	2,000,000	2,047,301		(9,014)			3.700	3.225	MS	24,667	74,000	08/17/2022	03/01/2029
91159H-JA-9	US BANCORP 1.375 07/22/2030			2	1.G FE	825,060	80.3520	803,520	1,000,000	851,430		19,461			1.375	4.011	JJ	6,073	13,750	08/18/2022	07/22/2030
91324P-DK-5	UNITEDHEALTH GROUP INC 3.85 06/15/2028			1	1.F FE	2,896,800	97.8250	2,445,625	2,500,000	2,761,834		(56,559)			3.850	1.416	JD	4,278	96,250	07/30/2021	06/15/2028
92343V-FR-0	VERIZON COMMUNICATIONS 1.75 01/20/2031			1	2.A FE	1,664,880	81.8770	1,432,848	1,750,000	1,684,270		8,800			1.750	2.335	JJ	13,696	30,625	09/30/2021	01/20/2031
92343V-GG-3	VERIZON COMMUNICATIONS 1.45 03/20/2026			1	2.A FE	5,029,350	93.1010	4,655,050	5,000,000	5,013,135		(6,112)			1.450	1.324	MS	20,340	72,500	04/21/2021	03/20/2026
927804-GE-8	VIRGINIA ELEC & POWER CO 2.3 11/15/2031			1	1.F FE	2,494,475	84.0700	2,101,750	2,500,000	2,495,373		356			2.300	2.325	MN	7,347	57,500	11/15/2021	11/15/2031
92854*-AA-2	VIVINT SOLAR A2 PROJ CO 4.7 12/28/2040 SL (Private)				2.B PL	17,318,642	82.7844	14,337,135	17,318,642	17,301,031		(8,065)			4.700	4.725	JAJO	137,924	825,281	11/20/2020	12/28/2040
928881-AB-7	VONTIER CORP 1.8 04/01/2026			1	2.C FE	379,122	91.7250	403,590	440,000	395,874		16,752			1.800	6.783	AO	1,980	7,920	01/17/2023	04/01/2026
931142-ED-1	WALMART INC 3.55 06/26/2025			1	1.C FE	2,682,988	98.5610	2,388,133	2,423,000	2,514,925		(69,162)			3.550	0.656	JD	1,195	86,017	07/20/2021	06/26/2025
931142-FC-2	WALMART INC 4 04/15/2030			1	1.C FE	499,035	99.5130	497,565	500,000	499,346		311			4.000	4.072	AO	4,222	9,833	04/12/2023	04/15/2030
941053-AJ-9	WASTE CONNECTIONS INC 3.5 05/01/2029		A	1	2.A FE	801,888	95.5060	764,048	800,000	801,365		(252)			3.500	3.492	MN	4,667	28,000	04/01/2022	05/01/2029
94106L-BP-3	WASTE MANAGEMENT INC 1.5 03/15/2031			1	2.A FE	421,030	81.5960	407,980	500,000	432,329		8,067			1.500	3.684	MS	2,208	7,500	08/01/2022	03/15/2031
941848-E#-6	WATERS CORP 3.31 09/12/2026 Private				2.B	1,100,000	96.4241	1,060,665	1,100,000	1,099,985		(7)			3.310	3.310	MS	10,923	36,410	09/12/2019	09/12/2026
941848-F*-9	WATERS CORP 3.53 09/12/2029 Private				2.B	1,500,000	93.1224	1,396,837	1,500,000	1,499,987		(7)			3.530	3.530	MS	15,885	52,950	09/12/2019	09/12/2029
949746-SH-5	WELLS FARGO & COMPANY 3 10/23/2026				2.A FE	4,320,840	94.9090	3,796,360	4,000,000	4,168,156		(58,241)			3.000	1.467	AO	22,667	120,000	05/04/2021	10/23/2026
94974B-GA-2	WELLS FARGO & COMPANY 3.3 09/09/2024				2.A FE	2,101,980	98.6290	1,972,580	2,000,000	2,026,441		(38,090)			3.300	1.359	MS	20,533	66,000	01/03/2022	09/09/2024
95000U-2L-6	WELLS FARGO & COMPANY VAR 04/04/2031			1,5	2.A FE	497,065	96.4400	482,200	500,000	498,062		741			4.478	4.612	AO	5,411	22,390	08/10/2022	04/04/2031
95000U-2T-9	WELLS FARGO & COMPANY VAR 05/19/2025			1,5	2.A FE	5,000,000	98.0220	4,901,100	5,000,000	4,999,901		(50)			0.805	0.804	MN	4,696	40,250	05/12/2021	05/19/2025
95000U-3F-8	WELLS FARGO & COMPANY VAR 07/25/2034			1,5	1.E FE	940,966	101.5640	939,467	925,000	940,804		(161)			5.557	5.412	JJ	22,274		12/22/2023	07/25/2034
958667-AC-1	WESTERN MIDSTREAM OPERAT 4.05 02/01/2030			1	2.C FE	806,879	93.6450	749,160	800,000	797,809	101,700	(1,284)			4.300	5.137	FA	14,333	34,400	10/20/2022	02/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
98388M-AD-9	XCEL ENERGY INC 4.6 06/01/2032			1	2.A FE	699,748	97.3640	681,548	700,000	699,925					4.600	4.657	JD	2,683	32,200	05/03/2022	06/01/2032
98479@-AA-2	YANKEE STADIUM 4.2 06/01/2030 Private				2.B PL	3,100,000	93.3070	2,892,518	3,100,000	3,099,906		(48)			4.200	4.200	JD	10,850	130,200	06/09/2020	06/01/2030
G6515#-AK-0	JOHN WOOD GROUP 4.78 07/02/2029 Private		D		2.C	919,125	95.3137	876,053	919,125	919,096		(15)			4.780	4.780	JJ	19,845	43,934	07/02/2019	07/02/2029
G6515#-AL-8	JOHN WOOD GROUP 4.88 07/02/2031 Private		D		2.C	965,082	94.3100	910,169	965,082	965,058		(12)			4.880	4.880	JJ	21,317	47,096	07/02/2019	07/02/2031
K7802#-AT-6	ROYAL GREENLAND 3.94 11/17/2025 PRIVATE		D		2.A	7,419,300	97.0834	7,281,251	7,500,000	7,454,469		22,634			3.940	4.325	MN	35,296	295,500	06/01/2022	11/17/2025
P4001#-AA-8	EOLICA MESA LA PAZ 5.98 12/20/2044 Private		C		2.C PL	6,737,898	92.5276	6,234,414	6,737,898	6,737,811		(46)			5.980	6.024	MJSD	12,312	402,926	05/31/2019	12/20/2044
Q3535#-AD-8	ENVESTRA VICTORIA 6.52 07/01/2027 Private		D		1.G FE	10,000,000	104.8399	10,483,992	10,000,000	9,999,405		(307)			6.520	6.520	JJ	326,000	652,000	07/01/2010	07/01/2027
Q3629#-AP-8	ETSA UTILITIES FIN 3.56 08/01/2029 Private		D		1.G	1,400,000	93.4379	1,308,130	1,400,000	1,399,960		(21)			3.560	3.560	FA	20,767	49,840	08/01/2019	08/01/2029
Q3629#-AQ-6	ETSA UTILITIES FIN 3.63 08/01/2030 Private		D		1.G	1,400,000	92.1482	1,290,075	1,400,000	1,399,964		(18)			3.630	3.630	FA	21,175	50,820	08/01/2019	08/01/2030
Q3917#-AA-2	FLINDERS PORT HLDS 4.17 09/18/2024 Private		D		2.B FE	1,018,220	98.5128	985,128	1,000,000	1,002,447		(3,527)			4.170	3.803	MS	11,931	41,700	02/13/2019	09/18/2024
Q3917#-AB-0	FLINDERS PORT HLDS 4.27 09/18/2026 Private		D		2.B FE	3,065,700	97.6595	2,929,785	3,000,000	3,025,654		(8,955)			4.270	3.932	MS	36,651	192,150	02/26/2019	09/18/2026
Q3971@-AL-3	GPT GROUP 3.94 07/25/2035 Private		D		1.F	5,300,000	88.1919	4,674,169	5,300,000	5,299,910		(46)			3.940	3.940	JJ	90,489	208,820	07/25/2019	07/25/2034
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						989,351,500	XXX	927,623,001	983,220,505	983,703,525	923,903	(1,661,279)			XXX	XXX	XXX	7,942,587	33,071,786	XXX	XXX
05990T-AU-1	BAFC 2015-R2 3.75 02/27/2037 WHOLE LOAN			4,5	1.A FM	310,416	96.7762	300,409	310,416	310,388		5			3.750	3.837	MON	970	11,303	02/10/2015	02/27/2037
76123M-AB-9	RMLT 2020-2 2.508 05/25/2060 WHOLE LOAN			4,5	1.A	1,329,972	95.1343	1,265,286	1,330,000	1,329,702		355			2.508	2.578	MON	2,780	33,356	06/26/2020	05/25/2060
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,640,388	XXX	1,565,695	1,640,416	1,640,090		360			XXX	XXX	XXX	3,750	44,659	XXX	XXX
05602Q-BC-6	BMO 2022-C3 AS 5.50348 09/15/2054 CMBS			4,5	1.A	151,150	96.3642	144,546	150,000	151,237		(111)			5.326	5.334	MON	666	8,100	09/20/2022	09/15/2054
05604L-AA-0	BWAY 2015-1740 A 2.917 01/10/2035 CMBS			4	5.B	2,873,000	61.3556	2,073,819	3,380,000	2,073,819	(799,181)	(7,475)	519,543		2.917	68.883	MON	8,216	59,555	08/27/2020	01/13/2035
05606K-AG-7	BX 2019-MMP B FLT 08/15/2036 CMBS			4	1.E FE	2,642,606	98.2421	2,595,340	2,641,780	2,641,558		(2,145)			6.706	6.931	MON	8,366	168,860	07/29/2021	08/15/2036
05609V-AA-3	BX 2021-VOLT A FLT 09/15/2036 CMBS			4	1.A	350,000	97.6017	341,606	350,000	349,978		(457)			6.176	6.364	MON	1,021	20,347	09/15/2021	09/15/2036
05610F-AC-1	BX 2022-AHP B FLT 01/17/2039 CMBS			4	1.A	648,148	97.5010	633,757	650,000	649,894		(207)			7.202	7.854	MON	2,211	44,988	02/02/2022	01/17/2039
05610J-AC-3	BX 2022-MVRK B FLT 03/15/2039 CMBS			4	1.A	344,715	97.4800	337,380	346,102	346,017		240			7.278	7.653	MON	1,189	24,244	03/10/2022	03/15/2039
06540E-AK-9	BANK 2021-BN38 A5 2.521 12/15/2064 CMBS			4	1.A	1,694,261	83.1975	1,368,599	1,645,000	1,684,921		(4,608)			2.521	2.208	MON	3,398	41,470	12/13/2021	12/15/2064
06541L-BG-0	BANK 2022-BNK40 3.506581 03/15/2064 CMBS			4,5	1.A	154,250	89.2339	133,851	150,000	153,612		(390)			3.393	3.100	MON	424	5,161	02/25/2022	03/15/2064
06541W-BB-7	BANK 2017-BNK5 B 3.896 06/15/2060 CMBS			4,5	1.D	138,434	89.7932	121,221	135,000	137,081		(600)			3.896	3.500	MON	438	5,260	04/20/2022	06/15/2060
08160K-AJ-3	BMARK 2019-B15 B 3.564 12/15/2072 CMBS			4	1.A	1,098,619	81.5005	840,270	1,031,000	1,082,348		(8,048)			3.564	2.675	MON	3,062	36,745	12/15/2021	12/15/2072
08163M-AE-7	BMARK 2021-B31 A5 2.669 12/15/2054 CMBS			4	1.A	2,059,854	84.0953	1,681,906	2,000,000	2,048,788		(5,598)			2.669	2.355	MON	4,448	53,380	12/08/2021	12/15/2054
08163P-BG-4	BMARK 2022-B33 A5 3.4582 03/15/2055 CMBS			4	1.A	242,050	88.1382	207,125	235,000	240,995		(652)			3.458	3.143	MON	677	8,127	02/24/2022	03/15/2055
08163R-BQ-8	BMARK 2022-B35 4.592459 05/15/2055 CMBS			4,5	1.A	665,046	92.4358	670,160	725,000	670,851		5,011			4.444	5.722	MON	2,685	32,679	11/01/2022	05/15/2055
12591T-AE-6	COMM 2014-LC15 A4 4.006 04/10/2047 CMBS			4	1.A	1,668,527	99.6473	1,540,542	1,545,995	1,553,021		(51,952)			4.006	(1.207)	MON	5,161	66,448	07/30/2021	04/10/2047
12593Q-BJ-8	COMM 2015-CR26 C 4.61318 10/10/2048 CMBS			4,5	1.F	663,670	92.9275	571,504	615,000	634,878		(11,556)			4.465	2.515	MON	2,288	27,845	10/26/2021	10/10/2048
12635F-AU-8	CSAIL 2015-C3 ASB 3.4481 08/15/2048 CMBS			4	1.A	121,225	98.6108	115,377	117,002	118,268		(2,748)			3.448	1.069	MON	336	4,276	11/15/2021	08/15/2048
12656K-AE-7	COMM 2020-CX B 2.446 11/10/2046 CMBS			4	1.A	594,023	80.7197	540,822	670,000	607,595		7,776			2.446	4.080	MON	1,366	16,388	03/22/2022	11/10/2046
23305M-AG-0	DBCCR 2014-ARCP 5.098983 01/10/2034 CMBS			4,5	1.A	120,625	98.5326	123,166	125,000	124,974		3,100			4.935	13.274	MON	514	6,254	07/29/2022	01/10/2034
29478J-AG-5	EQUS 2021-EQAZ B FLT 10/15/2038 CMBS			4	1.A	547,571	97.0058	533,521	549,989	549,903		224			6.576	6.800	MON	1,708	34,206	10/27/2021	10/15/2038
29478J-AJ-9	EQUS 2021-EQAZ C FLT 10/15/2038 CMBS			4	1.A	776,568	96.2559	750,781	779,984	779,857		309			6.826	7.067	MON	2,514	50,487	10/27/2021	10/15/2038
36263U-AT-6	GSMS 2021-GSA3 B 2.8276 12/15/2054 CMBS			4	1.A	1,124,996	74.6525	839,841	1,125,000	1,124,981		(8)			2.828	2.865	MON	2,651	31,810	12/16/2021	12/15/2054
46642E-BC-9	JPMBB 2014-C21 AS 3.9965 08/15/2047 CMBS			4	1.A	125,095	95.5432	124,206	130,000	128,711		2,904			3.997	6.590	MON	433	5,195	09/28/2022	08/15/2047
54910T-AL-6	LNSTR 2017-5 AS 4.021 03/10/2050 CMBS			4	1.A	1,640,391	88.1484	1,322,226	1,500,000	1,575,456		(24,612)			4.021	2.274	MON	5,026	60,315	05/06/2021	03/10/2050
61771M-AZ-3	MSC 2019-H7 AS 3.524 07/15/2052 CMBS			4	1.A	96,530	88.3360	92,753	105,000	98,232		1,046			3.524	4.972	MON	308	3,700	05/05/2022	07/15/2052
61774L-BN-8	MSC 2022-L8 AS 3.920232 04/15/2055 CMBS			4,5	1.A	149,487	86.1260	129,189	150,000	149,629		36			3.794	3.897	MON	474	5,771	03/25/2022	04/15/2055
62475W-AC-9	MTN 2022-LPFL B FLT 03/15/2039 CMBS			4	1.A	283,574	97.5657	278,062	285,000	284,922		256			7.266	7.654	MON	978	19,901	03/08/2022	03/15/2039
68275C-AC-2	FB 2005-1 A3 5.278 08/10/2035 CMBS			4	1.A	118,719	97.0722	117,736	121,287	119,792		850			5.278	6.259	MON	409	6,402	09/22/2022	08/10/2035

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
78485G-AG-9	SREIT 2021-FLWR B FLT 07/15/2036 CMBS			4	1.A	326,625	97.9578	328,159	335,000	334,859		2,853			6.402	6.692	MON	1,013	20,242	03/02/2022	07/15/2036
92890K-BF-1	WFRBS 2014-C22 B 4.371 09/15/2057 CMBS			4,5	1.A	462,911	88.3010	379,694	430,000	437,032		(10,418)			4.371	1.928	MON	1,566	18,795	08/05/2021	09/15/2057
94989M-AD-1	WFCM 2015-NXS2 A4 3.498 07/15/2058 CMBS			4	1.A	1,513,877	97.4621	1,374,216	1,410,000	1,437,539		(31,083)			3.498	1.340	MON	4,110	49,322	07/29/2021	07/15/2058
95000F-AT-3	WFCM 2016-C35 A4 2.931 07/15/2048 CMBS			4	1.A	549,563	93.1164	558,698	600,000	558,086		8,523			2.931	6.212	MON	1,466	8,793	06/16/2023	07/15/2048
95003D-BJ-6	WFCM 2021-C60 A4 2.342 08/15/2054 CMBS			4	1.A	201,281	82.9407	165,881	200,000	201,013		(126)			2.342	2.291	MON	390	4,684	12/14/2021	08/15/2054
96221T-AG-2	WFRBS 2014-LC14 AS 4.351 03/15/2047 CMBS			4,5	1.A	148,784	98.2183	142,417	145,000	144,988		(2,074)			4.351	7.589	MON	526	6,309	02/23/2022	03/15/2047
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						24,296,175	XXX	21,178,371	24,378,139	23,194,835	(799,181)	(131,740)	519,543		XXX	XXX	XXX	70,038	956,059	XXX	XXX
00217Q-AB-7	ARIFL 2022-A A2 3.12 01/15/2031 ABS			4	1.A FE	82,589	99.0573	81,812	82,590	82,592		(19)			3.120	3.160	MON	115	2,630	04/07/2022	01/15/2031
00255E-AA-9	AASET 2022-1A A 6 05/16/2047 ABS			4	1.G FE	639,137	94.9260	617,911	650,940	642,418		2,011			6.000	6.595	MON	1,627	39,204	06/09/2022	05/16/2047
00834C-AA-3	AFFRM 2021-Z1 A 1.07 08/15/2025 ABS			4	1.A FE	210,120	98.7062	207,409	210,128	210,121		9			1.070	1.088	MON	100	2,336	04/26/2021	08/15/2025
02582J-JT-8	AMXCA 2022-2 A 3.39 05/15/2027 ABS			4	1.A FE	1,079,459	97.9323	1,091,945	1,115,000	1,087,033		7,573			3.390	5.416	MON	1,680	15,749	08/09/2023	05/15/2027
02582J-JV-3	AMXCA 2022-3 A 3.75 08/15/2027 ABS			4	1.A FE	1,079,475	98.2921	1,091,042	1,110,000	1,082,182		2,707			3.750	4.589	MON	1,850	17,344	08/09/2023	08/15/2027
03665L-AE-3	ANTR 2018-3A B FLT 01/20/2031 MML		D	4	1.C FE	3,000,000	98.9400	2,968,200	3,000,000	3,007,532		1,423			7.777	7.958	JAJO	47,313	215,114	11/20/2018	01/20/2031
03665L-AG-8	ANTR 2018-3A C FLT 01/20/2031 MML		D	4	1.F FE	3,000,000	97.5700	2,927,100	3,000,000	3,007,535		1,434			8.427	8.647	JAJO	51,267	234,885	11/20/2018	01/20/2031
03880R-AA-7	ARCLO 2021-FL4 A FLT 11/15/2036 CRE		D	4	1.A FE	695,000	98.8483	686,996	695,000	695,669		(477)			6.826	6.907	MON	2,240	44,960	11/17/2021	11/15/2036
04047E-AA-4	ARIVO 2022-1A A 3.93 05/15/2028 ABS			4	1.B FE	225,631	98.0145	221,178	225,658	225,694		(87)			3.930	3.975	MON	394	9,029	04/06/2022	05/15/2028
05377R-DV-3	AESOP 2020-1A B 2.68 08/20/2026 ABS			4	1.E FE	773,555	95.2854	781,340	820,000	797,746		14,668			2.680	4.746	MON	671	21,976	04/27/2022	08/20/2026
054977-AB-9	BHG 2022-A B 2.7 02/20/2035 ABS			4	1.C FE	1,229,919	92.1353	1,133,264	1,230,000	1,230,576		(282)			2.700	2.711	MON	1,292	33,210	01/25/2022	02/20/2035
05601D-AC-7	BREX 2022-1 A 4.63 07/15/2025 ABS			4	1.F FE	399,352	99.1120	396,448	400,000	399,916		147			4.630	4.835	MON	823	18,520	03/23/2022	07/15/2025
05684C-AS-4	BCC 2020-3A CR FLT 10/23/2034 LL		D	4	1.F FE	1,550,000	97.6800	1,514,040	1,550,000	1,554,629		688			7.824	7.990	JAJO	23,579	112,134	10/01/2021	10/23/2034
08861Y-AA-4	BHG 2021-A A 1.42 11/17/2033 ABS			4	1.A FE	367,190	94.2295	346,013	367,203	367,181		11			1.420	1.434	MON	203	5,258	04/23/2021	11/17/2033
08862B-AA-3	BHG 2021-B A 0.9 10/17/2034 ABS			4	1.A FE	178,477	97.0609	173,237	178,482	178,478		4			0.900	0.909	MON	62	1,635	09/10/2021	10/17/2034
08862B-AB-1	BHG 2021-B B 1.67 10/17/2034 ABS			4	1.B FE	694,918	92.3425	641,780	695,000	694,983		(8)			1.670	1.684	MON	451	11,607	09/10/2021	10/17/2034
12660D-AC-1	CNH 2022-A A3 2.94 07/15/2027 ABS			4	1.A FE	116,133	97.4035	116,884	120,000	117,917		1,785			2.940	4.729	MON	157	3,234	01/23/2023	07/15/2027
12663J-AC-5	CNH 2022-B A3 3.89 08/16/2027 ABS			4	1.A FE	34,995	98.2583	34,390	35,000	35,005		(9)			3.890	3.948	MON	61	1,362	08/16/2022	08/16/2027
17151K-AJ-5	CHMML 2021-1A C FLT 10/24/2033 MML		D	4	1.G FE	1,575,000	93.2716	1,469,028	1,575,000	1,580,115		978			8.260	8.468	JAJO	24,935	121,447	10/01/2021	10/24/2033
17305E-GS-8	CCCIT 2018-A7 A7 3.96 10/13/2030 ABS			4	1.A FE	333,443	97.5849	341,547	350,000	334,833		1,390			3.960	5.050	AO	3,003	6,930	06/29/2023	10/15/2030
19424W-AB-3	CASL 2021-C A2 2.32 07/26/2055 ABS			4	1.A FE	472,728	85.9317	406,461	473,004	472,735		46			2.320	2.356	MON	183	11,041	11/16/2021	07/26/2055
19424W-AD-9	CASL 2021-C C 3.06 07/26/2055 ABS			4	1.F FE	779,690	86.8379	677,336	780,000	779,710		44			3.060	3.112	MON	398	23,868	11/16/2021	07/26/2055
233046-AN-1	DNKN 2021-1A A2I 2.045 11/20/2051 ABS			4	2.B FE	2,058,000	90.8223	1,869,123	2,058,000	2,057,955		(25)			2.045	2.062	FMAN	4,793	42,166	10/15/2021	11/20/2051
26209X-AD-3	HONK 2021-1A A2 2.791 10/20/2051 ABS			4	2.C FE	686,000	85.4349	586,083	686,000	685,985		(7)			2.791	2.821	JAJO	3,776	19,146	09/23/2021	10/20/2051
26244Q-AN-3	DRSLF 2017-49A AR FLT 07/18/2030 LL		D	4	1.A FE	1,170,940	99.6400	1,166,550	1,170,764	1,172,169		43			6.607	6.726	JAJO	16,114	70,092	07/30/2021	07/18/2030
26252V-AU-5	DRSLF 2020-77A BR FLT 05/20/2034 LL		D	4	1.C FE	1,000,000	98.2200	982,200	1,000,000	1,001,540		10			7.279	7.443	FMAN	8,492	68,741	05/14/2021	05/20/2034
29374F-AB-9	EFF 2022-3 A2 4.38 07/20/2029 ABS			4	1.A FE	126,392	98.8579	124,966	126,409	126,446		(47)			4.380	4.436	MON	169	5,554	08/16/2022	07/20/2029
34535Q-AA-3	FORDR 2023-1 A 4.85 08/15/2035 ABS			4	1.A FE	988,633	100.1520	1,001,520	1,000,000	989,230		597			4.850	5.199	MON	2,156	20,208	08/10/2023	08/15/2035
36263H-AA-6	GMREV 2021-1 A 1.17 06/12/2034 ABS			4	1.A FE	885,469	90.6565	906,565	1,000,000	894,826		9,358			1.170	4.104	MON	650	3,900	08/10/2023	06/12/2034
36318W-AK-6	GALXY 2013-15A ARR FLT 10/15/2030 LL		D	4	1.A FE	870,307	99.7300	867,958	870,307	871,298		(340)			6.625	6.743	JAJO	12,333	53,081	06/02/2021	10/15/2030
36321B-AA-9	GALXY 2017-24A A FLT 01/15/2031 LL		D	4	1.A FE	980,281	99.8800	984,025	985,207	981,952		2,089			6.775	7.168	JAJO	14,278	47,111	02/14/2023	01/15/2031
37959P-AA-5	SEACO 2020-1A A 2.17 10/17/2040 ABS		D	4	1.F FE	3,648,916	91.7323	3,343,492	3,644,836	3,647,042		(916)			2.170	2.166	MON	3,076	79,382	11/16/2020	10/17/2040
37959P-AC-1	SEACO 2020-2A A 2.26 11/19/2040 ABS		D	4	1.F FE	1,390,291	91.2905	1,263,184	1,383,697	1,387,773		(1,500)			2.260	2.167	MON	1,216	31,385	11/16/2020	11/19/2040
37959P-AG-2	SEACO 2021-2A A 1.95 08/17/2041 ABS		D	4	1.F FE	562,145	89.7225	504,393	562,170	562,121		10			1.950	1.971	MON	426	10,994	07/27/2021	08/17/2041
40439H-AA-7	HINTT 2020-A A 1.39 10/09/2039 ABS			4	1.A FE	977,666	92.5737	905,199	977,814	977,680		50			1.390	1.406	MON	831	13,782	09/04/2020	10/09/2039
40439H-AB-5	HINTT 2020-A B 2.23 10/09/2039 ABS			4	1.F FE	216,693	93.0433	201,670	216,749	216,691		22			2.230	2.267	MON	295	4,901	09/04/2020	10/09/2039
40439H-AC-3	HINTT 2020-A C 3.42 10/09/2039 ABS			4	2.B FE	146,653	93.9765	137,837	146,672	146,642		11			3.420	3.485	MON	307	5,086	09/04/2020	10/09/2039

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
42806M-AP-4	HERTZ 2022-2A B 2.65 06/26/2028 ABS			4	1.F FE	999,791	90.1948	901,948	1,000,000	1,000,169		(70)			2.650	2.677	MON	192	26,500	01/11/2022	06/26/2028
42806M-BL-2	HERTZ 2022-5A B 4.28 09/25/2028 ABS			4	1.F FE	599,760	94.9265	569,559	600,000	600,009		(20)			4.280	4.365	MON	278	25,680	03/25/2022	09/25/2028
44148J-AA-7	HWIRE 2021-1 A2 2.311 11/20/2051 ABS			4	1.F FE	395,000	90.2399	356,448	395,000	394,991		(5)			2.311	2.337	MON	279	9,128	11/09/2021	11/20/2051
476681-AB-7	JMIKE 2021-1A A2I 2.891 02/15/2052 ABS			4	2.B FE	776,100	90.4737	702,166	776,100	776,089		(17)			2.891	2.923	FMAN	2,867	22,437	12/03/2021	02/15/2052
53948H-AA-4	LNCR 2021-CRE6 A FLT 11/15/2038 CRE		D	4	1.A FE	460,000	97.7909	449,838	460,000	460,356		(327)			6.776	6.827	MON	1,472	29,540	10/27/2021	11/15/2038
55283T-AA-6	MF1 2021-FL6 A FLT 07/16/2036 CRE		D	4	1.A FE	636,263	98.3979	631,397	641,677	641,271		1,790			6.573	6.675	MON	1,640	40,164	02/16/2022	07/16/2036
55284A-AA-6	MF1 2021-FL7 A FLT 10/16/2036 CRE		D	4	1.A FE	589,957	98.5739	581,544	589,957	590,316		(768)			6.553	6.584	MON	1,503	36,543	09/10/2021	10/18/2036
55284J-AA-7	MF1 2022-FL8 A FLT 02/19/2037 CRE		D	4	1.A FE	144,234	98.0885	147,133	150,000	148,022		2,363			6.706	8.708	MON	363	9,436	06/23/2022	02/19/2037
55389T-AA-9	MVWOT 2021-1WA A 1.14 01/22/2041 ABS			4	1.A FE	375,271	91.6624	344,075	375,372	375,279		49			1.140	1.159	MON	131	4,317	05/10/2021	01/22/2041
55400E-AB-5	MVWOT 2020-1A B 2.73 10/20/2037 ABS			4	1.F FE	274,541	94.0646	256,712	272,910	274,012		(570)			2.730	2.564	MON	228	7,505	11/03/2020	10/20/2037
57108Q-AC-7	MFT 2021-3A C 1.81 12/15/2031 ABS			4	1.F FE	1,379,080	95.5431	1,328,049	1,390,000	1,386,597		3,604			1.810	2.101	MON	1,118	25,159	10/18/2021	12/15/2031
63935B-AA-1	NAVSL 2020-HA A 1.31 01/15/2069 ABS			4	1.A FE	343,939	91.7004	334,524	364,801	348,802		8,881			1.310	3.906	MON	212	4,825	06/06/2022	01/15/2069
63935C-AB-7	NAVSL 2019-FA A2 2.6 08/15/2068 ABS			4	1.A FE	397,478	93.1520	374,915	402,477	398,840		1,862			2.600	3.116	MON	465	10,537	03/29/2022	08/15/2068
63941H-AA-0	NAVSL 2020-DA A 1.69 05/15/2069 ABS			4	1.A FE	433,862	90.9375	417,386	458,981	442,577		10,054			1.690	3.914	MON	345	7,806	06/23/2022	05/15/2069
63942G-AA-1	NAVSL 2021-FA A 1.11 02/18/2070 ABS			4	1.A FE	295,393	85.2022	289,055	339,258	305,297		12,730			1.110	5.361	MON	167	3,783	09/20/2022	02/18/2070
63942J-AB-3	NAVSL 2021-CA B 2.3 10/15/2069 ABS			4	1.C FE	999,869	72.2418	722,418	1,000,000	999,987		(6)			2.300	2.325	MON	1,022	23,000	05/18/2021	10/15/2069
63942M-AA-8	NAVSL 2022-A A 2.23 07/15/2070 ABS			4	1.A FE	124,110	89.3959	110,951	124,112	124,147		(18)			2.230	2.241	MON	123	2,778	02/01/2022	07/15/2070
63942M-AB-6	NAVSL 2022-A B 3.03 07/15/2070 ABS			4	1.C FE	714,961	79.3199	567,137	715,000	715,360		(44)			3.030	3.066	MON	963	21,665	02/01/2022	07/15/2070
64035G-AB-5	NSLT 2021-CA AFX 1.32 04/20/2062 ABS			4	1.A FE	1,655,839	89.9520	1,498,887	1,666,319	1,657,381		3,350			1.320	1.540	MON	672	22,116	11/08/2021	04/20/2062
67516C-AQ-2	OCTR 2020-10A BR FLT 10/15/2034 LL		D	4	1.C FE	1,650,000	99.1800	1,636,470	1,650,000	1,654,013		504			7.455	7.607	JAJO	26,312	112,169	10/28/2021	10/15/2034
67571B-AA-1	OCTL 2023-1A A 5.87 05/21/2029 ABS			4	1.A FE	162,086	100.1934	162,412	162,099	162,215		61			5.870	5.938	MON	291	8,108	02/07/2023	05/21/2029
69144A-AA-7	OXFIN 2020-1A A2 3.101 02/15/2028 ABS			4	1.F FE	385,007	97.0652	368,672	379,819	379,786		(195)			3.101	3.171	MON	523	12,158	09/25/2020	02/15/2028
69335P-EK-7	PFSFC 2022-C A 3.89 05/15/2027 ABS			4	1.A FE	124,968	97.9947	122,493	125,000	125,009		(16)			3.890	3.955	MON	216	4,863	05/19/2022	05/15/2027
74166Y-AA-8	PROSE 2019-1A A2 4.475 07/30/2049 ABS			4	2.B FE	3,938,919	95.7668	3,544,030	3,700,688	3,851,958		(56,983)			4.475	2.836	JAJO	28,061	165,606	03/04/2020	07/30/2049
78448Y-AB-7	SMB 2021-A A2A1 FLT 01/15/2053 ABS			4	1.A FE	65,619	97.9243	66,912	68,331	65,553		614			6.206	7.648	MON	200	3,991	09/30/2022	01/15/2053
78449M-AA-4	SMB 2021-D A1A 1.34 03/17/2053 ABS			4	1.A FE	655,757	89.8552	614,372	683,735	655,161		7,950			1.340	2.705	MON	407	9,239	05/05/2022	03/17/2053
78449Y-AA-8	SMB 2021-B A 1.31 07/17/2051 ABS			4	1.A FE	538,558	90.4127	516,448	571,211	537,876		9,519			1.310	3.274	MON	333	7,547	05/05/2022	07/17/2051
78449Y-AB-6	SMB 2021-B B 2.65 07/17/2051 ABS			4	1.C FE	499,857	83.5531	417,766	500,000	499,878		11			2.650	2.686	MON	589	13,250	05/11/2021	07/17/2051
78485W-AA-7	STWD 2019-FL1 A FLT 07/15/2038 CRE		D	4	1.A FE	130,159	97.8136	127,273	130,118	130,147		(54)			6.556	6.743	MON	403	8,641	09/29/2021	07/15/2038
83390U-AF-4	SOFI 2020-C AFX 1.95 02/15/2046 ABS			4	1.A FE	345,006	90.7011	325,963	359,381	348,017		4,989			1.950	3.445	MON	311	7,065	06/06/2022	02/15/2046
83715R-AH-5	SCSLC 2015-A A FLT 01/25/2036 ABS			4	1.F FE	190,387	99.8103	189,908	190,268	190,481		19			6.970	7.120	MON	1,328	10,638	01/30/2023	01/25/2036
846031-AN-2	STHWK 2019-4A A1R FLT 07/20/2032 LL		D	4	1.A FE	495,500	99.7100	498,550	500,000	496,530		1,030			6.737	7.102	JAJO	6,831	23,805	02/09/2023	07/20/2032
86271P-AE-5	STRTA 2021-1A B FLT 10/20/2033 LL		D	4	1.C FE	1,375,000	99.5300	1,368,538	1,375,000	1,378,229		481			7.727	7.864	JAJO	21,546	97,897	09/20/2021	10/20/2033
87407R-AA-4	TAL 2020-1A A 2.05 09/20/2045 ABS			4	1.F FE	4,115,545	90.7514	3,736,405	4,117,188	4,115,848		404			2.050	2.081	MON	2,579	84,753	09/09/2020	09/20/2045
88315L-AG-3	TMCL 2020-2A A 2.1 09/20/2045 ABS		D	4	1.F FE	3,424,651	90.3758	3,095,978	3,425,671	3,424,806		239			2.100	2.129	MON	2,198	72,067	09/08/2020	09/20/2045
891941-AD-8	TAOT 2023-B A3 4.71 02/15/2028 ABS			4	1.A FE	373,602	99.8821	379,552	380,000	374,537		935			4.710	5.605	MON	795	5,966	08/25/2023	02/15/2028
89231F-AE-0	TAOT 2023-C A4 5.01 02/15/2029 ABS			4	1.A FE	999,570	101.0240	1,010,240	1,000,000	1,000,098		528			5.010	5.124	MON	2,227	16,700	08/10/2023	02/15/2029
92329V-AU-6	VENTR 2016-25A BR FLT 04/20/2029 LL		D	4	1.A FE	380,114	99.6600	378,708	380,000	380,749		(23)			7.377	7.249	JAJO	5,685	25,707	05/21/2021	04/20/2029
92333B-AW-0	VENTR 2019-37A CR FLT 07/15/2032 LL		D	4	1.F FE	660,000	99.3400	655,644	660,000	661,126		135			8.155	8.331	JAJO	11,513	49,539	07/30/2021	07/15/2032
98875J-AS-3	ZAIS 2020-16A A1R FLT 10/20/2034 LL		D	4	1.A FE	1,350,000	99.8600	1,348,110	1,350,000	1,353,004		352			7.097	7.175	JAJO	19,429	87,494	10/14/2021	10/20/2034
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						67,680,950	XXX	63,918,712	67,922,103	67,728,473		56,729			XXX	XXX	XXX	377,133	2,589,124	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,082,969,013	XXX	1,014,285,779	1,077,161,163	1,076,266,923	124,722	(1,735,930)	519,543		XXX	XXX	XXX	8,393,508	36,661,628	XXX	XXX
46625H-JQ-4	JPMORGAN CHASE & CO VAR PERP			2,5	2.B FE	7,500,000	99.7510	7,481,325	7,500,000	7,498,080		(984)			6.750	5.336	FA	210,938	506,250	01/14/2014	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						7,500,000	XXX	7,481,325	7,500,000	7,498,080		(984)			XXX	XXX	XXX	210,938	506,250	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
1309999999. Total - Hybrid Securities						7,500,000	XXX	7,481,325	7,500,000	7,498,080		(984)			XXX	XXX	XXX	210,938	506,250	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
12769L-AB-5	CAESARS RESORT COLLECTIO FLT 12/23/2024 SL			2	4.A FE										7.320		MON	(7,577)		11/16/2018	12/23/2024
24521T-AJ-5	DEL MONTE FOODS INC FLT 05/16/2029 SL			2	4.C FE										9.448		MON	(234)		02/15/2022	05/16/2029
45824T-BC-8	INTELSAT JACKSON HLDG FLT 02/01/2029 SL		D	2	4.A FE										9.443		FMAN	(343)		01/27/2022	02/01/2029
90347B-AJ-7	AXALTA COATING SYSTEMS US FLT 12/20/2029 SL			2	3.A FE										8.242		MJSD	(423)		12/08/2022	12/20/2029
1829999999. Subtotal - Bonds - Unaffiliated Bank Loans - Acquired							XXX								XXX	XXX	XXX	(8,577)		XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX	(8,577)		XXX	XXX
2419999999. Total - Issuer Obligations						1,847,051,586	XXX	1,724,722,458	1,803,288,800	1,822,916,273	1,032,894	(5,665,267)			XXX	XXX	XXX	16,771,697	63,189,873	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						299,203,062	XXX	258,955,006	291,989,094	297,430,795		(803,068)			XXX	XXX	XXX	688,437	7,759,788	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						28,662,325	XXX	25,558,663	28,923,270	27,584,224	(799,181)	(108,212)	519,543		XXX	XXX	XXX	82,115	1,030,635	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						67,797,123	XXX	64,031,520	68,038,276	67,844,703		56,714			XXX	XXX	XXX	378,788	2,593,878	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX	(8,577)		XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						2,242,714,096	XXX	2,073,267,647	2,192,239,440	2,215,775,995	233,713	(6,519,833)	519,543		XXX	XXX	XXX	17,912,460	74,574,174	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 539,021,780	1B ..$ 120,209,928	1C ..$ 188,046,030	1D ..$ 189,800,456	1E ..$ 226,074,960	1F ..$ 191,982,615	1G ..$ 193,357,465
1B	2A ...$ 151,475,653	2B ..$ 247,653,818	2C ..$ 152,555,528				
1C	3A ...$ 2,753,214	3B ..$	3C ..$ 1,999,400				
1D	4A ...$ 1,369,140	4B ..$ 4,806,770	4C ..$				
1E	5A ...$	5B ..$ 2,073,819	5C ..$ 2,595,419				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
857477-60-8	STATE STREET CORP EQUITY			160,319.000	25.00		4,012,785	25.030	4,012,785	4,007,975		257,481		4,810			4,810		2.A FE	02/25/2014
902973-15-5	US BANCORP EQUITY			90,000.000	25.00		1,827,900	20.310	1,827,900	1,350,000	35,969	126,253		477,900			477,900		2.B FE	01/17/2007
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							5,840,685	XXX	5,840,685	5,357,975	35,969	383,734		482,710			482,710		XXX	XXX
128125-*3-7	CALAMOS STRATEGIC Redeemable Preferred 09/06/2024			148,000.000	25.00		3,700,000	24.834	3,675,429	3,700,000	9,867	147,990							1.D FE	09/06/2017
128125-*4-5	CALAMOS STRATEGIC Redeemable Preferred 09/06/2027			88,000.000	25.00		2,200,000	24.923	2,193,258	2,200,000	6,219	93,270							1.D FE	09/06/2017
4029999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Redeemable Preferred							5,900,000	XXX	5,868,687	5,900,000	16,086	241,260							XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							11,740,685	XXX	11,709,372	11,257,975	52,055	624,994		482,710			482,710		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							11,740,685	XXX	11,709,372	11,257,975	52,055	624,994		482,710			482,710		XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$	1B ..$	1C ..$	1D ..$ 5,900,000	1E ..$	1F ..$	1G ..$
1B	2A ...$ 4,012,785	2B ..$ 1,827,900	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
294600-10-1	EQUITRANS MIDSTREAM CORP EQUITY			1.000	10	10.180	10	4		1		3		3		06/17/2020	
682680-10-3	ONEOK INC EQUITY			436.000	30,607	70.200	30,607	19,532		2,481		1,962		1,962		05/17/2021	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					30,617	XXX	30,617	19,536		2,482		1,965		1,965		XXX	XXX
31338#-11-2	FEDERAL HOME LOAN BANK OF BOST Unlisted	RF		21,672.000	2,167,200	100.000	2,167,200	2,167,200								04/10/2023	
31338#-11-2	FEDERAL HOME LOAN BANK OF BOST Unlisted			5,325.000	532,500	100.000	532,500	532,500								04/10/2023	
G6362@-10-0	NORDIC AVIATION CAPITAL DAC EQUITY		D	95,716.000	2,737,478	28.600	2,737,478	3,158,628				(516,866)		(516,866)		07/14/2022	
5029999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Other					5,437,178	XXX	5,437,178	5,858,328				(516,866)		(516,866)		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					5,467,795	XXX	5,467,795	5,877,864		2,482		(514,901)		(514,901)		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
32000*-10-3	ECONOMY FIRE & CASUALTY CO			600,000.000	339,834,365	566.391	339,834,365	281,373,048				12,684,380		12,684,380		05/01/2000	
59180*-10-8	FARMERS CASUALTY INSURANCE CO			1,000.000	76,153,491	76,153.491	76,153,491	51,329,518				4,343,535		4,343,535		03/31/1982	
59188#-10-6	FARMERS DIRECT P&C INSURANCE CO			1,000.000	53,529,199	53,529.199	53,529,199	36,621,697				4,527,825		4,527,825		08/31/2000	
59214#-10-4	FARMERS GROUP P&C INSURANCE CO			1,000.000	288,163,064	288,163.064	288,163,064	195,546,568				14,951,334		14,951,334		12/31/1991	
30961@-10-2	FARMERS LLOYDS, INC.			1,000.000	1,000	1.000	1,000	1,000								03/30/1993	
5929999999. Subtotal - Common Stock - Parent, Subsidiaries and Affiliates Other					757,681,119	XXX	757,681,119	564,871,831				36,507,074		36,507,074		XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					757,681,119	XXX	757,681,119	564,871,831				36,507,074		36,507,074		XXX	XXX
5989999999 - Total Common Stocks					763,148,914	XXX	763,148,914	570,749,695		2,482		35,992,173		35,992,173		XXX	XXX
5999999999 - Total Preferred and Common Stocks					774,889,599	XXX	774,858,286	582,007,670	52,055	627,476		36,474,883		36,474,883		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179Y-AR-5	G2SF POOL MA9016		08/02/2023	JPMorgan Investment Advisors Inc.		1,343,328	1,397,196	3,881
36179Y-AS-3	G2SF POOL MA9017		08/02/2023	JPMorgan Investment Advisors Inc.		1,380,495	1,397,251	4,269
912810-TS-7	US TREASURY N/B 3.875 05/15/2043		07/05/2023	GOLDMAN SACHS & CO LLC		1,939,688	2,000,000	10,951
91282C-EQ-0	US TREASURY N/B 2.75 05/15/2025		09/01/2023	BANK OF NEW YORK MELLON/THE		2,720,529	2,820,000	23,813
91282C-GM-7	US TREASURY N/B 3.5 02/15/2033		04/21/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		139,880	140,000	920
91282C-GS-4	US TREASURY N/B 3.625 03/31/2030		04/07/2023	VARIOUS		3,047,383	3,000,000	2,179
91282C-HK-0	US TREASURY N/B 4 06/30/2028		07/20/2023	HSBC SECURITIES USA INC		299,051	300,000	685
91282C-HV-6	US TREASURY N/B 5 08/31/2025		09/25/2023	VARIOUS		5,048,414	5,045,000	6,808
91282C-HX-2	US TREASURY N/B 4.375 08/31/2028		09/05/2023	STONEX FINANCIAL INC		3,901,523	3,900,000	3,281
91282C-HY-0	US TREASURY N/B 4.625 09/15/2026		10/10/2023	BMO NESBITT BURNS INC		6,978,125	7,000,000	23,125
91282C-JB-8	US TREASURY N/B 5 09/30/2025		10/13/2023	VARIOUS		30,766,855	30,750,000	49,658
91282C-JK-8	US TREASURY N/B 4.625 11/15/2026		12/08/2023	BMO NESBITT BURNS INC		5,022,656	5,000,000	16,518
91282C-JL-6	US TREASURY N/B 4.875 11/30/2025		12/08/2023	VARIOUS		25,085,938	25,000,000	32,633
0109999999. Subtotal - Bonds - U.S. Governments						87,673,865	87,749,447	178,721
646039-XV-4	NEW JERSEY ST 2.25 06/01/2026		04/13/2023	TD SECURITIES USA LLC		714,066	760,000	6,460
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						714,066	760,000	6,460
718814-ZZ-2	PHOENIX AZ 5.269 07/01/2034		07/04/2023	DIRECT TO COMPANY		341	341	
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						341	341	
155048-BB-6	CENTRL PUGET SOUND WA RE 4.75 02/01/2028		02/02/2023	Corporate Actions Event		1,241	1,241	
3132E0-XP-2	FNCL POOL SD4286		12/15/2023	MORGAN STANLEY		1,258,694	1,248,163	2,670
3133KQ-2M-7	FNCL POOL RA8880		04/24/2023	BARCLAYS CAPITAL INC		1,494,136	1,478,657	2,259
3133KQ-GD-2	FNCL POOL RA8296		02/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,298,746	1,283,108	2,139
3133KQ-WR-3	FNCL POOL RA8756		04/11/2023	BARCLAYS CAPITAL		1,509,065	1,493,315	2,738
3133KR-B3-7	FNCL POOL RA9058		08/23/2023	BARCLAYS CAPITAL INC		1,207,083	1,219,276	2,422
3133KR-Q4-9	FNCL POOL RA9475		07/06/2023	MORGAN STANLEY		1,934,688	2,000,000	3,333
3133KR-VH-4	FNCL POOL RA9616		10/12/2023	WELLS FARGO SECURITIES LLC		1,386,390	1,485,004	2,475
3137BS-P7-2	FHMS K058 A2 2.653 08/25/2026 CMBS		08/09/2023	MORGAN STANLEY		949,597	1,010,000	968
3137FE-ZU-7	FHMS K076 A2 3.9 04/25/2028 CMBS		06/27/2023	WELLS FARGO SECURITIES LLC		488,398	500,000	1,517
3137FJ-Y6-0	FHMS K158 A2 VAR 12/25/2030 CMBS		05/09/2023	BARCLAYS CAPITAL		97,719	100,000	119
3137FN-WX-4	FHMS K736 A2 2.282 07/25/2026 CMBS		08/09/2023	STONEX FINANCIAL INC		1,228,909	1,315,000	1,084
3137H9-ZV-4	FHMS K-155 A2 4.25 04/25/2033 CMBS		05/19/2023	VARIOUS		1,323,395	1,330,000	3,139
3140QQ-UD-5	FNCL POOL CB5079		02/02/2023	BARCLAYS CAPITAL INC		1,275,051	1,265,560	1,898
3140QR-2M-4	FNCL POOL CB6179		04/24/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,495,485	1,492,337	2,073
3140QT-EP-0	FNCL POOL CB7341		12/15/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,268,354	1,245,010	6,018
3140QT-ES-4	FNCL POOL CB7344		12/15/2023	WELLS FARGO SECURITIES LLC		1,244,766	1,224,110	2,856
3140XL-GL-6	FNCL POOL FS4702		10/12/2023	Citigroup Global Markets Inc.		839,135	923,395	1,385
3140XL-VD-7	FNCL POOL FS5111		07/06/2023	MORGAN STANLEY & CO LLC		1,975,399	1,991,581	3,651
3140XM-AZ-9	FNCL POOL FS5423		08/23/2023	MORGAN STANLEY & CO LLC		1,911,568	2,023,158	3,288
3140XM-H9-0	FNCL POOL FS5655		10/12/2023	Citigroup Global Markets Inc.		1,194,867	1,278,360	2,131
31418D-WR-9	FNCL POOL MA4255		05/16/2023	JPMorgan Investment Advisors Inc.		1,246,183	1,507,955	1,005
592090-MC-5	MET GOVT NASHVILLE & DA 5.597 07/01/2056		08/10/2023	GOLDMAN SACHS & CO LLC		500,000	500,000	
59333P-V3-9	MIAMI-DADE CNTY FL AVIA 2.504 10/01/2024		04/13/2023	CITIGROUP GLOBAL MARKETS INC		2,175,233	2,250,000	2,504
67756Q-5P-8	OHIO ST HSG FIN AGY RSD 6.067 09/01/2048		12/07/2023	ROBERT W BAIRD & CO INC		2,045,580	2,000,000	
958697-LC-6	WSTRN MN MUNI PWR AGY 3.226 01/01/2046		05/16/2023	PERSHING LLC		788,330	1,000,000	12,277
0909999999. Subtotal - Bonds - U.S. Special Revenues						32,138,012	33,165,230	63,949
025816-CW-7	AMERICAN EXPRESS CO 4.05 05/03/2029		01/20/2023	SUNTRUST BANK/ATLANTA GA		488,965	500,000	4,556
02582J-JT-8	AMXCA 2022-2 A 3.39 05/15/2027 ABS		08/09/2023	JPMorgan Investment Advisors Inc.		1,079,459	1,115,000	2,730
02582J-JV-3	AMXCA 2022-3 A 3.75 08/15/2027 ABS		08/09/2023	JP MORGAN SECURITIES LLC		1,079,475	1,110,000	3,006
035240-AR-1	ANHEUSER-BUSCH INBEV WOR 4.9 01/23/2031		01/19/2023	DEUTSCHE BANK SECURITIES INC		521,060	500,000	
037833-DU-1	APPLE INC 1.65 05/11/2030		03/28/2023	JEFFERIES LLC		845,650	1,000,000	6,371
055451-BA-5	BHP BILLITON FIN USA LTD 4.9 02/28/2033	D	02/24/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		695,450	700,000	
05635J-AB-6	BACARDI LTD / MARTINI BV 5.4 06/15/2033	D	06/06/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		597,762	600,000	
05971K-AF-6	BANCO SANTANDER SA 3.49 05/28/2030	D	01/26/2023	JANE STREET EXECUTION SERVICES LLC		534,126	600,000	3,606
06051G-HZ-5	BANK OF AMERICA CORP VAR 02/13/2031		01/19/2023	HSBC SECURITIES USA INC		425,775	500,000	5,547
06738E-BM-6	BARCLAYS PLC VAR 06/24/2031	D	01/31/2023	MORGAN STANLEY & CO LLC		661,016	800,000	2,234

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
09247X-AR-2	BLACKROCK INC 1.9 01/28/2031		07/14/2023	JP MORGAN SECURITIES LLC		1,652,900	2,000,000	17,944
09247X-AT-8	BLACKROCK INC 4.75 05/25/2033		08/04/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		970,040	1,000,000	9,632
09659W-2K-9	BNP PARIBAS VAR 01/13/2031	D	02/02/2023	VARIOUS		2,374,895	2,700,000	4,841
10373Q-BU-3	BP CAP MARKETS AMERICA 4.812 02/13/2033		02/09/2023	JP MORGAN SECURITIES LLC		1,100,000	1,100,000	
115637-AU-4	BROWN-FORMAN CORP 4.75 04/15/2033		03/22/2023	MORGAN STANLEY		1,501,485	1,500,000	198
12660D-AC-1	CNH 2022-A A3 2.94 07/15/2027 ABS		01/23/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		116,133	120,000	98
17305E-GS-8	CCCIT 2018-A7 A7 3.96 10/13/2030 ABS		06/29/2023	MUFG SECURITIES AMERICAS INC		333,443	350,000	3,080
21036P-BH-0	CONSTELLATION BRANDS INC 2.25 08/01/2031		06/30/2023	JANE STREET EXECUTION SERVICES LLC		327,640	400,000	3,850
210518-DU-7	CONSUMERS ENERGY CO 4.625 05/15/2033		02/13/2023	BARCLAYS CAPITAL		795,608	800,000	
26442C-BB-9	DUKE ENERGY CAROLINAS 2.55 04/15/2031		06/14/2023	JANE STREET EXECUTION SERVICES LLC		508,734	600,000	2,593
29273V-AQ-3	ENERGY TRANSFER LP 5.75 02/15/2033		12/19/2023	CITIGROUP GLOBAL MARKETS INC		1,024,460	1,000,000	20,125
34535Q-AA-3	FORDR 2023-1 A 4.85 08/15/2035 ABS		08/10/2023	PERSHING LLC		988,633	1,000,000	3,907
36263H-AA-6	GMREV 2021-1 A 1.17 06/12/2034 ABS		08/10/2023	JP MORGAN SECURITIES LLC		885,469	1,000,000	98
36321B-AA-9	GALXY 2017-24A A FLT 01/15/2031 LL	D	02/14/2023	JP MORGAN SECURITIES LLC		1,094,500	1,100,000	5,420
46647P-BJ-4	JPMORGAN CHASE & CO VAR 03/24/2031		02/08/2023	MORGAN STANLEY		679,854	700,000	11,881
46647P-CC-8	JPMORGAN CHASE & CO VAR 04/22/2032		05/31/2023	JP MORGAN SECURITIES LLC		2,501,640	3,000,000	8,600
46647P-DR-4	JPMORGAN CHASE & CO VAR 06/01/2034		12/01/2023	GOLDMAN SACHS & CO LLC		2,452,425	2,500,000	1,486
57708#-AB-7	Matterhorn Express Pipeline 7.60 30/06/2034 PRIVATE		06/15/2023	DIRECT TO COMPANY		5,000,000	5,000,000	
58013M-FQ-2	MCDONALD'S CORP 3.6 07/01/2030		01/18/2023	GOLDMAN SACHS & CO LLC		954,180	1,000,000	1,900
58507L-BC-2	MEDTRONIC GLOBAL HLDINGS 4.5 03/30/2033	D	03/23/2023	MIZUHO SECURITIES USA LLC		993,800	1,000,000	
606822-CT-9	MITSUBISHI UFJ FIN GRP VAR 02/22/2031	D	02/15/2023	MORGAN STANLEY		1,000,000	1,000,000	
61747Y-FE-0	MORGAN STANLEY VAR 04/21/2034		04/19/2023	MORGAN STANLEY		1,000,000	1,000,000	
641062-BD-5	NESTLE HOLDINGS INC 4.3 10/01/2032		02/02/2023	MORGAN STANLEY		719,404	700,000	11,956
64110L-AU-0	NETFLIX INC 5.375 11/15/2029		08/04/2023	HSBC SECURITIES USA INC		998,090	1,000,000	7,913
65473P-AN-5	NISOURCE INC 5.25 03/30/2028		03/23/2023	DEUTSCHE BANK SECURITIES INC		1,515,960	1,500,000	656
666807-BS-0	NORTHROP GRUMMAN CORP 4.4 05/01/2030		03/31/2023	JANE STREET EXECUTION SERVICES LLC		990,390	1,000,000	18,700
67571B-AA-1	OCTL 2023-1A A 5.87 05/21/2029 ABS		02/07/2023	SUNTRUST BANK/ATLANTA GA		254,980	255,000	
68389X-CN-3	ORACLE CORP 4.65 05/06/2030		02/02/2023	CITIGROUP GLOBAL MARKETS INC		697,774	700,000	
69351U-BA-0	PPL ELECTRIC UTILITIES 5 05/15/2033		02/27/2023	BARCLAYS CAPITAL		692,825	700,000	
694308-KJ-5	PACIFIC GAS & ELECTRIC 6.15 01/15/2033		12/19/2023	BANK OF NEW YORK MELLON/THE		1,550,595	1,500,000	39,975
701094-AS-3	PARKER-HANNIFIN CORP 4.5 09/15/2029		06/12/2023	JANE STREET EXECUTION SERVICES LLC		975,410	1,000,000	11,125
74456Q-CL-8	PUBLIC SERVICE ELECTRIC 4.65 03/15/2033		03/23/2023	MUFG SECURITIES AMERICAS INC		999,070	1,000,000	
75513E-CN-9	RTX CORP 2.375 03/15/2032		01/18/2023	HSBC SECURITIES USA INC		849,770	1,000,000	8,247
760759-BC-3	REPUBLIC SERVICES INC 5 04/01/2034		03/22/2023	JEFFERIES LLC		1,509,870	1,500,000	
78016H-ZQ-6	ROYAL BANK OF CANADA 5 05/02/2033	A	07/13/2023	RBC CAPITAL MARKETS LLC		1,466,640	1,500,000	16,667
83715R-AH-5	SCSLC 2015-A A FLT 01/25/2036 ABS		01/30/2023	RBC CAPITAL MARKETS LLC		281,001	280,826	328
838515-L#-9	SOUTH JERSEY GAS CO 5.31 01/06/2035 PRIVATE		04/27/2023	DIRECT TO COMPANY		3,300,000	3,300,000	
846031-AN-2	STHWK 2019-4A A1R FLT 07/20/2032 LL	D	02/09/2023	DEUTSCHE BANK SECURITIES INC		495,500	500,000	1,956
87264A-CY-9	T-MOBILE USA INC 5.05 07/15/2033		12/19/2023	VARIOUS		1,988,020	2,000,000	38,296
883556-CL-4	THERMO FISHER SCIENTIFIC 2 10/15/2031		04/04/2023	CITIGROUP GLOBAL MARKETS INC		832,250	1,000,000	9,500
88687#-AA-9	TILLMAN NETWORKS FIN II 5 01/18/2031 PRIVATE		01/01/2023	DIRECT TO COMPANY		2,800,000	2,800,000	
88687#-AB-7	TILLMAN NETWORKS FIN II 5.35 26/10/2035 PRIVATE		10/26/2023	DIRECT TO COMPANY		2,520,000	2,520,000	
88687#-AC-5	TILLMAN NETWORKS FIN II 5.35 31/12/2031 PRIVATE		12/27/2023	DIRECT TO COMPANY		986,358	986,358	
891941-AD-8	TAOT 2023-B A3 4.71 02/15/2028 ABS		08/25/2023	BNP PARIBAS SA/NEW YORK NY		373,602	380,000	696
89231F-AE-0	TAOT 2023-C A4 5.01 02/15/2029 ABS		08/10/2023	TD SECURITIES USA LLC		999,570	1,000,000	
928881-AB-7	VONTIER CORP 1.8 04/01/2026		01/17/2023	JP MORGAN SECURITIES LLC		379,122	440,000	2,376
931142-FC-2	WALMART INC 4 04/15/2030		04/12/2023	MIZUHO SECURITIES USA LLC		499,035	500,000	
95000F-AT-3	WFCM 2016-C35 A4 2.931 07/15/2048 CMBS		06/16/2023	BARCLAYS CAPITAL		549,563	600,000	977
95000U-3F-8	WELLS FARGO & COMPANY VAR 07/25/2034		12/22/2023	PERSHING LLC		940,966	925,000	21,703
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						65,350,342	67,882,184	314,774
2509999997. Total - Bonds - Part 3						185,876,626	189,557,202	563,904
2509999998. Total - Bonds - Part 5						23,434,372	23,699,929	77,058
2509999999. Total - Bonds						209,310,998	213,257,131	640,962
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	

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
4509999999. Total - Preferred Stocks							XXX	
31338#-11-2	FEDERAL HOME LOAN BANK OF BOST Unlisted		04/10/2023	DIRECT TO COMPANY	969.000	96,900		
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						96,900	XXX	
5989999997. Total - Common Stocks - Part 3						96,900	XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						96,900	XXX	
5999999999. Total - Preferred and Common Stocks						96,900	XXX	
6009999999 - Totals						209,407,898	XXX	640,962

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi- fication	Description	For- eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con- sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor- tization)/ Accretion	Current Year's Other- Than- Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con- tractual Maturity Date
36179Y-AR-5	G2SF POOL MA9016		12/01/2023	MBS PAYDOWN		12,108	12,108	11,642			11		11		12,108				68	07/20/2053
36179Y-AS-3	G2SF POOL MA9017		12/01/2023	MBS PAYDOWN		13,648	13,648	13,484			4		4		13,648				96	07/20/2053
36225B-QJ-0	GNSF POOL 781357		12/01/2023	MBS PAYDOWN		2,698	2,698	2,651	2,688		10		10		2,698				75	10/15/2025
36225B-QL-5	GNSF POOL 781359		12/01/2023	MBS PAYDOWN		3,124	3,124	3,055	3,111		14		14		3,124				91	12/15/2025
36225B-QN-1	GNSF POOL 781361		12/01/2023	MBS PAYDOWN		4,810	4,810	4,682	4,787		23		23		4,810				192	12/15/2025
36225B-QR-2	GNSF POOL 781364		12/01/2023	MBS PAYDOWN		141	141	143	141						141				5	12/15/2030
3622AA-4R-2	G2SF POOL 785432		12/01/2023	MBS PAYDOWN		1,539,292	1,539,292	1,599,902	1,542,845		(3,552)		(3,552)		1,539,292				17,375	04/20/2051
831641-FU-4	SBIC 2022-10B 1 4.262 09/10/2032 ABS		09/01/2023	MBS PAYDOWN		3,827	3,827	3,827	3,827						3,827				21	09/10/2032
912828-VS-6	US TREASURY N/B 2.5 08/15/2023		08/15/2023	MATURITY		150,000	150,000	147,083	149,796		204		204		150,000				3,750	08/15/2023
912828-WE-6	US TREASURY N/B 2.75 11/15/2023		11/15/2023	MATURITY		1,000,000	1,000,000	981,410	998,003		1,997		1,997		1,000,000				36,597	11/15/2023
91282C-CU-3	US TREASURY N/B 0.125 08/31/2023		08/31/2023	MATURITY		1,500,000	1,500,000	1,495,840	1,498,571		1,429		1,429		1,500,000				1,875	08/31/2023
91282C-DM-0	US TREASURY N/B 0.5 11/30/2023		08/25/2023	GOLDMAN SACHS & CO LLC		2,567,602	2,600,000	2,590,461	2,595,475		3,194		3,194		2,598,669		(31,068)	(31,068)	9,661	11/30/2023
91282C-DR-9	US TREASURY N/B 0.75 12/31/2023		08/25/2023	GOLDMAN SACHS & CO LLC		4,527,047	4,600,000	4,575,484	4,587,400		8,115		8,115		4,595,515		(68,468)	(68,468)	40,031	12/31/2023
0109999999. Subtotal - Bonds - U.S. Governments						11,324,297	11,429,648	11,429,664	11,386,644		11,449		11,449		11,423,832		(99,536)	(99,536)	109,837	XXX
46513Y-JH-2	STATE OF ISRAEL 3.25 01/17/2028	D	10/19/2023	GOLDMAN SACHS & CO LLC		1,075,920	1,200,000	1,191,492	1,195,354		660		660		1,196,014		(120,094)	(120,094)	49,400	01/17/2028
46513Y-JJ-8	STATE OF ISRAEL 4.125 01/17/2048	D	10/19/2023	JEFFERIES LLC		138,020	200,000	200,196	200,178		(10)		(10)		200,167		(62,147)	(62,147)	10,450	01/17/2048
0309999999. Subtotal - Bonds - All Other Governments						1,213,940	1,400,000	1,391,688	1,395,532		650		650		1,396,181		(182,241)	(182,241)	59,850	XXX
13063C-JA-9	CALIFORNIA ST 5 12/01/2030		12/08/2023	SECURITY CALLED BY ISSUER		9,000,000	9,000,000	9,993,300	9,109,782		(109,551)		(109,551)		9,000,231		(231)	(231)	465,000	12/01/2030
341422-XX-6	FLORIDA ST BRD OF EDU CAPIT 6 06/01/2023		06/01/2023	MATURITY		3,320,000	3,320,000	3,403,764	3,322,552		(2,552)		(2,552)		3,320,000				99,600	06/01/2023
57582R-YN-0	MASSACHUSETTS ST 2.663 09/01/2039		09/01/2023	SINKING FUND REDEMPTION		18,292	18,011	18,387	18,027		(16)		(16)		18,011		281	281	480	09/01/2039
917542-QV-7	UTAH ST 3.539 07/01/2025		07/01/2023	SINKING FUND REDEMPTION		670,693	670,693	671,867	671,011		(318)		(318)		670,693				11,868	07/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						13,008,985	13,008,704	14,087,318	13,121,372		(112,437)		(112,437)		13,008,935		50	50	576,948	XXX
111746-JD-6	BROCKTON MA 2.308 11/01/2029		08/28/2023	PERSHING LLC		634,133	750,000	750,000	750,071		(8)		(8)		750,063		(115,930)	(115,930)	14,329	11/01/2029
167486-HM-4	CHICAGO IL 6.207 01/01/2036		03/06/2023	SECURITY CALLED BY ISSUER		76,816	65,000	80,992	79,670		(193)		(193)		79,477		(14,477)	(14,477)	14,561	01/01/2036
64966Q-JD-3	NEW YORK NY 1.15 03/01/2023		03/01/2023	MATURITY		3,000,000	3,000,000	3,007,020	3,001,097		(1,097)		(1,097)		3,000,000				17,250	03/01/2023
718814-ZZ-2	PHOENIX AZ 5.269 07/01/2034		07/01/2023	SINKING FUND REDEMPTION		65,341	65,341	80,114	66,472		(1,132)		(1,132)		65,340		1	1	1,721	07/01/2034
88033S-L2-8	TENDER OPTION BOND TRUST VAR 05/01/2029		05/01/2023	SECURITY CALLED BY ISSUER		1,480,000	1,480,000	1,733,212	1,638,093		(6,485)		(6,485)		1,631,608		(151,608)	(151,608)	63,863	05/01/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						5,256,290	5,360,341	5,651,338	5,535,403		(8,915)		(8,915)		5,526,488		(282,014)	(282,014)	111,724	XXX
03255L-AA-7	ANAHEIM CA PUBLIC FING AUTH 6 09/01/2024		09/05/2023	VARIOUS		1,170,000	1,170,000	1,364,286	1,180,565		(10,520)		(10,520)		1,170,046		(46)	(46)	70,200	09/01/2024
13033A-CE-9	CALIFORNIA ST HLTH FACS 5.75 10/01/2023		10/01/2023	MATURITY		893,789	893,789	869,040	893,664		125		125		893,789				51,393	10/01/2023
155048-BB-6	CENTRL PUGET SOUND WA RE 4.75 02/01/2028		02/01/2023	SINKING FUND REDEMPTION		416,241	416,241	416,453	416,174		67		67		416,241				9,886	02/01/2028
155498-CN-6	CENTRL TX REGL MOBILITY AUT 5 01/01/2033		01/03/2023	SECURITY CALLED BY ISSUER		11,880,000	11,880,000	11,885,915	11,878,329		(20)		(20)		11,878,309		1,691	1,691	297,000	01/01/2033
155498-CP-1	CENTRL TX REGL MOBILITY AUT 5 01/01/2043		01/03/2023	SECURITY CALLED BY ISSUER		14,930,000	14,930,000	14,912,076	14,927,887		(25)		(25)		14,927,862		2,138	2,138	373,250	01/01/2043
167725-AC-4	CHICAGO IL TRANSIT AUTH 6.899 12/01/2040		12/01/2023	SINKING FUND REDEMPTION		72,324	72,324	103,203	74,482		(2,158)		(2,158)		72,324				4,990	12/01/2040
167736-SJ-7	CHICAGO IL WTR REVENUE 5.75 11/01/2030		11/02/2023	VARIOUS		2,110,000	2,110,000	2,351,745	2,123,632		(13,632)		(13,632)		2,110,000				121,325	11/01/2030
21969A-AJ-1	CORONA CA PENSN OBLIG 2.242 05/01/2030		08/28/2023	JP MORGAN SECURITIES LLC		2,085,450	2,500,000	2,500,000	2,500,014		(5)		(5)		2,500,009		(414,559)	(414,559)	46,397	05/01/2030
235036-V7-2	DALLAS-FORT WORTH TX INT 5.25 11/01/2027		11/02/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,462,075	5,086,607		(86,323)		(86,323)		5,000,284		(284)	(284)	262,500	11/01/2027
235036-V8-0	DALLAS-FORT WORTH TX INT 5.25 11/01/2028		11/02/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,438,725	5,083,288		(83,015)		(83,015)		5,000,273		(273)	(273)	262,500	11/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
254845-JQ-4	DIST OF COLUMBIA WTR & SWR 5 10/01/2044		10/02/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,043,300	5,003,345		(4,031)		(4,031)		4,999,314		686	686	250,000	10/01/2044
30308G-AH-3	FRESB 2019-SB60 A10H VAR 01/25/2039 CMBS		12/01/2023	MBS PAYDOWN		21,422	21,422	20,491	21,299		123		123		21,422				423	01/25/2039
30308M-AH-0	FRESB 2019-SB58 A10H VAR 10/25/2038 CMBS		12/01/2023	MBS PAYDOWN		10,310	10,310	9,898	10,283		27		27		10,310				140	10/25/2038
31283H-NA-9	FGLMC POOL G01285		12/01/2023	MBS PAYDOWN		26	26	26	26						26				1	12/01/2030
31283H-NE-1	FGLMC POOL G01289		12/01/2023	MBS PAYDOWN		6	6	6	6						6					10/01/2030
3128MJ-TK-6	FGLMC POOL G08553		12/01/2023	MBS PAYDOWN		298,660	298,660	305,193	299,063		(403)		(403)		298,660				4,339	10/01/2043
3131XV-6E-0	FNCL POOL ZM2669		12/01/2023	MBS PAYDOWN		510,728	510,728	557,811	515,023		(4,295)		(4,295)		510,728				11,768	02/01/2047
3131XW-MH-3	FNCL POOL ZM3060		12/01/2023	MBS PAYDOWN		475,766	475,766	512,787	477,737		(1,970)		(1,970)		475,766				8,514	04/01/2047
3131XX-UX-7	FNCL POOL ZM4198		12/01/2023	MBS PAYDOWN		316,843	316,843	342,686	318,155		(1,312)		(1,312)		316,843				4,592	09/01/2047
3132A5-EL-5	FNCL POOL ZS4639		12/01/2023	MBS PAYDOWN		338,241	338,241	369,317	340,130		(1,890)		(1,890)		338,241				6,001	11/01/2045
3132DN-YX-5	FNCL POOL SD1626		12/01/2023	MBS PAYDOWN		216,453	216,453	206,881	215,282		1,170		1,170		216,453				5,370	10/01/2052
3132DW-CH-4	FNCL POOL SD8172		12/01/2023	MBS PAYDOWN		349,625	349,625	350,226	349,649		(24)		(24)		349,625				3,367	10/01/2051
3133AJ-PG-2	FNCL POOL QC0423		12/01/2023	MBS PAYDOWN		500,169	500,169	504,155	500,327		(158)		(158)		500,169				4,177	04/01/2051
3133AP-HY-8	FNCL POOL QC4747		12/01/2023	MBS PAYDOWN		134,327	134,327	122,238	133,592		736		736		134,327				1,327	07/01/2051
3133AQ-CG-0	FNCL POOL QC5471		12/01/2023	MBS PAYDOWN		1,094,635	1,094,635	1,127,303	1,095,912		(1,277)		(1,277)		1,094,635				12,205	08/01/2051
3133AS-JA-2	FNCL POOL QC7457		12/01/2023	MBS PAYDOWN		254,299	254,299	261,849	254,624		(325)		(325)		254,299				3,120	09/01/2051
3133AT-Y4-7	FNCL POOL QC8831		12/01/2023	MBS PAYDOWN		728,861	728,861	777,717	732,217		(3,356)		(3,356)		728,861				11,983	10/01/2051
3133B2-XX-2	FNCL POOL QD5194		12/01/2023	MBS PAYDOWN		167,559	167,559	172,560	167,859		(300)		(300)		167,559				2,599	01/01/2052
3133KJ-XL-1	FNCL POOL RA3383		12/01/2023	MBS PAYDOWN		1,306,759	1,306,759	1,386,186	1,309,027		(2,267)		(2,267)		1,306,759				18,033	08/01/2050
3133KM-JE-6	FNCL POOL RA5661		12/01/2023	MBS PAYDOWN		758,253	758,253	776,626	758,996		(743)		(743)		758,253				6,899	07/01/2051
3133KM-PV-1	FNCL POOL RA5836		12/01/2023	MBS PAYDOWN		693,530	693,530	717,586	694,708		(1,179)		(1,179)		693,530				8,550	09/01/2051
3133KM-VS-1	FNCL POOL RA6025		12/01/2023	MBS PAYDOWN		677,486	677,486	679,555	677,566		(79)		(79)		677,486				6,049	10/01/2051
3133KN-EH-2	FNCL POOL RA6436		12/01/2023	MBS PAYDOWN		281,410	281,410	269,054	280,636		774		774		281,410				3,408	12/01/2051
3133KP-PB-8	FNCL POOL RA7618		12/01/2023	MBS PAYDOWN		82,577	82,577	83,829	82,678		(100)		(100)		82,577				2,070	07/01/2052
3133KQ-2M-7	FNCL POOL RA8880		12/01/2023	MBS PAYDOWN		60,254	60,254	60,885			6		6		60,254				760	04/01/2053
3133KQ-GD-2	FNCL POOL RA8296		12/01/2023	MBS PAYDOWN		80,957	80,957	81,944			(88)		(88)		80,957				1,266	12/01/2052
3133KQ-WR-3	FNCL POOL RA8756		12/01/2023	MBS PAYDOWN		72,453	72,453	73,217			(49)		(49)		72,453				1,200	03/01/2053
3133KR-B3-7	FNCL POOL RA9058		12/01/2023	MBS PAYDOWN		9,269	9,269	9,176			17		17		9,269				38	05/01/2053
3133KR-Q4-9	FNCL POOL RA9475		12/01/2023	MBS PAYDOWN		16,409	16,409	15,874			12		12		16,409				148	07/01/2053
3133KR-VH-4	FNCL POOL RA9616		12/01/2023	MBS PAYDOWN		7,409	7,409	6,917			34		34		7,409					08/01/2053
3137FK-PJ-9	FHR 4855 AZ 4 08/15/2048 CMO		12/01/2023	MBS PAYDOWN		440,786	440,786	481,189	442,573		(1,787)		(1,787)		440,786				8,077	08/15/2048
31402C-5L-2	FNCL POOL 725451		12/01/2023	MBS PAYDOWN		1,722	1,722	1,651	1,715		6		6		1,722				46	12/01/2031
3140GS-RR-5	FNCL POOL BH4095		12/01/2023	MBS PAYDOWN		475,267	475,267	516,184	477,562		(2,295)		(2,295)		475,267				8,508	10/01/2047
3140H1-WL-0	FNCL POOL BJ0650		12/01/2023	MBS PAYDOWN		655,761	655,761	700,229	658,152		(2,391)		(2,391)		655,761				10,614	03/01/2048
3140J6-GR-2	FNCL POOL BM2007		12/01/2023	MBS PAYDOWN		226,179	226,179	228,759	226,339		(160)		(160)		226,179				4,008	09/01/2048
3140JA-QX-9	FNCL POOL BM5869		12/01/2023	MBS PAYDOWN		833,469	833,469	895,849	836,831		(3,362)		(3,362)		833,469				13,611	08/01/2047
3140K0-SN-9	FNCL POOL BO5024		12/01/2023	MBS PAYDOWN		1,088,247	1,088,247	1,116,133	1,089,544		(1,297)		(1,297)		1,088,247				15,242	12/01/2049
3140L3-N4-9	FNCL POOL BR4910		12/01/2023	MBS PAYDOWN		757,327	757,327	763,717	757,558		(231)		(231)		757,327				6,090	04/01/2051
3140L5-BA-3	FNCI POOL BR6332		12/01/2023	MBS PAYDOWN		727,874	727,874	750,506	729,254		(1,380)		(1,380)		727,874				6,375	04/01/2036
3140LC-TV-3	FN POOL BS2363		12/01/2023	MBS PAYDOWN		44,588	44,588	45,746	44,654		(66)		(66)		44,588				383	09/01/2035
3140QC-2B-1	FNCI POOL CA5269		12/01/2023	MBS PAYDOWN		287,256	287,256	277,449	286,339		917		917		287,256				3,342	02/01/2035
3140QK-LF-3	FNCL POOL CB0325		12/01/2023	MBS PAYDOWN		754,524	754,524	760,773	754,767		(242)		(242)		754,524				7,469	04/01/2051
3140QK-NX-2	FNCI POOL CB0405		12/01/2023	MBS PAYDOWN		1,150,315	1,150,315	1,186,981	1,152,858		(2,543)		(2,543)		1,150,315				11,368	05/01/2036
3140QL-6Z-4	FNCL POOL CB1787		12/01/2023	MBS PAYDOWN		355,661	355,661	356,633	355,700		(39)		(39)		355,661				3,468	10/01/2051
3140QL-WK-8	FNCL POOL CB1549		12/01/2023	MBS PAYDOWN		741,494	741,494	769,532	742,953		(1,459)		(1,459)		741,494				8,692	09/01/2051
3140QM-4V-3	FNCL POOL CB2635		12/01/2023	MBS PAYDOWN		143,967	143,967	146,039	144,059		(92)		(92)		143,967				1,762	01/01/2052
3140QP-SS-7	FNCL POOL CB4128		12/01/2023	MBS PAYDOWN		75,309	75,309	76,627	75,467		(158)		(158)		75,309				1,555	07/01/2052
3140QP-XT-9	FNCL POOL CB4289		12/01/2023	MBS PAYDOWN		80,401	80,401	79,861	80,384		18		18		80,401				1,798	08/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3140QQ-UD-5	FNCL POOL CB5079		12/01/2023	MBS PAYDOWN		69,730	69,730	70,253			(54)		(54)		69,730				978	11/01/2052
3140QR-2M-4	FNCL POOL CB6179		12/01/2023	MBS PAYDOWN		36,502	36,502	36,579			27		27		36,502				642	05/01/2053
3140X5-6F-5	FNCL POOL FM2669		12/01/2023	MBS PAYDOWN		496,539	496,539	537,271	498,845		(2,307)		(2,307)		496,539				8,556	03/01/2048
3140X6-SW-2	FNCL POOL FM3232		12/01/2023	MBS PAYDOWN		430,161	430,161	460,340	432,406		(2,245)		(2,245)		430,161				9,471	04/01/2048
3140X7-LS-6	FNCI POOL FM3936		12/01/2023	MBS PAYDOWN		1,087,517	1,087,517	1,145,121	1,094,597		(7,080)		(7,080)		1,087,517				12,190	08/01/2035
3140X9-4V-4	FNCL POOL FM6235		12/01/2023	MBS PAYDOWN		141,131	141,131	158,376	142,465		(1,334)		(1,334)		141,131				2,978	01/01/2044
3140XC-PA-0	FNCL POOL FM8516		12/01/2023	MBS PAYDOWN		233,538	233,538	216,168	232,301		1,237		1,237		233,538				5,258	07/01/2051
3140XF-MX-6	FNCL POOL FS0373		12/01/2023	MBS PAYDOWN		167,059	167,059	163,626	166,878		180		180		167,059				1,952	01/01/2052
3140XF-VX-6	FNCL POOL FS0629		12/01/2023	MBS PAYDOWN		225,700	225,700	231,748	226,166		(466)		(466)		225,700				3,214	02/01/2052
3140XG-GR-4	FNCL POOL FS1107		12/01/2023	MBS PAYDOWN		107,124	107,124	100,395	106,776		348		348		107,124				1,281	12/01/2051
3140XH-GA-9	FNCI POOL FS1992		12/01/2023	MBS PAYDOWN		154,794	154,794	151,964	154,501		292		292		154,794				2,330	05/01/2037
3140XH-GB-7	FNCI POOL FS1993		12/01/2023	MBS PAYDOWN		137,484	137,484	135,121	137,213		271		271		137,484				1,733	06/01/2037
3140XH-HT-7	FNCL POOL FS2041		12/01/2023	MBS PAYDOWN		75,447	75,447	65,722	75,068		380		380		75,447				736	08/01/2051
3140XL-GL-6	FNCL POOL FS4702		12/01/2023	MBS PAYDOWN		1,621	1,621	1,473			7		7		1,621					04/01/2053
3140XL-VD-7	FNCL POOL FS5111		12/01/2023	MBS PAYDOWN		60,595	60,595	60,103			12		12		60,595				480	07/01/2053
3140XM-AZ-9	FNCL POOL FS5423		12/01/2023	MBS PAYDOWN		41,332	41,332	39,052			91		91		41,332				158	08/01/2053
3140XM-H9-0	FNCL POOL FS5655		12/01/2023	MBS PAYDOWN		10,088	10,088	9,429			45		45		10,088					09/01/2053
31416C-EZ-5	FNCL POOL 995752		12/01/2023	MBS PAYDOWN		115,307	115,307	129,396	116,323		(1,016)		(1,016)		115,307				2,195	05/01/2039
31418D-3S-9	FNCT POOL MA4408		12/01/2023	MBS PAYDOWN		269,901	269,901	282,426	270,573		(672)		(672)		269,901				3,154	08/01/2041
31418D-4G-4	FNCT POOL MA4422		12/01/2023	MBS PAYDOWN		311,519	311,519	320,670	312,043		(524)		(524)		311,519				2,951	09/01/2041
31418D-SH-6	FNCL POOL MA4119		12/01/2023	MBS PAYDOWN		253,953	253,953	254,291	253,966		(13)		(13)		253,953				2,396	09/01/2050
31418D-TQ-5	FNCL POOL MA4158		12/01/2023	MBS PAYDOWN		172,701	172,701	152,031	171,861		840		840		172,701				1,625	10/01/2050
31418D-WR-9	FNCL POOL MA4255		12/01/2023	MBS PAYDOWN		47,204	47,204	39,010			257		257		47,204				184	02/01/2051
345105-BC-3	FOOTHILL ESTRN TRANSPRTN CO 0 01/01/2028		06/02/2023	BARCLAYS CAPITAL		11,001,467	12,540,000	3,488,879	9,619,676		217,665		217,665		9,837,341		1,164,127	1,164,127		01/01/2028
38611T-AA-5	GRAND PARKWAY TRANSPRTN 5.125 10/01/2043		10/02/2023	SECURITY CALLED BY ISSUER		12,920,000	12,920,000	12,654,700	12,821,064		96,709		96,709		12,917,773		2,227	2,227	662,150	10/01/2043
38611T-AB-3	GRAND PARKWAY TRANSPRTN C 5.5 04/01/2053		10/03/2023	SECURITY CALLED BY ISSUER		3,000,000	3,000,000	2,955,000	2,995,287		4,227		4,227		2,999,514		486	486	165,000	04/01/2053
43232E-BX-6	HILLSBOROUGH CNTY FL HSG VAR 01/01/2039		07/04/2023	VARIOUS		285,000	285,000	279,109	284,998		1		1		285,000				3,618	01/01/2039
442435-4Z-3	HOUSTON TX UTILITY SYS 3.428 05/15/2023		05/15/2023	MATURITY		1,500,000	1,500,000	1,531,785	1,510,173		(10,173)		(10,173)		1,500,000				25,710	05/15/2023
446201-AH-8	HUNTINGTON BEACH CA PEN 2.183 06/15/2029		08/28/2023	MARKETAXESS CORP		2,337,885	2,750,000	2,750,000	2,749,998		(28)		(28)		2,749,971		(412,086)	(412,086)	42,356	06/15/2029
57583F-FZ-9	MASSACHUSETTS ST DEV FIN 5.45 05/15/2059		08/25/2023	MORGAN STANLEY & CO LLC		17,935,538	16,375,000	15,764,049	15,968,414		102,992		102,992		16,071,407		1,864,131	1,864,131	704,034	05/15/2059
57586N-XX-4	MASSACHUSETTS ST HSG FIN 4.25 12/01/2035		12/01/2023	SECURITY CALLED BY ISSUER		2,760,000	2,760,000	2,760,000	2,759,866		(50)		(50)		2,759,816		184	184	116,639	12/01/2035
57586N-XY-2	MASSACHUSETTS ST HSG FIN 4.35 12/01/2040		12/01/2023	SECURITY CALLED BY ISSUER		1,440,000	1,440,000	1,440,000	1,439,928		(26)		(26)		1,439,902		98	98	62,234	12/01/2040
57587A-DN-5	MASSACHUSETTS ST HSG FIN 4.3 12/01/2034		10/05/2023	SECURITY CALLED BY ISSUER		470,000	470,000	470,000	469,964		(37)		(37)		469,927		73	73	16,974	12/01/2034
57587A-DP-0	MASSACHUSETTS ST HSG FIN 4.5 12/01/2039		10/05/2023	SECURITY CALLED BY ISSUER		400,000	400,000	400,000	399,968		(33)		(33)		399,934		66	66	15,104	12/01/2039
576000-ZR-7	MASSACHUSETTS ST SCH BLDG A 5 05/15/2038		05/10/2023	SECURITY CALLED BY ISSUER		5,275,000	5,275,000	5,921,240	5,362,209		(84,685)		(84,685)		5,277,524		(2,524)	(2,524)	131,875	05/15/2038
576000-ZT-3	MASSACHUSETTS ST SCH BLDG A 5 05/15/2038		05/10/2023	SECURITY CALLED BY ISSUER		4,725,000	4,725,000	5,227,740	4,793,127		(66,238)		(66,238)		4,726,890		(1,890)	(1,890)	118,125	05/15/2038
59259Y-CC-1	MET TRANSPRTN AUTH NY R 5.754 11/15/2023		11/15/2023	MATURITY		2,155,000	2,155,000	2,322,637	2,235,070		(80,070)		(80,070)		2,155,000				123,999	11/15/2023
59259Y-Q8-5	MET TRANSPRTN AUTH NY REVEN 5 11/15/2031		11/16/2023	SECURITY CALLED BY ISSUER		6,045,000	6,045,000	6,502,002	6,093,601		(46,228)		(46,228)		6,047,373		(2,373)	(2,373)	302,250	11/15/2031
592646-5M-1	MET WASHINGTON DC ARPTS AUT 5 10/01/2033		10/04/2023	SECURITY CALLED BY ISSUER		2,295,000	2,295,000	2,342,621	2,299,231		(4,226)		(4,226)		2,295,005		(5)	(5)	114,750	10/01/2033
592646-5N-9	MET WASHINGTON DC ARPTS AUT 5 10/01/2038		10/04/2023	SECURITY CALLED BY ISSUER		2,000,000	2,000,000	2,048,100	2,003,838		(4,110)		(4,110)		1,999,728		272	272	100,000	10/01/2038

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
613692-AB-8	MONTGOMERY CNTY TX HLTH FAC 0 07/15/2023		07/15/2023	MATURITY		6,000,000	6,000,000	3,438,420	5,866,421		133,579		133,579		6,000,000					07/15/2023
626207-YF-5	MUNI ELEC AUTH OF GEORG 6.637 04/01/2057		04/03/2023	VARIOUS		18,000	18,000	27,341	18,307		(78)		(78)		18,229		(229)	(229)	14	04/01/2057
626207-YS-7	MUNI ELEC AUTH OF GEORG 7.055 04/01/2057		04/03/2023	VARIOUS		3,000	3,000	4,507	3,043		(12)		(12)		3,031		(31)	(31)	2	04/01/2057
646139-4N-2	NEW JERSEY ST TURNPIKE AUTH 5 01/01/2034		01/03/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,703,850	5,000,231		(8)		(8)		5,000,223		(223)	(223)	125,000	01/01/2034
647719-QJ-5	NEW ORLEANS LA SEWAGE S 2.191 06/01/2034		08/28/2023	JP MORGAN SECURITIES LLC		725,769	990,000	990,000	989,999		(7)		(7)		989,992		(264,223)	(264,223)	16,148	06/01/2034
64972B-J3-0	NEW YORK CITY NY HSG DEV CO 4 05/01/2044		02/27/2023	SECURITY CALLED BY ISSUER		1,275,000	1,275,000	1,275,000	1,274,803		(2)		(2)		1,274,801		199	199	16,433	05/01/2044
64972G-BX-1	NEW YORK CITY NY MUNI WTR F 5 06/15/2035		06/16/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,597,200	5,035,279		(32,151)		(32,151)		5,003,128		(3,128)	(3,128)	125,000	06/15/2035
650028-ZS-5	NEW YORK ST THRUWAY AUT 4.125 03/15/2057		04/12/2023	JP MORGAN SECURITIES LLC		2,457,275	2,500,000	2,386,800	2,389,157		467		467		2,389,625		67,650	67,650	59,870	03/15/2057
71783D-CB-9	PHILADELPHIA PA AUTH FO 1.625 04/15/2026		08/28/2023	RBC CAPITAL MARKETS LLC		1,775,085	1,950,000	1,950,000	1,949,996		1		1		1,949,997		(174,912)	(174,912)	27,639	04/15/2026
71884W-BG-5	PHOENIX AZ CIVIC IMPT CRP 5.5 07/01/2042		10/25/2023	GOLDMAN SACHS & CO LLC		16,246,200	15,000,000	15,649,052	15,564,945		(15,314)		(15,314)		15,549,632		696,568	696,568	1,090,833	07/01/2042
71884W-BH-3	PHOENIX CIVIC IMP CORP 5.5 07/01/2043		10/24/2023	GOLDMAN SACHS & CO LLC		4,817,224	4,445,000	4,640,529	4,616,895		(4,308)		(4,308)		4,612,587		204,637	204,637	322,571	07/01/2043
71884W-CP-4	PHOENIX AZ CIVIC IMPT CRP 5.5 07/01/2034		08/25/2023	MORGAN STANLEY & CO LLC		9,600,560	8,000,000	8,401,779	8,303,944		(13,536)		(13,536)		8,290,408		1,310,152	1,310,152	510,889	07/01/2034
759911-NH-9	REGL TRANSPRTN AUTH IL 5.75 06/01/2023		06/01/2023	MATURITY		3,505,000	3,505,000	3,478,047	3,503,375		1,625		1,625		3,505,000				100,769	06/01/2023
76913D-GB-7	RIVERSIDE CNTY CA INFRAS 2.23 11/01/2030		08/28/2023	JP MORGAN SECURITIES LLC		1,637,940	2,000,000	2,000,000	2,000,007		(4)		(4)		2,000,003		(362,063)	(362,063)	36,919	11/01/2030
786005-VA-3	SACRAMENTO CA MUNI UTILITY 5 08/15/2037		08/10/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,186,750	5,013,679		(14,082)		(14,082)		4,999,597		403	403	250,000	08/15/2037
786005-VU-9	SACRAMENTO CA MUNI UTILITY 5 08/15/2033		08/15/2023	SECURITY CALLED BY ISSUER at 100.000		3,555,000	3,555,000	3,733,781	3,568,761		(13,761)		(13,761)		3,555,000				177,750	08/15/2033
796253-2P-6	SAN ANTONIO TX ELEC & GAS R 5 02/01/2038		02/02/2023	SECURITY CALLED BY ISSUER		2,500,000	2,500,000	2,629,475	2,500,982		(1,287)		(1,287)		2,499,695		305	305	62,500	02/01/2038
796253-2Q-4	SAN ANTONIO TX ELEC & GAS R 5 02/01/2043		02/02/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,231,150	5,001,663		(2,282)		(2,282)		4,999,381		620	620	125,000	02/01/2043
837151-XL-8	SOUTH CAROLINA ST PUBLI 2.579 12/01/2031		08/28/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,998,725	2,500,000	2,606,850	2,594,627		(6,443)		(6,443)		2,588,184		(589,459)	(589,459)	47,998	12/01/2031
876385-EA-9	TARRANT CNTY TX HLTH FACS D 6 09/01/2024		09/01/2023	SINKING FUND REDEMPTION		606,984	606,984	692,975	606,867		118		118		606,984				36,419	09/01/2024
88285A-BK-3	TEXAS WTR DEV BRD ST WTR IM 5 10/15/2057		12/07/2023	JP MORGAN SECURITIES LLC		2,136,880	2,000,000	2,023,540	2,026,415		(2,029)		(2,029)		2,024,386		112,494	112,494	116,111	10/15/2057
915137-5G-4	UNIV OF TEXAS TX 4.837 08/15/2026		08/16/2023	VARIOUS		605,000	605,000	653,867	616,632		(11,563)		(11,563)		605,068		(68)	(68)	29,264	08/15/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						227,518,126	226,312,128	221,222,009	223,903,913		(100,125)		(100,125)		224,317,297		3,200,831	3,200,831	8,036,605	XXX
00115*-AA-0	AES ILUMINA LLC 6 03/26/2032 Private		12/31/2023	SINKING FUND REDEMPTION		263,265	263,265	263,265	229,175	34,084	6		34,090		263,265				13,820	03/26/2032
00164V-AF-0	AMC NETWORKS INC 4.25 02/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		441,697	825,000	826,088	513,299	311,065	(311)		310,754		824,052		(382,356)	(382,356)	30,290	02/15/2029
00185P-AA-9	API GROUP DE INC 4.75 10/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		313,821	350,000	350,000	306,569	43,415	41		43,456		350,024		(36,204)	(36,204)	11,591	10/15/2029
001877-AA-7	API GROUP DE INC 4.125 07/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		519,456	600,000	600,000	507,282	92,704	56		92,760		600,042		(80,586)	(80,586)	23,444	07/15/2029
00217Q-AB-7	ARIFL 2022-A A2 3.12 01/15/2031 ABS		12/15/2023	MBS PAYDOWN		127,410	127,410	127,409	127,425		(15)		(15)		127,410				2,089	01/15/2031
00253X-AA-9	AMERICAN AIRLINES/AADVAN 5.5 04/20/2026		06/22/2023	GOLDMAN SACHS & CO LLC		303,047	310,000	329,964	297,027	24,457	(2,803)		21,654		318,680		(15,634)	(15,634)	11,651	04/20/2026
00253X-AB-7	AMERICAN AIRLINES/AADVAN 5.75 04/20/2029		06/22/2023	GOLDMAN SACHS & CO LLC		291,607	305,000	330,644	277,721	47,534	(1,795)		45,739		323,460		(31,852)	(31,852)	11,984	04/20/2029
00255E-AA-9	AASET 2022-1A A 6 05/16/2047 ABS		12/16/2023	MBS PAYDOWN		65,919	65,919	64,724	65,818		101		101		65,919				1,984	05/16/2047
003000-AA-4	ABERCROMBIE & FITCH MANA 8.75 07/15/2025		06/22/2023	GOLDMAN SACHS & CO LLC		591,780	585,000	650,883	578,863	26,352	(6,551)		19,801		598,665		(6,885)	(6,885)	48,486	07/15/2025
00751Y-AG-1	ADVANCE AUTO PARTS 3.5 03/15/2032		06/02/2023	DAIWA CAPITAL MARKETS AMERICA INC		1,649,340	2,000,000	1,992,100	1,992,940		460		460		1,993,399		(344,059)	(344,059)	50,750	03/15/2032
00810G-AC-8	AETHON UN/AETHIN UN FIN 8.25 02/15/2026		06/22/2023	GOLDMAN SACHS & CO LLC		764,716	785,000	849,763	779,529	40,189	(7,901)		32,288		811,817		(47,101)	(47,101)	55,948	02/15/2026
00834A-AA-7	AFFRM 2020-Z2 A 1.9 01/15/2025 ABS		11/15/2023	MBS PAYDOWN		954,448	954,448	953,386	953,679		769		769		954,448				8,513	01/15/2025
00834C-AA-3	AFFRM 2021-Z1 A 1.07 08/15/2025 ABS		12/15/2023	MBS PAYDOWN		678,967	678,967	678,943	678,954		13		13		678,967				3,533	08/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
00834W-AA-9	AFFRM 2022-A A 4.3 05/17/2027 ABS		08/03/2023	CITIGROUP GLOBAL MARKETS INC		633,141	650,000	649,927	650,267		(123)		(123)		650,144		(17,003)	(17,003)	18,012	05/17/2027
013304-AA-8	ALBION FINANCING 1SARL 6.125 10/15/2026	D	06/22/2023	GOLDMAN SACHS & CO LLC		751,624	800,000	728,000	714,880	21,342	6,949		28,291		743,171		8,454	8,454	34,164	10/15/2026
013822-AE-1	ALCOA NEDERLAND HOLDING 5.5 12/15/2027	D	06/22/2023	MARKETAXESS CORP		637,283	660,000	716,859	687,106		(8,708)		(8,708)		678,398		(41,115)	(41,115)	19,259	12/15/2027
01627A-AA-6	ADC 2021-1A A2 1.937 08/15/2046 ABS		08/09/2023	TD SECURITIES USA LLC		308,109	350,000	303,789	306,747		6,646		6,646		313,393		(5,284)	(5,284)	4,444	08/15/2046
02156L-AH-4	ALTICE FRANCE SA 5.5 10/15/2029	D	06/22/2023	GOLDMAN SACHS & CO LLC		901,056	1,300,000	1,288,085	995,462	293,076	449		293,525		1,288,987		(387,931)	(387,931)	49,851	10/15/2029
02311#-AA-4	PROJECT THOR AMAROK LLC 5.95 09/30/2037 InfraDebt		12/31/2023	SINKING FUND REDEMPTION		230,103	230,111	230,111	230,152		(41)		(41)		230,111		(7)	(7)	10,018	09/30/2037
02378*-AA-8	AMERICAN AIRLINES 2017-2 5.18 10/15/2023 Private		10/15/2023	MATURITY		1,277,546	1,277,546	1,277,546	1,266,827	10,499	220		10,719		1,277,546				56,328	10/15/2023
02378L-AA-1	AMERICAN AIRLINES 2017-1 5.18 08/15/2023 Private		08/15/2023	MATURITY		294,963	294,963	294,963	293,524	1,406	33		1,439		294,963				12,673	08/15/2023
03674X-AS-5	ANTERO RESOURCES CORP 5.375 03/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		1,052,595	1,150,000	1,149,793	1,065,935	83,364	88		83,452		1,149,387		(96,792)	(96,792)	50,652	03/01/2030
03690A-AH-9	ANTERO MIDSTREAM PART/F 5.375 06/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		606,078	660,000	662,144	603,722	57,795	(99)		57,696		661,418		(55,340)	(55,340)	18,821	06/15/2029
037411-BE-4	APACHE CORP 4.375 10/15/2028		06/13/2023	GOLDMAN SACHS & CO LLC		735,375	795,000	718,565	711,929	10,918	5,087		16,005		727,933		7,442	7,442	23,188	10/15/2028
03789X-AD-0	DIN 2019-1A A2I 4.194 06/05/2049 ABS		04/17/2023	MBS PAYDOWN		2,970,000	2,970,000	2,970,000	2,969,681		319		319		2,970,000				45,673	06/05/2049
03842V-AA-5	AQFIT 2021-A A 1.54 07/17/2046 ABS		08/09/2023	VARIOUS		387,293	423,052	422,997	422,981		13		13		422,994		(35,701)	(35,701)	3,917	07/17/2046
03969Y-AC-2	ARDAGH METAL PACKAGING 6 06/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		735,165	750,000	750,000	734,828	15,898	(82)		15,816		750,644		(15,479)	(15,479)	23,875	06/15/2027
04018N-AS-0	ARES 2020-56A CR FLT 10/25/2034 LL	D	08/09/2023	CITIGROUP GLOBAL MARKETS INC		1,521,858	1,560,000	1,560,000	1,564,097		946		946		1,565,043		(43,185)	(43,185)	86,156	10/25/2034
04047E-AA-4	ARIVO 2022-1A A 3.93 05/15/2028 ABS		12/15/2023	MBS PAYDOWN		191,825	191,825	191,801	191,861		(36)		(36)		191,825				3,732	05/15/2028
04685A-2Q-3	ATHENE GLOBAL FUNDING 1.2 10/13/2023		10/13/2023	MATURITY		2,230,000	2,230,000	2,255,868	2,238,511		(8,511)		(8,511)		2,230,000				26,760	10/13/2023
047649-AA-6	ATKORE INC 4.25 06/01/2031		06/22/2023	GOLDMAN SACHS & CO LLC		647,888	750,000	612,368	614,140		5,845		5,845		619,984		27,903	27,903	18,151	06/01/2031
04916W-AA-2	ATLANTICA SUSTAIN INFRA 4.125 06/15/2028	D	06/22/2023	GOLDMAN SACHS & CO LLC		759,960	850,000	848,139	755,200	92,678	109		92,787		847,987		(88,027)	(88,027)	18,603	06/15/2028
05330K-A@-4	AUTOPISTAS METRO DE PR 7.5 12/31/2038 Private	D	12/31/2023	SINKING FUND REDEMPTION		120,000	120,000	120,000	120,001		(1)		(1)		120,000				5,625	12/31/2038
05352T-AB-5	AVANTOR FUNDING INC 3.875 11/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		368,886	423,000	401,850	355,438	48,259	1,204		49,463		404,901		(36,016)	(36,016)	10,700	11/01/2029
05368V-AA-4	AVIENT CORP 7.125 08/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		571,682	570,000	570,000	560,658	10,506	(22)		10,484		571,142		540	540	35,649	08/01/2030
05401A-AA-9	AVOLON HOLDINGS FNDG LTD 5.5 01/15/2023	D	01/15/2023	MATURITY		70,000	70,000	70,000	69,999		1		1		70,000				1,925	01/15/2023
05604L-AA-0	BWAY 2015-1740 A 2.917 01/10/2035 CMBS		11/29/2023	CITIGROUP GLOBAL MARKETS INC		73,200	120,000	102,000	120,711		(265)	18,445	(18,710)		102,000		(28,800)	(28,800)		01/13/2035
05606D-AS-7	BX 2022-PSB A FLT 08/15/2039 CMBS		09/06/2023	VARIOUS		252,021	252,084	250,408	251,155		426		426		251,581		441	441	13,013	08/15/2039
05610J-AC-3	BX 2022-MVRK B FLT 03/15/2039 CMBS		07/15/2023	MBS PAYDOWN		3,898	3,898	3,882	3,896		2		2		3,898				130	03/15/2039
05724B-AB-5	BAKER HUGHES LLC/CO-OBL 1.231 12/15/2023		08/25/2023	PERSHING LLC		1,676,676	1,700,000	1,700,000	1,699,970		32		32		1,700,002		(23,326)	(23,326)	14,765	12/15/2023
05990G-AA-3	BANCO DE CREDITO DEL PER 4.25 04/01/2023	D	04/01/2023	MATURITY		3,000,000	3,000,000	2,975,880	2,999,120		880		880		3,000,000				63,750	04/01/2023
05990T-AU-1	BAFC 2015-R2 3.75 02/27/2037 WHOLE LOAN		12/01/2023	MBS PAYDOWN		286,144	286,144	286,144	286,141		3		3		286,144				4,504	02/27/2037
06738E-BB-0	BARCLAYS PLC VAR 05/16/2024	D	05/17/2023	SECURITY CALLED BY ISSUER		1,500,000	1,500,000	1,566,270	1,517,738		(15,700)		(15,700)		1,502,038		(2,038)	(2,038)	32,535	05/16/2024
071813-CS-6	BAXTER INTERNATIONAL IN 2.539 02/01/2032		02/09/2023	BNP PARIBAS SA/NEW YORK NY		806,690	1,000,000	1,005,910	1,005,367		19		19		1,005,385		(198,695)	(198,695)	13,541	02/01/2032
08861Y-AA-4	BHG 2021-A A 1.42 11/17/2033 ABS		12/17/2023	MBS PAYDOWN		173,999	173,999	173,993	173,996		3		3		173,999				1,205	11/17/2033
08862B-AA-3	BHG 2021-B A 0.9 10/17/2034 ABS		12/17/2023	MBS PAYDOWN		180,569	180,569	180,563	180,567		2		2		180,569				842	10/17/2034
096630-AE-8	BOARDWALK PIPELINES LP 5.95 06/01/2026		01/18/2023	SUNTRUST BANK/ATLANTA GA		1,233,204	1,200,000	1,335,552	1,254,845		(634)		(634)		1,254,211		(21,007)	(21,007)	9,718	06/01/2026
103304-BV-2	BOYD GAMING CORP 4.75 06/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		669,090	750,000	736,875	655,740	82,373	846		83,219		738,959		(69,869)	(69,869)	27,807	06/15/2031
118230-AT-8	BUCKEYE PARTNERS LP 4.125 03/01/2025		06/22/2023	GOLDMAN SACHS & CO LLC		523,804	550,000	571,940	526,174	36,645	(2,820)		33,825		559,999		(36,196)	(36,196)	18,591	03/01/2025
1248EP-BX-0	CCO HLDGS LLC/CAP CORP 5 02/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		727,848	800,000	784,000	726,992	58,744	1,276		60,020		787,011		(59,163)	(59,163)	36,111	02/01/2028
1248EP-CN-1	CCO HLDGS LLC/CAP CORP 4.5 05/01/2032		06/22/2023	GOLDMAN SACHS & CO LLC		1,059,480	1,350,000	1,319,625	1,074,087	247,583	1,331		248,914		1,323,002		(263,522)	(263,522)	39,656	05/01/2032
1248EP-CS-0	CCO HLDGS LLC/CAP CORP 6.375 09/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		793,977	850,000	850,000	795,022	55,458	136		55,594		850,615		(56,639)	(56,639)	47,715	09/01/2029
12511V-AA-6	CHURCHILL DOWNS INC 5.75 04/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		817,101	875,000	875,000	789,863	86,443	(14)		86,429		876,292		(59,190)	(59,190)	37,036	04/01/2030
12591T-AE-6	COMM 2014-LC15 A4 4.006 04/10/2047 CMBS		12/01/2023	MBS PAYDOWN		1,404,005	1,404,005	1,515,284	1,444,767		(40,761)		(40,761)		1,404,005				51,352	04/10/2047
126117-AT-7	CNA FINANCIAL CORP 4.5 03/01/2026		08/28/2023	WELLS FARGO SECURITIES LLC		1,938,620	2,000,000	1,999,500	1,999,771		352		352		2,000,124		(61,504)	(61,504)	89,500	03/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12625K-AE-5	COMM 2013-CR8 A5 3.612 06/10/2046 CMBS		05/01/2023	MBS PAYDOWN		864,113	864,113	907,048	872,884		(8,771)		(8,771)		864,113				6,404	06/10/2046
126307-BH-9	CSC HOLDINGS LLC 4.5 11/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		853,127	1,225,000	1,210,674	851,375	360,292	716		361,008		1,212,383		(359,257)	(359,257)	33,841	11/15/2031
126307-BK-2	CSC HOLDINGS LLC 5 11/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		334,985	700,000	674,625	391,209	285,883	1,071		286,954		678,162		(343,177)	(343,177)	21,486	11/15/2031
12635F-AU-8	CSAIL 2015-C3 ASB 3.4481 08/15/2048 CMBS		12/01/2023	MBS PAYDOWN		118,013	118,013	122,273	119,263		(1,249)		(1,249)		118,013				1,934	08/15/2048
12654A-AA-9	CNX MIDSTREAM PART LP 4.75 04/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		607,579	720,000	720,000	594,338	125,662	82		125,744		720,082		(112,503)	(112,503)	23,845	04/15/2030
12702*-AA-4	CVS PASSTHR TRUST 3.901 10/10/2039 Private		12/10/2023	SINKING FUND REDEMPTION		224,608	224,608	224,608	224,608						224,608				4,531	10/10/2039
12708#-AA-4	CHARTER COMMUNICATIONS CTL 5.55 07/15/2035 Private		12/15/2023	SINKING FUND REDEMPTION		92,913	92,913	92,913	92,913						92,913				2,726	07/15/2035
12759*-AA-6	CTL 2022-06 TRUST 5.41 01/15/2047 PRIVATE		12/15/2023	SINKING FUND REDEMPTION		35,938	35,939	35,938	35,940		(2)		(2)		35,938				1,028	01/15/2047
131347-CM-6	CALPINE CORP 4.5 02/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		652,087	715,000	713,021	639,024	73,290	93		73,383		712,408		(60,320)	(60,320)	27,796	02/15/2028
131347-CQ-7	CALPINE CORP 5 02/01/2031		06/22/2023	GOLDMAN SACHS & CO LLC		293,038	355,000	342,504	299,052	45,073	563		45,636		344,688		(51,650)	(51,650)	16,024	02/01/2031
13607H-VC-3	CANADIAN IMPERIAL BANK 0.45 06/22/2023	A	06/22/2023	MATURITY		4,000,000	4,000,000	3,999,120	3,999,755		245		245		4,000,000				9,000	06/22/2023
14040H-BN-4	CAPITAL ONE FINANCIAL CO 3.75 03/09/2027		01/19/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		1,718,893	1,780,000	1,752,588	1,767,075		348		348		1,767,423		(48,530)	(48,530)	24,846	03/09/2027
14317H-AG-6	CARMX 2022-2 D 4.75 10/16/2028 ABS		01/19/2023	LOOP CAPITAL MARKETS LLC		346,613	360,000	359,966	360,203		(4)		(4)		360,199		(13,587)	(13,587)	1,805	10/16/2028
14879E-AK-4	CATALENT PHARMA SOLUTION 3.5 04/01/2030		03/16/2023	BARCLAYS CAPITAL		918,750	1,050,000	985,541	828,177	162,994	1,594		164,588		992,765		(74,015)	(74,015)	17,252	04/01/2030
15032E-AS-8	CEDF 2017-8A CR FLT 10/17/2034 LL	D	08/21/2023	DEUTSCHE BANK SECURITIES INC		1,085,247	1,110,000	1,110,000	1,111,892		511		511		1,112,403		(27,156)	(27,156)	66,056	10/17/2034
151191-BE-2	CELULOSA ARAUCO CONSTITU 4.25 04/30/2029	D	08/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,829,000	2,000,000	1,986,160	1,990,620		793		793		1,991,413		(162,413)	(162,413)	64,694	04/30/2029
15135B-AW-1	CENTENE CORP 3 10/15/2030		01/09/2023	JANE STREET EXECUTION SERVICES LLC		634,688	750,000	618,750	621,763		389		389		622,152		12,536	12,536	5,375	10/15/2030
156700-BB-1	LUMEN TECHNOLOGIES INC 5.125 12/15/2026		03/31/2023	Corporate Actions Event		417,347	635,000	658,686	551,618	96,972	(1,686)		95,286		646,904		(229,557)	(229,557)	20,430	12/15/2026
156700-BD-7	LUMEN TECHNOLOGIES INC 4.5 01/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		327,848	675,000	664,875	466,290	200,505	641		201,146		667,436		(339,589)	(339,589)	28,772	01/15/2029
15776*-AA-8	CHAMBERS BORROWER LLC 2.18 05/15/2024 PRIVATE		12/15/2023	SINKING FUND REDEMPTION		1,538,845	1,538,845	1,538,845	1,539,407		(562)		(562)		1,538,845				18,034	05/15/2024
159864-AJ-6	CHARLES RIVER LABORATORI 4 03/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		647,615	744,000	688,200	643,798	48,241	2,553		50,794		694,592		(46,977)	(46,977)	23,229	03/15/2031
16115Q-AF-7	CHART INDUSTRIES INC 7.5 01/01/2030		06/22/2023	VARIOUS		687,076	675,000	665,962	667,776		531		531		668,307		18,768	18,768	25,875	01/01/2030
17027N-AB-8	CHOBANI LLC/FINANCE COR 4.625 11/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		723,512	800,000	817,903	706,104	104,626	(2,028)		102,598		808,702		(85,190)	(85,190)	22,714	11/15/2028
18539U-AD-7	CLEARWAY ENERGY OP LLC 3.75 02/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		334,576	400,000	391,500	333,876	58,827	404		59,231		393,107		(58,531)	(58,531)	12,958	02/15/2031
18539U-AE-5	CLEARWAY ENERGY OP LLC 3.75 01/15/2032		06/22/2023	GOLDMAN SACHS & CO LLC		529,829	645,000	645,000	521,212	123,773	60		123,833		645,044		(115,216)	(115,216)	22,911	01/15/2032
185899-AK-7	CLEVELAND-CLIFFS INC 4.625 03/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		574,944	640,000	661,632	571,411	83,512	(2,072)		81,440		652,851		(77,907)	(77,907)	24,256	03/01/2029
18972E-AA-3	CLYDESDALE ACQUISITION 6.625 04/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		765,448	800,000	800,000	766,800	34,591	(10)		34,581		801,381		(35,933)	(35,933)	36,953	04/15/2029
19424W-AB-3	CASL 2021-C A2 2.32 07/26/2055 ABS		12/25/2023	MBS PAYDOWN		88,301	88,301	88,250	88,296		5		5		88,301				1,079	07/26/2055
201723-AR-4	COMMERCIAL METALS CO 4.375 03/15/2032		06/22/2023	GOLDMAN SACHS & CO LLC		642,053	750,000	708,750	646,598	64,660	1,685		66,345		712,943		(70,890)	(70,890)	25,612	03/15/2032
205768-AT-1	COMSTOCK RESOURCES INC 5.875 01/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		645,422	760,000	734,865	657,233	78,031	1,378		79,409		736,642		(91,219)	(91,219)	42,293	01/15/2030
20752T-AA-2	CONNECT FINCO SARL/CONNE 6.75 10/01/2026	D	06/22/2023	GOLDMAN SACHS & CO LLC		624,598	650,000	681,070	605,540	61,545	(4,525)		57,020		662,560		(37,962)	(37,962)	32,297	10/01/2026
20826F-AT-3	CONOCOPHILLIPS COMPANY 2.125 03/08/2024		08/25/2023	PERSHING LLC		981,200	1,000,000	999,690	999,948		57		57		1,000,005		(18,805)	(18,805)	20,719	03/08/2024
20903X-AF-0	CONSOLIDATED COMMUNICATI 6.5 10/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		621,176	780,000	826,578	607,386	207,852	(4,165)		203,687		811,072		(189,896)	(189,896)	37,321	10/01/2028
22282E-AJ-1	COVANTA HOLDING CORP 5 09/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		850,860	1,000,000	1,055,000	807,540	237,142	(3,301)		233,841		1,041,381		(190,521)	(190,521)	40,972	09/01/2030
22303X-AA-3	COVANTA HOLDING CORP 4.875 12/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		984,814	1,150,000	1,152,000	941,724	209,853	(30)		209,823		1,151,547		(166,733)	(166,733)	31,924	12/01/2029
22535M-AA-7	CAALT 2020-2A A 1.37 07/16/2029 ABS		06/15/2023	MBS PAYDOWN		116,290	116,290	114,501	115,005		1,286		1,286		116,290				403	07/16/2029
225433-AT-8	CREDIT SUISSE GROUP AG 3.8 06/09/2023	D	06/09/2023	MATURITY		2,000,000	2,000,000	2,077,080	2,022,942		(22,942)		(22,942)		2,000,000				37,789	06/09/2023
233046-AN-1	DNKN 2021-1A A2I 2.045 11/20/2051 ABS		11/20/2023	MBS PAYDOWN		21,000	21,000	21,000	21,000						21,000				188	11/20/2051
23345M-AA-5	DT MIDSTREAM INC 4.125 06/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		478,005	550,000	550,000	471,856	78,129	61		78,190		550,046		(72,041)	(72,041)	12,037	06/15/2029
235825-AF-3	DANA INC 5.375 11/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		272,087	285,000	266,475	264,298	2,326	1,584		3,910		268,208		3,879	3,879	9,404	11/15/2027
235825-AH-9	DANA INC 4.25 09/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		668,720	800,000	788,515	644,664	144,813	633		145,446		790,110		(121,390)	(121,390)	27,861	09/01/2030
237266-AJ-0	DARLING INGREDIENTS INC 6 06/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		668,072	690,000	697,200	676,255	20,793	(559)		20,234		696,489		(28,417)	(28,417)	21,965	06/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
23802W-AA-9	COLO 2021-1A A2 2.06 02/27/2051 ABS		08/03/2023	TD SECURITIES USA LLC		307,439	350,000	300,945	304,249		7,868		7,868		312,117		(4,677)	(4,677)	4,446	02/27/2051
23918K-AS-7	DAVITA INC 4.625 06/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		427,200	500,000	513,695	400,420	110,632	(815)		109,817		510,237		(83,037)	(83,037)	13,168	06/01/2030
25461L-AA-0	DIRECTV FIN LLC/COINC 5.875 08/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		1,112,975	1,250,000	1,271,991	1,121,638	145,359	(1,910)		143,449		1,265,086		(152,111)	(152,111)	63,442	08/15/2027
25470X-BB-0	DISH DBS CORP 7.375 07/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		329,238	625,000	674,156	438,919	215,668	(6,218)		209,450		648,369		(319,131)	(319,131)	45,454	07/01/2028
25470X-BF-1	DISH DBS CORP 5.75 12/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		587,264	800,000	799,375	634,440	165,020	173		165,193		799,633		(212,369)	(212,369)	26,194	12/01/2028
26209X-AD-3	HONK 2021-1A A2 2.791 10/20/2051 ABS		10/20/2023	MBS PAYDOWN		7,000	7,000	7,000	7,000						7,000				122	10/20/2051
26244Q-AN-3	DRSLF 2017-49A AR FLT 07/18/2030 LL	D	10/18/2023	VARIOUS		411,367	414,089	414,152	414,369		49		49		414,418		(3,050)	(3,050)	15,979	07/18/2030
26483E-AL-4	DUN & BRADSTREET CORP 5 12/15/2029		02/13/2023	VARIOUS		179,708	205,000	205,000	176,651	28,341	19		28,360		205,010		(25,302)	(25,302)	1,708	12/15/2029
267475-AD-3	DYCOM INDUSTRIES INC 4.5 04/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		1,081,860	1,200,000	1,195,810	1,050,504	145,215	280		145,495		1,195,998		(114,138)	(114,138)	37,650	04/15/2029
26885B-AF-7	EQM MIDSTREAM PARTNERS L 6 07/01/2025		06/22/2023	GOLDMAN SACHS & CO LLC		741,660	750,000	714,375	716,886		5,919		5,919		722,806		18,854	18,854	44,375	07/01/2025
28470R-AH-5	CAESARS ENTERTAIN INC 6.25 07/01/2025		06/22/2023	GOLDMAN SACHS & CO LLC		745,223	750,000	767,813	729,690	32,059	(3,560)		28,499		758,189		(12,967)	(12,967)	46,224	07/01/2025
29001V-AQ-2	ELMW6 2020-3A CR FLT 10/20/2034 LL	D	08/09/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,347,610	1,365,000	1,365,000	1,368,636		645		645		1,369,281		(21,671)	(21,671)	76,913	10/20/2034
29003E-AA-3	ELMW8 2021-1A A1 FLT 01/20/2034 LL	D	08/09/2023	ROBERT W BAIRD & CO INC		448,475	450,000	451,350	451,669		97		97		451,766		(3,292)	(3,292)	22,369	01/20/2034
29260F-AE-0	ENDEAVOR ENERGY RESOURCE 5.75 01/30/2028		06/22/2023	GOLDMAN SACHS & CO LLC		693,911	710,000	712,897	679,839	27,606	(221)		27,385		707,224		(13,312)	(13,312)	36,969	01/30/2028
29272W-AD-1	ENERGIZER HOLDINGS INC 4.375 03/31/2029		06/22/2023	GOLDMAN SACHS & CO LLC		396,459	470,000	464,755	399,514	66,174	247		66,421		465,935		(69,476)	(69,476)	15,193	03/31/2029
29272W-AF-6	ENERGIZER HOLDINGS INC 6.5 12/31/2027		06/22/2023	VARIOUS		479,810	500,000	500,000	476,920	23,354	(175)		23,179		500,098		(20,288)	(20,288)	32,139	12/31/2027
29278N-AC-7	ENERGY TRANSFER LP 4.2 09/15/2023		09/15/2023	MATURITY		1,286,000	1,286,000	1,345,658	1,308,959		(22,959)		(22,959)		1,286,000				54,012	09/15/2023
29278N-AN-3	ENERGY TRANSFER LP 5.5 06/01/2027		12/19/2023	SCOTIA CAPITAL USA INC		639,205	634,000	634,000	633,993		99		99		634,092		5,113	5,113	36,807	06/01/2027
29336T-AA-8	ENLINK MIDSTREAM LLC 5.375 06/01/2029		03/30/2023	JP MORGAN SECURITIES LLC		748,800	780,000	739,219	713,063	28,117	1,264		29,381		742,444		6,356	6,356	14,208	06/01/2029
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 09/01/2030		06/22/2023	VARIOUS		371,153	375,000	375,000	371,340	4,447	22		4,469		375,809		(4,657)	(4,657)	20,042	09/01/2030
29362U-AC-8	ENTEGRIS INC 4.375 04/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		571,656	625,000	652,225	552,000	88,782	(3,359)		85,423		637,423		(65,767)	(65,767)	19,065	04/15/2028
29374F-AB-9	EFF 2022-3 A2 4.38 07/20/2029 ABS		12/20/2023	MBS PAYDOWN		38,591	38,591	38,585	38,601		(10)		(10)		38,591				1,269	07/20/2029
29379V-AG-8	ENTERPRISE PRODUCTS OPE 6.125 10/15/2039		12/19/2023	SUSQUEHANNA FINANCIAL GROUP LLLP		548,055	500,000	496,930	497,665		166		166		497,831		50,224	50,224	36,240	10/15/2039
30251G-BE-6	FMG RESOURCES AUG 2006 6.125 04/15/2032	D	06/22/2023	GOLDMAN SACHS & CO LLC		735,607	775,000	775,000	725,268	50,270	(18)		50,252		775,520		(39,913)	(39,913)	33,096	04/15/2032
30257W-AA-4	FAGE INTL / FAGE USA 5.625 08/15/2026	D	06/22/2023	GOLDMAN SACHS & CO LLC		745,879	790,000	813,020	741,328	60,750	(3,598)		57,152		798,481		(52,602)	(52,602)	38,389	08/15/2026
30288*-AE-0	FLNG LIQUEFACTION 2 LLC 4.39 12/31/2038 Private		12/31/2023	SINKING FUND REDEMPTION		109,350	109,350	109,350	109,350						109,350				4,852	12/31/2038
31556T-AA-7	FERTITTA ENTERTAINMENT 4.625 01/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		700,880	800,000	796,985	677,184	121,123	156		121,279		798,464		(97,584)	(97,584)	35,047	01/15/2029
31572U-AF-3	FIBRIA OVERSEAS FINANCE 5.5 01/17/2027	D	04/19/2023	BNP PARIBAS SA/NEW YORK NY		501,250	500,000	501,750	500,855		(89)		(89)		500,766		484	484	20,931	01/17/2027
31944T-AA-8	FIRSTCASH INC 5.625 01/01/2030		05/17/2023	VARIOUS		515,078	555,000	555,000	495,693	59,325	37		59,362		555,055		(39,977)	(39,977)	27,397	01/01/2030
335934-AT-2	FIRST QUANTUM MINERALS 6.875 10/15/2027	A	06/22/2023	GOLDMAN SACHS & CO LLC		782,975	805,000	877,883	754,655	94,695	(10,038)		84,657		839,312		(56,337)	(56,337)	38,587	10/15/2027
345397-A4-5	FORD MOTOR CREDIT CO LL 4.271 01/09/2027		06/22/2023	GOLDMAN SACHS & CO LLC		1,337,016	1,450,000	1,504,137	1,314,657	175,463	(4,590)		170,873		1,485,530		(148,514)	(148,514)	59,693	01/09/2027
345397-B2-8	FORD MOTOR CREDIT CO LL 3.375 11/13/2025		06/22/2023	GOLDMAN SACHS & CO LLC		1,199,107	1,300,000	1,348,750	1,176,877	155,235	(5,248)		149,987		1,326,863		(127,756)	(127,756)	27,178	11/13/2025
345397-C2-7	FORD MOTOR CREDIT CO LLC 4.95 05/28/2027		06/22/2023	GOLDMAN SACHS & CO LLC		798,983	850,000	849,890	786,114	64,236	80		64,316		850,430		(51,447)	(51,447)	24,310	05/28/2027
35877#-AA-0	FRISCO HQ OPERATIONS LLC 4.13 12/15/2037 PRIVATE		12/15/2023	SINKING FUND REDEMPTION		477,036	477,036	477,036	477,030		5		5		477,036				14,827	12/15/2037
35906A-BF-4	FRONTIER COMMUNICATIONS 5 05/01/2028		03/10/2023	BARCLAYS CAPITAL		679,400	790,000	810,114	688,896	114,908	(688)		114,220		803,115		(123,715)	(123,715)	14,593	05/01/2028
36168Q-AJ-3	GFL ENVIRONMENTAL INC 4.25 06/01/2025	A	06/22/2023	GOLDMAN SACHS & CO LLC		576,582	600,000	627,168	576,930	32,054	(2,981)		29,073		606,003		(29,421)	(29,421)	14,521	06/01/2025
36168Q-AK-0	GFL ENVIRONMENTAL INC 3.75 08/01/2025	A	06/22/2023	GOLDMAN SACHS & CO LLC		569,496	600,000	608,250	566,628	38,365	(1,439)		36,926		603,554		(34,058)	(34,058)	20,313	08/01/2025
36168Q-AM-6	GFL ENVIRONMENTAL INC 3.5 09/01/2028	A	06/22/2023	GOLDMAN SACHS & CO LLC		422,085	475,000	449,469	417,915	34,617	1,725		36,342		454,256		(32,171)	(32,171)	13,623	09/01/2028
361841-AF-6	GLP CAPITAL LP / FIN II 5.375 11/01/2023		02/08/2023	SECURITY CALLED BY ISSUER		500,000	500,000	495,000	498,872		257		257		499,129		871	871	7,540	11/01/2023
361841-AR-0	GLP CAPITAL LP / FIN II 3.25 01/15/2032		07/13/2023	MORGAN STANLEY		203,888	250,000	248,440	248,581		96		96		248,677		(44,790)	(44,790)	8,170	01/15/2032
36318W-AK-6	GALXY 2013-15A ARR FLT 10/15/2030 LL	D	10/16/2023	MBS PAYDOWN		129,693	129,693	129,693	129,721		(28)		(28)		129,693				4,985	10/15/2030
36321B-AA-9	GALXY 2017-24A A FLT 01/15/2031 LL	D	10/16/2023	MBS PAYDOWN		114,793	114,793	114,219			156		156		114,793				4,446	01/15/2031
37959P-AA-5	SEACO 2020-1A A 2.17 10/17/2040 ABS	D	12/17/2023	MBS PAYDOWN		645,911	645,911	646,634	645,994		(82)		(82)		645,911				7,384	10/17/2040
37959P-AC-1	SEACO 2020-2A A 2.26 11/19/2040 ABS	D	12/17/2023	MBS PAYDOWN		238,899	238,899	240,037	239,031		(132)		(132)		238,899				2,837	11/19/2040
37959P-AG-2	SEACO 2021-2A A 1.95 08/17/2041 ABS	D	12/17/2023	MBS PAYDOWN		79,858	79,858	79,854	79,857		1		1		79,858				823	08/17/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
37960X-AA-5	GLOBAL INFRASTRUCTURE S 5.625 06/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		633,857	775,000	784,963	604,306	178,419	(914)		177,505		781,811		(147,954)	(147,954)	24,824	06/01/2029
37960X-AB-3	GLOBAL INFRASTRUCTURE SO 7.5 04/15/2032		06/22/2023	GOLDMAN SACHS & CO LLC		573,748	670,000	670,000	538,794	131,229	130		131,359		670,153		(96,405)	(96,405)	35,035	04/15/2032
38141G-WT-7	GOLDMAN SACHS GROUP INC 3.2 02/23/2023		02/23/2023	MATURITY		975,000	975,000	999,726	976,404		(1,404)		(1,404)		975,000				15,600	02/23/2023
38141G-XE-9	GOLDMAN SACHS GROUP INC 3.625 02/20/2024		08/25/2023	BARCLAYS CAPITAL		1,186,428	1,200,000	1,257,252	1,229,450		(18,110)		(18,110)		1,211,340		(24,912)	(24,912)	44,588	02/20/2024
38141G-ZH-0	GOLDMAN SACHS GROUP INC VAR 01/24/2025		07/14/2023	GOLDMAN SACHS & CO LLC		4,395,975	4,500,000	4,506,720	4,503,578		(1,687)		(1,687)		4,501,891		(105,916)	(105,916)	77,625	01/24/2025
382550-BN-0	GOODYEAR TIRE & RUBBER 5 07/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		709,491	790,000	788,317	684,930	103,543	196		103,739		788,669		(79,178)	(79,178)	37,415	07/15/2029
38869P-AM-6	GRAPHIC PACKAGING INTER 4.125 08/15/2024		06/22/2023	GOLDMAN SACHS & CO LLC		724,623	740,000	728,900	720,627	10,243	2,657		12,900		733,527		(8,904)	(8,904)	26,370	08/15/2024
389286-AA-3	GRAY TELEVISION INC 5.375 11/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		589,284	900,000	900,000	645,300	254,694	131		254,825		900,125		(310,841)	(310,841)	29,697	11/15/2031
39843U-AA-0	GRIFOLS ESCROW ISSUER 4.75 10/15/2028	D	03/20/2023	OPPENHEIMER & CO INC		548,438	675,000	675,000	584,084	90,917	21		90,938		675,022		(126,584)	(126,584)	13,983	10/15/2028
398905-AN-9	GROUP 1 AUTOMOTIVE INC 4 08/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		1,047,243	1,210,000	1,217,831	1,028,742	186,222	(682)		185,540		1,214,282		(167,040)	(167,040)	41,812	08/15/2028
404119-AJ-8	HCA INC 7.5 11/06/2033		06/22/2023	PERSHING LLC		1,173,728	1,075,000	1,434,788	1,131,384	269,809	(11,375)		258,434		1,389,818		(216,090)	(216,090)	51,510	11/06/2033
40439H-AA-7	HINTT 2020-A A 1.39 10/09/2039 ABS		12/09/2023	MBS PAYDOWN		386,809	386,809	386,750	386,799		10		10		386,809				2,879	10/09/2039
40439H-AB-5	HINTT 2020-A B 2.23 10/09/2039 ABS		12/09/2023	MBS PAYDOWN		85,743	85,743	85,721	85,738		5		5		85,743				1,024	10/09/2039
40439H-AC-3	HINTT 2020-A C 3.42 10/09/2039 ABS		12/09/2023	MBS PAYDOWN		58,021	58,021	58,014	58,019		2		2		58,021				1,063	10/09/2039
417558-AA-1	HARVEST MIDSTREAM I LP 7.5 09/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		985,410	1,000,000	1,090,000	959,530	94,432	(11,709)		82,723		1,042,252		(56,842)	(56,842)	61,458	09/01/2028
428102-AE-7	HESS MIDSTREAM OPERATION 4.25 02/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		631,392	730,000	730,663	626,004	104,491	17		104,508		730,513		(99,121)	(99,121)	26,802	02/15/2030
431318-AY-0	HILCORP ENERGY I/HILCORP 6 04/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		771,239	850,000	850,469	760,674	89,847	86		89,933		850,607		(79,368)	(79,368)	35,558	04/15/2030
436440-AP-6	HOLOGIC INC 3.25 02/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		701,646	809,000	728,100	698,652	36,252	5,073		41,325		739,977		(38,332)	(38,332)	22,714	02/15/2029
443201-AA-6	HOWMET AEROSPACE INC 6.875 05/01/2025		06/26/2023	VARIOUS		27,341	27,000	31,355	27,465	2,163	(542)		1,621		29,086		(1,745)	(1,745)	1,212	05/01/2025
443201-AB-4	HOWMET AEROSPACE INC 3 01/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		861,449	990,000	863,775	839,817	34,667	8,189		42,856		882,673		(21,224)	(21,224)	28,133	01/15/2029
449691-AC-8	ILIAD HOLDING SAS 7 10/15/2028	D	06/22/2023	GOLDMAN SACHS & CO LLC		784,984	850,000	852,871	770,882	81,275	(274)		81,001		851,883		(66,899)	(66,899)	41,485	10/15/2028
44988M-AC-9	IRB HOLDING CORP 7 06/15/2025		06/22/2023	GOLDMAN SACHS & CO LLC		724,601	725,000	777,999	723,028	20,387	(6,166)		14,221		737,249		(12,647)	(12,647)	26,926	06/15/2025
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 02/01/2029		06/22/2023	VARIOUS		512,337	650,000	638,136	552,656	87,475	746		88,221		640,877		(128,541)	(128,541)	25,673	02/01/2029
45258L-AA-5	IMOLA MERGER CORP 4.75 05/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		815,889	950,000	963,438	823,118	136,691	(1,194)		135,497		958,615		(142,727)	(142,727)	27,702	05/15/2029
45674G-AA-2	INEOS QUATTRO FINANCE 2 3.375 01/15/2026	D	06/22/2023	GOLDMAN SACHS & CO LLC		459,085	505,000	508,687	456,833	50,311	(493)		49,818		506,651		(47,566)	(47,566)	16,144	01/15/2026
460599-AF-0	INTERNATIONAL GAME TECH 4.125 04/15/2026	D	06/22/2023	GOLDMAN SACHS & CO LLC		616,031	650,000	675,675	610,149	55,224	(3,212)		52,012		662,160		(46,129)	(46,129)	18,694	04/15/2026
46266T-AA-6	IQVIA INC 5 05/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		983,693	1,025,000	1,060,507	978,055	60,096	(4,552)		55,544		1,033,599		(49,906)	(49,906)	31,462	05/15/2027
46284V-AF-8	IRON MOUNTAIN INC 4.875 09/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		688,960	775,000	790,266	675,196	111,102	(1,037)		110,065		785,260		(96,301)	(96,301)	29,490	09/15/2029
465077-AL-9	ISRAEL ELECTRIC CORP LTD 4.25 08/14/2028	D	10/24/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		5,425,988	6,210,000	6,955,200	6,819,155		(83,604)		(83,604)		6,735,551		(1,309,563)	(1,309,563)	316,710	08/14/2028
466365-AD-5	JACK 2022-1A A2I 3.445 02/26/2052 ABS		02/09/2023	MIZUHO SECURITIES USA LLC		400,276	448,175	448,175	448,452		(7)		(7)		448,445		(48,169)	(48,169)	3,345	02/26/2052
47077W-AA-6	JANE STREET GRP/JSG FIN 4.5 11/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		757,796	870,000	871,427	759,928	110,643	(188)		110,455		870,382		(112,586)	(112,586)	24,034	11/15/2029
47216F-AA-5	JAZZ SECURITIES DAC 4.375 01/15/2029	D	06/22/2023	GOLDMAN SACHS & CO LLC		754,392	850,000	848,456	762,986	85,644	86		85,730		848,716		(94,324)	(94,324)	35,225	01/15/2029
472481-AA-8	JEFFERSON CAPITAL HOLDIN 6 08/15/2026		05/18/2023	VARIOUS		574,288	700,000	700,000	580,307	119,667	84		119,751		700,057		(125,770)	(125,770)	31,721	08/15/2026
489399-AN-5	KENNEDY-WILSON INC 4.75 02/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		602,392	800,000	785,375	611,744	174,573	793		175,366		787,110		(184,718)	(184,718)	31,139	02/01/2030
50152#-AL-1	KWIK TRIP INC 4.08 05/24/2037 Private		11/24/2023	SINKING FUND REDEMPTION		296,094	296,094	296,094	296,092		3		3		296,094				7,589	05/24/2037
50168Q-AC-9	LABL INC 5.875 11/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		432,345	475,000	471,642	406,249	65,782	279		66,061		472,309		(39,964)	(39,964)	18,217	11/01/2028
50201D-AD-5	LCPR SR SECURED FIN DAC 5.125 07/15/2029	D	06/22/2023	GOLDMAN SACHS & CO LLC		605,339	725,000	747,726	606,666	134,647	(2,065)		132,582		739,248		(133,909)	(133,909)	35,195	07/15/2029
505742-AP-1	LADDER CAP FIN LLLP/CORP 4.75 06/15/2029		06/22/2023	VARIOUS		637,973	800,000	797,993	645,928	151,986	165		152,151		798,079		(160,106)	(160,106)	17,971	06/15/2029
513075-BW-0	LAMAR MEDIA CORP 4.875 01/15/2029		05/05/2023	VARIOUS		566,459	600,000	631,500	554,184	67,211	(2,237)		64,974		619,159		(52,700)	(52,700)	18,958	01/15/2029
513272-AE-4	LAMB WESTON HLD 4.375 01/31/2032		06/22/2023	GOLDMAN SACHS & CO LLC		331,478	375,000	375,938	327,420	48,462	(100)		48,362		375,782		(44,305)	(44,305)	14,857	01/31/2032
52604D-AC-6	LFT 2021-2A C 3.09 04/20/2032 ABS		01/24/2023	ROBERT W BAIRD & CO INC		572,371	695,000	694,874	694,813		2		2		694,815		(122,444)	(122,444)	2,148	04/20/2032
531543-AF-3	LIBERTY UNIVERSITY 3.338 03/01/2034		04/05/2023	SECURITY CALLED BY ISSUER		1,000,000	1,000,000	1,069,660	1,055,838		(1,388)		(1,388)		1,054,450		(54,450)	(54,450)	19,843	03/01/2034
54054*-AA-0	LOGAN BORROWER LLC 2.18 02/15/2025 PRIVATE		12/15/2023	SINKING FUND REDEMPTION		1,004,061	1,004,061	1,004,061	1,004,002		59		59		1,004,061				11,685	02/15/2025
55283T-AA-6	MF1 2021-FL6 A FLT 07/16/2036 CRE	D	12/18/2023	MBS PAYDOWN		23,323	23,323	23,126	23,267		55		55		23,323				1,140	07/16/2036
55284A-AA-6	MF1 2021-FL7 A FLT 10/16/2036 CRE	D	12/18/2023	MBS PAYDOWN		5,043	5,043	5,043	5,049		(6)		(6)		5,043				311	10/18/2036

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
55285B-AA-3	MF1 2022-FL10 A FLT 09/17/2037 CRE		09/06/2023	GOLDMAN SACHS & CO LLC		170,717	170,000	169,150	169,357		148		148		169,505		1,212	1,212	9,253	09/17/2037
55342U-AJ-3	MPT OPER PARTNERSP/FINL 4.625 08/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		683,478	900,000	727,875	697,203	33,748	9,520		43,268		740,471		(56,993)	(56,993)	37,578	08/01/2029
55389T-AA-9	MVWOT 2021-1WA A 1.14 01/22/2041 ABS		12/20/2023	MBS PAYDOWN		192,590	192,590	192,538	192,578		12		12		192,590				1,030	01/22/2041
55400E-AB-5	MVWOT 2020-1A B 2.73 10/20/2037 ABS		12/20/2023	MBS PAYDOWN		113,500	113,500	114,179	113,613		(113)		(113)		113,500				1,478	10/20/2037
55822B-AG-0	MDPK 2021-52A C FLT 01/22/2035 LL	D	08/09/2023	WELLS FARGO SECURITIES LLC		734,160	750,000	750,000	751,737		451		451		752,188		(18,028)	(18,028)	41,552	01/22/2035
55953U-AE-4	MAGNE 2021-30A C FLT 10/25/2034 LL	D	08/09/2023	MORGAN STANLEY		738,075	750,000	750,000	751,965		450		450		752,415		(14,340)	(14,340)	41,119	10/25/2034
57119H-AA-8	MLR 2022-1A A1 3.372 07/20/2023 ABS		04/20/2023	MBS PAYDOWN		114,684	114,684	114,684	114,710		(26)		(26)		114,684				768	07/20/2023
57164P-AH-9	MARRIOTT OWNERSHIP RESOR 4.5 06/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		680,912	800,000	796,444	665,712	130,693	236		130,929		796,640		(115,728)	(115,728)	19,100	06/15/2029
573874-AL-8	MARVELL TECHNOLOGY INC 4.2 06/22/2023		06/22/2023	MATURITY		1,000,000	1,000,000	1,040,800	1,011,444		(11,444)		(11,444)		1,000,000				21,000	06/22/2023
576339-CX-1	MCCT 2022-4A B 6.24 04/21/2029 ABS	A	01/27/2023	JP MORGAN SECURITIES LLC		228,542	220,000	219,914	220,135		(2)		(2)		220,133		8,409	8,409	1,525	04/21/2029
57701R-AM-4	MATTAMY GROUP CORP 4.625 03/01/2030	A	06/22/2023	GOLDMAN SACHS & CO LLC		568,709	660,000	661,452	539,385	121,788	(23)		121,765		661,150		(92,441)	(92,441)	25,014	03/01/2030
59590A-AA-7	MIDCAP FINANCIAL 5.625 01/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		965,625	1,250,000	1,234,685	1,011,200	225,533	757		226,290		1,237,491		(271,866)	(271,866)	66,602	01/15/2030
606822-BA-1	MITSUBISHI UFJ FIN GRP 3.761 07/26/2023	D	07/26/2023	MATURITY		3,000,000	3,000,000	3,135,300	3,047,868		(47,868)		(47,868)		3,000,000				112,830	07/26/2023
615394-AM-5	MOOG INC 4.25 12/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		724,893	785,000	785,899	725,199	58,764	(223)		58,541		783,739		(58,847)	(58,847)	17,701	12/15/2027
617446-8T-9	MORGAN STANLEY VAR 11/10/2023		10/11/2023	SECURITY CALLED BY ISSUER at 100.000		1,500,000	1,500,000	1,502,115	1,500,563		(483)		(483)		1,500,080		(80)	(80)	73,171	11/10/2023
624758-AF-5	MUELLER WATER PRODUCTS 4 06/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		723,111	810,000	802,879	712,103	91,439	503		91,942		804,046		(80,934)	(80,934)	17,190	06/15/2029
62482B-AA-0	MEDLINE BORROWER LP 3.875 04/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		1,026,840	1,200,000	1,154,815	967,152	191,993	2,819		194,812		1,161,964		(135,124)	(135,124)	34,229	04/01/2029
62854A-AN-4	UTAH ACQUISITION SUB 3.95 06/15/2026		08/28/2023	BARCLAYS CAPITAL		1,414,140	1,500,000	1,482,855	1,492,871		1,490		1,490		1,494,361		(80,221)	(80,221)	41,804	06/15/2026
62877C-AA-1	NAC AVIATION 29 DAC 4.75 06/30/2026	D	11/14/2023	SECURITY CALLED BY ISSUER		247,041	247,041	247,041	201,309	45,754	(17)		45,737		247,046		(5)	(5)	12,907	06/30/2026
62927#-AS-5	NFL VENTURES LP 3.02 04/15/2035 Private		10/15/2023	SINKING FUND REDEMPTION		343,564	343,564	343,564	343,556		8		8		343,564				2,703	04/15/2035
629377-CE-0	NRG ENERGY INC 5.75 01/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		464,731	495,000	523,859	465,043	44,496	(2,253)		42,243		507,285		(42,555)	(42,555)	26,960	01/15/2028
629377-CH-3	NRG ENERGY INC 5.25 06/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		346,767	395,000	417,705	348,979	62,515	(1,926)		60,589		409,568		(62,801)	(62,801)	11,002	06/15/2029
637432-MV-4	NATIONAL RURAL UTIL COOP 3.4 11/15/2023		08/25/2023	PERSHING LLC		2,984,130	3,000,000	3,198,420	3,055,674		(52,848)		(52,848)		3,002,826		(18,696)	(18,696)	80,467	11/15/2023
63902H-AN-9	NATURE CONSERVANCY (THE 1.611 07/01/2030		08/28/2023	WELLS FARGO SECURITIES LLC		1,175,445	1,500,000	1,500,000	1,499,993		52		52		1,500,045		(324,600)	(324,600)	28,058	07/01/2030
63935B-AA-1	NAVSL 2020-HA A 1.31 01/15/2069 ABS		12/15/2023	MBS PAYDOWN		139,600	139,600	131,617	138,072		1,528		1,528		139,600				844	01/15/2069
63935C-AB-7	NAVSL 2019-FA A2 2.6 08/15/2068 ABS		12/15/2023	MBS PAYDOWN		109,593	109,593	108,231	109,337		255		255		109,593				1,455	08/15/2068
63941B-AB-1	NAVSL 2019-A A2A 3.42 01/15/2043 ABS		05/05/2023	VARIOUS		648,057	665,761	652,940	654,744		2,676		2,676		657,420		(9,362)	(9,362)	8,591	01/15/2043
63941H-AA-0	NAVSL 2020-DA A 1.69 05/15/2069 ABS		12/15/2023	MBS PAYDOWN		123,213	123,213	116,470	121,845		1,368		1,368		123,213				1,063	05/15/2069
63942G-AA-1	NAVSL 2021-FA A 1.11 02/18/2070 ABS		12/15/2023	MBS PAYDOWN		55,680	55,680	48,481	54,647		1,033		1,033		55,680				308	02/18/2070
63942J-AA-5	NAVSL 2021-CA A 1.06 10/15/2069 ABS		05/05/2023	VARIOUS		659,363	744,109	644,119	650,206		11,948		11,948		662,154		(2,791)	(2,791)	3,065	10/15/2069
63942M-AA-8	NAVSL 2022-A A 2.23 07/15/2070 ABS		12/15/2023	MBS PAYDOWN		18,007	18,007	18,007	18,008		(1)		(1)		18,007				203	07/15/2070
64035G-AB-5	NSLT 2021-CA AFX 1.32 04/20/2062 ABS		12/20/2023	MBS PAYDOWN		484,596	484,596	481,548	484,134		462		462		484,596				3,076	04/20/2062
64083Y-AA-9	NESCO HOLDINGS II INC 5.5 04/15/2029		06/22/2023	VARIOUS		291,434	320,000	332,656	282,160	46,731	(1,170)		45,561		327,721		(36,287)	(36,287)	12,271	04/15/2029
64110L-AT-3	NETFLIX INC 5.875 11/15/2028		01/13/2023	JP MORGAN SECURITIES LLC		778,125	750,000	763,177	761,971		50		50		762,021		16,104	16,104	7,711	11/15/2028
644393-AB-6	NEW FORTRESS ENERGY INC 6.5 09/30/2026		06/22/2023	GOLDMAN SACHS & CO LLC		845,028	945,000	932,663	880,088	54,138	1,011		55,149		935,237		(90,209)	(90,209)	45,386	09/30/2026
651229-AW-6	NEWELL BRANDS INC 5.2 04/01/2026		06/22/2023	GOLDMAN SACHS & CO LLC		693,893	750,000	730,875	709,665	23,908	2,318		26,226		735,891		(41,999)	(41,999)	25,010	04/01/2026
651229-BC-9	NEWELL BRANDS INC 6.375 09/15/2027		04/24/2023	VARIOUS		498,125	500,000	500,000	496,240	4,026	88		4,114		500,354		(2,229)	(2,229)	19,578	09/15/2027
65336Y-AN-3	NEXSTAR MEDIA INC 4.75 11/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		650,700	750,000	765,661	649,755	110,139	(1,738)		108,401		758,156		(107,456)	(107,456)	23,255	11/01/2028
65357L-AJ-4	NIAPK 2019-1A AR FLT 07/17/2032 LL	D	06/27/2023	JP MORGAN SECURITIES LLC		492,300	500,000	488,500	489,470		1,340		1,340		490,809		1,491	1,491	20,078	07/17/2032
654902-AC-9	NOKIA OYJ 6.625 05/15/2039	D	06/22/2023	VARIOUS		666,012	695,000	888,413	665,164	212,367	(3,578)		208,789		873,952		(207,941)	(207,941)	28,266	05/15/2039
66977W-AR-0	NOVA CHEMICALS CORP 5.25 06/01/2027	A	06/22/2023	GOLDMAN SACHS & CO LLC		557,363	625,000	674,155	561,463	100,387	(3,847)		96,540		658,003		(100,641)	(100,641)	18,685	06/01/2027
66977W-AS-8	NOVA CHEMICALS CORP 4.25 05/15/2029	A	06/22/2023	GOLDMAN SACHS & CO LLC		565,985	700,000	700,875	571,746	128,841	(7)		128,834		700,581		(134,596)	(134,596)	18,263	05/15/2029
670001-AH-9	NOVELIS CORP 3.875 08/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		696,184	850,000	784,661	697,187	91,977	2,829		94,806		791,993		(95,809)	(95,809)	28,454	08/15/2031
67052N-AB-1	NUFARM AUSTRALIA/AMERICA 5 01/27/2030	D	06/22/2023	GOLDMAN SACHS & CO LLC		660,302	740,000	740,000	646,198	94,363	(70)		94,293		740,491		(80,189)	(80,189)	33,814	01/27/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
67059T-AF-2	NUSTAR LOGISTICS LP 6 06/01/2026		06/22/2023	GOLDMAN SACHS & CO LLC		720,079	740,000	797,202	714,714	64,840	(5,517)		59,323		774,037		(53,958)	(53,958)	25,283	06/01/2026
67571B-AA-1	OCTL 2023-1A A 5.87 05/21/2029 ABS		12/20/2023	MBS PAYDOWN		92,901	92,901	92,894			76		76		92,901				2,369	05/21/2029
67740Q-AH-9	OHIO NAT FINANCIAL SRVS 6.8 01/24/2030		04/26/2023	VARIOUS		663,857	700,000	799,757	783,567		(3,403)		(3,403)		780,164		(116,307)	(116,307)	36,229	01/24/2030
67777L-AD-5	OI EUROPEAN GROUP BV 4.75 02/15/2030	D	06/22/2023	GOLDMAN SACHS & CO LLC		673,928	750,000	753,263	664,328	90,191	685		90,876		755,203		(81,275)	(81,275)	30,776	02/15/2030
680665-AL-0	OLIN CORP 5.625 08/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		771,153	815,000	851,675	772,791	73,720	(2,876)		70,844		843,636		(72,483)	(72,483)	41,387	08/01/2029
68218F-AA-9	OMNI T3 DAC AAA1 VAR 03/20/2029 Private	D	06/20/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,000,000	5,000,000		1		1		5,000,001		(1)	(1)	162,024	03/20/2029
68218F-AE-1	OMNI T3 DAC AAA5 VAR 03/20/2029 Private	D	10/18/2023	SECURITY CALLED BY ISSUER		5,000,000	5,000,000	5,000,000	5,000,000		1		1		5,000,001		(1)	(1)	282,960	03/20/2029
68245X-AH-2	1011778 BC / NEW RED FI 3.875 01/15/2028	A	06/22/2023	GOLDMAN SACHS & CO LLC		705,591	775,000	775,703	698,035	76,966	(129)		76,837		774,871		(69,280)	(69,280)	23,441	01/15/2028
68622T-AA-9	ORGANON & CO/ORG 4.125 04/30/2028		06/22/2023	VARIOUS		423,292	475,000	470,186	420,627	50,115	342		50,457		471,084		(47,792)	(47,792)	12,845	04/30/2028
68622T-AB-7	ORGANON & CO/ORG 5.125 04/30/2031		06/22/2023	GOLDMAN SACHS & CO LLC		748,224	900,000	919,370	779,598	136,218	(1,044)		135,174		914,772		(166,548)	(166,548)	30,238	04/30/2031
69073T-AT-0	OWENS-BROCKWAY 6.625 05/13/2027		06/22/2023	GOLDMAN SACHS & CO LLC		582,492	589,000	636,125	573,274	40,232	(6,526)		33,706		606,980		(24,488)	(24,488)	23,955	05/13/2027
69144A-AA-7	OXFIN 2020-1A A2 3.101 02/15/2028 ABS		12/15/2023	MBS PAYDOWN		475,717	475,717	482,214	475,934		(217)		(217)		475,717				7,733	02/15/2028
69335P-DP-7	PFSFC 2020-A A 1.27 06/15/2025 ABS		06/15/2023	MATURITY		250,000	250,000	243,486	246,596		3,404		3,404		250,000				1,587	06/15/2025
69336V-AB-7	PGT INNOVATIONS INC 4.375 10/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		770,620	820,000	815,792	686,865	129,123	279		129,402		816,267		(45,647)	(45,647)	26,408	10/01/2029
69354N-AD-8	PRA GROUP INC 5 10/01/2029		05/10/2023	SUNTRUST BANK/ATLANTA GA		560,906	775,000	776,222	641,592	134,101	(10)		134,091		775,682		(214,776)	(214,776)	23,788	10/01/2029
70014L-AC-4	PARK AEROSPACE HOLDINGS 4.5 03/15/2023	D	03/15/2023	MATURITY		2,000,000	2,000,000	2,000,000	1,999,954		46		46		2,000,000				45,000	03/15/2023
70137W-AL-2	PARKLAND CORP 4.625 05/01/2030	A	06/22/2023	GOLDMAN SACHS & CO LLC		606,214	700,000	701,313	583,156	117,867	(23)		117,844		701,000		(94,786)	(94,786)	21,134	05/01/2030
70339P-AA-7	PATTERN ENERGY OP LP/PAT 4.5 08/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		649,442	715,000	727,754	641,727	82,018	(1,123)		80,895		722,621		(73,179)	(73,179)	27,796	08/15/2028
706451-BC-4	PETROLEOS MEXICANOS 8.625 12/01/2023	D	12/01/2023	MATURITY		1,300,000	1,300,000	1,027,000	1,269,269		30,731		30,731		1,300,000				112,125	12/01/2023
709599-AX-2	PENSKE TRUCK LEASING/PTL 4.2 04/01/2027		12/19/2023	VARIOUS		3,812,095	4,000,000	4,103,920	4,047,801		(9,177)		(9,177)		4,038,625		(226,530)	(226,530)	185,733	04/01/2027
714295-AA-0	PERRIGO FINANCE UNLIMITD 4.9 12/15/2044	D	06/22/2023	GOLDMAN SACHS & CO LLC		524,048	700,000	634,195	470,358	164,662	761		165,423		635,782		(111,734)	(111,734)	18,198	12/15/2044
71677K-AA-6	PETSMART INC/PETSMART FI 4.75 02/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		878,864	950,000	987,750	860,871	115,044	(3,670)		111,374		972,245		(93,381)	(93,381)	38,983	02/15/2028
71953L-AA-9	WILLIAMS SCOTSMAN INC 6.125 06/15/2025		06/22/2023	GOLDMAN SACHS & CO LLC		520,412	525,000	557,970	523,388	13,450	(3,929)		9,521		532,910		(12,498)	(12,498)	17,061	06/15/2025
723787-AU-1	PIONEER NATURAL RESOURCE 0.55 05/15/2023		05/15/2023	MATURITY		1,500,000	1,500,000	1,499,910	1,499,966		34		34		1,500,000				4,125	05/15/2023
737446-AR-5	POST HOLDINGS INC 4.5 09/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		594,685	700,000	695,310	591,262	104,662	265		104,927		696,189		(101,504)	(101,504)	24,588	09/15/2031
740212-AM-7	PRECISION DRILLING CORP 6.875 01/15/2029	A	06/22/2023	GOLDMAN SACHS & CO LLC		467,924	515,000	514,446	482,581	31,858	64		31,922		514,503		(46,579)	(46,579)	33,538	01/15/2029
74166Y-AA-8	PROSE 2019-1A A2 4.475 07/30/2049 ABS		01/30/2023	MBS PAYDOWN		9,563	9,563	10,178	9,575		(12)		(12)		9,563				107	07/30/2049
74168L-AA-4	PRIMO WATER HOLDINGS IN 4.375 04/30/2029		06/22/2023	GOLDMAN SACHS & CO LLC		770,770	905,000	895,872	781,594	115,345	614		115,959		897,554		(126,784)	(126,784)	25,956	04/30/2029
74352@-AA-5	AMAZON MARKHAM IL 2.98 10/10/2041 Private		12/10/2023	SINKING FUND REDEMPTION		110,538	110,538	110,538	110,539						110,538				1,707	10/10/2041
747262-AY-9	QVC INC 4.75 02/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		513,835	825,000	863,150	583,424	269,175	(3,126)		266,049		849,473		(335,638)	(335,638)	33,854	02/15/2027
750731-AA-9	AUTUMN WIND HQ LLC 3.744 02/10/2049 Private		12/10/2023	SINKING FUND REDEMPTION		9,430	9,430	9,430	9,430						9,430				183	02/10/2049
751277-AR-5	NESTLE PURINA PETCARE C 8.125 02/01/2023		02/01/2023	MATURITY		5,000,000	5,000,000	4,766,150	4,996,560		3,440		3,440		5,000,000				203,125	02/01/2023
75281A-BK-4	RANGE RESOURCES CORP 4.75 02/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		654,934	730,000	730,000	645,831	85,466	(60)		85,406		731,237		(76,303)	(76,303)	29,955	02/15/2030
76119L-AB-7	RESIDEO FUNDING INC 4 09/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		510,033	610,000	595,500	492,148	104,693	846		105,539		597,686		(87,653)	(87,653)	19,994	09/01/2029
77289K-AA-3	ROCKCLIFF ENERGY II LLC 5.5 10/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		601,493	670,000	672,975	610,236	62,056	(179)		61,877		672,113		(70,620)	(70,620)	25,693	10/15/2029
77578J-AC-2	ROLLS-ROYCE PLC 5.75 10/15/2027	D	06/22/2023	GOLDMAN SACHS & CO LLC		675,352	695,000	757,064	661,202	81,451	(4,610)		76,841		738,043		(62,691)	(62,691)	27,863	10/15/2027
78448Y-AB-7	SMB 2021-A A2A1 FLT 01/15/2053 ABS		12/15/2023	MBS PAYDOWN		18,208	18,208	17,485	18,142		66		66		18,208				475	01/15/2053
78449M-AA-4	SMB 2021-D A1A 1.34 03/17/2053 ABS		12/15/2023	MBS PAYDOWN		234,792	234,792	225,184	233,586		1,206		1,206		234,792				1,459	03/17/2053
78449Y-AA-8	SMB 2021-B A 1.31 07/17/2051 ABS		12/15/2023	MBS PAYDOWN		191,477	191,477	180,532	190,103		1,374		1,374		191,477				1,134	07/17/2051
78454L-AW-0	SM ENERGY CO 6.5 07/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		626,468	655,000	652,850	626,023	26,809	102		26,911		652,934		(26,466)	(26,466)	40,328	07/15/2028
78466C-AC-0	SS&C TECHNOLOGIES INC 5.5 09/30/2027		06/22/2023	GOLDMAN SACHS & CO LLC		755,296	785,000	818,911	738,999	69,605	(4,916)		64,689		803,688		(48,393)	(48,393)	31,902	09/30/2027
784710-AB-1	SSM HEALTH CARE 3.688 06/01/2023		04/21/2023	SECURITY CALLED BY ISSUER		1,000,000	1,000,000	1,017,520	1,002,852		(2,800)		(2,800)		1,000,052		(52)	(52)	14,854	06/01/2023
78485W-AA-7	STWD 2019-FL1 A FLT 07/15/2038 CRE	D	11/15/2023	MBS PAYDOWN		103,659	103,659	103,691	103,707		(48)		(48)		103,659				3,076	07/15/2038
81105D-AA-3	SCRIPPS ESCROW II INC 3.875 01/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		810,949	1,025,000	993,767	833,930	163,368	2,002		165,370		999,300		(188,351)	(188,351)	37,622	01/15/2029
81725W-AK-9	SENSATA TECHNOLOGIES BV 4 04/15/2029	D	06/22/2023	GOLDMAN SACHS & CO LLC		797,481	900,000	899,556	780,309	118,144	(191)		117,953		898,263		(100,782)	(100,782)	25,100	04/15/2029
817565-BT-0	SERVICE CORP INTL 7.5 04/01/2027		06/22/2023	GOLDMAN SACHS & CO LLC		1,218,000	1,200,000	1,406,332	1,222,596	145,298	(17,330)		127,968		1,350,564		(132,564)	(132,564)	66,250	04/01/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
82088K-AK-4	SHEA HOMES LP/FNDG CP 4.75 02/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		571,363	650,000	654,723	567,996	85,271	(405)		84,866		652,862		(81,499)	(81,499)	26,673	02/15/2028
82481L-AC-3	SHIRE ACQ INV IRELAND D 2.875 09/23/2023	D	09/23/2023	MATURITY		258,000	258,000	265,580	260,728		(2,728)		(2,728)		258,000				7,418	09/23/2023
829259-BA-7	SINCLAIR TELEVISION GRO 4.125 12/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		653,830	1,000,000	1,000,000	746,610	253,375	114		253,489		1,000,099		(346,269)	(346,269)	23,490	12/01/2030
82967N-BG-2	SIRIUS XM RADIO INC 4.125 07/01/2030		06/22/2023	GOLDMAN SACHS & CO LLC		664,472	825,000	781,193	681,566	103,180	2,233		105,413		786,979		(122,507)	(122,507)	33,559	07/01/2030
832248-AZ-1	SMITHFIELD FOODS INC 4.25 02/01/2027		08/28/2023	BARCLAYS CAPITAL		2,372,390	2,560,000	2,615,551	2,584,818		(3,453)		(3,453)		2,581,365		(208,976)	(208,976)	112,658	02/01/2027
83368R-AT-9	SOCIETE GENERALE 3.875 03/28/2024	D	03/24/2023	SG AMERICAS SECURITIES LLC		974,550	1,000,000	1,053,190	1,029,555		(5,488)		(5,488)		1,024,067		(49,517)	(49,517)	19,375	03/28/2024
83390U-AF-4	SOFI 2020-C AFX 1.95 02/15/2046 ABS		12/15/2023	MBS PAYDOWN		95,554	95,554	91,731	94,906		647		647		95,554				915	02/15/2046
83545G-BD-3	SONIC AUTOMOTIVE INC 4.625 11/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		667,632	800,000	798,201	645,072	152,891	75		152,966		798,039		(130,407)	(130,407)	22,714	11/15/2029
83715R-AH-5	SCSLC 2015-A A FLT 01/25/2036 ABS		12/26/2023	MBS PAYDOWN		90,557	90,557	90,614			18		18		90,557				2,846	01/25/2036
845467-AN-9	SOUTHWESTERN ENERGY CO 7.75 10/01/2027		02/22/2023	SECURITY CALLED BY ISSUER		753,094	725,000	725,000	724,941		188		188		725,128		(128)	(128)	50,725	10/01/2027
845467-AT-6	SOUTHWESTERN ENERGY CO 4.75 02/01/2032		06/22/2023	GOLDMAN SACHS & CO LLC		275,735	315,000	315,000	268,956	46,050	36		46,086		315,042		(39,307)	(39,307)	13,508	02/01/2032
84756N-AD-1	SPECTRA ENERGY PARTNERS 4.75 03/15/2024		08/25/2023	ING FINANCIAL MARKETS LLC		2,483,500	2,500,000	2,627,775	2,566,321		(44,893)		(44,893)		2,521,428		(37,928)	(37,928)	113,472	03/15/2024
84762L-AX-3	SPECTRUM BRANDS INC 3.875 03/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		675,766	835,000	806,965	652,820	157,161	1,299		158,460		811,280		(135,514)	(135,514)	25,256	03/15/2031
84858*-AA-5	SPIRIT AIRLINES 5.11 02/15/2023 Private		02/15/2023	MATURITY		2,600,000	2,600,000	2,600,000	2,599,534		466		466		2,600,000				66,430	02/15/2023
84858@-AA-3	SPIRIT AIRLINES 2015-1 4.93 04/01/2023 Private		04/01/2023	MATURITY		1,992,000	1,992,000	1,992,000	1,988,519	3,155	326		3,481		1,992,000				49,103	04/01/2023
848609-AA-1	SPIRITS NEWCO LLC 5.3 03/31/2033 Private		12/31/2023	VARIOUS		189,028	189,028	189,028	189,030		(2)		(2)		189,028				68,451	03/31/2033
85205T-AN-0	SPIRIT AEROSYSTEMS INC 9.375 11/30/2029		05/03/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		1,123,500	1,050,000	1,050,000	1,053,455		121		121		1,053,576		69,924	69,924	44,297	11/30/2029
85207U-AH-8	SPRINT LLC 7.125 06/15/2024		06/22/2023	CREDIT AGRICOLE SECURITIES USA INC		1,009,940	1,000,000	1,153,750	1,017,920	58,721	(24,756)		33,965		1,051,885		(41,945)	(41,945)	39,802	06/15/2024
85236F-AA-1	SMYRNA READY MIX CONCRET 6 11/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		710,311	760,000	782,757	679,622	97,337	(1,820)		95,517		775,140		(64,829)	(64,829)	29,767	11/01/2028
85236K-AD-4	SIDC 2020-1A A2 1.893 08/25/2045 ABS		08/03/2023	BNP PARIBAS SA/NEW YORK NY		45,250	50,000	44,406	44,827		1,082		1,082		45,909		(659)	(659)	584	08/25/2045
853496-AC-1	STANDARD INDUSTRIES INC 5 02/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		594,166	630,000	655,074	582,706	58,396	(2,445)		55,951		638,656		(44,491)	(44,491)	27,213	02/15/2027
853496-AG-2	STANDARD INDUSTRIES INC 4.375 07/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		563,600	660,000	657,543	540,646	117,044	180		117,224		657,870		(94,269)	(94,269)	27,351	07/15/2030
85571B-AW-5	STARWOOD PROPERTY TRUST 3.75 12/31/2024		01/17/2023	VARIOUS		768,070	800,000	800,000	757,352	42,729	(13)		42,716		800,068		(31,999)	(31,999)	16,577	12/31/2024
86765L-AN-7	SUNOCO LP/FINANCE CORP 5.875 03/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		220,717	230,000	230,000	218,052	11,937	31		11,968		230,020		(9,303)	(9,303)	10,547	03/15/2028
86765L-AT-4	SUNOCO LP/FINANCE CORP 4.5 05/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		888,410	1,000,000	1,019,952	874,670	140,677	(1,433)		139,244		1,013,914		(125,504)	(125,504)	27,625	05/15/2029
86787E-BC-0	TRUIST BANK 3.2 04/01/2024		08/25/2023	PERSHING LLC		1,966,380	2,000,000	2,079,560	2,044,383		(24,611)		(24,611)		2,019,772		(53,392)	(53,392)	58,311	04/01/2024
87020P-AL-1	SWEDBANK AB 0.6 09/25/2023	D	09/25/2023	MATURITY		1,500,000	1,500,000	1,507,455	1,502,342		(2,342)		(2,342)		1,500,000				9,000	09/25/2023
87167N-DG-7	SYMP 2020-23A CR FLT 01/15/2034 LL	D	08/09/2023	MUFG SECURITIES AMERICAS INC		734,250	750,000	750,000	751,101		331		331		751,432		(17,182)	(17,182)	42,094	01/15/2034
87264A-BR-5	T-MOBILE USA INC 2.25 02/15/2026		06/22/2023	JANE STREET EXECUTION SERVICES LLC		701,480	760,000	764,573	762,649		(552)		(552)		762,097		(60,617)	(60,617)	14,773	02/15/2026
87264A-BU-8	T-MOBILE USA INC 2.625 04/15/2026		06/22/2023	BARCLAYS CAPITAL		733,144	790,000	802,829	797,092		(1,576)		(1,576)		795,517		(62,373)	(62,373)	14,459	04/15/2026
87265H-AF-6	TRI POINTE HOMES INC 5.25 06/01/2027		06/22/2023	GOLDMAN SACHS & CO LLC		1,181,013	1,250,000	1,342,188	1,109,950	208,081	(7,604)		200,477		1,310,427		(129,414)	(129,414)	37,370	06/01/2027
87407R-AA-4	TAL 2020-1A A 2.05 09/20/2045 ABS		12/20/2023	MBS PAYDOWN		656,250	656,250	655,988	656,216		34		34		656,250				6,937	09/20/2045
87901J-AH-8	TEGNA INC 5 09/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		809,942	950,000	975,758	899,346	70,051	(1,833)		68,218		967,564		(157,623)	(157,623)	37,076	09/15/2029
87927V-AM-0	TELECOM ITALIA CAPITAL 6 09/30/2034	D	06/22/2023	GOLDMAN SACHS & CO LLC		222,745	275,000	279,813	210,579	68,952	(87)		68,865		279,444		(56,699)	(56,699)	12,192	09/30/2034
879369-AG-1	TELEFLEX INC 4.25 06/01/2028		06/22/2023	GOLDMAN SACHS & CO LLC		548,022	600,000	585,000	548,304	38,339	1,117		39,456		587,760		(39,738)	(39,738)	14,521	06/01/2028
87952V-AR-7	TELESAT CANADA/TELESAT 5.625 12/06/2026	A	06/22/2023	GOLDMAN SACHS & CO LLC		645,425	1,050,000	1,050,246	490,739	559,396	129		559,525		1,050,264		(404,839)	(404,839)	33,633	12/06/2026
88033G-DB-3	TENET HEALTHCARE CORP 5.125 11/01/2027		06/22/2023	GOLDMAN SACHS & CO LLC		856,935	900,000	932,647	839,817	75,482	(4,154)		71,328		911,146		(54,211)	(54,211)	30,109	11/01/2027
88033G-DQ-0	TENET HEALTHCARE CORP 6.125 06/15/2030		06/22/2023	GOLDMAN SACHS & CO LLC		729,810	750,000	750,000	709,553	41,875	(5)		41,870		751,422		(21,612)	(21,612)	24,372	06/15/2030
88315L-AG-3	TMCL 2020-2A A 2.1 09/20/2045 ABS	D	12/20/2023	MBS PAYDOWN		492,104	492,104	491,958	492,086		18		18		492,104				5,510	09/20/2045
883203-BU-4	TEXTRON INC 4.3 03/01/2024		08/25/2023	MORGAN STANLEY		1,984,180	2,000,000	1,996,020	1,999,404		588		588		1,999,991		(15,811)	(15,811)	85,522	03/01/2024
88579Y-AY-7	3M COMPANY 2.875 10/15/2027		02/17/2023	BARCLAYS CAPITAL		912,500	1,000,000	1,075,320	1,055,107		(1,450)		(1,450)		1,053,657		(141,157)	(141,157)	10,142	10/15/2027
88607A-AA-7	TBOLT 2019-1 A 3.671 11/15/2039 ABS	D	08/09/2023	VARIOUS		641,691	769,056	688,786	603,732	86,276	13,342		99,618		703,350		(61,659)	(61,659)	17,297	11/15/2039

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88687#-AA-9	TILLMAN NETWORKS FIN II 5 01/18/2031 PRIVATE		12/16/2023	SINKING FUND REDEMPTION		419,766	419,766	419,766			772		772		419,766				8,793	01/18/2031
88687#-AB-7	TILLMAN NETWORKS FIN II 5.35 26/10/2035 PRIVATE		12/18/2023	SINKING FUND REDEMPTION		20,637	20,637	20,637							20,637				74	10/26/2031
89346D-AH-0	TRANSALTA CORP 7.75 11/15/2029	A	06/22/2023	GOLDMAN SACHS & CO LLC		748,332	720,000	720,000	720,217		121		121		720,338		27,994	27,994	33,945	11/15/2029
893647-BE-6	TRANSDIGM INC 6.25 03/15/2026		01/10/2023	MORGAN STANLEY		621,556	620,000	625,425	612,758	8,621	77		8,698		621,456		100	100	12,594	03/15/2026
893647-BK-2	TRANSDIGM INC 8 12/15/2025		04/05/2023	SECURITY CALLED BY ISSUER		555,900	545,000	591,897	552,445	6,670	(3,105)		3,565		556,010		(11,010)	(11,010)	33,548	12/15/2025
902104-AC-2	COHERENT CORP 5 12/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		454,325	500,000	500,000	432,615	67,383	73		67,456		500,071		(45,746)	(45,746)	13,264	12/15/2029
902674-YF-1	UBS AG LONDON 0.375 06/01/2023	D	03/15/2023	UBS SECURITIES LLC		4,950,000	5,000,000	4,994,650	4,998,875		557		557		4,999,432		(49,432)	(49,432)	5,521	06/01/2023
90320B-AA-7	UPC BROADBAND FINCO BV 4.875 07/15/2031	D	06/22/2023	GOLDMAN SACHS & CO LLC		748,728	900,000	893,464	749,250	144,589	253		144,842		894,092		(145,364)	(145,364)	41,559	07/15/2031
90473L-AA-0	UNIFRAX ESCROW ISS CORP 5.25 09/30/2028		06/02/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC		305,775	405,000	405,000	326,142	78,898	50		78,948		405,090		(99,315)	(99,315)	14,529	09/30/2028
90932L-AH-0	UNITED AIRLINES INC 4.625 04/15/2029		06/22/2023	GOLDMAN SACHS & CO LLC		1,035,325	1,140,000	1,175,977	987,833	181,066	(2,038)		179,028		1,166,861		(131,536)	(131,536)	36,761	04/15/2029
914906-AV-4	UNIVISION COMMUNICATIONS 4.5 05/01/2029		06/22/2023	GOLDMAN SACHS & CO LLC		662,470	775,000	775,000	643,886	131,085	85		131,170		775,056		(112,586)	(112,586)	22,766	05/01/2029
914906-AX-0	UNIVISION COMMUNICATION 7.375 06/30/2030		06/22/2023	GOLDMAN SACHS & CO LLC		353,843	375,000	380,625	358,838	21,480	(500)		20,980		379,818		(25,975)	(25,975)	13,521	06/30/2030
91845A-AA-3	VZ SECURED FINANCING BV 5 01/15/2032	D	06/22/2023	GOLDMAN SACHS & CO LLC		602,079	740,000	732,822	595,012	139,651	216		139,867		734,879		(132,801)	(132,801)	35,047	01/15/2032
92328M-AB-9	VENTURE GLOBAL CALCASIE 4.125 08/15/2031		06/22/2023	GOLDMAN SACHS & CO LLC		539,490	635,000	635,000	541,344	93,650	65		93,715		635,060		(95,570)	(95,570)	22,628	08/15/2031
92348A-AA-3	VZOT 2019-C A1A 1.94 04/22/2024 ABS		02/20/2023	MBS PAYDOWN		190,082	190,082	189,592	189,942		140		140		190,082				312	04/22/2024
92552V-AL-4	VIASAT INC 5.625 04/15/2027		06/22/2023	GOLDMAN SACHS & CO LLC		744,888	800,000	728,000	725,472	4,927	6,746		11,673		737,145		7,743	7,743	31,375	04/15/2027
92564R-AA-3	VICI PROPERTIES / NOTE 4.25 12/01/2026		04/26/2023	BARCLAYS CAPITAL		573,462	600,000	597,000	597,393		259		259		597,652		(24,190)	(24,190)	10,413	12/01/2026
92564R-AH-8	VICI PROPERTIES / NOTE 4.5 09/01/2026		12/22/2023	GOLDMAN SACHS & CO LLC		968,230	1,000,000	1,062,500	1,043,930		(11,997)		(11,997)		1,031,933		(63,703)	(63,703)	59,500	09/01/2026
92840V-AA-0	VISTRA CORP 5.5 09/01/2026		06/22/2023	GOLDMAN SACHS & CO LLC		1,029,436	1,070,000	1,093,940	1,032,122	44,718	(4,870)		39,848		1,071,970		(42,533)	(42,533)	48,224	09/01/2026
92854*-AA-2	VIVINT SOLAR A2 PROJ CO 4.7 12/28/2040 SL (Private)		10/31/2023	SINKING FUND REDEMPTION		705,768	705,768	705,768	706,007		(240)		(240)		705,768				25,424	12/28/2040
92858R-AB-6	VMED O2 UK FINAN 4.75 07/15/2031	D	06/22/2023	GOLDMAN SACHS & CO LLC		787,550	950,000	960,406	771,856	186,945	(569)		186,376		958,233		(170,683)	(170,683)	42,743	07/15/2031
95081Q-AP-9	WESCO DISTRIBUTION INC 7.25 06/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		944,750	930,000	1,033,463	942,881	37,245	(15,617)		21,628		964,508		(19,758)	(19,758)	35,773	06/15/2028
96950G-AE-2	WILLIAMS SCOTSMAN INC 4.625 08/15/2028		06/22/2023	GOLDMAN SACHS & CO LLC		408,974	450,000	461,799	409,298	48,327	(1,287)		47,040		456,338		(47,364)	(47,364)	17,980	08/15/2028
988498-AR-2	YUM! BRANDS INC 5.375 04/01/2032		06/22/2023	GOLDMAN SACHS & CO LLC		760,280	800,000	800,000	740,432	60,138	79		60,217		800,648		(40,368)	(40,368)	31,653	04/01/2032
EJ7066-33-9	BARRY CALLEBAUT SVCS NV 5.5 06/15/2023	D	06/15/2023	VARIOUS		1,000,000	1,000,000	1,017,500	1,001,103		(1,103)		(1,103)		1,000,000				55,000	06/15/2023
P4001#-AA-8	EOLICA MESA LA PAZ 5.98 12/20/2044 Private	C	12/20/2023	SINKING FUND REDEMPTION		146,823	146,823	146,823	146,822		1		1		146,823				4,108	12/20/2044
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						266,629,658	287,236,564	290,026,521	269,687,496	18,243,937	(530,076)	18,445	17,695,416		288,120,525		(21,529,880)	(21,529,880)	9,580,252	XXX
46625H-JQ-4	JPMORGAN CHASE & CO VAR PERP		12/01/2023	VARIOUS		5,000,000	5,000,000	5,000,000	4,999,382		(189)		(189)		4,999,193		807	807	367,969	01/01/9999
514666-AK-2	LAND O'LAKES INC 8 PERP		06/22/2023	GOLDMAN SACHS & CO LLC		378,000	400,000	431,000	375,744	44,331	(3,468)		40,863		416,608		(38,608)	(38,608)	16,978	01/01/9999
1309999999. Subtotal - Bonds - Hybrid Securities						5,378,000	5,400,000	5,431,000	5,375,126	44,331	(3,657)		40,674		5,415,801		(37,801)	(37,801)	384,947	XXX
12769L-AB-5	CAESARS RESORT COLLECTIO FLT 12/23/2024 SL		01/10/2023	VARIOUS		1,853,680	1,853,680	1,855,997	1,839,555		191		191		1,839,746		13,934	13,934	36,171	12/23/2024
24521T-AJ-5	DEL MONTE FOODS INC FLT 05/16/2029 SL		03/31/2023	VARIOUS		910,696	915,400	906,246	885,650	29,447	18,054		47,501		933,151		(22,455)	(22,455)	16,698	05/16/2029
44055U-AC-9	HORIZON THERAPEUTICS USA FLT 05/22/2026 SL		07/14/2023	CITIGROUP GLOBAL MARKETS INC		1,936,149	1,937,673	1,945,754	1,935,251	12,296	(8,475)		3,821		1,939,072		(2,923)	(2,923)	93,223	05/22/2026
45824T-BC-8	INTELSAT JACKSON HLDG FLT 02/01/2029 SL	D	03/31/2023	VARIOUS		777,668	784,473	776,628	756,801	20,324	1,238		21,562		778,363		(695)	(695)	21,338	02/01/2029
80875A-AT-8	SCIENTIFIC GAMES INTERNAT FLT 04/14/2029 SL		07/17/2023	VARIOUS		644,879	646,750	641,899	637,857	6,315	381		6,696		644,553		326	326	35,835	04/16/2029
88103N-AK-6	TERRAFORM POWER OPERATING FLT 5/21/2029 SL		01/01/2023	VARIOUS		(2,300)	(2,300)	(2,266)	(2,303)		3		3		(2,300)				15,193	05/21/2029
88103N-AL-4	TERRAFORM POWER OPERATING FLT 05/21/2029 SL		07/10/2023	VARIOUS		903,312	917,700	903,935	908,549	8,409	706		9,115		917,664		(14,358)	(14,358)	33,842	05/21/2029
90347B-AJ-7	AXALTA COATING SYSTEMS US FLT 12/20/2029 SL		07/05/2023	VARIOUS		979,023	978,000	968,220	968,220	3,057	2,739		5,796		974,016		5,007	5,007	35,088	12/20/2029
BL3836-72-5	INTELSAT JACKSON HLDG FLT 02/01/2029 SL	D	01/03/2023	SINKING FUND REDEMPTION		24,143	24,143	23,902	23,514	626	4		630		24,143					02/01/2029
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						8,027,250	8,055,519	8,020,315	7,953,094	80,474	14,841		95,315		8,048,408		(21,164)	(21,164)	287,388	XXX
2509999997. Total - Bonds - Part 4						538,356,546	558,202,904	557,259,853	538,358,580	18,368,742	(728,270)	18,445	17,622,027		557,257,467		(18,951,755)	(18,951,755)	19,147,551	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
2509999998. Total - Bonds - Part 5						23,547,908	23,699,929	23,434,372			63,500		63,500		23,497,870		50,035	50,035	360,526	XXX
2509999999. Total - Bonds						561,904,454	581,902,833	580,694,225	538,358,580	18,368,742	(664,770)	18,445	17,685,527		580,755,337		(18,901,720)	(18,901,720)	19,508,077	XXX
857477-60-8	STATE STREET CORP EQUITY		07/14/2023	VARIOUS	167,000.000	4,118,031	4,175,000.00	4,175,000	4,175,000						4,175,000		(56,969)	(56,969)	35,764	
902973-15-5	US BANCORP EQUITY		12/19/2023	CANTOR FITZGERALD & CO INC	67,976.000	1,284,171	1,699,400.00	1,019,640	1,019,640						1,019,640		264,531	264,531	44,117	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						5,402,202	XXX	5,194,640	5,194,640						5,194,640		207,562	207,562	79,881	XXX
4509999997. Total - Preferred Stocks - Part 4						5,402,202	XXX	5,194,640	5,194,640						5,194,640		207,562	207,562	79,881	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks						5,402,202	XXX	5,194,640	5,194,640						5,194,640		207,562	207,562	79,881	XXX
294600-10-1	EQUITRANS MIDSTREAM CORP EQUITY		01/01/2023	Post Sale Income																
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded							XXX													XXX
59155#-10-5	FARMERS GENERAL INSURANCE AGENCY, INC.		12/28/2023	Farmers Group Inc.	5,000.000	134,448,024		100	6,250,118	(6,250,018)			(6,250,018)		100		134,447,924	134,447,924	5,000,000	
5929999999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						134,448,024	XXX	100	6,250,118	(6,250,018)			(6,250,018)		100		134,447,924	134,447,924	5,000,000	XXX
5989999997. Total - Common Stocks - Part 4						134,448,024	XXX	100	6,250,118	(6,250,018)			(6,250,018)		100		134,447,924	134,447,924	5,000,000	XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks						134,448,024	XXX	100	6,250,118	(6,250,018)			(6,250,018)		100		134,447,924	134,447,924	5,000,000	XXX
5999999999. Total - Preferred and Common Stocks						139,850,226	XXX	5,194,740	11,444,758	(6,250,018)			(6,250,018)		5,194,740		134,655,486	134,655,486	5,079,881	XXX
6009999999 - Totals						701,754,680	XXX	585,888,965	549,803,338	12,118,724	(664,770)	18,445	11,435,509		585,950,077		115,753,766	115,753,766	24,587,958	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DP-SB-5	FNCL POOL SD2314		02/28/2023	MORGAN STANLEY & CO LLC	03/03/2023	MORGAN STANLEY & CO LLC	2,473,557	2,475,876	2,468,532	2,475,870		(6)		(6)			(7,338)	(7,338)	4,535	4,535
64578E-MK-0	NEW JERSEY ST ECON DEV 4.927 03/01/2026		01/20/2023	LOOP CAPITAL MARKETS LLC	08/28/2023	OPPENHEIMER & CO INC	500,000	500,000	494,260	500,355		355		355			(6,095)	(6,095)	14,576	
0909999999. Subtotal - Bonds - U.S. Special Revenues							2,973,557	2,975,876	2,962,792	2,976,225		349		349			(13,433)	(13,433)	19,111	4,535
023771-T3-2	AMERICAN AIRLINES INC 7.25 02/15/2028		02/08/2023	BARCLAYS CAPITAL	02/09/2023	BARCLAYS CAPITAL	210,000	210,000	211,575	210,051		51		51			1,524	1,524		
07317Q-AJ-4	BAYTEX ENERGY CORP 8.5 04/30/2030	A	04/13/2023	RBC CAPITAL MARKETS LLC	06/22/2023	GOLDMAN SACHS & CO LLC	725,000	715,640	710,703	717,984		2,344		2,344			(7,281)	(7,281)	10,100	
08263D-AA-4	BENTELER INTERNATIONAL A 10.5 05/15/2028	D	04/27/2023	JP MORGAN SECURITIES LLC	04/28/2023	JP MORGAN SECURITIES LLC	425,000	425,000	434,563	425,141		141		141			9,422	9,422		
097751-BZ-3	BOMBARDIER INC 7.5 02/01/2029	A	01/17/2023	MORGAN STANLEY	06/22/2023	VARIOUS	690,000	690,000	675,075	690,327		327		327			(15,252)	(15,252)	22,425	
16115Q-AF-7	CHART INDUSTRIES INC 7.5 01/01/2030		06/07/2023	GOLDMAN SACHS & CO LLC	06/22/2023	GOLDMAN SACHS & CO LLC	300,000	305,250	305,367	305,224		(26)		(26)			143	143	11,500	10,438
184496-AQ-0	CLEAN HARBORS INC 6.375 02/01/2031		01/17/2023	GOLDMAN SACHS & CO LLC	06/22/2023	VARIOUS	700,000	700,000	698,831	700,738		738		738			(1,907)	(1,907)	18,842	
228180-AB-1	CROWN AMERICAS LLC 5.25 04/01/2030		03/13/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/22/2023	GOLDMAN SACHS & CO LLC	450,000	418,500	429,152	419,451		951		951			9,701	9,701	17,391	10,763
24703Q-AC-6	DEFT 2021-1 A3 0.43 05/22/2026 ABS		01/27/2023	JP MORGAN SECURITIES LLC	10/22/2023	MBS PAYDOWN	908,097	892,773	908,097	908,097		15,324		15,324					1,512	98
25470M-AG-4	DISH NETWORK CORP 11.75 11/15/2027		01/17/2023	DEUTSCHE BANK SECURITIES INC	01/18/2023	DEUTSCHE BANK SECURITIES INC	610,000	622,200	630,588	622,185		(15)		(15)			8,402	8,402	14,136	14,136
29103C-AA-6	EMERALD DEBT MERGER 6.625 12/15/2030		05/05/2023	VARIOUS	06/22/2023	GOLDMAN SACHS & CO LLC	710,000	709,613	700,983	711,418		1,806		1,806			(10,435)	(10,435)	4,834	
29336T-AD-2	ENLINK MIDSTREAM LLC 6.5 09/01/2030		03/30/2023	WELLS FARGO SECURITIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	1,000,000	990,000	989,740	990,184		184		184			(444)	(444)	20,764	5,778
345397-C6-8	FORD MOTOR CREDIT CO LLC 7.35 03/06/2030		01/03/2023	DEUTSCHE BANK SECURITIES INC	01/04/2023	VARIOUS	580,000	579,287	581,450	579,403		116		116			2,047	2,047		
410345-AQ-5	HANESBRANDS INC 9 02/15/2031		02/10/2023	JP MORGAN SECURITIES LLC	06/22/2023	VARIOUS	450,000	450,000	453,902	450,322		322		322			3,579	3,579	18,051	
451102-CC-9	ICAHN ENTERPRISES/FIN 4.375 02/01/2029		02/22/2023	JEFFERIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	200,000	167,000	157,642	168,470		1,470		1,470			(10,828)	(10,828)	3,524	559
498894-AA-2	KNIFE RIVER CORP 7.75 05/01/2031		04/11/2023	JP MORGAN SECURITIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	405,000	405,000	410,431	406,093		1,093		1,093			4,338	4,338	5,318	
527298-BU-6	LEVEL 3 FINANCING INC 10.5 05/15/2030		03/31/2023	Corporate Actions Event	06/22/2023	GOLDMAN SACHS & CO LLC	450,000	417,347	449,910	417,845		497		497			32,065	32,065	11,288	
576485-AF-3	MATADOR RESOURCES CO 6.875 04/15/2028		04/03/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	05/08/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	680,000	672,928	674,900	673,994		1,066		1,066			906	906	3,766	
57763R-AB-3	MAUSER PACKAGING SOLUT 7.875 08/15/2026		01/30/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/22/2023	VARIOUS	1,250,000	1,250,000	1,249,177	1,251,181		1,181		1,181			(2,004)	(2,004)	20,825	
61765D-AU-2	MSC 2015-MS1 A4 3.779 05/15/2048 CMBS		01/20/2023	STIFEL NICOLAUS & CO INC	09/19/2023	GOLDMAN SACHS & CO LLC	100,000	96,813	95,172	97,715		903		903			(2,543)	(2,543)	2,729	241
63942A-AB-2	NAVSL 2020-IA A1B FLT 04/15/2069 ABS		02/02/2023	GOLDMAN SACHS & CO LLC	05/05/2023	VARIOUS	107,968	105,944	106,027	106,056		113		113			(29)	(29)	1,849	327
64083Y-AA-9	NESCO HOLDINGS II INC 5.5 04/15/2029		01/27/2023	JEFFERIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	435,000	393,675	396,168	395,822		2,147		2,147			345	345	16,681	7,045
65342Q-AB-8	NEXTERA ENERGY OPERATING 4.5 09/15/2027		05/03/2023	FLOW TRADERS US INSTITUTIONAL TRADING LL	06/22/2023	GOLDMAN SACHS & CO LLC	400,000	370,000	372,108	370,806		806		806			1,302	1,302	5,050	2,500
654902-AC-9	NOKIA OYJ 6.625 05/15/2039	D	02/07/2023	MARKETAXESS CORP	06/22/2023	VARIOUS	200,000	205,218	191,658	205,158		(60)		(60)			(13,500)	(13,500)	8,134	3,092
65505P-AA-5	NOBLE FINANCE II LLC 8 04/15/2030		04/04/2023	JP MORGAN SECURITIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	300,000	300,000	302,331	300,828		828		828			1,503	1,503	4,533	
665530-AB-7	NORTHERN OIL AND GAS INC 8.75 06/15/2031		05/08/2023	MERRILL LYNCH PIERCE FENNER & SMITH INC	06/22/2023	GOLDMAN SACHS & CO LLC	830,000	819,990	817,359	821,328		1,338		1,338			(3,969)	(3,969)	8,271	
68622T-AA-9	ORGANON & CO/ORG 4.125 04/30/2028		02/22/2023	UBS SECURITIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	325,000	282,750	289,621	285,029		2,279		2,279			4,592	4,592	8,789	4,245
758750-AF-0	REGAL REXNORD CORP 6.4 04/15/2033		01/09/2023	JP MORGAN SECURITIES LLC	01/30/2023	MORGAN STANLEY	710,000	707,827	724,562	709,679		1,852		1,852			14,883	14,883	884	
76774L-AC-1	RITCHIE BROS HLDGS INC 7.75 03/15/2031		03/01/2023	GOLDMAN SACHS & CO LLC	06/22/2023	GOLDMAN SACHS & CO LLC	480,000	480,000	499,733	481,258		1,258		1,258			18,475	18,475	10,437	
78454L-AL-4	SM ENERGY CO 5.625 06/01/2025		04/28/2023	RBC CAPITAL MARKETS LLC	06/22/2023	GOLDMAN SACHS & CO LLC	500,000	490,000	485,865	490,683		683		683			(4,818)	(4,818)	16,016	11,797
80286C-AC-4	SRT 2021-C A3 0.5 03/20/2025 ABS		02/03/2023	MUFG SECURITIES AMERICAS INC	12/20/2023	MBS PAYDOWN	650,307	637,072	650,307	650,307		13,235		13,235					1,538	154
81180W-BJ-9	SEAGATE HDD CAYMAN 8.5 07/15/2031	D	05/24/2023	MORGAN STANLEY	06/22/2023	GOLDMAN SACHS & CO LLC	595,000	595,000	616,521	595,618		618		618			20,903	20,903	3,653	
893647-BR-7	TRANSDIGM INC 6.75 08/15/2028		02/23/2023	GOLDMAN SACHS & CO LLC	02/28/2023	GOLDMAN SACHS & CO LLC	480,000	475,200	477,600	475,415		215		215			2,185	2,185	1,350	1,350
89386M-AA-6	TRANSOCEAN TITAN FIN LT 8.375 02/01/2028	D	01/10/2023	VARIOUS	06/22/2023	GOLDMAN SACHS & CO LLC	1,060,000	1,071,719	1,073,017	1,072,128		409		409			889	889	39,209	
91327T-AA-9	UNITI GROUP/CSL CAPITAL 10.5 02/15/2028		02/02/2023	VARIOUS	02/08/2023	CITIGROUP GLOBAL MARKETS INC	670,000	672,700	673,350	673,999		1,299		1,299			(649)	(649)		
92332Y-AA-9	VENTURE GLOBAL LNG INC 8.125 06/01/2028		05/19/2023	JP MORGAN SECURITIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	1,115,000	1,115,000	1,114,532	1,116,581		1,581		1,581			(2,049)	(2,049)	7,549	
98877D-AD-7	ZF NA CAPITAL 6.875 04/14/2028		04/04/2023	JP MORGAN SECURITIES LLC	06/22/2023	GOLDMAN SACHS & CO LLC	625,000	623,050	628,981	624,167		1,117		1,117			4,814	4,814	8,594	

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	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							20,326,372	20,062,496	20,186,998	20,120,685		58,191		58,191			66,310	66,310	329,542	72,523
410346-AX-8	HANESBRANDS INC FLT 03/08/2030 SL		02/14/2023	JP MORGAN SECURITIES LLC	08/03/2023	VARIOUS	400,000	396,000	398,118	400,960		4,960		4,960			(2,842)	(2,842)	11,873	
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							400,000	396,000	398,118	400,960		4,960		4,960			(2,842)	(2,842)	11,873	
2509999998. Total - Bonds							23,699,929	23,434,372	23,547,908	23,497,870		63,500		63,500			50,035	50,035	360,526	77,058
4509999998. Total - Preferred Stocks																				
5989999998. Total - Common Stocks																				
5999999999. Total - Preferred and Common Stocks																				
6009999999 - Totals								23,434,372	23,547,908	23,497,870		63,500		63,500			50,035	50,035	360,526	77,058

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	Stock of Such Company Owned by Insurer on Statement Date	
									10	11
CUSIP Identification	Description, Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	NAIC Valuation Method	Book/Adjusted Carrying Value	Total Amount of Goodwill Included in Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
0999999. Total Preferred Stocks									XXX	XXX
59188#-10-6	FARMERS DIRECT P&C INSURANCE CO		25321	23-1903575	8BI	53,529,199			1,000.000	100.0
59214#-10-4	FARMERS GROUP P&C INSURANCE CO		34339	13-2915260	8BI	288,163,064			1,000.000	100.0
32000*-10-3	ECONOMY FIRE & CASUALTY CO		22926	36-1022580	8BI	339,834,365			600,000.000	100.0
59180*-10-8	FARMERS CASUALTY INSURANCE CO		40169	05-0393243	8BI	76,153,491			1,000.000	100.0
1199999. Subtotal - Common Stock - U.S. P&C Insurer						757,680,118			XXX	XXX
30961@-10-2	FARMERS LLOYDS INC			05-0476998	8BII	1,000			1,000.000	100.0
1799999. Subtotal - Common Stock - Other Affiliates						1,000			XXX	XXX
1899999. Total Common Stocks						757,681,118			XXX	XXX
1999999 - Totals						757,681,118			XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Goodwill Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
0399999 - Total				XXX	XXX

NONE

SCHEDULE DA - PART 1

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

1	Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
	2	3					8	9	10	11			14	15	16	17	18	19	
Description	Code	For-eign	Date Acquired	Name of Vendor	Maturity Date	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Par Value	Actual Cost	Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	Non-Admitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
US TREASURY N/B 2.25 11/15/2024			12/04/2023	STONEX FINANCIAL INC	11/15/2024	4,877,534		9,956			5,000,000	4,867,578	14,217		2.250	5.222	MN		6,181
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						4,877,534		9,956			5,000,000	4,867,578	14,217		XXX	XXX	XXX		6,181
0109999999. Total - U.S. Government Bonds						4,877,534		9,956			5,000,000	4,867,578	14,217		XXX	XXX	XXX		6,181
0309999999. Total - All Other Government Bonds															XXX	XXX	XXX		
0509999999. Total - U.S. States, Territories and Possessions Bonds															XXX	XXX	XXX		
0709999999. Total - U.S. Political Subdivisions Bonds															XXX	XXX	XXX		
TARRANT CNTY TX HLTH FACS D 6 09/01/2024			09/05/2023	Corporate Actions Event	09/01/2024	1,984					1,984	1,984	40		6.000	6.160	MS		
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						1,984					1,984	1,984	40		XXX	XXX	XXX		
0909999999. Total - U.S. Special Revenues Bonds						1,984					1,984	1,984	40		XXX	XXX	XXX		
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds															XXX	XXX	XXX		
1309999999. Total - Hybrid Securities															XXX	XXX	XXX		
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds															XXX	XXX	XXX		
1909999999. Subtotal - Unaffiliated Bank Loans															XXX	XXX	XXX		
2419999999. Total - Issuer Obligations						4,879,518		9,956			5,001,984	4,869,562	14,257		XXX	XXX	XXX		6,181
2429999999. Total - Residential Mortgage-Backed Securities															XXX	XXX	XXX		
2439999999. Total - Commercial Mortgage-Backed Securities															XXX	XXX	XXX		
2449999999. Total - Other Loan-Backed and Structured Securities															XXX	XXX	XXX		
2459999999. Total - SVO Identified Funds															XXX	XXX	XXX		
2469999999. Total - Affiliated Bank Loans															XXX	XXX	XXX		
2479999999. Total - Unaffiliated Bank Loans															XXX	XXX	XXX		
2509999999. Total Bonds						4,879,518		9,956			5,001,984	4,869,562	14,257		XXX	XXX	XXX		6,181
7109999999. Total - Parent, Subsidiaries and Affiliates											XXX				XXX	XXX	XXX		
7709999999 - Totals						4,879,518		9,956			XXX	4,869,562	14,257		XXX	XXX	XXX		6,181

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 4,879,518	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1		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	*
JP MORGAN CHASE	Tampa, Florida					14,522,055	XXX
JP Morgan Chase Bank	Chicago, Illinois					18,444,696	XXX
Bank of America	Concord, California					20,677,790	XXX
Citibank NA	New Castle, Delaware					(130,464,293)	XXX
First National Bank of Alaska	Anchorage, Alaska					10,000	XXX
Wells Fargo Bank	El Monte, California					4,131,178	XXX
AvenuInsights	Quincy, Massachusetts	SD				150,000	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(72,528,575)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(72,528,575)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(72,528,575)	XXX

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

1. January	(59,051,343)	4. April	(56,813,199)	7. July	(133,505,149)	10. October	95,787,561
2. February	2,352,413	5. May	(94,677,020)	8. August	(135,685,119)	11. November	(396,505,437)
3. March	(78,723,835)	6. June	(136,148,591)	9. September	(125,017,444)	12. December	(72,528,575)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL 0 01/23/2024		12/28/2023		01/23/2024	44,854,330		
	TREASURY BILL 0 02/20/2024		12/28/2023		02/20/2024	44,670,570		
	TREASURY BILL 0 03/28/2024		12/28/2023		03/28/2024	44,431,376		
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						133,956,276		
0109999999. Total - U.S. Government Bonds						133,956,276		
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						133,956,276		
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds						133,956,276		
09248U-71-8	BLCKRCK LIQ FND T-FND-INST FUND		12/28/2023	5.518		33,467,639	235,706	(92,468)
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						33,467,639	235,706	(92,468)
8609999999 - Total Cash Equivalents						167,423,915	235,706	(92,468)

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 133,956,276	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ	B	Other-Special Limited			549,755	536,809
4.	Arkansas AR	B	Special-Limited			69,846	69,027
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Special-Limited			98,693	85,594
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	Other-Special Limited			229,898	224,484
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	ST	Special-Limited			150,000	150,000
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	Benefit of all policyholders/Special Benefit of NM policyholders and creditors only	532,841	515,846	419,434	363,773
33.	New York NY						
34.	North Carolina NC	B	Special-Limited			377,634	339,837
35.	North Dakota ND						
36.	Ohio OH						
37.	Oklahoma OK						
38.	Oregon OR						
39.	Pennsylvania PA						
40.	Rhode Island RI	B	Benefit of of All Policyholders	2,515,439	2,279,014		
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	3,048,280	2,794,860	1,895,260	1,769,524
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				