PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

AFFILIATED FM INSURANCE COMPANY

NAIC Group Code 0065 (Current) 0065 (Prior) NAIC Company Code 10014 Employer's ID Number 05-0254496

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

Country of Domicile United States of America

Incorporated/Organized 05/06/1949 Commenced Business 06/01/1950

Statutory Home Office 270 Central Avenue (Street and Number), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Main Administrative Office 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Mail Address 270 Central Avenue, P.O. Box 7500 (Street and Number or P.O. Box), Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 270 Central Avenue (Street and Number)
Johnston, RI, US 02919-4923 (City or Town, State, Country and Zip Code), 401-275-3000 (Area Code) (Telephone Number)

Internet Website Address www.fm.com

Statutory Statement Contact Michael Gariglio (Name), 401-415-1892 (Area Code) (Telephone Number)
michael.gariglio@fmglobal.com (E-mail Address), 401-946-8306 (FAX Number)

OFFICERS

Chairman & Chief Executive Officer #	Malcolm Craig Roberts	Staff Senior Vice President & Controller	Frederick Joseph von Mering
Senior Vice President & Secretary	Omar Farooq Ajmal Hameed #	Vice President & Treasurer	Denise Anastasia Hebert

OTHER

Bret Nils Ahnell, Chief Operating Officer	Randall Edward Hodge, Chief Operating Officer #	Kevin Scott Ingram, Senior Executive Vice President & Chief Financial Officer
Sanjay Chawla, Executive Vice President	Deanna Ruth Fidler, Executive Vice President	George John Plesce, Executive Vice President
Ziad Alex Selim Tadmoury #, Executive Vice President	Lyndon Dean Broad #, Executive Vice President	

DIRECTORS OR TRUSTEES

Frank Thomas Connor	John Anderson Luke Jr	Gracia Catherine Martore
Christine Mary McCarthy	Michel Giannuzzi	David Thomas Walton
Colin Day	Malcolm Craig Roberts	Thomas James Quinlan III
Frank John Dellaquila	Christine Kocot McCoy	

State of Rhode Island
County of Providence SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

Malcolm Craig Roberts	Omar Farooq Ajmal Hameed #	Frederick Joseph von Mering
Chairman & Chief Executive Officer #	Senior Vice President & Secretary	Staff Senior Vice President & Controller

Subscribed and sworn to before me this
27 day of February 2025

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

Guilia C. Garcia
Notary Public
May 27, 2026

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	241,318,441	4.571	241,424,630	0	241,424,630	4.573
1.02 All other governments	249,869,724	4.733	250,163,005	0	250,163,005	4.739
1.03 U.S. states, territories and possessions, etc. guaranteed	5,583,482	0.106	5,583,482	0	5,583,482	0.106
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	2,880,931	0.055	2,880,931	0	2,880,931	0.055
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	563,328,714	10.671	563,222,525	0	563,222,525	10.669
1.06 Industrial and miscellaneous	592,832,468	11.230	592,539,186	0	592,539,186	11.225
1.07 Hybrid securities	0	0.000	0	0	0	0.000
1.08 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
1.09 SVO identified funds	115,548,089	2.189	115,548,089	0	115,548,089	2.189
1.10 Unaffiliated bank loans	0	0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	1,771,361,849	33.556	1,771,361,848	0	1,771,361,848	33.556
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	0	0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates	0	0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	945,287,783	17.907	1,309,679,621	0	1,309,679,621	24.810
3.02 Industrial and miscellaneous Other (Unaffiliated)	0	0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded	0	0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other	0	0.000	0	0	0	0.000
3.05 Mutual funds	1,085,458,278	20.562	1,784,052,476	0	1,784,052,476	33.796
3.06 Unit investment trusts	0	0.000	0	0	0	0.000
3.07 Closed-end funds	0	0.000	0	0	0	0.000
3.08 Exchange traded funds	1,062,986,037	20.137	0	0	0	0.000
3.09 Total common stocks	3,093,732,098	58.606	3,093,732,097	0	3,093,732,097	58.606
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance	0	0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company	0	0.000	0	0	0	0.000
5.02 Properties held for production of income	0	0.000	0	0	0	0.000
5.03 Properties held for sale	0	0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	119,407,513	2.262	119,407,513	0	119,407,513	2.262
6.02 Cash equivalents (Schedule E, Part 2)	17,249,046	0.327	17,249,046	0	17,249,046	0.327
6.03 Short-term investments (Schedule DA)	0	0.000	0	0	0	0.000
6.04 Total cash, cash equivalents and short-term investments	136,656,559	2.589	136,656,559	0	136,656,559	2.589
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	275,997,759	5.228	275,997,759	0	275,997,759	5.228
10. Receivables for securities	1,120,830	0.021	1,120,830	0	1,120,830	0.021
11. Securities Lending (Schedule DL, Part 1)	0	0.000	0	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	5,278,869,095	100.000	5,278,869,093	0	5,278,869,093	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

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		192,149,694
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	65,828,837	65,828,837
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase/(decrease):		
	5.1 Totals, Part 1, Column 13	19,988,403	
	5.2 Totals, Part 3, Column 9	39,416	20,027,819
6.	Total gain (loss) on disposals, Part 3, Column 19		766,717
7.	Deduct amounts received on disposals, Part 3, Column 16		2,775,308
8.	Deduct amortization of premium and depreciation		0
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		275,997,759
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		275,997,759

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,223,729,100
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,740,873,151
3.	Accrual of discount		5,906,509
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(2,191,323)	
	4.2. Part 2, Section 1, Column 15	0	
	4.3. Part 2, Section 2, Column 13	309,584,357	
	4.4. Part 4, Column 11	(131,868,619)	175,524,415
5.	Total gain (loss) on disposals, Part 4, Column 19		217,853,608
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		1,488,756,784
7.	Deduct amortization of premium		7,780,773
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	0	
	8.2. Part 2, Section 1, Column 19	0	
	8.3. Part 2, Section 2, Column 16	0	
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17	0	
	9.3. Part 2, Section 2, Column 14	2,261,319	
	9.4. Part 4, Column 13	0	2,261,319
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		6,040
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		4,865,093,947
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		4,865,093,947

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	241,318,441	223,389,618	240,278,354	247,187,182
Governments	2.	Canada	249,869,724	251,990,989	248,108,871	263,391,000
(Including all obligations guaranteed by governments)	3.	Other Countries	0	0	0	0
	4.	Totals	491,188,165	475,380,607	488,387,225	510,578,182
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	5,583,482	5,497,965	6,333,301	5,215,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	2,880,931	2,846,785	3,291,253	2,750,000
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	563,328,714	530,023,690	581,963,308	555,104,761
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	573,788,628	561,701,262	585,289,449	461,510,637
	9.	Canada	133,991,250	134,501,459	134,421,220	134,263,795
	10.	Other Countries	600,678	599,910	589,434	605,000
	11.	Totals	708,380,556	696,802,631	720,300,103	596,379,432
Parent, Subsidiaries and Affiliates	12.	Totals	0	0	0	0
	13.	Total Bonds	1,771,361,848	1,710,551,678	1,800,275,190	1,670,027,375
PREFERRED STOCKS	14.	United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15.	Canada	0	0	0	
	16.	Other Countries	0	0	0	
	17.	Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18.	Totals	0	0	0	
	19.	Total Preferred Stocks	0	0	0	
COMMON STOCKS	20.	United States	3,076,251,957	3,076,251,957	2,128,556,929	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	0	0	0	
	22.	Other Countries	17,480,141	17,480,141	7,263,400	
	23.	Totals	3,093,732,098	3,093,732,098	2,135,820,329	
Parent, Subsidiaries and Affiliates	24.	Totals	0	0	0	
	25.	Total Common Stocks	3,093,732,098	3,093,732,098	2,135,820,329	
	26.	Total Stocks	3,093,732,098	3,093,732,098	2,135,820,329	
	27.	Total Bonds and Stocks	4,865,093,946	4,804,283,776	3,936,095,519	

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	1,549,104	28,176,071	191,687,507	29,345	20,425,574	XXX	241,867,601	13.7	193,193,119	11.1	241,212,266	655,335
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	1,549,104	28,176,071	191,687,507	29,345	20,425,574	XXX	241,867,601	13.7	193,193,119	11.1	241,212,266	655,335
2. All Other Governments												
2.1 NAIC 1	0	147,740,608	102,129,116	0	0	XXX	249,869,724	14.1	249,885,097	14.4	193,027,808	56,841,916
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	147,740,608	102,129,116	0	0	XXX	249,869,724	14.1	249,885,097	14.4	193,027,808	56,841,916
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	1,525,525	2,968,564	1,089,393	0	0	XXX	5,583,482	0.3	6,754,205	0.4	5,583,483	(1)
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	1,525,525	2,968,564	1,089,393	0	0	XXX	5,583,482	0.3	6,754,205	0.4	5,583,483	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	766,936	2,113,995	0	0	0	XXX	2,880,931	0.2	3,962,071	0.2	2,880,931	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	766,936	2,113,995	0	0	0	XXX	2,880,931	0.2	3,962,071	0.2	2,880,931	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	24,161,330	88,809,643	107,768,693	43,939,833	286,867,250	XXX	551,546,749	31.1	566,740,265	32.6	551,546,749	0
5.2 NAIC 2	1,060,000	2,553,830	6,422,998	0	750,000	XXX	10,786,828	0.6	7,739,654	0.4	10,786,828	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	158,367	836,774	0	0	XXX	995,141	0.1	999,906	0.1	995,141	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	25,221,330	91,521,840	115,028,465	43,939,833	287,617,250	XXX	563,328,718	31.8	575,479,825	33.1	563,328,718	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	34,166,949	220,171,133	110,453,660	5,145,481	56,153,795	XXX	426,091,018	24.0	476,534,772	27.4	343,947,506	82,143,512
6.2 NAIC 2	23,284,944	76,691,539	58,190,513	4,646,578	297,859	XXX	163,111,433	9.2	165,433,034	9.5	119,908,373	43,203,060
6.3 NAIC 3	0	2,189,080	623,730	117,113	0	XXX	2,929,923	0.2	3,351,031	0.2	1,271,446	1,658,477
6.4 NAIC 4	0	180,250	317,028	0	0	XXX	497,278	0.0	214,862	0.0	0	497,278
6.5 NAIC 5	0	0	202,815	0	0	XXX	202,815	0.0	135,779	0.0	202,815	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	206,729	0.0	0	0
6.7 Totals	57,451,893	299,232,002	169,787,746	9,909,172	56,451,654	XXX	592,832,467	33.5	645,876,207	37.1	465,330,140	127,502,327
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	115,548,089	115,548,089	6.5	0	0.0	115,548,089	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	63,493,277	3.7	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	115,548,089	115,548,089	6.5	63,493,277	3.7	115,548,089	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 62,169,844	489,980,014	513,128,369	49,114,659	363,446,619	115,548,089	1,593,387,594	89.9	XXX	XXX	1,453,746,832	139,640,762
12.2 NAIC 2	(d) 24,344,944	79,245,369	64,613,511	4,646,578	1,047,859	0	173,898,261	9.8	XXX	XXX	130,695,201	43,203,060
12.3 NAIC 3	(d) 0	2,189,080	623,730	117,113	0	0	2,929,923	0.2	XXX	XXX	1,271,446	1,658,477
12.4 NAIC 4	(d) 0	180,250	317,028	0	0	0	497,278	0.0	XXX	XXX	0	497,278
12.5 NAIC 5	(d) 0	158,367	1,039,589	0	0	0	(c) 1,197,956	0.1	XXX	XXX	1,197,956	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	86,514,788	571,753,080	579,722,227	53,878,350	364,494,478	115,548,089	(b) 1,771,911,012	100.0	XXX	XXX	1,586,911,435	184,999,577
12.8 Line 12.7 as a % of Col. 7	4.9	32.3	32.7	3.0	20.6	6.5	100.0	XXX	XXX	XXX	89.6	10.4
13. Total Bonds Prior Year												
13.1 NAIC 1	62,121,499	512,906,406	473,443,181	51,723,590	396,874,853	0	XXX	XXX	1,497,069,529	86.1	1,445,624,478	51,445,051
13.2 NAIC 2	27,569,689	82,652,208	59,264,509	3,388,423	297,859	63,493,277	XXX	XXX	236,665,965	13.6	197,394,572	39,271,393
13.3 NAIC 3	330,371	787,562	2,058,784	174,314	0	0	XXX	XXX	3,351,031	0.2	1,011,253	2,339,778
13.4 NAIC 4	0	25,168	189,694	0	0	0	XXX	XXX	214,862	0.0	0	214,862
13.5 NAIC 5	0	135,779	160,021	839,885	0	0	XXX	XXX	(c) 1,135,685	0.1	999,905	135,780
13.6 NAIC 6	0	0	206,729	0	0	0	XXX	XXX	(c) 206,729	0.0	206,728	1
13.7 Totals	90,021,559	596,507,123	535,322,918	56,126,212	397,172,712	63,493,277	XXX	XXX	(b) 1,738,643,801	100.0	1,645,236,936	93,406,865
13.8 Line 13.7 as a % of Col. 9	5.2	34.3	30.8	3.2	22.8	3.7	XXX	XXX	100.0	XXX	94.6	5.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	55,436,515	382,264,986	492,340,138	45,862,985	362,294,121	115,548,089	1,453,746,834	82.0	1,445,624,478	83.1	1,453,746,834	XXX
14.2 NAIC 2	19,922,774	53,858,567	53,606,220	2,259,782	1,047,859	0	130,695,202	7.4	197,394,572	11.4	130,695,202	XXX
14.3 NAIC 3	0	965,965	188,368	117,113	0	0	1,271,446	0.1	1,011,253	0.1	1,271,446	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	158,367	1,039,589	0	0	0	1,197,956	0.1	999,905	0.1	1,197,956	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	206,728	0.0	0	XXX
14.7 Totals	75,359,289	437,247,885	547,174,315	48,239,880	363,341,980	115,548,089	1,586,911,438	89.6	1,645,236,936	94.6	1,586,911,438	XXX
14.8 Line 14.7 as a % of Col. 7	4.7	27.6	34.5	3.0	22.9	7.3	100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.3	24.7	30.9	2.7	20.5	6.5	89.6	XXX	XXX	XXX	89.6	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	6,733,329	107,715,028	20,788,231	3,251,674	1,152,498	0	139,640,760	7.9	51,445,051	3.0	XXX	139,640,760
15.2 NAIC 2	4,422,170	25,386,802	11,007,291	2,386,796	0	0	43,203,059	2.4	39,271,393	2.3	XXX	43,203,059
15.3 NAIC 3	0	1,223,115	435,362	0	0	0	1,658,477	0.1	2,339,778	0.1	XXX	1,658,477
15.4 NAIC 4	0	180,250	317,028	0	0	0	497,278	0.0	214,862	0.0	XXX	497,278
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	135,780	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	1	0.0	XXX	0
15.7 Totals	11,155,499	134,505,195	32,547,912	5,638,470	1,152,498	0	184,999,574	10.4	93,406,865	5.4	XXX	184,999,574
15.8 Line 15.7 as a % of Col. 7	6.0	72.7	17.6	3.0	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.6	7.6	1.8	0.3	0.1	0.0	10.4	XXX	XXX	XXX	XXX	10.4

(a) Includes $ 126,936,714 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 549,160 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 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	1,549,104	28,171,761	191,687,507	0	0	XXX	221,408,372	12.5	189,925,643	10.9	220,859,209	549,163
1.02 Residential Mortgage-Backed Securities	0	4,310	0	29,345	20,425,574	XXX	20,459,229	1.2	3,267,476	0.2	20,353,057	106,172
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	1,549,104	28,176,071	191,687,507	29,345	20,425,574	XXX	241,867,601	13.7	193,193,119	11.1	241,212,266	655,335
2. All Other Governments												
2.01 Issuer Obligations	0	147,740,608	102,129,116	0	0	XXX	249,869,724	14.1	249,885,097	14.4	193,027,808	56,841,916
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	147,740,608	102,129,116	0	0	XXX	249,869,724	14.1	249,885,097	14.4	193,027,808	56,841,916
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	1,525,525	2,968,564	1,089,393	0	0	XXX	5,583,482	0.3	6,754,205	0.4	5,583,483	(1)
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	1,525,525	2,968,564	1,089,393	0	0	XXX	5,583,482	0.3	6,754,205	0.4	5,583,483	(1)
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	766,936	2,113,995	0	0	0	XXX	2,880,931	0.2	3,962,071	0.2	2,880,931	0
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	766,936	2,113,995	0	0	0	XXX	2,880,931	0.2	3,962,071	0.2	2,880,931	0
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	25,197,633	90,397,241	112,062,871	17,331,305	10,727,781	XXX	255,716,831	14.4	248,515,950	14.3	255,716,831	0
5.02 Residential Mortgage-Backed Securities	23,701	1,124,599	2,965,594	26,608,524	276,889,469	XXX	307,611,887	17.4	326,963,875	18.8	307,611,887	0
5.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	25,221,334	91,521,840	115,028,465	43,939,829	287,617,250	XXX	563,328,718	31.8	575,479,825	33.1	563,328,718	0
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	56,267,988	210,344,948	138,483,750	4,683,691	297,858	XXX	410,078,235	23.1	406,328,969	23.4	299,258,091	110,820,144
6.02 Residential Mortgage-Backed Securities	511	0	0	681,806	484,584	XXX	1,166,901	0.1	779,817	0.0	49,016	1,117,885
6.03 Commercial Mortgage-Backed Securities	0	20,066,217	2,499,138	749,073	54,688,655	XXX	78,003,083	4.4	122,554,322	7.0	74,504,873	3,498,210
6.04 Other Loan-Backed and Structured Securities	1,183,394	68,820,837	28,804,858	3,794,602	980,557	XXX	103,584,248	5.8	116,213,099	6.7	91,518,160	12,066,088
6.05 Totals	57,451,893	299,232,002	169,787,746	9,909,172	56,451,654	XXX	592,832,467	33.5	645,876,207	37.1	465,330,140	127,502,327
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	115,548,089	115,548,089	6.5	63,493,277	3.7	115,548,089	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	85,307,186	481,737,117	545,452,637	22,014,996	11,025,639	XXX	1,145,537,575	64.6	XXX	XXX	977,326,353	168,211,222
12.02 Residential Mortgage-Backed Securities	24,212	1,128,909	2,965,594	27,319,675	297,799,627	XXX	329,238,017	18.6	XXX	XXX	328,013,960	1,224,057
12.03 Commercial Mortgage-Backed Securities	0	20,066,217	2,499,138	749,073	54,688,655	XXX	78,003,083	4.4	XXX	XXX	74,504,873	3,498,210
12.04 Other Loan-Backed and Structured Securities	1,183,394	68,820,837	28,804,858	3,794,602	980,557	XXX	103,584,248	5.8	XXX	XXX	91,518,160	12,066,088
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	115,548,089	115,548,089	6.5	XXX	XXX	115,548,089	0
12.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
12.09 Totals	86,514,792	571,753,080	579,722,227	53,878,346	364,494,478	115,548,089	1,771,911,012	100.0	XXX	XXX	1,586,911,435	184,999,577
12.10 Line 12.09 as a % of Col. 7	4.9	32.3	32.7	3.0	20.6	6.5	100.0	XXX	XXX	XXX	89.6	10.4
13. Total Bonds Prior Year												
13.01 Issuer Obligations	80,690,121	507,890,395	483,563,345	22,725,694	10,502,380	XXX	XXX	XXX	1,105,371,935	63.6	1,025,066,574	80,305,361
13.02 Residential Mortgage-Backed Securities	9,331,438	207,691	5,231,210	29,328,666	286,912,163	XXX	XXX	XXX	331,011,168	19.0	330,699,821	311,347
13.03 Commercial Mortgage-Backed Securities	0	20,026,969	2,561,845	1,027,440	98,938,068	XXX	XXX	XXX	122,554,322	7.0	118,715,037	3,839,285
13.04 Other Loan-Backed and Structured Securities	0	68,382,068	43,966,518	3,044,413	820,100	XXX	XXX	XXX	116,213,099	6.7	107,262,225	8,950,874
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	63,493,277	XXX	XXX	63,493,277	3.7	63,493,277	0
13.06 Affiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	90,021,559	596,507,123	535,322,918	56,126,213	397,172,711	63,493,277	XXX	XXX	1,738,643,801	100.0	1,645,236,934	93,406,867
13.10 Line 13.09 as a % of Col. 9	5.2	34.3	30.8	3.2	22.8	3.7	XXX	XXX	100.0	XXX	94.6	5.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	75,335,588	354,071,008	517,185,919	19,708,199	11,025,640	XXX	977,326,354	55.2	1,025,066,574	59.0	977,326,354	XXX
14.02 Residential Mortgage-Backed Securities	23,701	1,128,927	2,965,594	26,531,681	297,364,059	XXX	328,013,962	18.5	330,699,821	19.0	328,013,962	XXX
14.03 Commercial Mortgage-Backed Securities	0	20,066,217	0	0	54,438,656	XXX	74,504,873	4.2	118,715,037	6.8	74,504,873	XXX
14.04 Other Loan-Backed and Structured Securities	0	61,981,733	27,022,802	2,000,000	513,625	XXX	91,518,160	5.2	107,262,225	6.2	91,518,160	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	115,548,089	115,548,089	6.5	63,493,277	3.7	115,548,089	XXX
14.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	75,359,289	437,247,885	547,174,315	48,239,880	363,341,980	115,548,089	1,586,911,438	89.6	1,645,236,934	94.6	1,586,911,438	XXX
14.10 Line 14.09 as a % of Col. 7	4.7	27.6	34.5	3.0	22.9	7.3	100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.3	24.7	30.9	2.7	20.5	6.5	89.6	XXX	XXX	XXX	89.6	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	9,971,598	127,666,109	28,266,718	2,306,797	(1)	XXX	168,211,221	9.5	80,305,361	4.6	XXX	168,211,221
15.02 Residential Mortgage-Backed Securities	511	(18)	0	787,994	435,568	XXX	1,224,055	0.1	311,347	0.0	XXX	1,224,055
15.03 Commercial Mortgage-Backed Securities	0	0	2,499,138	749,073	249,999	XXX	3,498,210	0.2	3,839,285	0.2	XXX	3,498,210
15.04 Other Loan-Backed and Structured Securities	1,183,394	6,839,104	1,782,056	1,794,602	466,932	XXX	12,066,088	0.7	8,950,874	0.5	XXX	12,066,088
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	11,155,503	134,505,195	32,547,912	5,638,466	1,152,498	0	184,999,574	10.4	93,406,867	5.4	XXX	184,999,574
15.10 Line 15.09 as a % of Col. 7	6.0	72.7	17.6	3.0	0.6	0.0	100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.6	7.6	1.8	0.3	0.1	0.0	10.4	XXX	XXX	XXX	XXX	10.4

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	6,057,050	6,057,050	0	0	0
2. Cost of short-term investments acquired	3,986,960	3,986,960	0	0	0
3. Accrual of discount	29,058	29,058	0	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	2,658	2,658	0	0	0
6. Deduct consideration received on disposals	10,073,982	10,073,982	0	0	0
7. Deduct amortization of premium	1,744	1,744	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0	0	0

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	15,843,795	0	15,843,795	0
2. Cost of cash equivalents acquired	88,402,089	12,277,042	76,125,047	0
3. Accrual of discount	31,512	31,512	0	0
4. Unrealized valuation increase/(decrease)	(3,282)	0	(3,282)	0
5. Total gain (loss) on disposals	(14,824)	167	(14,991)	0
6. Deduct consideration received on disposals	87,010,244	11,759,561	75,250,683	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,249,046	549,160	16,699,886	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	17,249,046	549,160	16,699,886	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

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

N O N E

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
BBG017-69-6	BLACKSTONE REAL ESTATE PARTNERS X, L.P.		NEW YORK	NY	THE BLACKSTONE GROUP		06/30/2022	3	2,804,499	2,931,054	2,931,054	242,548	0	0	0	0	0	2,931,054	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									2,804,499	2,931,054	2,931,054	242,548	0	0	0	0	0	2,931,054	XXX
BBG00F-Q7-1	AQUILINE TECHNOLOGY GROWTH FUND II		NEW YORK	NY	AQUILINE CAPITAL PARTNERS		04/11/2022	3	3,820,764	3,198,515	3,198,515	(665,751)	0	0	0	0	0	3,198,515	0.000
BBG00D-SS-8	ARDIAN CO-INVEST VI		NEW YORK	NY	ARDIAN		05/18/2022	1	5,789,922	6,022,023	6,022,023	231,182	0	0	0	0	0	6,022,023	0.000
BBG016-1N-2	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/30/2022	3	5,195,237	5,426,661	5,426,661	451,356	0	0	0	0	17,963	5,426,661	0.000
000000-00-0	BV FUND XI, L.P.		BOSTON	MA	BV INVESTMENT PARTNERS		07/01/2022	3	9,941,671	10,323,450	10,323,450	811,359	0	0	0	0	0	10,323,450	0.000
BBG010-GG-4	CARLYLE PARTNERS VIII		CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC		03/15/2022	1	8,120,587	9,121,816	9,121,816	1,005,311	0	0	0	0	0	9,121,816	0.000
000000-00-0	CD&R ASSOCIATES XII		DELAWARE	IA	CLAYTON, DUBILIER & RICE		07/26/2022	3	5,344,360	6,223,017	6,223,017	800,372	0	0	0	0	0	6,223,017	0.000
BBG00Z-41-4	KKR North America Fund XIII		NEW YORK	NY	KKR Investment Management LLC		06/25/2021	3	3,984,692	4,523,498	4,523,498	474,558	0	0	0	0	6,647	4,523,498	0.000
BBG00D-B6-4	NUMERIC MAN GROUP EM ALPHA FUND		NEW YORK	NY	MORGAN STANLEY		02/01/2021	3	55,000,000	51,629,252	51,629,252	8,055,438	0	0	0	0	0	0	0.000
BBG00D-HR-2	PIMCO GLOBAL CREDIT OPPORTUNITIES FUND		NEWPORT BEACH	CA	PACIFIC INVESTMENT MANAGEMENT COMPANY		03/01/2021	4	50,000,000	74,592,970	74,592,970	2,912,391	0	0	0	0	0	0	0.000
BBG015-1M-6	XANTIUM PARTNERS FUND L.P.		STAMFORD	CT	TUDOR INVESTMENT CORP		01/28/2022	4	90,000,000	102,005,503	102,005,503	5,669,639	0	0	0	0	0	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated									237,197,233	273,066,705	273,066,705	19,745,855	0	0	0	0	24,610	44,838,980	XXX
6099999. Total - Unaffiliated									240,001,732	275,997,759	275,997,759	19,988,403	0	0	0	0	24,610	47,770,034	XXX
6199999. Total - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
6299999 - Totals									240,001,732	275,997,759	275,997,759	19,988,403	0	0	0	0	24,610	47,770,034	XXX

1.

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

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
BBG017-69-6	BLACKSTONE REAL ESTATE PARTNERS X LP	NEW YORK	NY	THE BLACKSTONE GROUP	06/30/2022	3	0	2,427,590	0	0.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated							0	2,427,590	0	XXX
BBG00F-Q7-1	AQUILINE TECHNOLOGY GROWTH FUND II	NEW YORK	NY	AQUILINE CAPITAL PARTNERS	04/11/2022	3	0	1,440,558	0	0.000
BBG00D-SS-8	ARDIAN CO-INVEST VI	NEW YORK	NY	ARDIAN	05/18/2022	1	0	5,250,000	0	0.000
BBG016-1N-2	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/30/2022	3	0	1,244,084	0	0.000
000000-00-0	BV FUND XI, L.P.	BOSTON	MA	BV INVESTMENT PARTNERS	07/01/2022	3	0	7,286,890	0	0.000
BBG010-GG-4	CARLYLE PARTNERS VIII	CAYMAN ISLANDS		CARLYLE INVESTMENT MANAGEMENT LLC	03/15/2022	1	0	838,945	0	0.000
000000-00-0	CD&R ASSOCIATES XII	DELAWARE	IA	CLAYTON, DUBILIER & RICE	07/26/2022	3	0	5,898,809	0	0.000
BBG00Z-41-4	KKR North America Fund XIII	NEW YORK	NY	KKR Investment Management LLC	06/25/2021	3	0	1,441,961	0	0.000
BBG015-1M-6	XANTIUM PARTNERS FUND L.P.	STAMFORD	CT	TUDOR INVESTMENT CORP	01/28/2022	4	0	40,000,000	0	0.000
2599999. Joint Venture Interests - Other - Unaffiliated							0	63,401,247	0	XXX
6099999. Total - Unaffiliated							0	65,828,837	0	XXX
6199999. Total - Affiliated							0	0	0	XXX
6299999 - Totals							0	65,828,837	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location 3	Location 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
BBG017-69-6	BLACKSTONE REAL ESTATE PARTNERS X, L.P.	NEW YORK	NY	THE BLACKSTONE GROUP	06/30/2022	12/27/2024	155,026	14,930	0	0	0	14,930	0	169,956	193,879	0	23,923	23,923	0
2199999. Joint Venture Interests - Real Estate - Unaffiliated							155,026	14,930	0	0	0	14,930	0	169,956	193,879	0	23,923	23,923	0
BBG00F-Q7-1	AQUILINE TECHNOLOGY GROWTH FUND II	NEW YORK	NY	AQUILINE CAPITAL PARTNERS	04/11/2022	05/30/2024	619,686	(122,526)	0	0	0	(122,526)	0	497,160	1,176,392	0	679,232	679,232	0
BBG00D-SS-8	ARDIAN CO-INVEST VI	NEW YORK	NY	ARDIAN	05/18/2022	10/30/2024	10,838	433	0	0	0	433	0	11,271	12,752	0	1,482	1,482	0
BBG016-1N-2	BROOKFIELD INFRASTRUCTURE FUND V-B, L.P.	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	09/30/2022	12/27/2024	451,089	45,460	0	0	0	45,460	0	496,549	558,630	0	62,080	62,080	0
000000-00-0	BV FUND XI, L.P.	BOSTON	MA	BV INVESTMENT PARTNERS	07/01/2022	12/27/2024	245,117	21,511	0	0	0	21,511	0	266,628	266,628	0	0	0	0
000000-00-0	CD&R ASSOCIATES XII	DELAWARE	IA	CLAYTON, DUBILIER & RICE	07/26/2022	11/25/2024	476,164	78,285	0	0	0	78,285	0	554,449	554,449	0	0	0	0
BBG00Z-41-4	KKR North America Fund XIII	NEW YORK	NY	KKR Investment Management LLC	06/25/2021	05/30/2024	11,255	1,323	0	0	0	1,323	0	12,578	12,578	0	0	0	0
2599999. Joint Venture Interests - Other - Unaffiliated							1,814,149	24,486	0	0	0	24,486	0	1,838,635	2,581,429	0	742,794	742,794	0
6099999. Total - Unaffiliated							1,969,175	39,416	0	0	0	39,416	0	2,008,591	2,775,308	0	766,717	766,717	0
6199999. Total - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
6299999 - Totals							1,969,175	39,416	0	0	0	39,416	0	2,008,591	2,775,308	0	766,717	766,717	0

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
88059E-PB-4	TENNESSEE VALLEY AUT	@			1.A FE	6,353	61.8420	6,184	10,000	6,405	0	52	0	0	0.000	4.720	N/A	0	0	10/25/2024	07/15/2034
912828-4V-9	US TREAS BILLS				1.A FE	4,924,023	95.1450	4,757,250	5,000,000	4,969,486	0	7,852	0	0	2.875	3.050	FA	54,297	143,750	10/02/2018	08/15/2028
912828-6B-1	UNITED STATES TREAS N				1.A FE	8,947,266	93.5160	8,416,440	9,000,000	8,976,466	0	5,329	0	0	2.625	2.690	FA	89,236	236,250	03/06/2019	02/15/2029
912828-6F-2	UNITED STATES TREAS				1.A FE	999,023	98.0530	980,530	1,000,000	999,826	0	146	0	0	2.500	2.510	FA	8,494	25,000	03/14/2019	02/28/2026
912828-7B-0	UNITED STATES TREAS				1.A FE	1,499,824	96.6210	1,449,315	1,500,000	1,499,961	0	26	0	0	1.875	1.870	JD	14,140	28,125	06/28/2019	06/30/2026
912828-U2-4	U S TREASURY N/B				1.A FE	1,177,197	95.9910	1,199,888	1,250,000	1,232,986	0	8,756	0	0	2.000	2.750	MN	3,246	25,000	02/06/2018	11/15/2026
912828-YB-0	UNITED STATES TREAS N				1.A FE	1,632,480	88.7730	1,331,595	1,500,000	1,569,900	0	(14,869)	0	0	1.625	0.600	FA	9,207	24,375	09/30/2020	08/15/2029
912828-YQ-7	UNITED STATES TREAS				1.A FE	5,452,445	95.4470	5,001,423	5,240,000	5,315,107	0	(40,660)	0	0	1.625	0.830	AO	15,550	85,866	05/16/2022	10/31/2026
912828-Z9-4	UNITED STATES TREAS				1.A FE	1,497,070	86.8510	1,302,765	1,500,000	1,498,159	0	343	0	0	1.500	1.520	FA	8,499	22,500	10/19/2021	02/15/2030
912828-ZQ-6	UNITED STATES TREAS				1.A FE	20,168,828	82.0770	17,236,170	21,000,000	20,474,160	0	94,139	0	0	0.625	1.100	MN	17,041	131,250	09/16/2021	05/15/2030
912828-ZV-5	UNITED STATES TREAS				1.A FE	1,657,348	91.1890	1,504,619	1,650,000	1,652,672	0	(1,062)	0	0	0.500	0.430	JD	4,148	8,250	07/23/2020	06/30/2027
91282C-AB-7	UNITED STATES TREAS				1.A FE	999,531	97.7310	977,310	1,000,000	999,944	0	96	0	0	0.250	0.250	JJ	1,046	2,500	08/31/2020	07/31/2025
91282C-AV-3	UNITED STATES TREAS N				1.A FE	995,391	81.8410	818,410	1,000,000	997,218	0	460	0	0	0.875	0.920	MN	1,136	8,750	12/18/2020	11/15/2030
91282C-BL-4	UNITED STATES TREAS				1.A FE	29,016,016	82.5480	24,764,400	30,000,000	29,378,432	0	96,297	0	0	1.125	1.480	FA	127,480	337,500	02/26/2021	02/15/2031
91282C-CJ-8	U S TREASURY N/B				1.A FE	1,945,828	95.1480	1,955,305	2,055,000	1,955,355	0	9,526	0	0	0.875	4.250	JD	9,089	0	11/07/2024	06/30/2026
91282C-CS-8	UNITED STATES TREAS				1.A FE	4,947,266	81.6310	4,081,550	5,000,000	4,963,930	0	5,170	0	0	1.250	1.360	FA	23,607	62,500	09/23/2021	08/15/2031
91282C-DY-4	UNITED STATES TREAS				1.A FE	19,274,063	84.1400	18,510,800	22,000,000	19,783,323	0	269,854	0	0	1.875	3.480	FA	155,808	412,500	01/31/2023	02/15/2032
91282C-EP-2	UNITED STATES TREAS				1.A FE	20,391,406	89.8350	17,967,000	20,000,000	20,304,209	0	(36,948)	0	0	2.875	2.640	MN	74,655	575,000	07/29/2022	05/15/2032
91282C-GM-7	UNITED STATES TREAS				1.A FE	10,814,805	93.0560	10,236,160	11,000,000	10,841,486	0	16,447	0	0	3.500	3.700	FA	145,421	415,257	05/19/2023	02/15/2033
91282C-HT-1	UNITED STATES TREAS				1.A FE	2,427,819	95.1710	2,379,298	2,500,000	2,428,862	0	1,043	0	0	3.875	4.270	FA	36,591	0	11/07/2024	08/15/2033
91282C-JJ-1	UNITED STATES TREAS				1.A FE	29,808,223	99.5780	28,877,620	29,000,000	29,737,245	0	(67,189)	0	0	4.500	4.150	MN	169,434	1,305,000	12/21/2023	11/15/2033
91282C-JZ-5	UNITED STATES TREAS				1.A FE	16,326,641	95.7350	16,275,105	17,000,000	16,360,068	0	33,427	0	0	4.000	4.500	FA	256,848	340,000	05/31/2024	02/15/2034
91282C-KQ-3	UNITED STATES TREAS				1.A FE	33,913,934	98.4620	33,181,996	33,700,000	33,906,534	0	(7,400)	0	0	4.375	4.290	MN	191,424	212,188	12/23/2024	05/15/2034
91282C-LW-9	UNITED STATES TREAS				1.A FE	1,007,491	97.3930	978,806	1,005,000	1,007,478	0	(13)	0	0	4.250	4.210	MN	5,546	0	11/29/2024	11/15/2034
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						219,830,271	XXX	204,189,939	223,910,000	220,859,212	0	380,822	0	0	XXX	XXX	XXX	1,421,943	4,401,561	XXX	XXX
36179T-7K-5	GNMA PASSTHRU MA5398				1.A FE	475,148	93.2250	454,023	487,019	475,148	0	314	0	0	4.000	4.350	MON	1,623	4,870	09/23/2024	08/20/2048
36179U-Q5-4	GNMA PASSTHRU MA5876				1.A FE	438,491	93.1510	427,008	458,402	438,493	0	367	0	0	4.000	4.660	MON	1,528	3,056	10/11/2024	04/20/2049
36179U-XT-4	GNMA PASSTHRU MA6090				1.A FE	510,962	90.2500	489,037	541,865	511,097	0	605	0	0	3.500	4.350	MON	1,580	3,161	09/30/2024	08/20/2049
36179V-4V-9	GNMA PASSTHRU MA7136				1.A FE	396,962	83.7180	381,406	455,583	398,050	0	6,088	0	0	2.500	4.360	MON	949	11,390	07/17/2023	01/20/2051
36179V-DQ-0	GNMA PASSTHRU MA6411				1.A FE	49,587	93.0080	48,214	51,838	49,587	0	28	0	0	4.000	4.650	MON	173	173	10/11/2024	01/20/2050
36179V-FR-6	GNMA PASSTHRU MA6476				1.A FE	72,975	92.9710	70,950	76,314	72,975	0	68	0	0	4.000	4.650	MON	254	509	10/11/2024	02/20/2050
36179V-QV-5	GNMA PASSTHRU MA6768				1.A FE	109,365	92.9680	106,293	114,332	109,365	0	36	0	0	4.000	4.650	MON	381	381	10/11/2024	07/20/2050
36179V-VX-5	GNMA PASSTHRU MA6930				1.A FE	14,588,827	80.0540	13,562,966	16,942,205	14,592,763	0	54,664	0	0	2.000	3.950	MON	28,237	84,711	09/16/2024	10/20/2050
36179W-2W-7	GNMA PASSTHRU MA7989				1.A FE	130,553	89.4370	125,848	140,711	130,903	0	1,082	0	0	3.500	4.580	MON	410	4,925	06/20/2023	04/20/2052
36179W-DQ-8	GNMA PASSTHRU MA7311				1.A FE	418,323	80.0660	407,062	508,406	419,237	0	7,509	0	0	2.000	4.530	MON	847	8,473	01/25/2024	04/20/2051
36179W-JS-8	GNMA PASSTHRU MA7473				1.A FE	369,932	86.8420	363,903	419,038	372,101	0	5,094	0	0	3.000	4.730	MON	1,048	12,571	10/14/2022	07/20/2051
36179W-JT-6	GNMA PASSTHRU MA7474				1.A FE	459,110	89.9480	443,673	493,252	459,352	0	3,256	0	0	3.500	4.580	MON	1,439	15,825	01/02/2024	07/20/2051
36179W-LP-1	GNMA PASSTHRU MA7534				1.A FE	314,985	83.5700	304,979	364,936	315,914	0	5,185	0	0	2.500	4.480	MON	760	9,123	07/28/2023	08/20/2051
36179W-NE-4	GNMA PASSTHRU MA7589				1.A FE	358,913	83.5700	342,183	409,455	360,176	0	5,279	0	0	2.500	4.240	MON	853	10,236	05/17/2023	09/20/2051
36179W-P9-3	GNMA PASSTHRU MA7648				1.A FE	409,482	80.0640	388,921	485,761	409,605	0	2,335	0	0	2.000	4.200	MON	810	3,238	08/20/2024	10/20/2051
36179W-QB-7	GNMA PASSTHRU MA7650				1.A FE	374,041	86.8210	338,663	390,070	375,159	0	1,715	0	0	3.000	3.530	MON	975	11,702	06/07/2022	10/20/2051
36179W-XL-7	GNMA PASSTHRU MA7883				1.A FE	420,249	89.4370	411,763	460,390	420,618	0	3,666	0	0	3.500	4.870	MON	1,343	13,428	02/08/2024	02/20/2052
36179W-Y8-5	GNMA PASSTHRU MA7935				1.A FE	388,741	80.0920	379,050	473,263	389,491	0	809	0	0	2.000	4.520	MON	789	6,310	03/27/2024	03/20/2052
36207K-WC-0	GOVT NATL MTGE ASSN				1.A FE	4,324	102.1420	4,435	4,342	4,327	0	5	0	0	7.500	7.520	MON	27	326	09/17/1999	09/15/2029
38379Y-KJ-6	GNMA REMIC TRUST				1.A FE	29,457	1.7540	26,669	0	29,345	0	(215)	0	0	1.001	38.470	MON	932	12,806	05/08/2023	03/20/2043

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
38382U-RT-0	GNMA REMIC TRUST				1.A FE	23,016	14.0050	22,822	0	23,023	0	7	0	0	3.000	17.510	MON	407	0	12/09/2024	06/20/2051
38383A-BJ-2	GNMA REMIC TR				1.A FE	56	0.0240	21	0	36	0	0	0	0	0.020	21.020	MON	7	0	08/31/2022	01/20/2050
38383P-NA-5	GNMA REMIC TRUST				1.A FE	7,100	1.5680	4,814	0	6,810	0	(9)	0	0	1.442	54.550	MON	10,939	0	09/06/2022	03/20/2052
38383R-4A-2	GNMA REMIC TRUST				1.A FE	64,759	11.1270	65,792	0	65,031	0	271	0	0	3.000	16.750	MON	1,512	4,434	09/19/2024	08/20/2051
38383R-FV-4	GNMA REMIC TRUST				1.A FE	2,889	1.7190	1,747	0	2,758	0	(21)	0	0	1.792	55.250	MON	4,496	0	09/07/2022	04/20/2052
38383R-WA-1	GNMA REMIC TRUST				1.A FE	6,183	1.5610	4,233	0	5,820	0	(92)	0	0	1.542	58.250	MON	10,253	0	09/02/2022	04/20/2052
38383T-2H-5	GNMA REMIC TRUST				1.A FE	7,095	1.4050	5,316	0	6,619	0	(130)	0	0	1.702	82.570	MON	15,410	0	09/06/2022	07/20/2052
38383T-YC-1	GNMA REMIC TRUST				1.A FE	14,113	1.6720	16,066	0	13,137	0	(282)	0	0	1.030	60.280	MON	23,301	0	11/01/2022	07/20/2052
38383Y-AV-4	GNMA REMIC TRUST				1.A FE	2,445	1.2340	1,822	0	2,289	0	(49)	0	0	1.315	71.880	MON	4,581	0	09/20/2022	08/20/2052
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						20,448,083	XXX	19,199,679	23,277,182	20,459,229	0	97,585	0	0	XXX	XXX	XXX	115,864	221,648	XXX	XXX
0109999999. Total - U.S. Government Bonds						240,278,354	XXX	223,389,618	247,187,182	241,318,441	0	478,407	0	0	XXX	XXX	XXX	1,537,807	4,623,209	XXX	XXX
013051-DW-4	ALBERTA PROV				1.C FE	5,337,950	98.9040	4,945,200	5,000,000	5,138,213	0	(56,315)	0	0	2.550	1.370	JD	11,003	127,500	10/01/2021	06/01/2027
013051-EG-8	ALBERTA PROV				1.C FE	2,310,542	93.9420	2,254,608	2,400,000	2,322,432	0	12,319	0	0	2.050	2.650	JD	4,246	49,200	06/30/2023	06/01/2030
01306Z-CV-1	PROVINCE OF ALBERTA				1.C FE	968,050	98.7110	987,110	1,000,000	977,941	0	4,250	0	0	2.900	3.410	MS	8,251	29,000	08/12/2022	09/20/2029
110709-EX-6	BC PROV				1.B FE	9,316,577	116.9220	9,523,297	8,145,000	9,242,712	0	(73,865)	0	0	6.350	3.960	JD	20,547	258,604	06/28/2024	06/18/2031
110709-GH-9	BC PROV				1.B FE	3,132,823	99.3760	3,244,626	3,265,000	3,166,290	0	22,425	0	0	2.950	3.770	JD	3,826	96,318	08/30/2023	12/18/2028
110709-GK-2	BC PROV				1.B FE	1,731,960	94.5240	1,890,480	2,000,000	1,773,422	0	35,679	0	0	2.200	4.560	JD	1,748	44,000	10/31/2023	06/18/2030
11070T-AL-2	BC PROV				1.B FE	5,170,540	98.8960	4,944,800	5,000,000	5,079,174	0	(31,525)	0	0	2.550	1.880	JD	5,065	127,500	01/12/2022	06/18/2027
135087-J3-9	CANADA GOVT				1.A FE	18,654,673	97.4470	19,197,059	19,700,000	18,963,864	0	148,147	0	0	2.250	3.160	JD	38,253	443,250	02/15/2024	06/01/2029
135087-K3-7	CANADA GOVT N				1.A FE	15,610,532	91.2180	16,715,699	18,325,000	16,101,341	0	363,349	0	0	1.250	3.740	JD	19,768	229,063	09/29/2023	06/01/2030
135087-L4-4	CANADA GOVT				1.A FE	27,152,275	86.3490	28,932,959	33,507,000	27,968,184	0	731,351	0	0	0.500	3.620	JD	14,458	167,535	03/28/2024	12/01/2030
135087-M2-7	CANADA GOVT				1.A FE	27,678,211	90.9110	27,956,951	30,752,000	27,862,468	0	184,258	0	0	1.500	3.120	JD	39,809	268,515	10/16/2024	06/01/2031
135087-N6-7	CANADA GOVT				1.A FE	6,023,267	96.8020	6,251,473	6,458,000	6,100,247	0	59,835	0	0	2.250	3.480	JD	12,540	145,305	02/09/2024	12/01/2029
135087-N8-3	CANADA GOVT				1.A FE	3,995,600	99.6300	3,985,200	4,000,000	3,995,716	0	116	0	0	2.750	2.790	MS	36,767	0	12/11/2024	09/01/2027
135087-Q9-8	CANADA GOVT				1.A FE	4,036,526	104.0940	4,148,146	3,985,000	4,029,960	0	(6,566)	0	0	4.000	3.700	MS	53,279	79,700	04/10/2024	03/01/2029
135087-R8-9	CANADA GOVT				1.A FE	4,081,720	102.3010	4,092,040	4,000,000	4,079,167	0	(2,553)	0	0	3.500	3.040	MS	46,795	0	10/31/2024	09/01/2029
13509P-GF-4	CANADA HOUSING TRUST				1.A FE	9,612,070	98.0460	9,804,600	10,000,000	9,749,622	0	73,051	0	0	2.350	3.170	MS	69,534	235,000	04/25/2023	03/15/2028
13509P-GS-6	CANADA HOUSING TRUST				1.A FE	9,714,950	98.5460	9,115,505	9,250,000	9,505,117	0	(62,559)	0	0	2.650	1.910	JD	11,753	245,125	02/02/2023	12/15/2028
13509P-HD-8	CANADA HOUSING TRUST				1.A FE	5,716,310	95.6810	5,980,063	6,250,000	5,835,286	0	77,020	0	0	2.100	3.650	MS	38,836	131,250	01/19/2024	09/15/2029
13509P-HM-8	CANADA HOUSING TRUST N				1.A FE	1,808,700	92.8780	1,857,560	2,000,000	1,836,325	0	26,895	0	0	1.750	3.400	JD	1,678	35,000	12/20/2023	06/15/2030
13509P-HU-0	CANADA HOUSING TRUST				1.A FE	1,816,580	92.4560	1,849,120	2,000,000	1,827,329	0	10,749	0	0	1.900	3.450	MS	11,244	19,000	07/29/2024	03/15/2031
13509P-HW-6	CANADA HOUSING TRUST				1.A FE	3,910,083	89.3440	3,873,062	4,335,000	3,923,501	0	13,418	0	0	1.600	3.130	JD	3,325	34,680	09/27/2024	12/15/2031
13509P-HX-4	CANADA HOUSING TRUST				1.A FE	7,074,860	96.5390	7,240,425	7,500,000	7,263,458	0	114,223	0	0	1.100	2.730	JD	3,955	82,500	09/13/2023	12/15/2026
13509P-JF-1	CANADA HOUSING TRUST				1.A FE	972,090	101.7120	1,017,120	1,000,000	980,045	0	6,121	0	0	3.600	4.320	JD	1,726	36,000	09/13/2023	12/15/2027
13509P-JL-8	CANADA HOUSING TRUST				1.A FE	1,921,140	100.2740	2,005,480	2,000,000	1,941,894	0	13,364	0	0	3.100	3.900	MS	17,156	62,000	06/08/2023	06/15/2028
13509P-JQ-7	CANADA HOUSING TRUST				1.A FE	4,969,590	104.4270	5,221,350	5,000,000	4,975,891	0	5,095	0	0	4.250	4.380	JD	10,188	212,500	09/19/2023	12/15/2028
13509P-JT-1	CANADA HOUSING TRUST				1.A FE	2,997,870	102.5700	3,077,100	3,000,000	2,997,962	0	92	0	0	3.700	3.710	JD	5,322	81,958	03/13/2024	06/15/2029
563469-UP-8	MANITOBA PROV				1.E FE	1,835,460	98.9910	1,781,838	1,800,000	1,816,560	0	(6,728)	0	0	2.600	2.200	JD	3,911	46,800	02/07/2022	06/02/2027
563469-UR-4	MANITOBA PROV				1.E FE	1,221,050	99.7380	1,246,725	1,250,000	1,230,199	0	5,299	0	0	3.000	3.490	JD	3,134	37,500	04/03/2023	06/02/2028
563469-UX-1	MANITOBA PROV				1.E FE	1,854,480	92.0780	1,841,560	2,000,000	1,855,762	0	1,282	0	0	2.050	3.300	JD	3,370	0	12/06/2024	06/02/2031
614853-DS-5	MONTREAL QUE				1.C FE	1,094,500	99.3700	993,700	1,000,000	1,026,289	0	(15,579)	0	0	2.750	1.150	MS	9,192	27,500	07/08/2020	09/01/2026
669827-GA-9	NOVA SCOTIA PROV				1.E FE	943,830	97.8430	978,430	1,000,000	968,603	0	12,211	0	0	2.100	3.460	JD	1,812	21,000	12/06/2022	06/01/2027
68323A-EE-0	ONTARIO PROV				1.D FE	2,906,940	99.0180	2,970,540	3,000,000	2,944,611	0	21,428	0	0	2.600	3.400	JD	6,518	78,000	03/21/2023	06/02/2027
68333Z-AC-1	ONTARIO PROV				1.D FE	985,830	99.4130	994,130	1,000,000	990,657	0	2,497	0	0	2.900	3.190	JD	2,423	29,000	01/18/2023	06/02/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68333Z-AE-7	ONTARIO PROV				1.D FE	4,731,790	98.0340	4,901,700	5,000,000	4,781,020	0	41,612	0	0	2.700	3.780	JD	11,281	135,000	01/29/2024	06/02/2029
68333Z-AH-0	ONTARIO PROV				1.D FE	1,987,916	93.9590	2,128,171	2,265,000	2,038,683	0	36,491	0	0	2.050	4.120	JD	3,880	46,433	08/30/2023	06/02/2030
68333Z-AJ-6	ONTARIO PROV				1.D FE	3,472,845	97.6630	3,418,205	3,500,000	3,488,267	0	5,304	0	0	1.850	2.010	FA	27,142	64,750	02/02/2022	02/01/2027
68333Z-AM-9	ONTARIO PROV				1.D FE	7,104,900	94.9280	7,119,600	7,500,000	7,303,503	0	69,949	0	0	1.050	2.040	MS	24,812	78,750	04/05/2022	09/08/2027
68333Z-AN-7	ONTARIO PROV				1.D FE	1,407,298	89.3770	1,564,098	1,750,000	1,456,226	0	42,239	0	0	1.350	4.620	JD	1,974	23,625	11/01/2023	12/02/2030
68333Z-AP-2	ONTARIO PROV				1.D FE	2,340,872	92.8460	2,329,506	2,509,000	2,346,666	0	5,794	0	0	2.150	3.270	JD	4,508	26,972	09/27/2024	06/02/2031
68333Z-AW-7	ONTARIO PROV				1.D FE	3,941,520	101.6130	4,064,520	4,000,000	3,961,269	0	11,149	0	0	3.600	3.920	MS	45,370	144,000	03/01/2023	03/08/2028
74814Z-EX-7	QUEBEC PROV				1.D FE	10,105,440	99.1950	9,919,500	10,000,000	10,029,077	0	(17,017)	0	0	2.500	2.310	MS	83,562	250,000	04/02/2020	09/01/2026
74814Z-FB-4	QUEBEC PROV				1.D FE	10,469,650	99.2700	9,430,650	9,500,000	9,898,364	0	(146,857)	0	0	2.750	1.140	MS	87,322	261,250	12/14/2021	09/01/2027
74814Z-FD-0	QUEBEC PROV				1.D FE	2,148,378	98.7360	2,221,560	2,250,000	2,179,682	0	17,672	0	0	2.750	3.670	MS	20,682	61,875	04/03/2023	09/01/2028
74814Z-FF-5	QUEBEC PROV				1.D FE	2,308,378	96.2090	2,352,310	2,445,000	2,342,659	0	19,905	0	0	2.300	3.260	MS	18,796	56,235	03/30/2023	09/01/2029
74814Z-FG-3	QUEBEC PROV				1.D FE	1,532,305	92.7550	1,623,213	1,750,000	1,574,066	0	27,316	0	0	1.900	3.890	MS	11,114	33,250	06/30/2023	09/01/2030
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						248,108,871	XXX	251,990,989	263,391,000	249,869,724	0	1,802,341	0	0	XXX	XXX	XXX	861,875	4,662,443	XXX	XXX
0309999999. Total - All Other Government Bonds						248,108,871	XXX	251,990,989	263,391,000	249,869,724	0	1,802,341	0	0	XXX	XXX	XXX	861,875	4,662,443	XXX	XXX
13063D-KD-9	CALIFORNIA ST				1.C FE	2,076,076	107.0280	1,835,530	1,715,000	1,864,989	0	(37,665)	0	0	5.000	2.530	AO	21,438	85,750	01/10/2019	10/01/2030
13063D-LF-3	CALIFORNIA ST				1.C FE	1,228,870	108.6370	1,086,370	1,000,000	1,103,574	0	(22,874)	0	0	5.000	2.420	AO	12,500	50,000	03/07/2019	04/01/2030
882723-5Y-1	TEXAS STATE				1.A FE	1,839,465	101.1570	1,517,355	1,500,000	1,525,526	0	(42,926)	0	0	5.500	2.540	FA	34,375	82,500	01/06/2017	08/01/2025
93974D-2H-0	WASHINGTON ST				1.B FE	1,188,890	105.8710	1,058,710	1,000,000	1,089,393	0	(16,008)	0	0	5.000	3.080	FA	20,833	50,000	03/15/2018	02/01/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						6,333,301	XXX	5,497,965	5,215,000	5,583,482	0	(119,473)	0	0	XXX	XXX	XXX	89,146	268,250	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						6,333,301	XXX	5,497,965	5,215,000	5,583,482	0	(119,473)	0	0	XXX	XXX	XXX	89,146	268,250	XXX	XXX
348815-PD-7	FORT SMITH AR WTR & SWR REVENUE				1.F FE	2,344,340	104.3870	2,087,740	2,000,000	2,113,995	0	(39,329)	0	0	5.000	2.830	AO	30,000	100,000	08/28/2018	10/01/2027
414005-UK-2	HARRIS CNTY TEX				1.A FE	946,913	101.2060	759,045	750,000	766,936	0	(22,219)	0	0	5.000	1.950	AO	9,375	37,500	04/07/2016	10/01/2027
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						3,291,253	XXX	2,846,785	2,750,000	2,880,931	0	(61,548)	0	0	XXX	XXX	XXX	39,375	137,500	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						3,291,253	XXX	2,846,785	2,750,000	2,880,931	0	(61,548)	0	0	XXX	XXX	XXX	39,375	137,500	XXX	XXX
010609-FD-2	ALABAMA ST PUB SCH &				1.B FE	1,226,000	101.6680	1,016,680	1,000,000	1,038,054	0	(45,496)	0	0	5.000	0.420	MN	8,333	50,000	10/23/2020	11/01/2025
018411-UA-4	ALLENTOWN PA CITY SCH DIST				1.D FE	928,493	104.9210	786,908	750,000	830,320	0	(18,583)	0	0	5.000	2.240	FA	15,625	37,500	06/05/2019	02/01/2029
04052F-DU-6	ARIZONA INDL DEV AUT				1.F FE	1,072,770	105.5920	1,055,920	1,000,000	1,056,406	0	(15,840)	0	0	5.000	3.200	MN	8,333	43,333	12/06/2023	11/01/2028
091096-ML-8	BIRMINGHAM AL WTRWKS BRD WTR REVENUE				1.C FE	1,514,565	105.8110	1,375,543	1,300,000	1,376,713	0	(24,119)	0	0	5.000	2.930	JJ	32,500	65,000	10/25/2018	01/01/2028
09182N-BR-0	BLACK BELT ENERGY GA				1.B FE	2,319,806	100.0720	1,876,350	1,875,000	2,172,612	0	(40,629)	0	0	4.000	1.560	JD	6,250	75,000	04/14/2021	06/01/2051
09182N-CT-5	BLACK BELT ENERGY GA				1.B FE	1,088,540	107.0860	1,070,860	1,000,000	1,087,029	0	(1,511)	0	0	5.250	3.600	MON	8,750	52,500	04/13/2023	12/01/2053
09182T-EM-5	BLACK BELT ENERGY GA				1.E FE	1,593,855	107.6560	1,614,840	1,500,000	1,593,288	0	(567)	0	0	5.000	4.220	MN	5,417	0	11/14/2024	11/01/2034
113073-AJ-9	BROOKHAVEN GA DEV AU				1.C FE	380,004	106.7010	320,103	300,000	333,063	0	(9,084)	0	0	5.000	1.740	JJ	7,500	15,000	07/18/2019	07/01/2028
114894-XH-6	BROWARD CLNTY FL ARPT SYS REVENUE				1.E FE	1,224,120	103.1670	1,031,670	1,000,000	1,084,597	0	(21,206)	0	0	5.000	2.610	AO	12,500	50,000	11/08/2017	10/01/2028
118217-CK-2	BUCKEYE OHIO TOB SET				1.F FE	1,642,588	105.2370	1,315,463	1,250,000	1,443,783	0	(42,278)	0	0	5.000	1.370	JD	5,208	62,500	02/26/2020	06/01/2029
13013J-AP-1	CALIFORNIA CMNTY CHO				1.E FE	1,224,100	99.9640	999,640	1,000,000	1,153,399	0	(21,978)	0	0	4.000	1.540	FA	16,667	40,000	09/10/2021	02/01/2052
13013J-DG-8	CALIFORNIA CMNTY CHO				1.F FE	1,041,750	105.9440	1,059,440	1,000,000	1,035,542	0	(5,941)	0	0	5.250	4.480	AO	13,125	41,708	11/30/2023	11/01/2054
13062T-H7-2	CALIFORNIA ST				1.C FE	1,366,280	114.6940	1,146,940	1,000,000	1,231,571	0	(28,073)	0	0	5.250	1.950	FA	21,875	52,500	01/02/2020	08/01/2032
13063D-Q8-4	CALIFORNIA ST				1.C FE	587,155	106.1270	530,635	500,000	551,448	0	(13,045)	0	0	5.000	2.130	AO	6,250	25,000	03/10/2022	04/01/2035
139071-AL-8	CANYONS MET DIST NO				1.C FE	465,979	110.3350	457,890	415,000	464,535	0	(1,444)	0	0	5.000	3.070	JD	1,729	2,882	10/04/2024	12/01/2031
158862-CE-0	CHANDLER ARIZ INDL D				2.B FE	2,241,654	100.2310	2,245,174	2,240,000	2,241,634	0	(19)	0	0	4.000	3.980	JD	7,467	44,302	10/31/2024	06/01/2049
160853-VD-6	CHARLOTTE-MECKLENBER				1.D FE	1,267,544	110.0030	1,023,028	930,000	1,238,066	0	(8,587)	0	0	5.000	3.040	JJ	21,442	46,500	06/02/2021	01/15/2049
167486-M5-5	CHICAGO ILL				1.G FE	1,842,088	97.1020	1,844,938	1,900,000	1,847,202	0	3,680	0	0	4.000	4.320	JJ	38,000	76,000	08/10/2023	01/01/2036
167560-VX-6	CHICAGO ILL MET WTR				1.B FE	1,314,730	110.5140	1,105,140	1,000,000	1,211,310	0	(34,166)	0	0	5.000	1.280	JD	4,167	50,000	11/17/2021	12/01/2030

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
167593-QF-2	CHICAGO IL O'HARE INTERNATIONAL ARPT RE				1.E FE	1,110,010	100.0000	1,000,000	1,000,000	1,000,000	0	(19,261)	0	0	5.000	3.030	JJ	25,000	50,000	10/30/2018	01/01/2025
167615-3T-8	CHICAGO ILL PK DIST				1.C FE	1,199,227	108.3680	1,208,303	1,115,000	1,189,441	0	(9,085)	0	0	5.000	3.900	JJ	27,875	32,056	11/16/2023	01/01/2035
167727-E7-7	CHICAGO ILL WST MUNICIPAL				2.A FE	1,173,515	100.0000	1,060,000	1,060,000	1,060,000	0	(19,260)	0	0	5.000	3.140	JJ	26,500	53,000	08/02/2018	01/01/2027
167727-F4-3	CHICAGO IL WSTWTR TRANSMISSION REVENUE				1.E FE	195,415	100.0180	190,034	190,000	190,000	0	(3,537)	0	0	5.000	3.090	JJ	4,750	9,500	06/15/2023	01/01/2027
16772P-EC-6	CHICAGO ILL TRAN AUT				1.C FE	1,157,870	112.9920	1,129,920	1,000,000	1,157,414	0	(456)	0	0	5.000	3.140	JD	1,667	0	12/11/2024	12/01/2034
181000-QZ-6	CLARK CNTY NEV HWY I				1.D FE	1,827,557	110.2310	1,818,812	1,650,000	1,781,416	0	(21,384)	0	0	5.000	3.400	JJ	41,250	82,500	10/13/2022	07/01/2030
181059-N4-4	CLARK CNTY NEV SCH D				1.E FE	823,300	109.7340	685,838	625,000	737,018	0	(19,523)	0	0	5.000	1.560	JD	1,389	31,250	06/10/2020	06/15/2030
187145-GT-8	CLIFTON TX HGR EDU FIN CORP REV				1.A FE	1,231,090	102.9470	1,029,470	1,000,000	1,045,183	0	(27,090)	0	0	5.000	2.150	FA	18,889	50,000	08/18/2017	08/15/2026
187145-TZ-0	CLIFTON TEX HIGHER E				1.A FE	783,853	109.0340	763,238	700,000	778,566	0	(5,287)	0	0	5.000	3.320	FA	13,222	7,292	05/09/2024	08/15/2036
19648F-KF-0	COLORADO ST HLTH FACS AUTH REVENUE				1.G FE	1,263,130	107.2700	1,072,700	1,000,000	1,127,935	0	(26,354)	0	0	5.000	2.060	FA	20,833	50,000	08/08/2019	08/01/2029
20772K-HZ-5	CONNECTICUT ST				1.D FE	967,090	102.6040	1,026,040	1,000,000	971,282	0	1,992	0	0	4.000	4.330	JJ	18,444	40,000	11/09/2022	01/15/2036
20774Y-6V-4	CONNECTICUT ST HEALTH & EDL MUNICIPAL				1.G FE	938,961	101.7860	865,181	850,000	886,096	0	(9,446)	0	0	5.000	3.700	JD	3,542	42,500	11/02/2018	12/01/2028
207758-G8-0	CONNECTICUT ST SPL T				1.D FE	1,274,360	110.7280	1,107,280	1,000,000	1,199,171	0	(27,071)	0	0	5.000	1.880	MN	8,333	50,000	03/02/2022	11/01/2034
207758-ZT-3	CONNECTICUT ST SPL T				1.C FE	631,977	109.5960	558,940	510,000	578,999	0	(12,031)	0	0	5.000	2.290	MN	4,250	25,500	05/20/2020	05/01/2031
231266-MK-0	CURATORS UNIV MO SYS				1.B FE	1,379,610	110.8330	1,108,330	1,000,000	1,223,556	0	(36,986)	0	0	5.000	1.040	MN	8,333	50,000	09/14/2020	11/01/2030
232769-KQ-1	CYPRESS-FAIRBANKS TE				1.A FE	1,454,400	110.8840	1,386,050	1,250,000	1,408,398	0	(19,665)	0	0	5.000	3.000	FA	23,611	62,500	07/20/2022	02/15/2035
249182-LB-0	DENVER CITY & CNTY CO ARPT REVENUE				1.E FE	2,333,540	105.1540	2,103,080	2,000,000	2,139,804	0	(33,088)	0	0	5.000	3.090	JD	8,333	100,000	08/15/2018	12/01/2028
249183-XW-9	DENVER CO CITY & CNTY COPS MUNICIPAL				1.B FE	2,877,892	102.7380	2,558,176	2,490,000	2,566,904	0	(52,532)	0	0	5.000	2.760	JD	10,375	124,500	08/09/2018	06/01/2029
251135-HM-4	DETROIT MICH DOWNTOW				2.A FE	1,123,960	109.8990	1,098,990	1,000,000	1,118,630	0	(5,330)	0	0	5.000	3.520	JJ	25,556	0	06/18/2024	07/01/2036
254764-JZ-7	DISTRICT COLUMBIA HO				1.E FE	1,154,576	101.1220	1,137,623	1,125,000	1,152,938	0	(1,638)	0	0	5.000	4.690	JJ	25,938	28,125	02/26/2024	07/15/2035
29270C-P7-4	ENERGY NW WA ELEC REVNUE MUNICIPAL				1.C FE	2,806,051	100.8970	2,315,586	2,295,000	2,375,459	0	(51,932)	0	0	5.000	2.600	JJ	57,375	114,750	09/30/2015	07/01/2026
292723-AY-9	ENERGY SOUTHEAST ALA				1.E FE	512,455	110.1470	550,735	500,000	510,934	0	(1,296)	0	0	5.750	5.360	MN	4,792	29,069	10/19/2023	04/01/2054
34073T-FY-8	FLORIDA SST HIGR EDUCLTNL FACS FINAN AU				1.G FE	891,960	100.2890	727,095	725,000	730,128	0	(20,294)	0	0	5.000	2.140	AO	9,063	36,250	04/13/2016	04/01/2025
34160P-EP-0	FLORIDA ST DEPT MGMT				1.B FE	1,355,950	110.2130	1,102,130	1,000,000	1,229,261	0	(38,046)	0	0	5.000	0.950	MN	8,333	50,000	07/15/2021	11/01/2030
39081H-EQ-1	GREAT LAKES WTR AUTH				1.D FE	1,090,870	112.0960	1,120,960	1,000,000	1,082,826	0	(7,510)	0	0	5.000	3.890	JJ	25,000	28,611	11/15/2023	07/01/2037
407287-ME-8	HAMILTON CNTY OHIO S				1.D FE	2,131,413	103.2700	1,791,735	1,735,000	1,864,688	0	(66,643)	0	0	5.000	1.050	JD	7,229	86,750	12/03/2020	12/01/2030
432342-DM-2	HILLIBOROUGH CNTY FL SOL WST & RESOURCE				1.D FE	1,216,600	102.3110	1,023,110	1,000,000	1,040,699	0	(23,636)	0	0	5.000	2.490	MS	16,667	50,000	11/02/2016	09/01/2026
44244C-WT-0	HOUSTON TX UTILITY SYS REVENUE				1.C FE	1,037,065	105.5920	850,016	805,000	889,409	0	(28,678)	0	0	5.000	1.270	MN	5,143	40,250	08/21/2019	11/15/2027
45204E-XW-3	ILLINOIS ST FIN AUTH REVENUE				1.A FE	3,655,110	103.7550	3,112,650	3,000,000	3,255,139	0	(59,561)	0	0	5.000	2.740	JJ	75,000	150,000	08/30/2017	01/01/2029
45204F-WF-8	ILLINOIS FIN AUTH RE				1.C FE	1,082,139	114.2110	1,056,452	925,000	1,073,390	0	(8,749)	0	0	5.000	3.000	AO	11,563	17,601	05/08/2024	04/01/2034
452153-GC-7	ILLINOIS ST				1.G FE	1,062,870	104.1100	1,041,100	1,000,000	1,038,957	0	(14,696)	0	0	5.000	3.360	JJ	25,000	50,000	04/20/2023	07/01/2027
452227-MZ-1	ILLINOIS ST SALES TAX REVENUE MUNICIPAL				1.C FE	1,789,856	104.4390	1,671,024	1,600,000	1,659,774	0	(22,962)	0	0	5.000	3.400	JD	13,333	80,000	10/16/2018	06/15/2027
452252-NX-3	ILLINOIS ST TOLL HWY				1.D FE	1,266,500	108.7120	1,087,120	1,000,000	1,151,986	0	(23,385)	0	0	5.000	2.270	JJ	25,000	50,000	11/06/2019	01/01/2031
45470Y-EX-5	INDIANA FIN AUTH HEA				1.C FE	1,028,170	99.1530	991,530	1,000,000	1,025,507	0	(507)	0	0	2.250	2.140	JD	1,875	22,500	07/02/2019	12/01/2058
45470Y-FN-6	INDIANA FIN AUTH HEA				1.C FE	2,528,086	111.0040	2,486,490	2,240,000	2,496,338	0	(29,806)	0	0	5.000	3.260	AO	28,000	112,000	12/05/2023	10/01/2055
45505M-MF-0	INDIANA ST FIN AUTH				1.D FE	1,704,038	112.2980	1,667,625	1,485,000	1,662,429	0	(17,137)	0	0	5.000	3.400	AO	18,563	74,250	06/27/2022	10/01/2033
45506D-TE-5	INDIANA ST FIN AUTH REV				1.B FE	1,462,482	100.9970	1,242,263	1,230,000	1,256,956	0	(24,151)	0	0	5.000	2.920	FA	25,625	61,500	05/08/2015	02/01/2026
45884A-F2-4	INTERMOUNTAIN PWR AG				1.D FE	965,286	111.3950	946,858	850,000	949,445	0	(11,544)	0	0	5.000	3.230	JJ	21,250	37,306	07/12/2023	07/01/2036
45884A-K4-4	INTERMOUNTAIN PWR AG				1.D FE	1,114,770	112.6280	1,126,280	1,000,000	1,113,266	0	(1,504)	0	0	5.000	3.450	JJ	6,389	0	10/25/2024	07/01/2036
462466-FN-8	IOWA ST FIN AUTH REVENUE MUNICIPAL				1.E FE	1,263,010	101.5550	1,015,550	1,000,000	1,033,107	0	(28,897)	0	0	5.000	2.000	FA	18,889	50,000	05/20/2016	08/15/2026
472628-RB-4	JEFFERSON CNTY AL				1.C FE	914,678	103.0880	773,160	750,000	816,821	0	(29,863)	0	0	5.000	0.910	MS	11,042	37,500	09/07/2021	09/15/2032
472682-ZF-3	JEFFERSON CNTY ALA S				2.A FE	2,244,140	109.1130	2,182,260	2,000,000	2,224,441	0	(19,699)	0	0	5.000	3.490	AO	25,000	66,944	01/23/2024	10/01/2036
49474F-JX-9	KING CNTY WASH				1.A FE	1,254,220	100.0960	1,000,960	1,000,000	1,013,650	0	(26,849)	0	0	5.000	2.230	JJ	25,000	50,000	01/13/2015	07/01/2025
498044-HP-4	KITSAP CNTY WASH SCH				1.A FE	1,121,350	112.7680	1,127,680	1,000,000	1,115,996	0	(5,354)	0	0	5.000	3.540	JD	4,167	21,667	06/04/2024	12/01/2036
513174-G2-2	LAMAR TEX CONS INDPT				1.D FE	903,852	109.5460	848,982	775,000	871,948	0	(17,591)	0	0	5.000	2.390	FA	14,639	38,750	02/09/2023	02/15/2030

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
517845-JH-7	LAS VEGAS VY NEV WTR				1.B FE	5,472,041	106.7530	4,451,600	4,170,000	4,768,218	0	(172,258)	0	0	5.000	0.740	JD	17,375	208,500	11/10/2020	06/01/2028
52350L-AF-7	LEE CNTY FLA INDL DE				1.F FE	1,000,000	106.6990	1,066,990	1,000,000	1,000,000	0	0	0	0	5.000	5.000	AO	8,472	0	10/31/2024	04/01/2029
542691-DB-3	LONG IS PWR AUTH N Y				1.F FE	1,494,479	110.8530	1,202,755	1,085,000	1,321,496	0	(40,326)	0	0	5.000	1.030	MS	18,083	54,250	08/06/2020	09/01/2031
546398-6B-9	LOUISIANA ST PUBLIC FACS AUTHREVEUE				1.E FE	1,538,725	103.4720	1,303,747	1,260,000	1,319,738	0	(29,448)	0	0	5.000	2.500	JD	2,800	63,000	11/04/2016	12/15/2026
54659L-CD-4	LOUISVILLE & JEFFERS				1.F FE	1,242,490	102.6220	1,026,220	1,000,000	1,066,479	0	(37,408)	0	0	5.000	1.150	AO	12,500	50,000	02/26/2020	10/01/2047
54714C-AJ-6	LOVE FIELD TX ARPT MODERNIZATON CORP				1.F FE	1,146,200	101.1790	1,011,790	1,000,000	1,027,857	0	(14,488)	0	0	5.000	3.410	MN	8,333	50,000	07/24/2015	11/01/2026
54714F-AG-5	LOVE FIELD TX ARPT MODERNIZATON CORP				2.B FE	1,115,559	100.0210	1,025,215	1,025,000	1,062,195	0	(8,819)	0	0	5.000	3.960	MN	8,542	51,250	03/20/2018	11/01/2028
54811B-G2-1	LOWER COLO RIV AUTH				1.E FE	1,198,920	111.6730	1,116,730	1,000,000	1,170,505	0	(17,916)	0	0	5.000	2.700	MN	6,389	50,000	05/10/2023	05/15/2034
54811B-TJ-0	LOWER COLO RIV AUTH				1.F FE	1,303,502	104.3240	1,090,186	1,045,000	1,129,156	0	(34,579)	0	0	5.000	1.520	MN	6,676	52,250	10/03/2019	05/15/2027
54811G-H3-7	LOWER COLO RIV AUTH				1.F FE	1,483,168	108.3290	1,478,691	1,365,000	1,452,092	0	(14,414)	0	0	5.000	3.680	MN	8,721	68,250	10/13/2022	05/15/2032
56035D-CR-1	MAIN STR NAT GAS INC				1.G FE	1,126,510	100.3300	1,003,300	1,000,000	1,032,914	0	(19,254)	0	0	4.000	1.980	MS	13,333	40,000	11/26/2019	03/01/2050
56035D-FK-3	MAIN STR NAT GAS INC				1.B FE	1,041,630	105.4720	1,054,720	1,000,000	1,033,691	0	(5,154)	0	0	5.000	4.320	MS	16,667	50,000	06/05/2023	09/01/2053
56036Y-DK-8	MAIN STREET NATURAL GAS INC GA GAS REV				1.G FE	957,225	105.6640	792,480	750,000	819,685	0	(17,595)	0	0	5.500	2.840	MS	12,146	41,250	04/19/2016	09/15/2028
56042T-BR-8	MAINE ST FIN AUTH LOAN REVENUE				1.D FE	1,078,335	103.7170	938,639	905,000	975,559	0	(19,503)	0	0	5.000	2.600	JD	3,771	45,250	05/08/2019	12/01/2028
574193-VL-9	MARYLAND ST				1.A FE	1,140,780	112.6460	1,126,460	1,000,000	1,139,930	0	(850)	0	0	5.000	2.890	JD	4,167	0	12/12/2024	06/01/2034
57563R-RH-4	MASSACHUSETTS EDL FI				1.A FE	976,616	100.8230	856,996	850,000	864,031	0	(27,714)	0	0	5.000	1.670	JJ	21,250	42,500	10/23/2020	07/01/2025
57563R-RL-5	MASSACHUSETTS EDL FI				1.C FE	1,495,725	103.8330	1,297,913	1,250,000	1,367,246	0	(31,882)	0	0	5.000	2.200	JJ	31,250	62,500	10/23/2020	07/01/2028
57563R-SD-2	MASSACHUSETTS EDL FI				1.C FE	1,716,050	102.7870	1,439,018	1,400,000	1,535,362	0	(53,141)	0	0	5.000	1.070	JJ	35,000	70,000	06/25/2021	07/01/2027
57582N-UZ-6	MASSACHUSETTS ST				1.B FE	1,334,470	112.0340	1,120,340	1,000,000	1,218,248	0	(37,303)	0	0	5.500	1.420	FA	22,917	55,000	10/29/2021	08/01/2030
575896-YQ-2	MASSACHUSETTS ST POR				1.C FE	1,850,759	108.8580	1,752,614	1,610,000	1,798,419	0	(21,872)	0	0	5.000	3.230	JJ	40,250	80,500	07/13/2022	07/01/2032
592029-CC-4	METROPOLITAN GOVT NA				1.F FE	1,082,820	108.9730	1,089,730	1,000,000	1,073,102	0	(7,274)	0	0	5.000	3.960	MN	8,333	50,000	08/24/2023	05/01/2036
592041-A3-1	MET GOVT NASHVILLE &				1.F FE	998,830	111.1180	972,283	875,000	996,909	0	(1,921)	0	0	5.000	3.280	JJ	7,535	0	10/11/2024	07/01/2034
592112-TK-2	METROPOLITAN GOVT NA				1.B FE	1,100,614	101.6440	1,041,851	1,025,000	1,075,161	0	(13,539)	0	0	4.000	2.530	JJ	20,500	41,000	02/02/2023	07/01/2033
59261A-Y5-0	METROPOLITAN TRANSN				1.G FE	799,470	110.5180	773,626	700,000	790,477	0	(8,993)	0	0	5.000	2.910	MN	4,472	22,167	03/20/2024	11/15/2031
592647-HR-5	METROPOLITAN WASH D				1.D FE	1,212,123	99.2060	1,314,480	1,325,000	1,225,026	0	6,188	0	0	4.000	4.850	AO	13,250	53,000	11/09/2022	10/01/2036
59333P-7L-6	MIAMI-DADE CNTY FLA				1.E FE	2,191,880	108.1740	2,163,480	2,000,000	2,185,271	0	(6,609)	0	0	5.000	3.850	AO	25,000	16,667	07/17/2024	10/01/2034
59334D-PE-8	MIAMI-DADE CNTY FLA				1.D FE	1,993,996	114.2100	1,958,702	1,715,000	1,978,506	0	(15,490)	0	0	5.000	2.990	AO	21,438	29,060	05/15/2024	10/01/2033
59335K-EK-9	MIAMI-DADE CNTY FLA				1.G FE	1,319,508	104.4930	1,253,916	1,200,000	1,281,357	0	(20,175)	0	0	5.000	3.070	AO	15,000	60,000	01/19/2023	10/01/2028
59447N-AH-9	MICHIGAN FIN AUTH AC				1.G FE	1,329,012	106.8450	1,282,140	1,200,000	1,316,257	0	(12,755)	0	0	5.000	3.250	FA	20,167	24,833	03/27/2024	02/28/2031
59447T-3M-3	MICHIGAN FIN AUTH RE				1.D FE	991,121	111.4690	969,780	870,000	962,700	0	(11,062)	0	0	5.000	3.340	AO	9,183	43,500	04/29/2022	04/15/2032
597783-2W-8	MIDLAND TEX INDPT SC				1.A FE	702,444	111.8790	671,274	600,000	694,902	0	(7,542)	0	0	5.000	2.800	FA	22,500	0	03/06/2024	02/15/2036
602366-W8-5	MILWAUKEE WIS				1.E FE	1,495,196	111.0500	1,493,623	1,345,000	1,475,203	0	(13,316)	0	0	5.000	3.630	AO	16,813	67,250	06/08/2023	04/01/2034
60412A-D8-3	MINNESOTA ST				1.A FE	1,968,906	114.1570	1,923,545	1,685,000	1,934,194	0	(25,072)	0	0	5.000	3.030	FA	35,104	82,144	08/04/2023	08/01/2035
60416T-UE-6	MINNESOTA ST HSG FIN				1.B FE	1,082,964	110.4500	1,032,708	935,000	1,048,278	0	(15,370)	0	0	5.000	2.960	FA	19,479	46,750	09/01/2022	08/01/2031
606092-HU-1	MISSOURI JT MUN ELEC				1.F FE	1,196,750	100.6920	1,006,920	1,000,000	1,009,207	0	(21,698)	0	0	5.000	2.750	JD	4,167	50,000	03/13/2015	06/01/2025
60637A-KP-6	MISSOURI ST HLTH & EDUCTNL FAC REV				1.C FE	1,268,070	101.6390	1,016,390	1,000,000	1,026,676	0	(30,063)	0	0	5.000	1.900	MN	6,389	50,000	05/06/2016	11/15/2025
613603-YL-7	MONTGOMERY CNT PA HGR EDU & HLTH AUTH				1.F FE	2,111,854	104.5910	1,893,097	1,810,000	1,928,241	0	(30,006)	0	0	5.000	3.100	MS	30,167	90,500	04/18/2018	09/01/2029
626207-X8-2	MUNICIPAL ELEC AUTH GA				1.F FE	1,230,454	105.3090	1,068,886	1,015,000	1,106,264	0	(24,756)	0	0	5.000	2.310	JJ	25,375	50,750	09/20/2019	01/01/2029
646039-YQ-4	NEW JERSEY ST				1.E FE	1,143,615	105.3240	1,158,564	1,100,000	1,132,632	0	(4,466)	0	0	4.000	3.480	JD	3,667	44,000	06/16/2022	06/01/2031
646080-TS-0	NEW JERSEY ST HGR EDU ASSISTANCE AUTH				1.C FE	620,235	101.1410	556,276	550,000	559,464	0	(10,032)	0	0	5.000	3.080	JD	2,292	27,500	05/09/2018	12/01/2025
646080-WM-9	NEW JERSEY ST HIGHER				1.B FE	1,372,000	104.6790	1,308,488	1,250,000	1,332,853	0	(15,183)	0	0	5.000	3.510	JD	5,208	62,500	04/22/2022	12/01/2029
64613A-CF-7	NEW JERSEY ST HSG &				1.C FE	462,132	100.0590	415,245	415,000	417,387	0	(9,468)	0	0	4.000	1.680	AO	4,150	16,600	02/12/2020	04/01/2025
64613C-DK-1	NEW JERSEY ST TRANSN				1.F FE	1,086,300	110.8020	1,108,020	1,000,000	1,074,850	0	(7,325)	0	0	5.000	3.950	JD	2,222	50,000	05/26/2023	06/15/2036
64613C-DY-1	NEW JERSEY ST TRANSN				1.F FE	822,563	111.3460	835,095	750,000	815,992	0	(6,057)	0	0	5.000	3.830	JD	1,667	39,063	11/17/2023	06/15/2036
64613C-FW-3	NEW JERSEY ST TRANSN				1.F FE	751,329	113.0480	734,812	650,000	750,870	0	(458)	0	0	5.000	3.170	JD	1,715	0	12/06/2024	06/15/2035

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
646140-BZ-5	NJ STATE TURNPIKKE AUTH TURNPIKE REVE				1.E FE	1,195,360	105.5920	1,055,920	1,000,000	1,089,788	0	(16,384)	0	0	5.000	3.050	JJ	25,000	50,000	12/01/2017	01/01/2030
647110-FP-5	NEW MEXICO EDL ASSIS				1.A FE	405,178	100.9110	353,189	350,000	359,964	0	(14,863)	0	0	5.000	0.710	MS	5,833	17,500	12/02/2021	09/01/2025
64966Q-2F-6	NEW YORK N Y				1.C FE	811,193	107.0200	802,650	750,000	793,747	0	(11,332)	0	0	5.000	3.260	FA	15,625	37,500	06/02/2023	08/01/2028
64966Q-MF-4	NEW YORK N Y				1.C FE	1,314,250	109.8040	1,098,040	1,000,000	1,183,229	0	(31,172)	0	0	5.000	1.560	FA	20,833	50,000	08/28/2020	08/01/2031
64966Q-QP-8	NEW YORK N Y				1.C FE	1,285,350	109.8230	1,098,230	1,000,000	1,171,048	0	(27,945)	0	0	5.000	1.850	AO	12,500	50,000	10/08/2020	04/01/2032
64971P-JZ-9	NEW YORK N Y CITY IN				1.E FE	1,626,150	106.8790	1,335,988	1,250,000	1,444,113	0	(45,203)	0	0	5.000	1.170	MS	20,833	62,500	11/23/2020	03/01/2029
64971X-VX-3	NEW YORK N Y CITY TR				1.A FE	2,235,269	101.6440	1,865,167	1,835,000	1,902,627	0	(80,752)	0	0	5.000	0.560	MN	15,292	91,750	10/29/2020	11/01/2025
64972G-J5-4	NEW YORK N Y CITY MU				1.B FE	1,717,293	117.6500	1,705,925	1,450,000	1,704,639	0	(12,654)	0	0	5.000	3.160	JD	3,222	46,722	04/17/2024	06/15/2036
64972G-WP-5	NEW YORK N Y CITY MU				1.B FE	3,378,225	110.9000	2,772,500	2,500,000	3,009,007	0	(89,927)	0	0	5.000	1.140	JD	5,556	125,000	10/22/2020	06/15/2030
64972J-DE-5	NEW YORK N Y CITY TR				1.A FE	1,568,644	113.1310	1,515,955	1,340,000	1,554,122	0	(14,522)	0	0	5.000	3.350	MN	11,167	55,461	12/08/2023	11/01/2036
64988Y-JL-2	NEW YORK ST MTG AGY				1.B FE	1,957,088	102.7210	1,643,536	1,600,000	1,736,409	0	(59,515)	0	0	5.000	1.150	AO	20,000	80,000	03/19/2021	04/01/2027
64990F-NX-8	NEW YORK ST DORM AUT				1.B FE	1,187,470	100.2200	1,002,200	1,000,000	1,004,604	0	(37,504)	0	0	5.000	1.210	FA	18,889	50,000	12/19/2019	02/15/2025
650028-YM-9	NEW YORK ST TWY AUTH				1.B FE	3,269,367	111.9190	3,156,116	2,820,000	3,197,261	0	(30,397)	0	0	5.000	3.430	MS	41,517	141,000	07/18/2022	03/15/2035
650116-FG-6	NEW YORK TRANSN DEV				2.A FE	849,240	106.5380	799,035	750,000	827,142	0	(8,322)	0	0	5.000	3.500	JD	3,125	37,500	04/06/2022	12/01/2032
658207-P3-3	NORTH CAROLINA HSG F				1.B FE	585,860	107.7470	538,735	500,000	561,513	0	(9,304)	0	0	5.000	2.760	JJ	12,500	25,000	03/24/2022	01/01/2031
67756C-FW-3	OHIO ST HOSP REV				1.C FE	1,000,000	97.5800	975,800	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MN	4,583	27,500	04/12/2023	01/01/2052
67766W-P6-3	OHIO ST WTR DEV AUTH				1.A FE	3,521,490	114.7110	3,441,330	3,000,000	3,491,696	0	(29,794)	0	0	5.000	2.990	JD	12,500	87,500	04/17/2024	06/01/2035
67910H-QU-7	OKLAHOMA ST MUN PWR				1.F FE	1,228,570	103.7330	1,037,330	1,000,000	1,084,207	0	(41,633)	0	0	5.000	0.750	JJ	25,000	50,000	06/18/2021	01/01/2027
68450L-HD-0	ORANGE CNTY FLA HEAL				1.E FE	787,206	111.0740	777,518	700,000	773,028	0	(7,504)	0	0	5.000	3.530	AO	8,750	35,000	01/19/2023	10/01/2036
70868Y-AJ-8	PENNSYLVANIA ECONOMI				2.C FE	2,279,041	106.1350	2,255,369	2,125,000	2,252,785	0	(13,249)	0	0	5.000	4.110	JD	53,420	106,250	12/14/2022	12/31/2033
70878C-AY-1	PENNSYLVANIA HIGHER				1.F FE	1,099,260	106.0770	1,060,770	1,000,000	1,081,932	0	(11,180)	0	0	5.000	3.560	JD	4,167	50,000	05/12/2023	06/01/2031
70878C-BF-1	PENNSYLVANIA HIGHER				1.C FE	1,082,650	106.1830	1,061,830	1,000,000	1,076,928	0	(5,722)	0	0	5.000	3.790	JD	4,167	28,194	04/05/2024	06/01/2032
70914P-N4-0	PENNSYLVANIA ST				1.C FE	2,413,450	101.1200	2,528,000	2,500,000	2,420,726	0	6,128	0	0	4.000	4.390	MS	33,333	100,000	10/23/2023	03/01/2035
70917T-LD-1	PENNSYLVANIA ST HIGHER EDUCATION				1.C FE	141,770	110.0000	115,500	105,000	135,349	0	(5,609)	0	0	5.000	(0.250)	JD	233	5,250	11/09/2023	06/15/2030
70917T-LL-3	PENNSYLVANIA ST HIGHER ED				1.D FE	1,208,420	109.3660	978,826	895,000	1,153,690	0	(47,813)	0	0	5.000	(0.250)	JD	1,989	44,750	11/09/2023	06/15/2030
709224-A6-6	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE				1.D FE	1,203,350	104.5800	1,045,800	1,000,000	1,111,657	0	(14,217)	0	0	5.000	3.180	JD	4,167	50,000	11/07/2017	12/01/2031
709224-PB-9	PENNSYLVANIA ST TURNPIKE COMM TURNPIKE				1.F FE	1,201,060	102.3430	1,023,430	1,000,000	1,031,887	0	(21,800)	0	0	5.000	2.690	JD	4,167	50,000	05/25/2016	06/01/2028
717813-YQ-6	PHILADELPHIA PA				1.E FE	2,159,289	107.4590	1,773,074	1,650,000	1,939,911	0	(65,388)	0	0	5.000	0.860	MN	13,750	82,500	07/28/2021	05/01/2029
717817-UA-6	PHILADELPHIA PA ARPT REVENUE				1.E FE	1,187,500	102.9090	1,029,090	1,000,000	1,068,760	0	(18,398)	0	0	5.000	2.910	JJ	25,000	50,000	12/15/2017	07/01/2028
717823-8M-3	PHILADELPHIA PA GAS				1.G FE	1,193,746	102.3460	1,176,979	1,150,000	1,191,027	0	(2,719)	0	0	5.000	4.540	AO	14,375	57,500	02/27/2024	10/01/2034
717883-TB-8	PHILADELPHIA PA SCH DIST				1.D FE	1,324,794	102.9320	1,173,425	1,140,000	1,175,445	0	(20,429)	0	0	5.000	3.070	MS	19,000	57,000	10/20/2016	09/01/2026
717893-2G-5	PHILADELPHIA PA WTR				1.E FE	1,643,775	108.2400	1,623,600	1,500,000	1,615,417	0	(22,602)	0	0	5.000	3.210	MS	25,000	69,375	09/20/2023	09/01/2029
717893-L5-8	PHILADELPHIA PA WTR				1.E FE	1,674,700	109.1990	1,364,988	1,250,000	1,505,422	0	(42,514)	0	0	5.000	1.300	AO	15,625	62,500	12/07/2020	10/01/2033
71883M-PN-8	PHOENIX ARIZ CIVIC I				1.E FE	1,077,380	105.2180	1,052,180	1,000,000	1,056,993	0	(9,141)	0	0	5.000	3.840	JJ	25,000	50,000	09/14/2022	07/01/2030
720175-ZD-3	PIEDMONT MUN PWR AGY				1.G FE	817,843	105.9800	688,870	650,000	745,348	0	(23,115)	0	0	5.000	1.230	JJ	16,250	32,500	09/29/2021	01/01/2029
721876-TF-7	PIMA CNTY ARIZ SWR R				1.C FE	1,607,044	103.2240	1,403,846	1,360,000	1,403,245	0	(27,837)	0	0	5.000	2.820	JJ	34,000	68,000	12/02/2016	07/01/2026
734260-6M-9	PORT HOUSTON AUTH TE				1.B FE	998,795	108.9550	947,909	870,000	976,907	0	(9,057)	0	0	5.000	3.500	AO	10,875	43,500	07/05/2022	10/01/2034
735240-H4-8	PORT OF PORTLAND OR ARPT REVENUE				1.D FE	1,234,970	100.9410	1,009,410	1,000,000	1,012,839	0	(25,224)	0	0	5.000	2.400	JJ	25,000	50,000	03/06/2015	07/01/2025
735389-2H-0	PORT SEATTLE WASH RE				1.D FE	2,671,994	107.5610	2,629,866	2,445,000	2,664,694	0	(7,300)	0	0	5.000	3.860	JJ	46,183	0	08/02/2024	07/01/2036
735389-G5-1	PORT SEATTLE WASH REV				1.D FE	2,762,348	103.0470	2,318,558	2,250,000	2,407,995	0	(68,218)	0	0	5.000	1.800	AO	28,125	112,500	07/19/2019	04/01/2027
735389-U7-1	PORT SEATTLE WASH RE				1.D FE	1,213,170	107.4220	1,127,931	1,050,000	1,178,594	0	(14,783)	0	0	5.000	3.170	FA	21,875	52,500	08/03/2022	08/01/2033
741701-6J-0	PRINCE GEORGES CNTY				1.A FE	2,617,960	106.5820	2,131,640	2,000,000	2,295,539	0	(82,086)	0	0	5.000	0.760	JJ	46,111	100,000	01/07/2021	07/15/2031
74444Y-AJ-3	PUBLIC FIN AUTH WI LEASE DEV REVENUE				1.C FE	2,018,296	102.1260	1,644,229	1,610,000	1,661,797	0	(43,385)	0	0	5.000	2.190	MS	26,833	80,500	01/08/2016	03/01/2026
74447H-AA-6	PUBLIC FIN AUTH WIS				1.F FE	2,165,000	99.4750	2,153,634	2,165,000	2,165,000	0	0	0	0	3.700	3.700	AO	20,026	80,105	09/13/2022	10/01/2046
74514L-3H-8	PUERTO RICO COMWLTH				5.B FE	162,282	106.5820	159,873	150,000	158,367	0	(1,654)	0	0	5.625	4.250	JJ	4,219	8,438	07/20/2022	07/01/2029

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
74526Y-GW-9	PUERTO RICO ELEC PWR				5.B FE	850,000	98.4440	836,774	850,000	836,774	(13,226)	0	0	0	5.250	5.240	JJ	22,313	22,313	02/20/2024	07/01/2034
75076P-AX-3	RAILSPLITTER IL TOBACCO SETTLEMENT AUTH				1.A FE	859,943	100.7330	755,498	750,000	756,778	0	(15,969)	0	0	5.000	2.800	JD	3,125	37,500	12/21/2017	06/01/2025
765433-KG-1	RICHMOND VA PUB UTIL				1.C FE	3,687,930	102.0190	3,060,570	3,000,000	3,140,987	0	(135,080)	0	0	5.000	0.460	JJ	69,167	150,000	12/01/2020	01/15/2029
785138-AT-5	SA ENERGY ACQUISITION PUBLIC FAC				1.F FE	927,691	100.7260	760,481	755,000	767,761	0	(21,457)	0	0	5.500	2.560	FA	17,302	41,525	11/02/2016	08/01/2025
786744-HR-6	SAGINAW MICH HOSP FI				1.E FE	931,740	101.9250	764,438	750,000	794,663	0	(29,410)	0	0	5.000	0.990	JJ	18,750	37,500	02/28/2020	07/01/2026
79467B-CU-7	SALES TAX SECURITIZA				1.D FE	1,381,606	106.5580	1,246,729	1,170,000	1,274,625	0	(24,492)	0	0	5.000	2.630	JJ	29,250	58,500	06/02/2020	01/01/2029
79467B-CV-5	SALES TAX SECURITIZA				1.D FE	426,792	108.2820	357,331	330,000	381,127	0	(9,702)	0	0	5.000	1.750	JJ	8,250	16,500	02/14/2020	01/01/2030
79467B-FG-5	SALES TAX SECURITIZA				1.D FE	1,154,610	110.9520	1,109,520	1,000,000	1,128,631	0	(13,923)	0	0	5.000	3.160	JJ	25,000	70,694	01/20/2023	01/01/2034
79467B-GV-1	SALES TAX SECURITIZA				1.D FE	947,113	110.1140	935,969	850,000	945,815	0	(1,298)	0	0	5.000	3.380	JJ	21,250	0	11/14/2024	01/01/2035
79574C-AT-0	SALT RIV PROJ AGRIC				1.B FE	3,032,099	100.6040	2,967,818	2,950,000	2,968,358	0	(43,060)	0	0	5.000	3.480	JD	12,292	147,500	06/27/2023	12/01/2036
79625G-BM-4	SAN ANTONIO TEX ELEC				1.D FE	2,570,106	107.3070	2,478,792	2,310,000	2,501,369	0	(34,129)	0	0	5.000	3.220	FA	48,125	115,500	12/09/2022	02/01/2035
837123-GX-0	SOUTH CAROLINA ST PORTS AUTH PORTS REVE				1.E FE	1,159,460	102.4390	1,024,390	1,000,000	1,032,387	0	(20,858)	0	0	5.000	2.780	JJ	25,000	50,000	05/31/2018	07/01/2026
837151-4L-0	SOUTH CAROLINA ST PU				1.G FE	1,130,030	111.1120	1,111,120	1,000,000	1,125,557	0	(4,473)	0	0	5.000	3.490	JD	4,167	16,806	07/24/2024	12/01/2036
837151-WT-2	SOUTH CAROLINA ST PU				1.G FE	1,303,200	109.0310	1,090,310	1,000,000	1,184,358	0	(29,366)	0	0	5.000	1.710	JD	4,167	50,000	10/28/2020	12/01/2031
837151-ZJ-1	SOUTH CAROLINA ST PU				1.G FE	635,585	110.3920	551,960	500,000	598,560	0	(13,192)	0	0	5.000	1.940	JD	2,083	25,000	02/09/2022	12/01/2031
838810-DR-7	S MIAMI FL HLTH FACS AUTH				1.E FE	1,765,740	104.2970	1,564,455	1,500,000	1,600,219	0	(25,799)	0	0	5.000	3.030	FA	28,333	75,000	12/15/2017	08/15/2028
849103-AS-5	SPOKANE WASH WTR & W				1.C FE	4,534,520	99.4590	3,978,360	4,000,000	4,000,000	0	(121,502)	0	0	4.000	0.670	JD	13,333	160,000	11/02/2020	12/01/2031
875161-BY-6	TAMPA FL HOSP REVENUE				1.F FE	1,213,959	102.1450	1,031,665	1,010,000	1,045,120	0	(22,663)	0	0	5.000	2.620	JJ	25,250	50,500	10/19/2016	07/01/2026
87638T-HF-3	TARRANT CNTY TEX CUL				1.E FE	945,998	111.2180	950,914	855,000	939,593	0	(6,405)	0	0	5.000	3.390	JJ	26,006	0	04/25/2024	07/01/2032
87638T-JD-6	TARRANT CNTY TEX CUL				1.C FE	1,100,020	109.2740	1,092,740	1,000,000	1,096,543	0	(3,477)	0	0	5.000	3.760	AO	12,500	7,361	07/25/2024	10/01/2036
88213A-FA-8	TEXAS A & M UNIV REV				1.A FE	1,773,467	100.7310	1,480,746	1,470,000	1,495,119	0	(67,315)	0	0	5.000	0.400	MN	9,392	73,500	10/30/2020	05/15/2025
88213A-KU-8	TEXAS ST A&M UNIV PERM UNIV FUND				1.A FE	2,388,120	100.7310	2,014,620	2,000,000	2,020,986	0	(55,637)	0	0	5.000	2.150	MN	12,778	100,000	11/30/2017	05/15/2025
88256P-AT-7	TEXAS MUN GAS ACQUIS				1.E FE	3,475,475	110.1770	3,547,699	3,220,000	3,452,245	0	(22,019)	0	0	5.500	4.470	JJ	88,550	104,784	12/08/2023	01/01/2054
88283K-CC-0	TEXAS TRANSN COMMN C				1.G FE	1,118,690	111.5030	1,115,030	1,000,000	1,114,727	0	(3,963)	0	0	5.000	3.570	FA	20,833	0	07/24/2024	08/15/2037
882854-6X-5	TEXAS WATER DEV BRD				1.A FE	3,211,276	110.9250	2,667,746	2,405,000	2,961,207	0	(80,353)	0	0	5.000	1.320	FA	50,104	120,250	11/03/2021	08/01/2033
888805-BV-9	TOBACCO SETTLEMENT A				1.F FE	662,830	107.5960	537,980	500,000	605,979	0	(15,609)	0	0	5.000	1.520	JD	2,083	25,000	04/07/2021	06/01/2031
888808-HF-2	TOBACCO SETTLEMENT FING CORP NJ				1.F FE	1,687,860	104.5880	1,568,820	1,500,000	1,594,180	0	(15,430)	0	0	5.000	3.700	JD	6,250	75,000	04/05/2018	06/01/2030
913366-KV-1	UNIV CALIF REGTS MED				1.D FE	110,000	94.9650	104,462	110,000	110,000	0	0	0	0	4.132	4.130	MN	581	4,545	04/28/2022	05/15/2032
91412G-VU-6	UNIVERSITY CALIF REV				1.C FE	912,480	100.8620	756,465	750,000	772,761	0	(16,069)	0	0	5.000	2.730	MN	4,792	37,500	03/13/2015	05/15/2026
927793-P8-6	VIRGINIA COMWLTH TRA				1.B FE	2,723,920	104.2530	2,773,130	2,660,000	2,711,060	0	(5,924)	0	0	4.000	3.700	MN	13,596	106,400	10/05/2022	05/15/2034
927793-P9-4	VIRGINIA COMWLTH TRA				1.B FE	582,554	103.7260	611,983	590,000	583,578	0	487	0	0	4.000	4.130	MN	3,016	23,600	11/08/2022	05/15/2035
93974E-2C-9	WASHINGTON ST				1.B FE	962,651	113.4910	936,301	825,000	954,027	0	(8,624)	0	0	5.000	3.100	FA	17,188	13,750	03/27/2024	08/01/2037
93974E-LL-8	WASHINGTON ST				1.B FE	1,457,060	110.5290	1,215,819	1,100,000	1,343,783	0	(38,391)	0	0	5.000	1.210	FA	22,917	55,000	01/04/2022	02/01/2033
975700-PD-1	WINSTON-SALEM N C WT				1.B FE	3,947,580	107.0550	3,211,650	3,000,000	3,432,554	0	(124,609)	0	0	5.000	0.720	JD	12,500	150,000	10/22/2020	06/01/2028
97712D-D4-5	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV				1.D FE	1,209,842	104.3400	1,064,268	1,020,000	1,103,366	0	(16,536)	0	0	5.000	3.080	FA	19,267	51,000	11/30/2017	08/15/2029
97712D-QT-6	WISCONSIN ST HEALTH				1.C FE	947,500	100.0060	1,000,060	1,000,000	952,156	0	3,752	0	0	4.000	4.600	MN	5,111	40,000	10/04/2023	11/15/2034
97712D-QU-3	WISCONSIN ST HEALTH				1.C FE	1,289,900	101.5670	1,269,588	1,250,000	1,287,811	0	(2,089)	0	0	5.000	4.640	MN	7,986	62,500	02/29/2024	11/15/2035
97712D-V5-2	WISCONSIN ST HLTH & EDUCTNL FAC AUT REV				1.C FE	704,628	103.4560	620,736	600,000	645,188	0	(11,124)	0	0	4.000	1.970	MN	3,067	24,000	05/24/2019	11/15/2028
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						274,500,710	XXX	249,464,581	235,460,000	255,716,827	(13,226)	(4,394,321)	0	0	XXX	XXX	XXX	3,188,889	10,036,253	XXX	XXX
3128K7-U5-5	FHLMC PC GOLD COM				1.B FE	163,861	99.4070	170,426	171,442	166,980	0	685	0	0	5.000	5.650	MON	714	8,572	11/04/2005	09/01/2035
3128KG-FP-8	FHLMC				1.B FE	29,232	103.7320	29,505	28,443	28,909	0	(526)	0	0	7.000	6.480	MON	166	1,991	11/30/2006	11/01/2036
3128M4-CP-6	FHLMC PC				1.B FE	66,355	101.0030	68,486	67,806	66,810	0	155	0	0	5.500	5.840	MON	311	3,729	05/24/2007	12/01/2036
3128MJ-ZB-9	FHLMC				1.B FE	3,496,647	86.6730	3,121,389	3,601,310	3,513,907	0	9,180	0	0	3.000	3.350	MON	9,003	108,039	02/07/2018	12/01/2046
3128P7-BH-5	FHLMC PC				1.B FE	24,009	100.5870	23,840	23,701	23,701	0	(19)	0	0	6.000	5.640	MON	119	1,422	12/12/2005	12/01/2025
3128P7-CB-7	FHLMC PC				1.B FE	26,716	100.4340	26,118	26,005	26,048	0	(114)	0	0	6.500	5.780	MON	141	1,690	02/28/2006	02/01/2026

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
31292L-DN-2	FHLMC PC GOLD CAS				1.B FE	1,660,346	99.7760	1,518,978	1,522,381	1,624,746	0	(9,137)	0	0	5.000	3.640	MON	6,343	76,119	01/31/2014	07/01/2041
312942-CB-9	FHLMC PC GOLD COM				1.B FE	408,334	94.4740	373,148	394,972	403,674	0	(876)	0	0	4.000	3.540	MON	1,317	15,799	08/31/2010	09/01/2040
312945-TE-8	FEDERAL NATL MG FNMA				1.B FE	594,585	94.4730	531,259	562,339	584,329	0	(2,787)	0	0	4.000	3.240	MON	1,874	22,494	04/10/2012	02/01/2041
31296S-M3-7	FHLMC FHLMC				1.B FE	42,465	100.8580	42,048	41,690	42,054	0	(65)	0	0	6.000	5.640	MON	226	2,293	01/30/2004	01/01/2034
31297C-HD-5	FHLMC FHLMC				1.B FE	51,395	100.5590	51,801	51,513	51,402	0	21	0	0	5.000	5.000	MON	215	2,576	12/15/2004	07/01/2034
31307G-MD-8	FHLMC PC GOLD 15				1.B FE	199,741	97.9900	185,481	189,286	193,083	0	(2,292)	0	0	3.500	2.340	MON	552	6,625	05/30/2014	03/01/2029
31307G-TL-3	FHLMC PC GOLD 15				1.B FE	209,231	97.8040	193,927	198,279	202,232	0	(1,742)	0	0	3.500	2.350	MON	578	6,940	05/30/2014	03/01/2029
31307Q-6A-0	FHLMC				1.B FE	1,405,844	95.8650	1,366,939	1,425,895	1,412,432	0	5,923	0	0	3.000	3.320	MON	3,565	42,777	09/26/2018	06/01/2031
3132AC-SZ-4	FHLMC PC 30Y ZT0536				1.B FE	201,348	89.7930	198,490	221,053	201,667	0	1,950	0	0	3.500	4.880	MON	1,285	7,092	12/08/2023	03/25/2048
3132D6-AX-8	FHLMC PC 15Y SB8122				1.B FE	357,165	86.2660	362,589	420,310	360,795	0	9,948	0	0	1.500	5.010	MON	1,045	6,305	09/08/2023	10/25/2036
3132D6-CB-4	FHLMC PC 15Y SB8166				1.B FE	84,442	94.5610	84,378	89,231	84,598	0	690	0	0	3.500	4.750	MON	517	2,082	02/23/2024	06/25/2037
3132D6-CP-3	FHLMC PC 15Y SB8178				1.B FE	79,590	96.0160	79,153	82,437	79,638	0	209	0	0	4.000	4.780	MON	546	1,099	06/27/2024	09/25/2037
3132D6-NV-8	FHLMC PC 15Y SB8504				1.B FE	86,688	91.8270	83,837	91,299	86,741	0	195	0	0	2.500	3.710	MON	378	380	09/12/2024	10/25/2035
3132DM-6X-8	FHLMC PC 30Y SD0886				1.B FE	156,714	88.8400	134,249	151,112	156,123	0	(572)	0	0	3.500	3.020	MON	881	5,289	01/20/2022	11/25/2051
3132DP-BM-9	FHLMC PC 30Y SD1844				1.B FE	14,909,645	85.5610	14,964,094	17,489,320	15,122,739	0	241,940	0	0	3.000	4.960	MON	87,186	524,680	10/31/2022	06/25/2052
3132DV-5Z-4	FHLMC PC 30Y SD8064				1.B FE	355,977	92.2830	314,552	340,852	355,233	0	(1,563)	0	0	4.000	3.320	MON	2,270	13,634	03/03/2022	05/25/2050
3132DV-7B-5	FHLMC PC 30Y SD8090				1.B FE	394,881	78.5750	310,912	395,685	394,901	0	56	0	0	2.000	2.000	MON	1,316	7,914	12/07/2021	09/25/2050
3132DW-BA-0	FHLMC PC 30Y SD8133				1.B FE	81,359	74.1720	87,221	117,592	81,853	0	2,616	0	0	1.500	6.410	MON	293	1,764	10/19/2023	03/25/2051
3132DW-BB-8	FHLMC PC 30Y SD8134				1.B FE	456,340	78.0720	437,136	559,908	458,601	0	8,239	0	0	2.000	4.570	MON	1,861	11,198	08/09/2023	03/25/2051
3132DW-BC-6	FHLMC PC 30Y SD8135				1.B FE	167,085	81.9640	152,061	185,521	167,870	0	1,620	0	0	2.500	3.820	MON	770	4,638	08/24/2022	03/25/2051
3132DW-BJ-1	FHLMC PC 30Y SD8141				1.B FE	459,181	82.0870	457,404	557,216	460,109	0	4,850	0	0	2.500	5.130	MON	2,316	8,126	04/05/2024	04/25/2051
3132DW-BP-7	FHLMC PC 30Y SD8146				1.B FE	834,361	78.3840	655,342	836,060	834,412	0	119	0	0	2.000	2.000	MON	2,780	16,721	12/07/2021	05/25/2051
3132DW-DT-7	FHLMC PC 30Y SD8214				1.B FE	674,068	88.6140	707,547	798,452	677,093	0	11,167	0	0	3.500	5.850	MON	4,643	27,946	10/03/2023	05/25/2052
3132DW-E6-6	FHLMC PC 30Y SD8257				1.B FE	645,576	94.2480	638,058	676,993	645,662	0	86	0	0	4.500	4.900	MON	5,061	0	10/30/2024	10/25/2052
3132DW-F6-5	FHLMC PC 30Y SD8289				1.B FE	486,292	98.7890	481,158	487,053	486,292	0	73	0	0	5.500	5.460	MON	4,445	26,788	07/18/2023	01/25/2053
3132DW-FT-5	FHLMC PC 30Y SD8278				1.B FE	171,039	100.6330	166,945	165,894	170,378	0	(765)	0	0	6.000	5.360	MON	1,649	9,954	02/02/2023	12/25/2052
3132GG-AX-3	FEDERAL NATL MG FNMA				1.B FE	234,117	94.4780	209,349	221,584	230,467	0	(1,956)	0	0	4.000	3.230	MON	739	8,863	04/10/2012	08/01/2041
3132HM-TF-8	FEDERAL NATL MG FNMA				1.B FE	423,291	91.1940	359,715	394,447	414,661	0	(8,769)	0	0	3.500	2.600	MON	1,150	13,806	09/28/2012	09/01/2042
3132J9-D3-9	FHLMC PC GOLD PC				1.B FE	1,643,984	90.9290	1,444,323	1,588,390	1,628,456	0	(2,820)	0	0	3.500	3.040	MON	4,633	55,594	05/29/2013	04/01/2043
3132LQ-QA-8	FHLMC FHLMC				1.B FE	3,201,378	93.7840	3,024,140	3,224,555	3,205,679	0	2,069	0	0	3.500	3.600	MON	9,405	112,859	09/25/2018	01/01/2038
3132M5-G2-2	FHLMC PC GOLD PC				1.B FE	902,635	95.8140	806,391	841,618	887,279	0	(15,767)	0	0	4.500	3.510	MON	3,156	37,873	02/27/2014	02/01/2044
3132M6-YN-4	FHLMC PC GOLD PC				1.B FE	865,540	92.1550	752,606	816,668	853,426	0	(2,613)	0	0	4.000	3.220	MON	2,722	32,667	06/30/2014	05/01/2044
3132MA-BV-2	FHLMC PC GOL Q29352				1.B FE	983,825	93.4790	866,975	927,453	970,099	0	(4,251)	0	0	4.000	3.210	MON	3,092	37,098	10/31/2014	10/01/2044
3132QT-QZ-2	FEDERAL NATL MG				1.B FE	3,273,390	92.6440	2,882,850	3,111,726	3,240,151	0	(8,015)	0	0	4.000	3.300	MON	10,372	124,469	11/23/2016	10/01/2045
3132WG-FY-8	FEDERAL NATL MG				1.B FE	1,563,152	87.1060	1,366,522	1,568,789	1,563,872	0	242	0	0	3.000	3.020	MON	3,922	47,064	11/29/2016	09/01/2046
3132WN-JR-4	FHLMC				1.B FE	4,248,885	92.8880	3,736,271	4,022,315	4,206,713	0	(26,653)	0	0	4.000	3.260	MON	13,408	160,893	06/26/2017	05/01/2047
3133A2-W5-5	FHLMC				1.B FE	2,650,494	82.4580	2,110,842	2,559,898	2,637,193	0	(8,894)	0	0	2.500	2.080	MON	10,655	63,997	03/24/2020	03/01/2050
3133AA-HV-7	FHLMC PC 30Y QB3844				1.B FE	4,545,952	78.6590	3,459,587	4,398,200	4,525,926	0	(17,953)	0	0	2.000	1.630	MON	14,608	87,964	09/25/2020	09/25/2050
3133AB-SA-9	FHLMC PC 30Y QB5013				1.B FE	4,255,784	74.1870	3,126,224	4,213,974	4,249,788	0	(4,707)	0	0	1.500	1.380	MON	10,523	63,210	10/20/2020	11/25/2050
3133AK-Z5-2	FHLMC PC 30Y QC1664				1.B FE	13,996,272	78.8800	10,955,544	13,888,851	13,981,720	0	(10,214)	0	0	2.000	1.900	MON	45,958	277,777	04/28/2021	05/25/2051
3133AM-TD-8	FHLMC PC 30Y QC3248				1.B FE	181,059	89.6500	155,667	173,638	179,552	0	(738)	0	0	3.500	3.000	MON	1,011	6,077	01/20/2022	06/25/2051
3133AS-BL-6	FHLMC PC 30Y QC7243				1.B FE	10,677,273	78.8790	8,325,232	10,554,413	10,662,507	0	(12,760)	0	0	2.000	1.860	MON	35,142	211,088	09/16/2021	09/25/2051
3133B3-U5-4	FHLMC PC 30Y QD6004				1.B FE	7,024,885	85.8010	6,865,192	8,001,293	7,083,300	0	128,613	0	0	3.000	4.630	MON	39,970	240,039	09/29/2022	02/25/2052
3133B3-WR-4	FHLMC PC 30Y QD6056				1.B FE	738,532	85.8950	752,470	876,027	746,035	0	12,202	0	0	3.000	5.190	MON	4,370	26,281	10/20/2022	02/25/2052
3133BD-7G-4	FHLMC PC 30Y QE4495				1.B FE	11,058,291	94.2180	10,417,358	11,056,563	11,056,563	0	0	0	0	4.500	4.450	MON	82,851	497,545	06/29/2022	06/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3133BD-B2-0	FHLMC PC 30Y QE3657				1.B FE	11,913,692	91.5640	11,599,255	12,667,824	11,944,209	0	74,539	0	0	4.000	4.860	MON	84,389	506,713	06/22/2023	06/25/2052
3133CE-SR-4	FHLMC PC 30Y QH2328				1.B FE	11,499,643	102.7410	11,872,404	11,555,616	11,500,528	0	7,315	0	0	6.500	6.510	MON	122,135	751,115	10/31/2023	09/25/2053
3133KM-DF-9	FHLMC PC 30Y RA5502				1.B FE	155,588	85.3180	157,023	184,043	156,721	0	2,749	0	0	3.000	5.220	MON	918	5,521	10/19/2022	06/25/2051
3133KM-LL-7	FHLMC PC 30Y RA5731				1.B FE	3,436,982	78.4950	3,094,322	3,942,058	3,464,701	0	41,353	0	0	2.000	3.600	MON	13,112	78,841	08/23/2022	08/25/2051
3133KP-JC-3	FHLMC PC 30Y RA7459				1.B FE	10,869,815	82.2010	10,479,178	12,748,180	10,989,431	0	130,619	0	0	2.500	4.470	MON	53,062	318,705	11/28/2022	02/25/2052
3133Q3-G9-6	FHLMC PC 406				1.B FE	159,374	80.9700	164,070	202,629	163,247	0	10,366	0	0	0.000	4.460	MON	0	0	02/21/2024	10/25/2053
3138E8-K6-8	FEDERAL NATL MG FNMA				1.B FE	988,491	91.1590	876,983	962,035	979,946	0	(1,833)	0	0	3.500	3.130	MON	5,595	33,671	03/30/2012	04/01/2042
3138LR-7M-8	FNMA PASS-THRU LNG 30 Y				1.B FE	1,066,830	96.4340	955,762	991,103	1,047,776	0	(4,172)	0	0	4.500	3.390	MON	7,420	44,600	02/11/2014	06/01/2042
3138MK-4R-4	FEDERAL NATL MG FNMA				1.B FE	1,223,981	88.2340	1,029,621	1,166,912	1,206,437	0	(4,375)	0	0	3.000	2.410	MON	5,822	35,007	10/31/2012	11/01/2042
3138WJ-U8-9	FEDERAL NATL MG				1.B FE	1,009,951	94.2220	990,447	1,051,177	1,023,073	0	8,827	0	0	2.500	3.390	MON	4,348	26,279	10/30/2018	02/01/2032
3138XC-F3-1	FNMA PASS-THRU LNG 30 Y				1.B FE	1,121,950	93.1690	1,005,866	1,079,609	1,111,293	0	(3,708)	0	0	4.000	3.450	MON	7,187	43,184	03/31/2014	09/01/2043
3138Y5-5D-4	FNMA PASSTHRU AX4443				1.C FE	716,625	96.1560	668,604	695,330	703,237	0	(4,085)	0	0	3.000	2.360	MON	3,430	20,860	09/30/2014	10/01/2029
31402R-DD-8	FNMA PASS-THRU LNG 30 Y				1.B FE	157,802	101.0120	161,379	159,762	158,333	0	298	0	0	5.500	5.640	MON	1,450	8,787	01/17/2007	05/01/2035
31403S-W5-1	FNMA PASS-THRU LNG 30 Y				1.B FE	76,416	100.8850	74,689	74,033	75,083	0	(285)	0	0	6.000	5.440	MON	738	4,442	12/09/2003	11/01/2033
31405S-EF-7	FEDERAL NATL MG FNMA				1.B FE	92,926	99.2130	95,943	96,703	94,336	0	314	0	0	5.000	5.550	MON	803	4,835	09/29/2006	08/01/2035
31406V-DP-8	FNMA PASS-THRU LNG 30 Y				1.B FE	147,844	103.3340	146,723	141,988	145,036	0	(461)	0	0	6.500	5.770	MON	1,533	9,229	05/31/2005	05/01/2035
31406W-2M-5	FNMA PASS-THRU LNG 30 Y				1.B FE	61,853	101.2400	61,008	60,261	61,049	0	(137)	0	0	6.000	5.530	MON	600	3,616	06/30/2005	06/01/2035
31409X-PU-7	FEDERAL NATL MG FNMA				1.B FE	72,919	101.0750	75,885	75,077	73,671	0	244	0	0	5.500	5.900	MON	686	4,129	07/31/2006	02/01/2036
3140A6-SK-3	FNMA PASSTHRU DA5921				1.B FE	8,462,524	104.1580	8,547,365	8,206,084	8,421,238	0	(43,314)	0	0	7.000	6.070	MON	95,700	526,557	12/21/2023	01/25/2054
3140AP-RS-5	FNMA PASSTHRU DC2296				1.B FE	9,761,849	96.7550	9,408,351	9,723,865	9,760,718	0	(1,202)	0	0	5.000	4.890	MON	80,989	81,065	09/27/2024	10/25/2054
3140GV-NB-7	FEDERAL NATL MG				1.B FE	365,380	92.7630	337,647	363,987	365,107	0	(68)	0	0	4.000	3.900	MON	1,211	14,559	10/29/2018	09/01/2047
3140H1-E5-5	FEDERAL NATL MTG				1.B FE	896,762	90.4390	812,171	898,025	896,762	0	80	0	0	3.000	2.990	MON	4,477	26,941	04/30/2019	11/01/2037
3140JH-SN-4	FEDERAL NATL MG				1.B FE	614,525	95.1160	576,457	606,050	612,096	0	(1,826)	0	0	4.000	3.710	MON	4,030	24,242	11/16/2018	09/01/2038
3140K4-5G-1	FNMA PASSTHRU B08946				1.B FE	732,336	86.4600	609,655	705,123	730,712	0	(3,756)	0	0	3.000	2.490	MON	1,681	21,146	12/20/2021	01/25/2050
3140K4-5H-9	FNMA PASSTHRU B08947				1.B FE	708,631	86.4290	594,359	687,678	707,375	0	(2,504)	0	0	3.000	2.590	MON	3,419	20,630	01/06/2022	01/25/2050
3140KK-WG-5	FNMA PASSTHRU BQ0646				1.B FE	6,190,138	78.8110	4,714,252	5,981,713	6,161,174	0	(21,384)	0	0	2.000	1.620	MON	19,909	119,634	08/20/2020	08/25/2050
3140LQ-UK-4	FNMA PASSTHRU BT2385				1.B FE	11,888,535	82.4030	9,471,012	11,493,448	11,839,853	0	(16,087)	0	0	2.500	2.090	MON	45,866	287,336	06/23/2021	06/25/2051
3140LU-5K-3	FNMA PASSTHRU BT6249				1.B FE	6,216,894	78.2670	5,944,091	7,594,602	6,256,334	0	97,085	0	0	2.000	4.460	MON	25,288	151,892	05/18/2023	10/25/2051
3140LU-ZH-7	FNMA PASSTHRU BT6143				1.B FE	11,055,127	78.8860	8,620,613	10,927,920	11,039,839	0	(5,396)	0	0	2.000	1.860	MON	36,388	218,558	09/16/2021	09/25/2051
3140LW-NV-5	FNMA PASSTHRU BT7603				1.B FE	13,441,239	82.2700	10,644,039	12,937,875	13,383,320	0	(29,903)	0	0	2.500	2.040	MON	53,855	323,447	09/20/2021	08/25/2051
3140MV-J8-2	FNMA PASSTHRU BW3886				1.B FE	15,385,023	91.6050	13,992,964	15,275,233	15,370,347	0	(11,654)	0	0	4.000	3.870	MON	101,743	611,009	07/29/2022	08/25/2052
3140N0-N8-4	FNMA PASSTHRU BW7614				1.B FE	6,149,920	96.8580	5,836,316	6,025,641	6,133,714	0	(18,485)	0	0	5.000	4.650	MON	50,184	301,282	08/05/2022	08/25/2052
3140ND-WB-9	FNMA PASSTHRU BX8741				1.B FE	5,701,420	99.1560	5,758,587	5,807,590	5,707,884	0	5,506	0	0	5.500	5.740	MON	53,209	319,417	08/14/2023	03/25/2053
3140NE-QE-8	FNMA PASSTHRU BX9452				1.B FE	7,647,737	102.8450	7,616,656	7,405,888	7,604,120	0	(30,701)	0	0	6.500	5.670	MON	80,191	481,383	03/30/2023	03/25/2053
3140QC-Y3-4	FNMA PASSTHRU CA5229				1.B FE	418,997	85.1600	374,185	439,387	419,866	0	1,564	0	0	3.000	3.590	MON	2,188	13,182	04/26/2022	02/25/2050
3140QG-PN-1	FNMA PASSTHRU CA8528				1.B FE	6,260,916	82.4570	6,099,440	7,397,058	6,290,311	0	89,202	0	0	2.500	4.710	MON	30,787	184,926	02/24/2023	01/25/2051
3140QM-6B-5	FNMA PASSTHRU CB2665				1.B FE	10,789,529	85.0910	11,124,213	13,073,265	10,833,076	0	174,678	0	0	3.000	5.600	MON	65,055	392,198	09/27/2023	01/25/2052
3140QM-TP-9	FNMA PASSTHRU CB2357				1.B FE	8,692,368	78.9550	8,403,294	10,643,037	8,797,977	0	184,588	0	0	2.000	4.400	MON	35,306	212,861	09/29/2022	12/25/2051
3140QP-FM-4	FNMA PASSTHRU CB3771				1.B FE	505,619	88.6380	499,400	563,412	506,384	0	3,464	0	0	3.500	4.970	MON	3,275	13,146	02/12/2024	06/25/2052
3140X4-FB-7	FNMA PASSTHRU FM1061				1.B FE	1,104,613	92.7140	959,239	1,034,615	1,100,886	0	(9,113)	0	0	4.000	3.020	MON	6,876	41,385	12/03/2021	03/25/2049
3140X5-R7-0	FNMA PASSTHRU FM2309				1.B FE	304,465	89.7500	261,803	291,703	303,736	0	(1,341)	0	0	3.500	2.870	MON	1,695	10,210	02/03/2022	03/25/2049
3140X7-VJ-5	FNMA PASSTHRU FM4216				1.B FE	125,423	89.7490	108,058	120,400	125,099	0	(527)	0	0	3.500	2.910	MON	700	4,214	02/03/2022	06/25/2049
3140X8-EM-5	FNMA PASSTHRU FM4639				1.B FE	833,034	82.4380	684,178	829,922	832,733	0	(294)	0	0	2.500	2.430	MON	3,441	20,748	01/10/2022	11/25/2050
3140X9-6J-9	FNMA PASSTHRU FM6272				1.B FE	1,322,556	83.1560	1,082,155	1,301,354	1,320,767	0	(2,532)	0	0	2.500	2.280	MON	2,653	32,529	01/06/2022	02/25/2051
3140XB-HT-0	FNMA PASSTHRU FM7441				1.B FE	211,294	85.3590	213,345	249,937	212,769	0	2,806	0	0	3.000	5.230	MON	1,247	7,498	10/19/2022	05/25/2051

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140XC-HB-7	FNMA PASSTHRU FM8325				1.B FE	212,492	93.9220	214,168	228,027	213,582	0	4,353	0	0	2.500	4.220	MON	941	5,701	06/22/2023	07/25/2035
3140XG-KP-3	FNMA PASSTHRU FS1201				1.B FE	409,037	85.1610	365,414	429,084	410,939	0	1,646	0	0	3.000	3.580	MON	2,140	12,873	04/26/2022	01/25/2050
3140XH-BE-6	FNMA PASSTHRU FS1836				1.B FE	758,103	82.5820	677,223	820,056	763,797	0	6,341	0	0	2.500	3.400	MON	3,402	20,501	05/24/2022	05/25/2052
3140XJ-G6-4	FNMA PASSTHRU FS2920				1.B FE	231,196	93.5590	231,498	247,434	233,232	0	3,502	0	0	3.000	4.390	MON	1,227	7,423	03/01/2023	07/25/2036
3140XK-Z5-2	FNMA PASSTHRU FS4363				1.B FE	366,274	91.8230	369,396	402,291	370,732	0	8,290	0	0	2.500	4.540	MON	1,664	10,057	07/10/2023	03/25/2035
31410D-5Y-2	FEDERAL NATL MG FNMA				1.B FE	96,090	103.2220	97,857	94,802	95,432	0	(88)	0	0	6.500	6.200	MON	1,025	6,162	08/10/2006	08/01/2036
31410P-A8-6	FEDERAL NATL MG FNMA				1.B FE	97,920	103.6180	98,718	95,270	96,732	0	(172)	0	0	7.000	6.470	MON	553	6,669	10/10/2006	08/01/2036
31410U-YW-6	FHLMC FHLMC				1.B FE	46,418	101.0980	46,435	45,930	46,175	0	(40)	0	0	6.000	5.750	MON	458	2,756	11/30/2006	09/01/2036
31411C-KH-3	FEDERAL NATL MG FNMA				1.B FE	51,461	99.6240	49,564	49,751	50,742	0	(102)	0	0	7.500	6.810	MON	621	3,731	12/08/2006	11/01/2036
31411K-R4-7	FNMA PASS-THRU LNG 30 Y				1.B FE	160,364	102.5720	164,054	159,939	159,958	0	(38)	0	0	6.000	5.890	MON	1,595	9,596	01/31/2007	01/01/2037
31411N-5C-7	FNMA PASS-THRU LNG 30 Y				1.B FE	50,148	101.5660	50,547	49,767	49,925	0	(28)	0	0	6.000	5.810	MON	497	2,986	02/08/2007	02/01/2037
31411W-AU-1	FNMA PASS-THRU LNG 30 Y				1.B FE	49,413	102.5070	50,256	49,027	49,192	0	(101)	0	0	6.000	5.810	MON	489	2,942	03/30/2007	04/01/2037
31412R-D5-3	FNMA FNMA				1.B FE	1,406,259	96.9490	1,357,842	1,400,570	1,403,104	0	(642)	0	0	4.500	4.400	MON	10,407	63,026	03/31/2010	03/01/2040
31418C-M2-7	FNMA PASSTHRU MA3076				1.B FE	55,881	93.8450	56,276	59,967	56,294	0	1,162	0	0	2.500	4.590	MON	248	1,499	06/22/2023	07/25/2032
31418C-N8-3	FNMA PASSTHRU MA3114				1.B FE	62,250	94.0550	62,830	66,801	62,704	0	1,128	0	0	2.500	4.580	MON	276	1,670	06/22/2023	08/25/2032
31418C-PJ-7	FNMA PASSTHRU MA3124				1.B FE	59,602	93.9950	60,118	63,959	60,030	0	1,165	0	0	2.500	4.570	MON	264	1,599	06/22/2023	09/25/2032
31418C-S4-7	FNMA PASSTHRU MA3238				1.B FE	678,724	89.7500	576,461	642,294	676,483	0	(3,772)	0	0	3.500	2.690	MON	3,733	22,480	12/03/2021	01/25/2048
31418C-XM-1	FNMA PASSTHRU MA3383				1.B FE	255,986	89.7480	220,542	245,734	255,408	0	(1,161)	0	0	3.500	2.890	MON	1,429	8,601	02/03/2022	06/25/2048
31418D-2Q-4	FNMA PASSTHRU MA4382				1.B FE	34,603	85.7760	34,141	39,802	34,834	0	771	0	0	1.500	4.590	MON	99	547	12/20/2023	07/25/2036
31418D-3G-5	FNMA PASSTHRU MA4398				1.B FE	423,632	78.2660	394,677	504,274	426,541	0	6,306	0	0	2.000	4.110	MON	1,676	10,085	02/09/2023	08/25/2051
31418D-3X-8	FNMA PASSTHRU MA4413				1.B FE	663,556	78.1020	637,481	816,213	669,971	0	11,654	0	0	2.000	4.510	MON	2,714	16,324	11/21/2022	09/25/2051
31418D-4X-7	FNMA PASSTHRU MA4437				1.B FE	585,675	78.2090	538,364	688,358	588,654	0	8,366	0	0	2.000	3.960	MON	2,289	13,806	01/27/2023	10/25/2051
31418D-N8-1	FNMA PASSTHRU MA4014				1.B FE	375,022	93.5570	375,693	401,563	377,346	0	5,822	0	0	3.000	4.580	MON	1,995	12,047	03/01/2023	05/25/2035
31418D-NH-1	FNMA PASSTHRU MA3991				1.B FE	382,999	85.7160	323,393	377,281	382,651	0	(567)	0	0	3.000	2.780	MON	1,878	11,318	02/07/2022	04/25/2050
31418D-VB-5	FNMA PASSTHRU MA4209				1.B FE	793,369	74.0800	621,321	838,711	796,335	0	3,286	0	0	1.500	2.120	MON	2,097	12,581	01/28/2022	12/25/2050
31418D-WR-9	FNMA PASSTHRU MA4255				1.B FE	373,446	78.4710	365,811	466,170	375,181	0	7,305	0	0	2.000	4.820	MON	1,550	9,323	08/29/2023	02/25/2051
31418D-X9-8	FNMA PASSTHRU MA4303				1.B FE	391,626	88.6530	390,993	441,036	394,792	0	8,348	0	0	2.000	4.650	MON	1,462	8,821	07/20/2023	04/25/2036
31418D-XK-3	FNMA PASSTHRU MA4281				1.B FE	396,801	78.4400	384,039	489,594	399,432	0	7,276	0	0	2.000	4.620	MON	1,628	9,792	03/09/2023	03/25/2051
31418D-XP-2	FNMA PASSTHRU MA4285				1.B FE	59,411	93.9650	60,485	64,369	59,878	0	1,448	0	0	2.000	4.750	MON	212	1,180	12/04/2023	03/25/2031
31418D-Y2-2	FNMA PASSTHRU MA4328				1.B FE	9,061	86.0240	8,966	10,422	9,122	0	200	0	0	1.500	4.620	MON	26	143	12/20/2023	05/25/2036
31418D-YB-2	FNMA PASSTHRU MA4305				1.B FE	315,454	78.4240	328,627	419,034	316,994	0	7,921	0	0	2.000	5.700	MON	1,393	8,381	10/12/2023	04/25/2051
31418D-YC-0	FNMA PASSTHRU MA4306				1.B FE	1,538,827	82.2290	1,235,409	1,502,387	1,530,303	0	(2,542)	0	0	2.500	2.230	MON	17,647	37,538	07/01/2024	04/25/2051
31418D-YX-4	FNMA PASSTHRU MA4325				1.B FE	472,541	78.4090	443,543	565,678	473,303	0	7,402	0	0	2.000	4.260	MON	1,881	10,292	02/29/2024	05/25/2051
31418D-ZY-1	FNMA PASSTHRU MA4358				1.B FE	24,522	89.0910	21,066	23,645	24,453	0	(132)	0	0	3.500	3.000	MON	138	828	01/20/2022	06/25/2051
31418D-ZZ-8	FNMA PASSTHRU MA4359				1.B FE	9,490	86.2100	9,404	10,908	9,553	0	211	0	0	1.500	4.590	MON	27	150	12/20/2023	06/25/2036
31418E-AW-0	FNMA PASSTHRU MA4520				1.B FE	808,226	83.1270	662,388	796,834	806,300	0	(1,279)	0	0	2.000	1.780	MON	2,646	15,937	12/03/2021	01/25/2042
31418E-AZ-3	FNMA PASSTHRU MA4523				1.B FE	121,691	93.2310	123,972	132,973	122,643	0	3,130	0	0	2.000	4.810	MON	439	2,438	12/04/2023	01/25/2032
31418E-BE-9	FNMA PASSTHRU MA4536				1.B FE	288,884	88.4520	295,146	333,676	288,419	0	8,429	0	0	2.000	5.360	MON	1,106	6,682	09/27/2023	02/25/2037
31418E-CR-9	FNMA PASSTHRU MA4579				1.B FE	722,897	85.1160	724,823	851,562	722,897	0	0	0	0	3.000	4.410	MON	2,129	0	12/23/2024	04/25/2052
31418E-D8-0	FNMA PASSTHRU MA4626				1.B FE	726,798	91.6150	731,799	798,772	727,482	0	3,733	0	0	4.000	5.410	MON	5,310	15,975	05/06/2024	06/25/2052
31418E-E5-5	FNMA PASSTHRU MA4655				1.B FE	420,510	91.5550	412,318	450,346	422,157	0	2,689	0	0	4.000	4.910	MON	2,994	18,014	03/06/2023	07/25/2052
31418E-ES-5	FNMA PASSTHRU MA4644				1.B FE	560,898	91.6450	531,992	580,490	562,560	0	2,064	0	0	4.000	4.430	MON	3,857	23,220	06/16/2022	05/25/2052
31418E-F4-7	FNMA PASSTHRU MA4686				1.B FE	457,202	96.8380	449,849	464,533	457,448	0	1,020	0	0	5.000	5.200	MON	3,851	23,227	06/22/2023	06/25/2052
31418E-HK-9	FNMA PASSTHRU MA4733				1.B FE	730,282	94.2450	721,454	765,507	730,282	0	0	0	0	4.500	5.190	MON	5,720	0	10/30/2024	09/25/2052
31418E-J5-0	FNMA PASSTHRU MA4783				1.B FE	199,865	91.5890	199,651	217,985	200,211	0	1,250	0	0	4.000	5.220	MON	1,449	5,813	02/14/2024	10/25/2052

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
31418E-JF-8	FNMA PASSTHRU MA4761				1.B FE	652,626	96.8310	641,467	662,460	652,984	0	1,134	0	0	5.000	5.180	MON	5,497	33,123	07/18/2023	09/25/2052
31418E-P3-8	FNMA PASSTHRU MA4941				1.B FE	1,097,985	98.7160	1,088,893	1,103,054	1,098,026	0	376	0	0	5.500	5.510	MON	10,047	40,915	02/12/2024	03/25/2053
31418E-R8-5	FNMA PASSTHRU MA5010				1.B FE	658,986	98.8780	650,500	657,880	658,612	0	(331)	0	0	5.500	5.410	MON	6,000	27,935	07/25/2024	05/25/2053
31418E-V8-0	FNMA PASSTHRU MA5138				1.B FE	870,079	98.7770	884,668	895,618	870,879	0	2,187	0	0	5.500	5.930	MON	8,171	24,630	04/16/2024	09/25/2053
31418E-V9-8	FNMA PASSTHRU MA5139				1.B FE	899,265	100.5340	906,122	901,307	899,265	0	227	0	0	6.000	5.960	MON	8,928	31,546	04/11/2024	09/25/2053
31418E-XU-9	FNMA PASSTHRU MA5190				1.B FE	491,903	98.7760	483,844	489,837	491,887	0	(16)	0	0	5.500	5.360	MON	4,473	0	10/16/2024	11/25/2053
31419A-DS-3	FNMA PASS-THRU LNG 30 Y				1.B FE	229,036	103.6260	217,838	210,215	223,148	0	(2,197)	0	0	6.000	4.570	MON	2,093	12,613	11/30/2010	09/01/2039
31419J-SH-2	FNMA				1.B FE	1,846,302	94.3480	1,764,843	1,870,561	1,852,314	0	3,429	0	0	4.000	4.130	MON	12,429	74,822	12/14/2010	11/01/2040
31419K-GD-1	FNMA PASS-THRU LNG 30 Y				1.B FE	1,411,175	94.3490	1,361,860	1,443,426	1,419,976	0	3,284	0	0	4.000	4.260	MON	9,595	57,737	12/16/2010	11/01/2040
31419L-QD-8	FNMA PASS-THRU LNG 30 Y				1.B FE	255,356	94.7590	237,701	250,848	253,701	0	(391)	0	0	4.000	3.730	MON	1,664	10,034	11/30/2010	12/01/2040
20755C-AA-6	FANNIE MAE - CAS				1.B FE	106,192	100.4780	106,633	106,125	106,189	0	(24)	0	0	6.820	6.810	MON	747	7,285	12/20/2023	10/25/2043
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						307,462,598	XXX	280,559,109	319,644,761	307,611,887	0	1,035,966	0	0	XXX	XXX	XXX	1,735,470	10,228,743	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						581,963,308	XXX	530,023,690	555,104,761	563,328,714	(13,226)	(3,358,355)	0	0	XXX	XXX	XXX	4,924,359	20,264,996	XXX	XXX
00108W-AS-9	AEP TEX INC				2.A FE	79,977	101.2870	81,030	80,000	79,978	0	2	0	0	5.450	5.450	MN	557	2,095	05/20/2024	05/15/2029
00115A-AE-9	AEP TRANSMISSION CO LLC				1.F FE	998,030	97.2020	972,020	1,000,000	999,574	0	213	0	0	3.100	3.120	JD	2,583	31,000	11/16/2016	12/01/2026
00138C-AN-8	AIG GLOBAL FDG SR SE				1.F FE	749,378	97.4320	730,740	750,000	749,908	0	126	0	0	0.900	0.910	MS	1,856	6,750	09/15/2020	09/22/2025
00206R-CP-5	AT&T INC				2.B FE	129,119	92.5520	138,828	150,000	131,744	0	1,231	0	0	4.500	6.100	MN	863	6,750	10/14/2022	05/15/2035
00206R-GB-2	AT&T INC				2.B FE	1,880,988	100.3670	1,756,423	1,750,000	1,762,971	0	(24,326)	0	0	4.000	2.480	MN	7,384	70,000	02/19/2020	11/25/2025
00206R-GL-0	AT&T INC				2.B FE	571,026	97.8670	587,202	600,000	588,862	0	3,237	0	0	4.100	4.740	FA	9,293	24,600	10/19/2018	02/15/2028
00206R-GX-4	AT&T INC				2.B FE	1,096,190	105.5380	1,055,388	1,000,000	1,094,512	0	(1,678)	0	0	6.550	5.260	JD	2,911	32,750	10/07/2024	06/15/2034
00206R-MM-1	AT&T INC				2.B FE	157,517	80.5860	128,938	160,000	158,079	0	188	0	0	2.550	2.700	JD	340	4,080	12/03/2021	12/01/2033
00287Y-BX-6	ABBVIE INC				1.G FE	496,762	92.8590	429,937	463,000	483,997	0	(4,256)	0	0	3.200	2.160	MN	1,646	14,816	12/03/2021	11/21/2029
00440K-AD-5	ACCENTURE CAPITAL IN				1.D FE	1,997,920	95.0310	1,900,637	2,000,000	1,997,960	0	40	0	0	4.500	4.510	AO	21,750	0	10/01/2024	10/04/2034
023135-BZ-8	AMAZON COM INC				1.D FE	2,583,210	85.4470	2,563,410	3,000,000	2,613,121	0	29,889	0	0	2.100	4.410	MN	8,575	36,750	05/30/2024	05/12/2031
023551-AM-6	HESS CORP				2.C FE	1,696,605	110.8270	1,662,411	1,500,000	1,681,716	0	(14,889)	0	0	7.125	5.280	MS	31,469	106,875	02/16/2024	03/15/2033
02361D-AS-9	AMEREN ILL CO				1.F FE	302,697	97.0780	262,111	270,000	286,932	0	(5,233)	0	0	3.800	1.720	MN	1,311	10,260	12/03/2021	05/15/2028
025537-AM-3	AMERICAN ELEC PWR IN				2.B FE	997,180	97.7550	977,550	1,000,000	998,750	0	287	0	0	4.300	4.330	JD	3,583	43,000	11/28/2018	12/01/2028
025537-AX-9	AMERICAN ELEC PWR CO				2.B FE	988,230	101.0750	1,010,750	1,000,000	989,516	0	993	0	0	5.625	5.780	MS	18,750	56,250	09/14/2023	03/01/2033
025537-AY-7	AMERICAN ELEC PWR CO				2.B FE	998,410	100.7910	1,007,910	1,000,000	998,774	0	339	0	0	5.200	5.230	JJ	23,978	31,344	12/06/2023	01/15/2029
025816-DE-6	AMERICAN EXPRESS CO				1.F FE	1,490,760	100.0250	1,500,379	1,500,000	1,494,115	0	3,355	0	0	4.990	5.290	MN	12,475	74,850	03/18/2024	05/01/2026
025816-DL-0	AMERICAN EXPRESS CO				1.F FE	260,000	101.2750	263,315	260,000	260,000	0	0	0	0	6.338	6.330	AO	2,792	16,479	10/24/2023	10/30/2026
03027X-AW-0	AMERICAN TOWER CORP				2.B FE	96,297	94.6660	94,667	100,000	96,526	0	229	0	0	3.800	4.640	FA	1,436	0	08/28/2024	08/15/2029
031162-DH-0	AMGEN INC				2.A FE	75,118	96.3060	77,045	80,000	76,357	0	680	0	0	4.050	5.160	FA	1,197	3,240	02/16/2023	08/18/2029
031162-DQ-0	AMGEN INC				2.A FE	174,596	100.9550	176,671	175,000	174,688	0	51	0	0	5.250	5.280	MS	3,037	9,188	02/15/2023	03/02/2030
031162-DR-8	AMGEN INC				2.A FE	1,025,940	99.3020	993,020	1,000,000	1,022,329	0	(2,250)	0	0	5.250	4.900	MS	17,354	52,500	05/01/2023	03/02/2033
035240-AQ-3	ANHEUSER-BUSCH INBEV				1.G FE	2,090,560	100.0240	2,000,480	2,000,000	2,041,793	0	(9,258)	0	0	4.750	4.180	JJ	41,694	95,000	03/05/2019	01/23/2029
036752-AZ-6	ELEVANCE HEALTH INC				2.A FE	279,891	99.1090	277,507	280,000	279,904	0	13	0	0	5.375	5.370	JD	669	8,152	05/21/2024	06/15/2034
037833-BG-4	APPLE INC				1.B FE	3,341,902	99.5660	3,335,461	3,350,000	3,349,659	0	911	0	0	3.200	3.220	MN	14,293	107,200	01/29/2019	05/13/2025
037833-DU-1	APPLE INC				1.B FE	1,511,528	85.9920	1,315,678	1,530,000	1,518,594	0	2,005	0	0	1.650	1.790	MN	3,506	25,245	12/03/2021	05/11/2030
04316J-AL-3	GALLAGHER ARTHUR J &				2.B FE	49,961	99.5410	49,771	50,000	49,961	0	0	0	0	4.850	4.860	JD	81	0	12/10/2024	12/15/2029
053332-AW-2	AUTOZONE INC				2.B FE	315,002	95.3700	271,805	285,000	302,629	0	(4,125)	0	0	3.750	2.140	AO	2,167	10,688	12/03/2021	04/18/2029
054989-AA-6	BAT CAPITAL CORP				2.A FE	50,000	105.1890	52,595	50,000	50,000	0	0	0	0	6.343	6.340	FA	1,313	3,172	07/31/2023	08/02/2030
05526D-BB-0	BAT CAPITAL CORP				2.A FE	60,478	96.7890	63,881	66,000	62,408	0	1,234	0	0	3.557	5.820	FA	887	2,348	05/25/2023	08/15/2027
058498-AZ-9	BALL CORP				3.A FE	75,000	100.8490	75,637	75,000	75,000	0	0	0	0	6.000	6.000	JJ	2,250	5,125	05/08/2023	06/15/2029

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
06051G-FU-8	BANK AMER CORP				2.A FE	506,823	99.6390	458,339	460,000	473,331	0	(11,142)	0	0	4.450	1.930	MS	6,710	20,470	12/03/2021	03/03/2026
06051G-HG-7	BANK OF AMERICA CORP				1.E FE	2,001,640	97.0170	1,940,340	2,000,000	2,000,707	0	(153)	0	0	3.970	3.960	MS	25,584	79,400	03/01/2018	03/05/2029
06051G-HX-0	BK OF AMERICA CORP				1.G FE	3,066,270	90.4110	3,389,508	3,749,000	3,222,452	0	74,405	0	0	2.884	5.760	AO	20,723	108,121	10/27/2022	10/22/2030
06051G-HZ-5	BANK AMERICA CORP				1.E FE	889,460	87.9280	879,287	1,000,000	892,282	0	2,822	0	0	2.496	4.530	FA	9,568	0	10/24/2024	02/13/2031
06051G-JL-4	BK OF AMERICA CORP				1.G FE	1,219,075	83.5800	1,044,750	1,250,000	1,228,391	0	2,910	0	0	1.922	2.190	AO	4,471	24,025	09/17/2021	10/24/2031
06051G-JP-5	BK OF AMERICA CORP				1.G FE	2,024,760	86.2450	1,724,900	2,000,000	2,016,193	0	(2,388)	0	0	2.651	2.500	MS	16,201	53,020	04/08/2021	03/11/2032
06051G-JT-7	BK OF AMERICA CORP				1.G FE	1,008,060	86.0000	860,000	1,000,000	1,005,323	0	(767)	0	0	2.687	2.590	AO	5,150	26,870	04/19/2021	04/22/2032
06051G-JZ-3	BK OF AMERICA CORP				1.G FE	186,015	90.7980	186,136	205,000	186,582	0	567	0	0	2.087	4.320	JD	202	2,139	11/06/2024	06/14/2029
06051G-KA-6	BK OF AMERICA CORP				1.G FE	1,015,570	83.4070	854,922	1,025,000	1,018,062	0	828	0	0	2.299	2.390	JJ	10,473	23,565	12/03/2021	07/21/2032
06051G-KQ-1	BK OF AMERICA CORP				1.G FE	502,345	95.0760	475,380	500,000	501,820	0	(206)	0	0	4.571	4.510	AO	4,063	22,855	04/28/2022	04/27/2033
06406R-AU-1	BANK NEW YORK MELLON				1.F FE	997,370	90.4540	904,540	1,000,000	998,667	0	363	0	0	1.650	1.680	JJ	7,654	16,500	04/19/2021	07/14/2028
06406R-BL-0	BANK NEW YORK MELLON				1.F FE	1,000,000	102.6700	1,026,700	1,000,000	1,000,000	0	0	0	0	5.802	5.800	AO	10,637	58,020	10/18/2022	10/25/2028
06406R-BU-0	BANK NEW YORK MELLON				1.F FE	1,000,000	108.0200	1,080,200	1,000,000	1,000,000	0	0	0	0	6.474	6.470	AO	11,869	64,740	10/18/2023	10/25/2034
06406R-BV-8	BANK NEW YORK MELLON				1.D FE	2,535,450	100.1370	2,503,426	2,500,000	2,535,025	0	(425)	0	0	4.975	4.600	MS	36,967	0	12/06/2024	03/14/2030
08576P-AH-4	BERRY GLOBAL INC				2.C FE	229,846	96.5480	226,888	235,000	233,654	0	1,268	0	0	1.570	2.130	JJ	1,701	3,690	12/03/2021	01/15/2026
097023-CA-1	BOEING CO				2.C FE	487,705	93.5440	467,720	500,000	494,743	0	1,253	0	0	3.450	3.740	MN	2,875	17,250	10/29/2018	11/01/2028
097023-CV-5	BOEING CO				2.C FE	128,235	95.1370	123,679	130,000	128,261	0	27	0	0	5.705	5.830	MN	1,236	3,708	09/26/2024	05/01/2040
097023-DC-6	BOEING CO				2.C FE	172,013	90.7810	172,485	190,000	172,914	0	901	0	0	3.625	5.370	FA	2,870	0	08/13/2024	02/01/2031
097023-DS-1	BOEING CO				2.C FE	101,648	104.8120	104,812	100,000	101,533	0	(115)	0	0	6.528	6.210	FA	2,720	3,264	05/23/2024	02/01/2031
100743-AK-9	BOSTON GAS COMPANY				2.A FE	999,060	95.3380	953,380	1,000,000	999,729	0	99	0	0	3.150	3.160	FA	13,125	31,500	07/31/2017	08/01/2027
10112R-AX-2	BOSTON PROPERTIES LP CORPORATE				2.B FE	482,515	98.6160	493,080	500,000	497,046	0	2,613	0	0	3.650	4.210	FA	7,604	18,250	10/30/2018	02/01/2026
10112R-AY-0	BOSTON PPTYS LTD PAR				2.B FE	461,560	96.3300	481,650	500,000	491,961	0	4,370	0	0	2.750	3.700	AO	3,438	13,750	02/16/2017	10/01/2026
10112R-BA-1	BOSTON PPTYS LTD PAR				2.B FE	249,103	97.3730	243,433	250,000	249,601	0	91	0	0	4.500	4.540	JD	938	11,250	11/13/2018	12/01/2028
11120V-AE-3	BRIXMOR OPERATING PR				2.B FE	476,001	97.9850	431,134	440,000	454,491	0	(7,174)	0	0	3.900	2.170	MS	5,053	17,160	12/03/2021	03/15/2027
11135F-BK-6	BROADCOM INC				2.B FE	591,329	87.5830	494,844	565,000	584,898	0	(2,164)	0	0	3.419	2.920	AO	4,078	19,317	12/03/2021	04/15/2033
11135F-BT-7	BROADCOM INC				2.B FE	922,070	93.7720	937,729	1,000,000	926,197	0	4,127	0	0	4.150	5.380	AO	8,761	20,750	07/02/2024	04/15/2032
11135F-CB-5	BROADCOM INC				2.B FE	998,240	97.2990	972,994	1,000,000	998,284	0	44	0	0	4.350	4.380	FA	10,754	0	09/26/2024	02/15/2030
120568-BC-3	BUNGE LTD FIN CORP				2.A FE	310,020	86.4370	302,532	350,000	311,972	0	1,952	0	0	2.750	4.740	MN	1,257	4,813	08/13/2024	05/14/2031
1248EP-CN-1	CCO HLDGS LLC / CCO				3.C FE	126,956	86.1310	107,664	125,000	107,664	693	(252)	0	0	4.500	4.250	MN	938	5,625	12/06/2021	05/01/2032
125523-AH-3	CIGNA CORP NEW				2.A FE	627,473	98.0720	539,396	550,000	592,828	0	(11,542)	0	0	4.375	2.080	AO	5,080	24,063	12/03/2021	10/15/2028
125896-BR-0	CMS ENERGY CORP				2.B FE	1,245,638	96.2410	1,203,013	1,250,000	1,248,980	0	459	0	0	2.950	2.990	FA	13,931	36,875	10/31/2016	02/15/2027
12626P-AM-5	CRH AMERICA INC CORPORATE				2.A FE	991,720	99.5190	995,190	1,000,000	999,616	0	984	0	0	3.875	3.970	MN	4,521	38,750	08/27/2015	05/18/2025
126408-HM-8	CSX CORP				1.G FE	1,421,080	97.9730	1,469,595	1,500,000	1,445,385	0	11,241	0	0	4.250	5.210	MS	18,771	63,750	10/21/2022	03/15/2029
126650-DG-2	CVS HEALTH CORP				2.B FE	119,266	91.0930	122,976	135,000	123,202	0	2,192	0	0	3.250	5.410	FA	1,658	4,388	02/27/2023	08/15/2029
126650-ED-8	CVS HEALTH CORP				2.B FE	1,005,490	98.2920	982,928	1,000,000	1,005,305	0	(185)	0	0	5.700	5.620	JD	4,750	31,983	05/17/2024	06/01/2034
12769G-AB-6	CAESARS ENTERTAINMEN				3.C FE	25,188	101.9270	25,482	25,000	25,132	0	(37)	0	0	7.000	6.800	FA	661	1,750	04/26/2023	02/15/2030
131347-CR-5	CALPINE CORPORATION				3.A FE	169,969	89.4490	156,536	175,000	156,536	2,344	498	0	0	3.750	4.120	MS	2,188	6,563	12/09/2021	03/01/2031
14040H-CY-9	CAPITAL ONE FINL COR				2.A FE	1,461,750	100.4320	1,506,487	1,500,000	1,464,438	0	2,688	0	0	5.817	6.160	FA	36,356	87,255	01/23/2024	02/01/2034
141781-BS-2	CARGILL INC				1.F FE	995,530	82.7090	827,090	1,000,000	996,832	0	424	0	0	2.125	2.170	MN	3,010	21,250	11/08/2021	11/10/2031
141781-BW-3	CARGILL INC				1.F FE	496,695	92.7760	463,880	500,000	497,477	0	283	0	0	4.000	4.070	JD	500	30,000	04/19/2022	06/22/2032
14913R-2C-0	CATERPILLAR FINL SVC				1.F FE	1,995,880	98.9170	1,978,340	2,000,000	1,999,683	0	844	0	0	1.450	1.490	MN	3,706	29,000	05/12/2020	05/15/2025
15135B-AR-2	CENTENE CORP DEL				2.C FE	964,590	96.8700	968,704	1,000,000	965,781	0	1,191	0	0	4.250	5.520	JD	1,889	21,250	11/21/2024	12/15/2027
15189T-BB-2	CENTERPOINT ENERGY I				2.B FE	998,060	86.0750	860,750	1,000,000	998,709	0	182	0	0	2.650	2.670	JD	2,208	26,500	05/11/2021	06/01/2031
15189W-AL-4	CENTERPOINT ENERGY R				2.A FE	510,439	97.1970	447,106	460,000	485,735	0	(8,229)	0	0	4.000	2.060	AO	4,600	18,400	12/03/2021	04/01/2028
15189X-AR-9	CENTERPOINT ENER RESOURCES				1.F FE	1,366,008	96.8450	1,331,619	1,375,000	1,372,900	0	962	0	0	3.000	3.070	FA	17,188	41,250	01/09/2017	02/01/2027

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
16115Q-AF-7	CHART INDS INC				3.C FE	24,665	104.0920	26,023	25,000	24,745	0	40	0	0	7.500	7.750	JJ	938	1,875	12/08/2022	01/01/2030
161175-BR-4	CHARTER COMMUNICATIO				2.C FE	499,675	97.9230	489,615	500,000	499,886	0	23	0	0	5.050	5.050	MS	6,383	25,250	01/14/2019	03/30/2029
161175-BX-1	CHARTER COMMUNICATIO				2.C FE	349,141	79.2340	289,204	365,000	353,476	0	1,452	0	0	2.300	2.790	FA	3,498	8,395	12/03/2021	02/01/2032
161175-CR-3	CHARTER COMMUNICATIO				2.C FE	504,195	102.2900	511,454	500,000	504,039	0	(156)	0	0	6.550	6.430	JD	2,729	17,922	05/17/2024	06/01/2034
17275R-BR-2	CISCO SYS INC				1.E FE	1,999,300	100.5880	2,011,761	2,000,000	1,999,407	0	107	0	0	4.850	4.850	FA	33,681	48,500	02/21/2024	02/26/2029
172967-JP-7	CITIGROUP INC				1.G FE	499,070	99.5300	497,650	500,000	499,965	0	106	0	0	3.300	3.320	AO	2,933	16,500	04/22/2015	04/27/2025
172967-JS-1	CITIGROUP INC				2.B FE	1,759,989	100.1870	1,653,086	1,650,000	1,659,583	0	(21,445)	0	0	4.090	2.740	JD	4,345	67,485	01/21/2020	06/09/2025
172967-KY-6	CITIGROUP INC				1.G FE	489,825	97.3240	486,620	500,000	497,771	0	1,177	0	0	3.200	3.450	AO	3,111	16,000	06/23/2017	10/21/2026
172967-ML-2	CITIGROUP INC				1.G FE	928,141	88.5090	801,006	905,000	919,942	0	(2,742)	0	0	2.666	2.310	JJ	10,187	24,127	12/03/2021	01/29/2031
172967-MP-3	CITIGROUP INC				1.G FE	1,951,026	96.1630	2,019,423	2,100,000	1,973,045	0	16,579	0	0	4.412	5.570	MS	23,420	92,652	08/30/2023	03/31/2031
172967-NG-2	CITIGROUP INC				1.G FE	1,000,000	96.1990	961,990	1,000,000	1,000,000	0	0	0	0	3.070	3.070	FA	10,830	30,700	02/16/2022	02/24/2028
172967-PG-0	CITIGROUP INC				2.B FE	44,645	99.5100	44,780	45,000	44,663	0	18	0	0	5.827	5.920	FA	1,005	1,311	06/11/2024	02/13/2035
17327C-AQ-6	CITIGROUP INC				1.G FE	399,515	85.9320	386,694	450,000	399,731	0	216	0	0	3.057	4.720	JJ	5,961	1,834	12/13/2024	01/25/2033
17888H-AC-7	CIVITAS RESOURCES IN				3.C FE	25,000	104.8150	26,204	25,000	25,000	0	0	0	0	8.625	8.620	MN	359	2,240	10/10/2023	11/01/2030
185899-AQ-4	CLEVELAND-CLIFFS INC				3.C FE	20,000	98.9300	19,786	20,000	19,786	(214)	0	0	0	6.875	6.870	MN	264	0	10/08/2024	11/01/2029
185899-AR-2	CLEVELAND-CLIFFS INC				3.C FE	20,000	98.2200	19,644	20,000	19,644	(356)	0	0	0	7.375	7.370	MN	283	0	10/08/2024	05/01/2033
189054-AZ-2	CLOROX COMPANY				2.A FE	994,800	97.8180	978,180	1,000,000	995,942	0	455	0	0	4.600	4.660	MN	7,667	46,000	05/05/2022	05/01/2032
191216-DK-3	COCA COLA CO				1.E FE	498,065	85.2760	426,380	500,000	498,759	0	187	0	0	2.000	2.040	MS	3,222	10,000	03/01/2021	03/05/2031
20030N-DM-0	COMCAST CORP NEW				1.G FE	498,430	83.6810	418,405	500,000	499,065	0	144	0	0	1.950	1.980	JJ	4,496	9,750	05/20/2020	01/15/2031
20030N-EE-7	COMCAST CORP NEW				1.G FE	1,993,840	97.1770	1,943,540	2,000,000	1,994,678	0	505	0	0	4.800	4.830	MN	12,267	96,000	05/01/2023	05/15/2033
20826F-BF-2	CONOCOPHILLIPS				1.F FE	214,585	98.7230	212,254	215,000	214,641	0	36	0	0	5.050	5.070	MS	3,197	11,702	08/08/2023	09/15/2033
209111-FS-7	CONSOLIDATED EDISON				1.G FE	524,612	97.4900	511,823	525,000	524,829	0	40	0	0	4.000	4.000	JD	1,750	21,000	11/27/2018	12/01/2028
209111-GH-0	CONSOLIDATED EDISON				1.G FE	998,380	101.1100	1,011,101	1,000,000	998,472	0	92	0	0	5.375	5.390	MN	6,868	27,771	05/06/2024	05/15/2034
210518-DC-7	CONSUMERS ENERGY CO				1.E FE	1,496,280	96.6100	1,449,150	1,500,000	1,498,390	0	379	0	0	3.800	3.830	MN	7,283	57,000	10/29/2018	11/15/2028
210518-DU-7	CONSUMERS ENERGY CO				1.E FE	994,510	96.5420	965,420	1,000,000	995,471	0	433	0	0	4.625	4.690	MN	5,910	46,250	02/13/2023	05/15/2033
21871X-AF-6	COREBRIDGE FINL INC				2.A FE	221,002	95.5190	234,022	245,000	226,745	0	3,674	0	0	3.850	5.850	AO	2,253	9,433	05/31/2023	04/05/2029
224044-CN-5	COX COMMUNICATIONS I				2.B FE	197,408	84.3880	164,557	195,000	196,673	0	(246)	0	0	2.600	2.450	JD	225	5,070	12/03/2021	06/15/2031
226373-AR-9	CRESTWOOD MIDSTREAM				2.B FE	1,984,560	101.4940	2,029,880	2,000,000	1,987,541	0	2,717	0	0	6.000	6.170	FA	50,000	120,000	12/04/2023	02/01/2029
22822V-BD-2	CROWN CASTLE INC				2.B FE	189,356	101.9760	193,754	190,000	189,465	0	102	0	0	5.600	5.670	JD	887	10,492	12/04/2023	06/01/2029
23311V-AG-2	DCP MIDSTREAM OPERAT				2.C FE	1,255,998	100.1930	1,274,455	1,272,000	1,266,929	0	9,014	0	0	5.375	6.130	JJ	31,526	68,370	10/12/2023	07/15/2025
233331-BK-2	DTE ENERGY CO				2.B FE	1,995,640	100.2300	2,004,611	2,000,000	1,996,373	0	733	0	0	5.100	5.140	MS	34,000	55,533	02/12/2024	03/01/2029
235825-AH-9	DANA INC				3.C FE	126,313	93.1340	116,418	125,000	116,418	5,637	(169)	0	0	4.250	4.080	MS	1,771	5,313	12/09/2021	09/01/2030
24422E-XB-0	JOHN DEERE CAPITAL C				1.E FE	1,997,020	100.9910	2,019,820	2,000,000	1,997,818	0	551	0	0	4.950	4.980	JJ	45,925	99,000	07/11/2023	07/14/2028
25179M-AV-5	DEVON ENERGY CORP NE				2.B FE	565,335	100.7070	503,535	500,000	508,519	0	(8,579)	0	0	5.850	4.010	JD	1,300	29,250	06/22/2017	12/15/2025
25179M-BG-7	DEVON ENERGY CORP NE				2.B FE	1,999,320	94.9270	1,898,547	2,000,000	1,999,378	0	58	0	0	5.200	5.200	MS	35,533	0	08/19/2024	09/15/2034
25278X-AM-1	DIAMONDBACK ENERGY I				2.B FE	327,078	97.4360	302,052	310,000	316,402	0	(3,555)	0	0	3.250	2.040	JD	840	10,075	12/03/2021	12/01/2026
25525P-AB-3	DIVERSIFIED HEALTHCA				5.C FE	257,469	73.7510	202,815	275,000	202,815	(5,603)	1,689	0	0	4.375	5.250	MS	4,010	12,031	12/03/2021	03/01/2031
26441C-CE-3	DUKE ENERGY CORP NEW				2.B FE	1,029,610	99.8380	998,385	1,000,000	1,029,142	0	(468)	0	0	5.450	5.050	JD	2,422	28,461	10/09/2024	06/15/2034
26442C-BJ-2	DUKE ENERGY CAROLINA				1.F FE	989,140	98.3870	983,870	1,000,000	990,599	0	925	0	0	4.950	5.090	JJ	22,825	49,500	06/13/2023	01/15/2033
26442E-AJ-9	DUKE ENERGY OHIO INC				1.F FE	44,975	99.8590	44,937	45,000	44,979	0	2	0	0	5.250	5.250	AO	591	2,363	03/20/2023	04/01/2033
26875P-AP-6	EOG RES INC				1.G FE	530,460	99.5510	497,755	500,000	504,175	0	(3,887)	0	0	4.150	3.320	JJ	9,568	20,750	06/22/2017	01/15/2026
26884A-BD-4	ERP OPERATING LP CORPORATE				1.G FE	994,500	99.4560	994,560	1,000,000	999,732	0	628	0	0	3.375	3.440	JD	2,813	33,750	05/11/2015	06/01/2025
26884A-BF-9	ERP OPER LTD PARTNER				1.G FE	1,411,410	96.9180	1,453,770	1,500,000	1,480,852	0	9,937	0	0	2.850	3.570	MN	7,125	42,750	02/16/2017	11/01/2026
26884A-BG-7	ERP OPER LTD PARTNER				1.G FE	331,755	96.3960	337,386	350,000	343,956	0	2,181	0	0	3.250	3.960	FA	4,740	11,375	10/26/2018	08/01/2027
26884A-BK-8	ERP OPER LTD PARTNER				1.G FE	249,553	97.8860	244,715	250,000	249,802	0	46	0	0	4.150	4.170	JD	865	10,375	11/28/2018	12/01/2028

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
29273V-AT-7	ENERGY TRANSFER L P				2.B FE	19,989	105.7310	21,146	20,000	19,989	0	1	0	0	6.400	6.410	JD	107	1,280	10/10/2023	12/01/2030
29273V-AU-4	ENERGY TRANSFER L P				2.B FE	9,989	106.5220	10,652	10,000	9,989	0	0	0	0	6.550	6.560	JD	55	655	10/10/2023	12/01/2033
29273V-AY-6	ENERGY TRANSFER L P				2.B FE	141,522	99.4870	139,283	140,000	141,515	0	(6)	0	0	5.550	5.390	MN	993	1,118	12/02/2024	05/15/2034
29273V-AZ-3	ENERGY TRANSFER L P				2.B FE	499,495	100.4750	497,356	495,000	499,184	0	(310)	0	0	5.250	5.030	JJ	13,716	0	07/30/2024	07/01/2029
29364W-AW-8	ENTERGY LA LLC				1.F FE	513,523	95.1590	452,005	475,000	494,587	0	(6,293)	0	0	3.250	1.830	AO	3,859	15,438	12/03/2021	04/01/2028
302491-AT-2	FMC CORP				2.C FE	356,671	97.0990	325,282	335,000	342,579	0	(4,679)	0	0	3.200	1.740	AO	2,680	10,720	12/03/2021	10/01/2026
33767B-AF-6	FIRSTENERGY TRANSMIS				2.A FE	1,996,600	96.6140	1,932,285	2,000,000	1,996,600	0	0	0	0	5.000	5.020	JJ	32,222	0	09/03/2024	01/15/2035
345370-CQ-1	FORD MTR CO DEL				3.A FE	116,138	78.9260	118,389	150,000	117,113	0	904	0	0	4.750	6.890	JJ	3,285	7,125	11/30/2023	01/15/2043
345397-B2-8	FORD MOTOR CREDIT CO				2.C FE	956,980	98.4750	984,750	1,000,000	978,971	0	21,991	0	0	3.375	5.900	MN	4,500	33,750	01/17/2024	11/13/2025
345397-B7-7	FORD MOTOR CREDIT CO				3.A FE	500,000	96.1080	480,540	500,000	480,540	(19,460)	0	0	0	2.700	2.700	FA	5,288	13,500	08/05/2021	08/10/2026
345397-B8-5	FORD MOTOR CREDIT CO				2.C FE	999,990	99.6720	996,720	1,000,000	1,000,000	0	0	0	0	2.300	2.290	FA	9,008	23,000	01/05/2022	02/10/2025
345397-F8-1	FORD MOTOR CREDIT CO				2.C FE	199,978	99.8050	199,610	200,000	199,978	0	0	0	0	5.125	5.130	MN	1,594	1,680	09/03/2024	11/05/2026
361841-AJ-8	GLP CAP LP/GLP FING				2.C FE	247,714	100.0390	225,088	225,000	226,247	0	(7,147)	0	0	5.250	2.010	JD	984	11,813	12/03/2021	06/01/2025
361841-AR-0	GLP CAP LP/GLP FING				2.C FE	69,563	85.9560	60,169	70,000	69,682	0	40	0	0	3.250	3.320	JJ	1,049	2,275	12/07/2021	01/15/2032
36267Q-AA-2	GN BONDCO LLC				4.B FE	49,000	105.4160	52,708	50,000	49,113	141	91	0	0	9.500	9.860	AO	1,003	4,922	09/22/2023	10/15/2031
36267V-AF-0	GE HEALTHCARE HLDG L				2.B FE	2,000,000	102.5070	2,050,140	2,000,000	2,000,000	0	0	0	0	5.650	5.650	MN	14,439	113,000	06/08/2023	11/15/2027
364760-AQ-1	GAP INC				4.A FE	193,380	86.5680	173,136	200,000	173,136	7,541	605	0	0	3.875	4.290	AO	1,938	7,750	12/06/2021	10/01/2031
369550-BK-3	GENERAL DYNAMICS COR				1.F FE	1,144,883	99.7050	1,146,608	1,150,000	1,149,726	0	1,079	0	0	3.250	3.340	AO	9,344	37,375	03/23/2020	04/01/2025
369550-BP-2	GENERAL DYNAMICS COR				1.F FE	999,100	85.4350	854,350	1,000,000	999,408	0	85	0	0	2.250	2.260	JD	1,875	22,500	05/03/2021	06/01/2031
37045X-DP-8	GENERAL MTRS FINL CO				2.B FE	796,792	90.7520	726,016	800,000	798,168	0	456	0	0	2.400	2.460	AO	4,053	19,200	12/03/2021	10/15/2028
37045X-EG-7	GENERAL MTRS FINL CO				2.B FE	499,010	102.1790	510,895	500,000	499,220	0	123	0	0	5.850	5.880	AO	6,906	29,250	04/03/2023	04/06/2030
38016L-AC-9	GO DADDY OPER CO LLC				3.C FE	97,130	91.5110	91,511	100,000	91,511	452	380	0	0	3.500	3.960	MS	1,167	3,500	12/09/2021	03/01/2029
38141G-WB-6	GOLDMAN SACHS GROUP				2.A FE	322,644	98.1590	294,477	300,000	300,000	0	0	0	0	3.850	(7.590)	JJ	4,973	11,550	12/03/2021	01/26/2027
38141G-XS-8	GOLDMAN SACHS GROUP				2.A FE	250,000	99.5120	248,780	250,000	250,000	0	0	0	0	0.855	0.850	FA	825	2,138	02/10/2021	02/12/2026
38141G-YB-4	GOLDMAN SACHS GROUP				1.F FE	1,235,780	85.2520	1,116,801	1,310,000	1,243,963	0	6,929	0	0	2.615	3.310	AO	6,566	34,257	10/20/2023	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP L P				2.A FE	1,258,850	83.3760	1,042,200	1,250,000	1,256,414	0	(769)	0	0	2.383	2.300	JJ	13,239	29,788	09/17/2021	07/21/2032
38141G-YM-0	GOLDMAN SACHS GROUP INC				1.F FE	480,475	94.9180	455,606	480,000	480,183	0	(99)	0	0	1.948	1.920	AO	1,818	9,350	12/03/2021	10/21/2027
38148L-AE-6	GOLDMAN SACHS GROUP L P CORPORATE				2.A FE	1,245,975	99.6520	1,245,650	1,250,000	1,249,813	0	467	0	0	3.750	3.780	MN	5,078	46,875	05/19/2015	05/22/2025
38151L-AG-5	GOLDMAN SACHS BK USA				1.E FE	2,000,000	100.7790	2,015,596	2,000,000	2,000,000	0	0	0	0	5.414	5.410	MN	12,031	54,140	05/15/2024	05/21/2027
42809H-AG-2	HESS CORP				2.C FE	965,770	99.0070	990,070	1,000,000	976,673	0	9,545	0	0	4.300	5.410	AO	10,750	43,000	11/07/2023	04/01/2027
431318-BC-7	HILCORP ENERGY I L P				3.B FE	33,000	102.1750	33,718	33,000	33,000	0	0	0	0	8.375	8.370	MN	461	2,710	11/03/2023	11/01/2033
446413-AT-3	HUNTINGTON INGALLS I				2.C FE	325,271	94.8930	322,639	340,000	325,420	0	149	0	0	4.200	5.120	MN	2,380	0	12/06/2024	05/01/2030
448579-AQ-5	HYATT HOTELS CORP				2.C FE	44,989	101.5650	45,704	45,000	44,995	0	3	0	0	5.750	5.750	JJ	1,085	2,760	06/26/2023	01/30/2027
44891A-CB-1	HYUNDAI CAP AMER				1.G FE	1,992,760	100.6730	2,013,460	2,000,000	1,996,847	0	2,378	0	0	5.500	5.630	MS	27,806	110,000	03/28/2023	03/30/2026
44891A-CD-7	HYUNDAI CAP AMER				1.G FE	1,994,400	101.2710	2,025,420	2,000,000	1,996,190	0	1,041	0	0	5.600	5.660	MS	28,311	112,000	03/28/2023	03/30/2028
44891A-CT-2	HYUNDAI CAP AMER				1.G FE	184,347	100.5820	186,078	185,000	184,549	0	202	0	0	5.250	5.370	JJ	4,667	4,856	01/03/2024	01/08/2027
459058-JD-6	INTERNATIONAL BK FOR				1.A FE	1,677,672	98.8190	1,655,218	1,675,000	1,675,325	0	(480)	0	0	0.750	0.710	JJ	6,298	12,563	07/08/2020	07/02/2025
465685-AQ-8	ITC HLDGS CORP				2.B FE	498,970	89.5250	447,625	500,000	499,409	0	100	0	0	2.950	2.970	MN	1,926	14,750	05/11/2020	05/14/2030
465685-AR-6	ITC HLDGS CORP				2.B FE	3,001,980	100.2530	3,007,590	3,000,000	3,001,440	0	(482)	0	0	4.950	4.930	MS	40,838	148,500	05/17/2023	09/22/2027
465685-AT-2	ITC HLDGS CORP				2.B FE	1,997,440	100.6890	2,013,791	2,000,000	1,997,566	0	126	0	0	5.650	5.660	MN	16,322	56,500	05/06/2024	05/09/2034
46625H-RV-4	JPMORGAN CHASE & CO				1.F FE	2,954,980	97.5030	2,925,090	3,000,000	2,990,685	0	5,097	0	0	2.950	3.130	AO	22,125	88,500	06/22/2017	10/01/2026
46647P-AV-8	JP MORGAN CHASE BANK				1.F FE	1,912,620	97.3470	1,946,940	2,000,000	1,921,522	0	8,902	0	0	4.203	5.180	JJ	36,893	42,030	05/30/2024	07/23/2029
46647P-BE-5	JPMORGAN CHASE & CO				1.E FE	1,851,952	90.1250	1,613,238	1,790,000	1,829,069	0	(7,643)	0	0	2.739	2.250	AO	10,350	49,028	12/03/2021	10/15/2030
46647P-CC-8	JPMORGAN CHASE & CO				1.F FE	1,000,000	85.8220	858,220	1,000,000	1,000,000	0	0	0	0	2.580	2.580	AO	4,945	25,800	04/15/2021	04/22/2032
46647P-CW-4	JPMORGAN CHASE & CO				1.E FE	2,000,000	96.2050	1,924,100	2,000,000	2,000,000	0	0	0	0	2.947	2.940	FA	20,793	58,940	02/16/2022	02/24/2028

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
46647P-DH-6	JPMORGAN CHASE & CO				1.F FE	500,000	97.8080	489,040	500,000	500,000	0	0	0	0	4.912	4.910	JJ	10,643	24,560	07/18/2022	07/25/2033
48124B-AG-0	JPMORGAN CHASE & CO				1.E FE	2,985,330	96.6730	2,900,190	3,000,000	2,991,224	0	1,532	0	0	1.896	1.950	MS	18,389	56,880	03/04/2021	03/05/2028
48128B-AG-6	JPMORGAN CHASE AND C				2.B FE	297,859	99.8030	294,419	295,000	297,859	0	0	0	0	4.600	4.260	FA	5,654	13,570	12/03/2021	01/01/9999
48666K-AZ-2	KB HOME				3.A FE	102,630	88.3680	88,368	100,000	88,368	(1,066)	(271)	0	0	4.000	3.650	JD	178	4,000	12/09/2021	06/15/2031
49327M-3F-9	KEYBANK NATIONAL ASS				2.A FE	1,998,205	102.5040	2,050,080	2,000,000	1,998,906	0	340	0	0	5.850	5.870	MN	14,950	117,000	11/09/2022	11/15/2027
49447B-AB-9	KIMCO RLTY OP LLC				2.A FE	107,576	95.2340	104,758	110,000	107,617	0	41	0	0	4.850	5.120	MS	1,556	0	10/08/2024	03/01/2035
49456B-AU-5	KINDER MORGAN INC DE				2.B FE	424,167	94.8830	403,253	425,000	424,677	0	168	0	0	1.750	1.790	MN	950	7,438	12/03/2021	11/15/2026
50077L-AD-8	KRAFT HEINZ FOODS CO				2.B FE	230,613	97.6660	214,865	220,000	223,008	0	(2,526)	0	0	3.000	1.810	JD	550	6,600	12/03/2021	06/01/2026
501044-DE-8	KROGER CO				2.A FE	1,154,475	96.4910	1,206,138	1,250,000	1,229,742	0	10,781	0	0	2.650	3.590	AO	6,993	33,125	02/16/2017	10/15/2026
501044-DV-0	KROGER CO				2.B FE	498,735	96.8500	484,255	500,000	498,779	0	44	0	0	5.000	5.030	MS	8,611	0	08/20/2024	09/15/2034
50212Y-AF-1	LPL HLDGS INC				2.C FE	230,288	92.4590	208,033	225,000	228,304	0	(679)	0	0	4.375	4.000	MN	1,258	9,844	12/09/2021	05/15/2031
513272-AE-4	LAMB WESTON HLDGS IN				3.C FE	101,360	90.6150	90,615	100,000	90,615	(580)	(158)	0	0	4.375	4.170	JJ	1,835	4,375	12/09/2021	01/31/2032
53079E-BG-8	LIBERTY MUT GROUP IN				2.B FE	407,148	98.0420	343,147	350,000	383,679	0	(7,820)	0	0	4.569	2.090	FA	6,663	15,992	12/03/2021	02/01/2029
539830-BP-3	LOCKHEED MARTIN CORP				1.F FE	498,900	85.8460	429,230	500,000	499,380	0	107	0	0	1.850	1.870	JD	411	9,250	05/15/2020	06/15/2030
539830-CC-1	LOCKHEED MARTIN CORP				1.F FE	2,993,370	98.8630	2,965,911	3,000,000	2,994,534	0	1,164	0	0	4.500	4.540	FA	51,000	73,500	01/25/2024	02/15/2029
548661-DY-0	LOWES COS INC				2.A FE	996,170	83.7000	837,000	1,000,000	997,698	0	375	0	0	1.700	1.740	AO	3,589	17,000	10/07/2020	10/15/2030
55336V-BN-9	MPLX LP				2.B FE	381,470	98.4700	339,722	345,000	362,555	0	(6,312)	0	0	4.250	2.270	JD	1,222	14,663	12/03/2021	12/01/2027
55336V-BV-1	MPLX LP				2.B FE	84,295	96.0870	81,674	85,000	84,405	0	57	0	0	5.000	5.100	MS	1,417	4,250	02/02/2023	03/01/2033
55336V-BX-7	MPLX LP				2.B FE	493,890	98.5570	492,785	500,000	494,186	0	296	0	0	5.500	5.660	JD	2,292	14,590	05/15/2024	06/01/2034
55903V-BA-0	WARNERMEDIA HLDGS IN				2.C FE	929,860	96.3600	963,600	1,000,000	952,186	0	19,749	0	0	3.755	6.100	MS	11,056	37,550	11/09/2023	03/15/2027
55903V-BD-4	WARNERMEDIA HLDGS IN				2.C FE	153,763	80.2880	157,365	196,000	154,302	0	538	0	0	5.050	7.230	MS	2,914	4,949	07/26/2024	03/15/2042
574599-BP-0	MASCO CORP				2.B FE	499,635	84.2800	421,400	500,000	499,783	0	35	0	0	2.000	2.000	AO	2,500	10,000	09/09/2020	10/01/2030
574599-BS-4	MASCO CORP				2.B FE	499,180	90.2130	451,065	500,000	499,620	0	118	0	0	1.500	1.520	FA	2,833	7,500	02/18/2021	02/15/2028
57629W-4T-4	MASSMUTUAL GLBL FDG				1.B FE	1,493,415	101.3110	1,519,674	1,500,000	1,494,103	0	688	0	0	5.150	5.250	MN	6,652	38,625	05/30/2024	05/30/2029
57629W-CZ-1	MASSMUTUAL GLBL FDG				1.B FE	998,570	84.8450	848,450	1,000,000	999,079	0	138	0	0	2.150	2.160	MS	6,689	21,500	03/04/2021	03/09/2031
58013M-EY-6	MCDONALDS CORP MED T				2.A FE	1,533,795	99.2740	1,489,110	1,500,000	1,504,657	0	(4,163)	0	0	3.700	3.400	JJ	23,279	55,500	02/23/2017	01/30/2026
59217G-CK-3	MET LIFE GLOB FUNDING I				1.D FE	499,015	95.8070	479,035	500,000	499,703	0	104	0	0	3.000	3.020	MS	4,250	15,000	09/12/2017	09/19/2027
609207-AU-9	MONDELEZ INTL INC				2.B FE	1,491,960	98.8770	1,483,155	1,500,000	1,499,431	0	1,651	0	0	1.500	1.610	MN	3,563	22,500	04/30/2020	05/04/2025
617446-8G-7	MORGAN STANLEY				1.G FE	1,447,110	97.3740	1,460,610	1,500,000	1,458,468	0	6,966	0	0	4.431	5.040	JJ	29,171	66,465	12/19/2022	01/23/2030
617446-8X-0	MORGAN STANLEY				1.E FE	1,419,885	81.8340	1,227,510	1,500,000	1,444,676	0	6,807	0	0	1.928	2.480	AO	5,061	28,920	03/23/2021	04/28/2032
61744Y-AP-3	MORGAN STANELY				1.G FE	473,800	96.4710	482,355	500,000	488,149	0	2,608	0	0	3.772	4.410	JJ	8,225	18,860	11/14/2018	01/24/2029
61746B-DZ-6	MORGAN STANLEY				1.G FE	353,844	99.2760	322,647	325,000	332,661	0	(7,026)	0	0	3.875	1.640	JJ	5,387	12,594	12/03/2021	01/27/2026
61747Y-EH-4	MORGAN STANLEY				1.E FE	755,139	83.8350	624,571	745,000	752,243	0	(971)	0	0	2.511	2.350	AO	3,689	18,707	12/03/2021	10/20/2032
61747Y-ER-2	MORGAN STANLEY				1.E FE	750,000	98.5840	739,380	750,000	750,000	0	0	0	0	4.210	4.210	AO	6,227	31,575	04/18/2022	04/20/2028
61747Y-EU-5	MORGAN STANLEY				1.E FE	1,000,000	96.9170	969,170	1,000,000	1,000,000	0	0	0	0	4.889	4.880	JJ	21,865	48,890	07/18/2022	07/20/2033
61747Y-EV-3	MORGAN STANLEY				1.E FE	2,009,580	103.6920	2,073,840	2,000,000	2,005,724	0	(1,822)	0	0	6.296	6.180	AO	25,534	125,920	10/18/2022	10/18/2028
61747Y-FD-2	MORGAN STANLEY				1.E FE	460,000	100.3120	461,435	460,000	460,000	0	0	0	0	5.164	5.160	AO	4,685	23,754	04/19/2023	04/20/2029
61747Y-FE-0	MORGAN STANLEY				1.E FE	1,000,000	98.5070	985,070	1,000,000	1,000,000	0	0	0	0	5.250	5.250	AO	10,208	52,500	04/19/2023	04/21/2034
61747Y-FF-7	MORGAN STANLEY				1.E FE	1,000,000	101.1450	1,011,450	1,000,000	1,000,000	0	0	0	0	5.449	5.440	JJ	24,369	54,339	07/19/2023	07/20/2029
629377-CQ-3	NRG ENERGY INC				3.B FE	386,500	90.8180	363,272	400,000	363,272	7,739	1,797	0	0	3.375	3.910	FA	5,100	13,500	12/03/2021	02/15/2029
637432-NG-6	NATIONAL RURAL UTIL COOP CORPORATE				1.E FE	997,620	98.8240	988,240	1,000,000	999,771	0	267	0	0	3.250	3.270	MN	5,417	32,500	10/20/2015	11/01/2025
64105M-AC-5	NESTLE CAP CORP DISC				1.D FE	990,050	97.7810	977,816	1,000,000	990,661	0	611	0	0	4.875	5.000	MS	14,760	24,375	04/09/2024	03/12/2034
641062-AT-1	NESTLE HLDGS INC				1.D FE	496,080	82.3290	411,645	500,000	497,700	0	385	0	0	1.250	1.330	MS	1,840	6,250	09/08/2020	09/15/2030
64953B-AU-2	NEW YORK LIFE GLOBAL				1.A FE	2,002,780	95.4390	1,908,780	2,000,000	2,001,358	0	(437)	0	0	2.000	1.970	AO	8,329	40,000	04/16/2021	04/17/2028
651229-BE-5	NEWELL BRANDS INC				3.C FE	5,000	100.5580	5,028	5,000	5,000	0	0	0	0	6.625	6.620	MN	42	0	10/29/2024	05/15/2032

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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
651229-BF-2	NEWELL BRANDS INC				3.C FE	20,000	100.1640	20,033	20,000	20,000	0	0	0	0	6.375	6.370	MN	163	0	10/29/2024	05/15/2030
65339K-BP-4	NEXTERA ENERGY CAP H				2.A FE	50,125	100.1850	50,093	50,000	50,011	0	(69)	0	0	6.051	5.910	JD	1,765	3,026	02/22/2023	03/01/2025
65339K-BS-8	NEXTERA ENERGY CAP H				2.A FE	189,962	100.6450	191,226	190,000	190,000	0	13	0	0	5.749	5.750	JD	6,372	10,923	08/07/2023	09/01/2025
65339K-CM-0	NEXTERA ENERGY CAP H				2.A FE	199,586	100.1650	200,330	200,000	199,733	0	76	0	0	4.900	4.940	FA	3,348	9,800	02/06/2023	02/28/2028
65364U-AL-0	NIAGARA MOHAWK PWR C				2.A FE	999,990	96.8840	968,840	1,000,000	1,000,000	0	0	0	0	4.278	4.270	JD	1,901	42,780	11/29/2018	12/15/2028
65473P-AL-9	NISOURCE INC				2.B FE	37,825	81.8300	32,732	40,000	38,500	0	225	0	0	1.700	2.360	FA	257	680	12/03/2021	02/15/2031
655844-BT-4	NORFOLK SOUTHERN COR				2.A FE	998,470	96.8130	968,130	1,000,000	999,585	0	163	0	0	3.150	3.160	JD	2,625	31,500	05/22/2017	06/01/2027
655844-CK-2	NORFOLK SOUTHN CORP				2.A FE	499,245	85.5870	427,935	500,000	499,500	0	72	0	0	2.300	2.310	MN	1,469	11,500	05/03/2021	05/15/2031
655844-CM-8	NORFOLK SOUTHN CORP				2.A FE	1,999,980	87.2780	1,745,560	2,000,000	2,000,000	0	0	0	0	3.000	3.000	MS	17,667	60,000	02/15/2022	03/15/2032
665859-AV-6	NORTHERN TR CORP				1.E FE	1,344,884	86.3680	1,165,968	1,350,000	1,347,146	0	502	0	0	1.950	1.990	MN	4,388	26,325	04/28/2020	05/01/2030
66775V-AB-1	NORTHWEST PIPELINE C				2.A FE	436,550	98.1380	431,811	440,000	436,903	0	353	0	0	4.000	4.330	AO	4,400	8,800	09/24/2024	04/01/2027
66815L-2S-7	NORTHWESTERN MUTUAL				1.A FE	999,710	100.2140	1,002,142	1,000,000	999,731	0	21	0	0	5.160	5.160	MN	4,730	25,800	05/20/2024	05/28/2031
670346-AR-6	NUCOR CORP				1.G FE	499,240	98.7990	493,995	500,000	499,934	0	156	0	0	2.000	2.030	JD	833	10,000	05/20/2020	06/01/2025
67080L-AC-9	NUVEEN LLC				2.A FE	64,927	101.9200	66,248	65,000	64,930	0	2	0	0	5.550	5.570	JJ	1,663	942	04/08/2024	01/15/2030
674599-EL-5	OCCIDENTAL PETE CORP				2.C FE	44,829	97.2670	43,770	45,000	44,840	0	10	0	0	5.550	5.590	AO	1,075	0	07/23/2024	10/01/2034
68233J-AZ-7	ONCOR ELEC DELIVERY				1.F FE	2,044,342	99.5480	2,040,734	2,050,000	2,049,838	0	637	0	0	2.950	2.980	AO	15,119	60,475	03/19/2015	04/01/2025
68233J-BH-6	ONCOR ELEC DELIVERY				1.F FE	1,244,844	96.2190	1,250,847	1,300,000	1,256,733	0	9,952	0	0	3.700	4.640	MN	6,146	48,100	12/05/2023	11/15/2028
68233J-BU-7	ONCOR ELEC DELIVERY				1.F FE	1,000,000	89.9460	899,460	1,000,000	1,000,000	0	0	0	0	2.750	2.750	MN	3,514	27,500	05/13/2022	05/15/2030
68233J-BZ-6	ONCOR ELEC DELIVERY				1.F FE	248,513	97.0900	242,725	250,000	249,774	0	300	0	0	0.550	0.670	MS	1,146	1,375	09/23/2020	10/01/2025
682680-BB-8	ONEOK INC NEW				2.B FE	457,941	90.7100	403,660	445,000	453,329	0	(1,549)	0	0	3.100	2.690	MS	4,062	13,795	12/03/2021	03/15/2030
682680-BJ-1	ONEOK INC NEW				2.B FE	74,902	102.0660	76,550	75,000	74,936	0	22	0	0	5.650	5.670	MN	706	5,026	08/10/2023	11/01/2028
68389X-BV-6	ORACLE CORP				2.B FE	195,868	90.2710	198,597	220,000	197,950	0	2,082	0	0	2.950	5.150	AO	1,623	3,245	06/04/2024	04/01/2030
69047Q-AB-8	OVINTIV INC				2.C FE	169,954	101.4340	172,438	170,000	169,964	0	9	0	0	5.650	5.650	MN	1,227	9,605	05/16/2023	05/15/2028
690742-AM-3	OWENS CORNING NEW				2.B FE	117,000	92.8570	108,643	117,000	117,000	0	0	0	0	3.500	3.500	FA	1,547	2,048	05/22/2024	02/15/2030
701094-AJ-3	PARKER HANNIFIN CORP				2.A FE	378,652	97.1630	388,652	400,000	393,738	0	2,715	0	0	3.250	4.010	MS	4,333	13,000	11/09/2018	03/01/2027
70450Y-AP-8	PAYPAL HLDGS INC				1.G FE	2,462,775	99.3560	2,483,908	2,500,000	2,464,488	0	1,713	0	0	5.150	5.340	JD	10,729	65,448	05/23/2024	06/01/2034
709599-BU-7	PENSKE TRUCK LEASING				2.B FE	179,789	101.0820	181,948	180,000	179,898	0	69	0	0	5.750	5.790	MN	1,064	10,350	05/22/2023	05/24/2026
713448-CT-3	PEPSICO INC				1.E FE	1,848,989	99.4660	1,840,121	1,850,000	1,850,008	0	(24)	0	0	2.750	2.740	AO	8,620	50,875	09/12/2017	04/30/2025
713448-EZ-7	PEPSICO INC				1.E FE	995,690	85.3560	853,560	1,000,000	997,612	0	425	0	0	1.625	1.670	MN	2,708	16,250	04/29/2020	05/01/2030
713448-FY-9	PEPSICO INC				1.E FE	1,994,820	98.0130	1,960,266	2,000,000	1,995,006	0	186	0	0	4.800	4.830	JJ	43,733	0	07/15/2024	07/17/2034
718172-DA-4	PHILIP MORRIS INTL I				1.F FE	357,041	100.5580	362,009	360,000	357,733	0	377	0	0	5.125	5.260	FA	6,970	18,450	02/13/2023	02/15/2030
718172-DD-8	PHILIP MORRIS INTL I				1.F FE	101,170	102.3880	102,389	100,000	101,055	0	(115)	0	0	5.500	5.270	MS	1,742	2,750	04/01/2024	09/07/2030
718547-AT-9	PHILLIPS 66 COMPAN				2.A FE	1,995,360	100.8360	2,016,720	2,000,000	1,997,160	0	884	0	0	4.950	5.000	JD	8,250	99,000	03/27/2023	12/01/2027
723787-AQ-0	PIONEER NAT RES CO				1.D FE	1,655,340	85.2040	1,704,085	2,000,000	1,686,401	0	31,061	0	0	1.900	5.140	FA	14,356	19,000	05/02/2024	08/15/2030
723787-AR-8	PIONEER NAT RES CO				1.D FE	2,534,850	84.9210	2,547,630	3,000,000	2,566,568	0	31,718	0	0	2.150	4.940	JJ	29,742	32,250	06/21/2024	01/15/2031
723787-AT-4	PIONEER NAT RES CO				1.D FE	253,201	96.5720	251,087	260,000	258,233	0	1,671	0	0	1.125	1.780	JJ	1,349	2,925	12/03/2021	01/15/2026
72650R-BL-5	PLAINS ALL AMERN PIP				2.B FE	251,592	99.5930	229,064	230,000	238,006	0	(4,541)	0	0	4.500	2.400	JD	460	10,350	12/03/2021	12/15/2026
74005P-BN-3	PRAXAIR INC				1.F FE	1,992,340	99.7800	1,995,600	2,000,000	1,999,918	0	859	0	0	2.650	2.690	FA	21,494	53,000	01/29/2015	02/05/2025
74256L-EG-0	PRINCIPAL LIFE GLOBA				1.E FE	993,910	81.8960	818,960	1,000,000	996,440	0	598	0	0	1.500	1.560	FA	5,167	15,000	08/20/2020	08/27/2030
74256L-EH-8	PRINCIPAL LIFE GLOBA				1.E FE	499,860	81.8870	409,435	500,000	499,915	0	14	0	0	1.625	1.620	MN	948	8,125	11/12/2020	11/19/2030
74340X-CH-2	PROLOGIS L P				1.G FE	1,992,840	98.5940	1,971,880	2,000,000	1,993,702	0	539	0	0	5.125	5.160	JJ	47,264	107,340	06/26/2023	01/15/2034
744448-CT-6	PUBLIC SERVICE CO CO				1.E FE	299,043	83.5720	250,716	300,000	299,438	0	87	0	0	1.900	1.930	JJ	2,628	5,700	05/08/2020	01/15/2031
74460D-AJ-8	PUBLIC STORAGE				1.F FE	999,730	83.6870	836,870	1,000,000	999,808	0	26	0	0	2.250	2.250	MN	3,250	22,500	11/04/2021	11/09/2031
74460W-AG-2	PUBLIC STORAGE				1.F FE	998,280	99.6030	996,030	1,000,000	998,484	0	139	0	0	5.100	5.120	FA	21,250	51,708	07/24/2023	08/01/2033
756109-AR-5	REALTY INCOME CORP				1.G FE	344,891	99.1450	307,350	310,000	321,943	0	(7,606)	0	0	4.125	1.580	AO	2,700	12,788	12/03/2021	10/15/2026

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
758750-AL-7	REGAL REXNORD CORPOR				2.C FE	40,115	100.9010	40,361	40,000	40,076	0	(39)	0	0	6.050	5.870	FA	914	1,210	05/02/2024	02/15/2026
7591EP-AV-2	REGIONS FINANCIAL CO				2.A FE	1,500,000	97.6490	1,464,743	1,500,000	1,500,000	0	0	0	0	5.502	5.500	MS	26,364	0	09/03/2024	09/06/2035
760759-BH-2	REPUBLIC SVCS INC				2.A FE	994,320	98.4310	984,310	1,000,000	994,798	0	454	0	0	5.000	5.070	JD	2,222	50,417	12/07/2023	12/15/2033
771196-BV-3	ROCHE HOLDINGS INC				1.C FE	917,840	95.4280	954,280	1,000,000	948,358	0	21,843	0	0	2.314	4.820	MS	7,135	23,140	08/02/2023	03/10/2027
806851-AL-5	SCHLUMBERGER HLDGS C				1.G FE	992,900	100.5580	1,005,585	1,000,000	994,210	0	1,310	0	0	5.000	5.250	MN	4,444	25,000	05/21/2024	05/29/2027
806851-AM-3	SCHLUMBERGER HLDGS C				1.G FE	1,977,680	100.3060	2,006,139	2,000,000	1,979,758	0	2,078	0	0	5.000	5.230	MN	12,778	46,111	05/21/2024	11/15/2029
824348-BT-2	SHERWIN WILLIAMS CO				2.B FE	54,838	98.6830	54,276	55,000	54,847	0	9	0	0	4.800	4.840	MS	1,041	0	08/07/2024	09/01/2031
82620K-AE-3	SIEMENS FINANCIER CORPORATE				1.D FE	1,994,920	99.4930	1,989,860	2,000,000	1,999,761	0	578	0	0	3.250	3.280	MN	6,139	65,000	05/18/2015	05/27/2025
828807-CY-1	SIMON PROPERTY GROUP LP				1.G FE	249,343	97.6080	244,020	250,000	249,857	0	71	0	0	3.250	3.280	MN	880	8,125	11/15/2016	11/30/2026
828807-DT-1	SIMON PPTY GROUP LP				1.G FE	1,645,215	85.1440	1,404,876	1,650,000	1,646,512	0	442	0	0	2.650	2.680	FA	18,219	43,725	01/04/2022	02/01/2032
830867-AB-3	SKYMILES IP LTD & DE N				2.A FE	291,650	98.6920	302,984	307,000	296,072	0	2,498	0	0	4.750	5.790	JAJO	2,876	14,583	03/08/2023	10/20/2028
832248-BD-9	SMITHFIELD FOODS INC				2.C FE	287,768	82.3210	308,704	375,000	296,357	0	8,589	0	0	2.625	6.540	MS	2,953	9,844	01/19/2024	09/13/2031
84756N-AH-2	SPECTRA ENERGY PARTN				2.B FE	603,896	97.7160	635,154	650,000	638,197	0	6,210	0	0	3.375	4.440	AO	4,631	21,938	10/29/2018	10/15/2026
853496-AH-0	STANDARD INDS INC				3.B FE	94,120	85.8220	85,822	100,000	85,822	(946)	592	0	0	3.375	4.150	JJ	1,556	3,375	12/09/2021	01/15/2031
855244-BJ-7	STARBUCKS CORP				2.A FE	969,230	97.9030	979,031	1,000,000	970,854	0	1,624	0	0	5.000	5.400	FA	18,889	25,972	05/14/2024	02/15/2034
866677-AJ-6	SUN CMNTYS OPER LTD				2.C FE	74,797	99.6490	74,737	75,000	74,828	0	16	0	0	5.700	5.730	JJ	1,971	4,275	01/09/2023	01/15/2033
866677-AK-3	SUN CMNTYS OPER LTD				2.C FE	254,689	100.7100	256,811	255,000	254,745	0	56	0	0	5.500	5.520	JJ	6,467	7,168	01/04/2024	01/15/2029
871829-AZ-0	SYSCO CORP CORPORATE				2.B FE	1,515,499	99.3890	1,495,804	1,505,000	1,506,020	0	(1,322)	0	0	3.750	3.650	AO	14,109	56,438	11/22/2016	10/01/2025
871829-BC-0	SYSCO CORP				2.B FE	2,179,412	97.9940	2,253,862	2,300,000	2,241,773	0	35,502	0	0	3.300	5.030	JJ	34,998	75,900	06/28/2023	07/15/2026
871829-BF-3	SYSCO CORP				2.B FE	507,425	96.5020	482,510	500,000	502,138	0	(798)	0	0	3.250	3.070	JJ	7,493	16,250	09/06/2017	07/15/2027
87264A-BB-0	T-MOBILE USA INC				2.B FE	527,505	99.5620	497,810	500,000	501,220	0	(5,865)	0	0	3.500	2.300	AO	3,694	17,500	04/24/2020	04/15/2025
87264A-BW-4	T MOBILE USA INC				2.B FE	886,050	90.7550	907,550	1,000,000	904,160	0	12,537	0	0	3.500	5.310	AO	7,389	35,000	07/13/2023	04/15/2031
87264A-CA-1	T MOBILE USA INC				2.B FE	513,295	91.8620	459,310	500,000	505,663	0	(1,853)	0	0	2.050	1.650	FA	3,872	10,250	09/22/2020	02/15/2028
87264A-CB-9	T MOBILE USA INC				2.B FE	349,867	86.0570	301,200	350,000	349,913	0	13	0	0	2.550	2.550	FA	3,372	8,925	12/03/2021	02/15/2031
87265H-AG-4	TRI POINTE GROUP INC				3.B FE	82,523	99.4350	74,576	75,000	74,576	1,518	(1,229)	0	0	5.700	3.810	JD	190	4,275	12/09/2021	06/15/2028
87470L-AJ-0	TALLGRASS ENERGY PAR				4.A FE	99,780	94.7790	94,779	100,000	94,779	1,656	21	0	0	6.000	6.030	JD	3,017	6,000	12/09/2021	12/31/2030
875127-BH-4	TAMPA ELEC CO				1.G FE	996,740	85.6820	856,820	1,000,000	997,883	0	312	0	0	2.400	2.430	MS	7,067	24,000	03/15/2021	03/15/2031
87612G-AK-7	TARGA RES CORP				2.B FE	109,937	98.3820	108,220	110,000	109,940	0	3	0	0	5.500	5.500	FA	2,386	0	08/06/2024	02/15/2035
87724R-AB-8	TAYLOR MORRISON CMNT				3.A FE	251,100	99.4190	223,693	225,000	223,693	1,801	(4,404)	0	0	5.750	3.530	JJ	5,966	12,938	12/09/2021	01/15/2028
879360-AE-5	TELEDYNE TECHNOLOGIE				2.B FE	288,602	87.0160	243,645	280,000	285,901	0	(904)	0	0	2.750	2.370	AO	1,925	7,700	12/03/2021	04/01/2031
88033G-DU-1	TENET HEALTHCARE COR				3.C FE	75,000	101.1020	75,827	75,000	75,000	0	0	0	0	6.750	6.750	MN	647	5,063	05/02/2023	05/15/2031
89236T-JV-8	TOYOTA MTR CR CORP				1.E FE	1,997,920	94.8710	1,897,420	2,000,000	1,999,130	0	416	0	0	1.900	1.920	JJ	17,733	38,000	01/10/2022	01/13/2027
893574-AP-8	TRANSCONTINENTAL GAS				2.B FE	997,870	91.1510	911,510	1,000,000	998,775	0	205	0	0	3.250	3.270	MN	4,153	32,500	05/06/2020	05/15/2030
89788M-AD-4	TRUIST FINL CORP				2.A FE	500,000	95.9310	479,655	500,000	500,000	0	0	0	0	1.267	1.260	MS	2,094	6,335	02/25/2021	03/02/2027
907818-EH-7	UNION PAC CORP				1.G FE	982,510	97.9710	979,710	1,000,000	997,463	0	2,107	0	0	2.750	2.970	MS	9,167	27,500	02/27/2017	03/01/2026
911312-BZ-8	UNITED PARCEL SVCS I				1.F FE	1,499,520	98.8470	1,482,705	1,500,000	1,499,605	0	39	0	0	4.875	4.870	MS	23,969	73,125	02/23/2023	03/03/2033
911363-AM-1	UNITED RENTALS INC N				3.B FE	126,563	89.4140	111,768	125,000	111,768	(1,730)	(228)	0	0	3.875	3.660	FA	1,830	4,844	12/09/2021	02/15/2031
91159H-HN-3	U S BANCORP MTNS BK				1.G FE	899,630	96.7310	967,310	1,000,000	977,285	0	13,879	0	0	2.375	3.890	JJ	10,490	23,750	10/31/2018	07/22/2026
91159H-HU-7	U S BANCORP MTNS BK				1.G FE	1,498,635	99.6070	1,494,105	1,500,000	1,499,808	0	211	0	0	3.950	3.960	MN	7,242	59,250	11/13/2018	11/17/2025
91324P-EJ-7	UNITEDHEALTH GROUP I				1.F FE	1,418,205	94.2640	1,413,960	1,500,000	1,429,527	0	7,744	0	0	4.200	4.960	MN	8,050	63,000	07/11/2023	05/15/2032
91324P-EV-0	UNITEDHEALTH GROUP I				1.F FE	3,970,235	94.9090	3,796,360	4,000,000	3,974,606	0	2,467	0	0	4.500	4.590	AO	38,000	180,000	03/23/2023	04/15/2033
92343V-FG-4	VERIZON COMMUNICATIO				2.A FE	3,009,930	93.1980	2,795,940	3,000,000	3,001,449	0	(2,048)	0	0	2.500	2.430	MN	9,452	75,000	05/19/2020	05/16/2030
92343V-GJ-7	VERIZON COMMUNICATIO				2.A FE	334,619	86.1580	289,491	336,000	335,099	0	132	0	0	2.550	2.590	MS	2,380	8,568	03/11/2021	03/21/2031
92343V-GX-6	VERIZON GLOBAL FDG CORP				2.A FE	310,936	95.1930	273,204	287,000	310,196	0	(740)	0	0	4.780	3.810	FA	5,183	0	08/09/2024	02/15/2035
92556V-AD-8	VIATRIS INC				2.C FE	211,239	86.7680	182,213	210,000	210,814	0	(143)	0	0	2.700	2.620	JD	142	8,505	12/03/2021	06/22/2030

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
92556V-AE-6	VIATRIS INC				2.C FE	81,509	75.0280	97,536	130,000	83,255	0	1,501	0	0	3.850	7.920	JD	125	7,508	10/31/2023	06/22/2040
927804-FS-8	VIRGINIA ELEC & PWR CO CORPORATE				1.F FE	1,974,260	99.4070	1,988,140	2,000,000	1,998,857	0	3,010	0	0	3.100	3.250	MN	7,922	62,000	09/15/2015	05/15/2025
92840V-AH-5	VISTRA OPERATIONS CO				3.B FE	224,933	94.2420	212,045	225,000	212,045	1,750	7	0	0	4.375	4.370	MN	1,641	9,844	12/09/2021	05/01/2029
931142-EY-5	WALMART INC				1.C FE	996,920	96.3270	963,270	1,000,000	997,523	0	268	0	0	4.150	4.180	MS	12,911	41,500	09/06/2022	09/09/2032
94106L-BP-3	WASTE MGMT INC DEL				1.G FE	249,408	81.4260	203,565	250,000	249,632	0	56	0	0	1.500	1.520	MS	1,104	3,750	11/05/2020	03/15/2031
94106L-BQ-1	WASTE MGMT INC DEL				1.G FE	499,960	88.8840	444,420	500,000	499,979	0	5	0	0	2.000	2.000	JD	833	10,000	04/28/2021	06/01/2029
94106L-CD-9	WASTE MGMT INC DEL				1.G FE	983,920	98.2800	982,807	1,000,000	984,139	0	219	0	0	4.800	5.060	MS	7,600	0	11/14/2024	03/15/2032
94974B-GH-7	WELLS FARGO CO MTN B				2.A FE	2,491,650	99.7270	2,493,175	2,500,000	2,499,872	0	949	0	0	3.000	3.030	FA	27,500	75,000	02/11/2015	02/19/2025
95000U-2J-1	WELLS FARGO & CO				2.A FE	1,279,089	88.2220	1,270,397	1,440,000	1,313,022	0	17,023	0	0	2.572	4.130	FA	14,403	37,037	11/21/2022	02/11/2031
95000U-2L-6	WELLS FARGO & CO				2.A FE	1,000,000	96.8440	968,440	1,000,000	1,000,000	0	0	0	0	4.478	4.470	AO	10,822	44,780	03/23/2020	04/04/2031
95000U-2U-6	WELLS FARGO & CO				2.A FE	1,000,000	87.6910	876,910	1,000,000	1,000,000	0	0	0	0	3.350	3.350	MS	11,074	33,500	02/23/2022	03/02/2033
95000U-3D-3	WELLS FARGO & CO				1.E FE	100,000	98.9300	98,930	100,000	100,000	0	0	0	0	5.389	5.380	AO	1,003	5,389	04/17/2023	04/24/2034
95000U-3E-1	WELLS FARGO & CO				1.E FE	355,000	101.5560	360,524	355,000	355,000	0	0	0	0	5.574	5.570	JJ	8,575	19,788	07/18/2023	07/25/2029
95000U-3G-6	WELLS FARGO & CO				1.E FE	85,000	104.0970	88,482	85,000	85,000	0	0	0	0	6.303	6.300	AO	1,012	5,358	10/16/2023	10/23/2029
95709T-AL-4	WESTAR ENERGY INC				1.F FE	999,990	98.8150	988,150	1,000,000	1,000,000	0	0	0	0	3.250	3.250	JD	2,708	32,500	11/05/2015	12/01/2025
958667-AE-7	WESTERN MIDSTREAM OP				2.C FE	3,072,060	101.9260	3,057,794	3,000,000	3,067,046	0	(5,014)	0	0	6.150	5.790	AO	46,125	184,500	03/13/2024	04/01/2033
960386-AM-2	WESTINGHOUSE AIR BRA				2.B FE	441,830	99.1100	381,574	385,000	416,255	0	(8,556)	0	0	4.950	2.480	MS	5,611	18,095	12/03/2021	09/15/2028
96949L-AD-7	WILLIAMS PARTNERS L				2.B FE	470,340	97.5020	487,510	500,000	490,352	0	3,632	0	0	3.750	4.590	JD	833	18,750	10/26/2018	06/15/2027
015857-AF-2	ALGONQUIN POWER & UT		A		2.C FE	84,289	100.4820	85,410	85,000	84,527	0	238	0	0	5.365	5.770	MS	3,623	3,292	03/26/2024	06/15/2026
05590H-BG-1	BMW CDA INC				1.F FE	684,952	100.8490	690,816	685,000	684,976	0	24	0	0	3.990	3.990	AO	6,215	0	10/07/2024	10/10/2028
060505-FU-3	BANK AMERICA				1.G FE	2,699,766	96.6340	2,667,098	2,760,000	2,709,685	0	9,283	0	0	2.598	2.980	AO	17,484	71,705	03/02/2023	04/04/2029
06368A-AA-8	BANK OF MONTREAL				1.C FE	4,433,843	99.0920	4,508,686	4,550,000	4,520,573	0	14,516	0	0	2.700	3.040	JD	7,763	122,850	10/01/2018	12/09/2026
06368B-TX-6	BANK MONTREAL				1.C FE	932,058	99.3780	894,402	900,000	917,326	0	(5,218)	0	0	3.190	2.550	MS	9,596	28,710	02/08/2022	03/01/2028
064151-QE-6	BANK NOVA SCOTIA				1.E FE	3,854,135	98.9580	3,488,270	3,525,000	3,631,972	0	(54,994)	0	0	2.620	1.010	JD	7,612	92,355	11/20/2020	12/02/2026
06418M-M4-3	BANK NOVA SCOTIA				1.G FE	1,010,000	100.0810	1,010,818	1,010,000	1,010,000	0	0	0	0	3.836	3.830	MS	10,224	0	09/24/2024	09/26/2030
071734-AN-7	BAUSCH HEALTH COS IN		A		4.C FE	227,610	80.1110	180,250	225,000	180,250	45,064	(593)	0	0	4.875	4.580	JD	914	10,969	12/09/2021	06/01/2028
07813Z-BT-0	BELL CANADA				2.C FE	1,129,736	100.0540	1,134,612	1,134,000	1,133,422	0	479	0	0	3.550	3.590	MS	13,456	40,257	02/24/2016	03/02/2026
07813Z-CB-8	BELL CANADA				2.B FE	1,996,840	99.9250	1,998,500	2,000,000	1,999,918	0	402	0	0	2.750	2.780	JJ	23,507	55,000	05/10/2019	01/29/2025
07813Z-CJ-1	BELL CANADA				2.B FE	948,570	95.5330	955,330	1,000,000	970,458	0	7,795	0	0	2.200	3.090	MN	2,079	22,000	02/08/2022	05/29/2028
13509P-JX-2	CANADA HOUSING TRUST				1.A FE	3,991,640	99.0150	3,960,600	4,000,000	3,991,934	0	294	0	0	2.900	2.940	JD	5,186	25,425	09/24/2024	12/15/2029
13607P-BA-1	CIBC TORONTO BRH				2.A FE	2,631,074	102.8960	2,711,310	2,635,000	2,631,128	0	54	0	0	4.900	4.920	JD	7,252	64,558	06/05/2024	06/12/2034
136375-CS-9	CANADIAN NATL RY CO				1.F FE	755,632	97.8740	782,992	800,000	768,981	0	6,536	0	0	3.000	4.000	FA	9,600	24,000	12/06/2022	02/08/2029
136375-DL-3	CANADIAN NATL RY CO				1.G FE	6,356,535	103.9820	6,582,061	6,330,000	6,353,420	0	(3,115)	0	0	4.600	4.500	MN	47,865	145,590	05/16/2024	05/02/2029
136385-BB-6	CANADIAN NAT RES LTD		A		2.C FE	79,974	98.8850	79,109	80,000	79,975	0	0	0	0	5.000	5.000	JD	278	0	12/03/2024	12/15/2029
15135U-AW-9	CENOVUS ENERGY INC		A		2.B FE	287,858	83.4060	246,048	295,000	289,809	0	655	0	0	2.650	2.920	JJ	3,605	7,818	12/03/2021	01/15/2032
17039A-AF-3	CHOICE PPTYS REAL ES				2.A FE	485,148	100.3950	461,817	460,000	462,012	0	(3,019)	0	0	4.055	3.360	MN	1,958	18,653	04/14/2016	11/24/2025
17039A-AU-0	CHOICE PPTYS REAL ES				2.A FE	1,359,676	98.2190	1,276,847	1,300,000	1,318,825	0	(10,134)	0	0	2.848	2.020	MN	4,311	37,024	02/08/2022	05/21/2027
23384N-BS-5	DAIMLER CDA FIN INC				1.F FE	2,254,590	98.7970	2,222,933	2,250,000	2,250,588	0	(1,130)	0	0	1.650	1.600	MS	10,273	37,125	09/15/2020	09/22/2025
233852-AH-5	DAIMLER TRUCKS FI CA				1.G FE	8,232,240	106.5680	8,525,440	8,000,000	8,191,825	0	(40,415)	0	0	5.770	5.050	MS	123,936	461,600	02/13/2024	09/25/2028
26948Z-AY-8	EAGLE CR CARD TR MED				1.A FE	175,000	98.9260	173,121	175,000	175,000	0	0	0	0	1.273	1.250	JJ	1,093	2,228	08/04/2020	07/17/2025
29250Z-AT-5	ENBRIDGE PIPELINES INC				2.A FE	721,908	99.9470	722,617	723,000	722,906	0	124	0	0	3.450	3.460	MS	6,477	24,961	09/24/2015	09/29/2025
29250Z-AX-6	ENBRIDGE PIPELINES				2.A FE	1,063,610	99.1520	991,520	1,000,000	1,038,099	0	(8,681)	0	0	3.520	2.540	FA	12,730	35,235	12/14/2021	02/22/2029
29251Z-BK-2	ENBRIDGE INC				2.A FE	402,312	99.1430	396,572	400,000	401,042	0	(450)	0	0	3.200	3.070	JD	842	12,802	02/08/2022	06/08/2027
303901-BL-5	FAIRFAX FINL HLDGS L		A		2.B FE	149,784	101.2400	151,860	150,000	149,825	0	18	0	0	5.625	5.640	FA	3,164	8,438	08/11/2022	08/16/2032
31430W-3J-1	FED DES CAISSES				1.G FE	2,625,000	100.0720	2,626,890	2,625,000	2,625,000	0	0	0	0	3.804	3.800	MS	27,084	0	09/20/2024	09/24/2029

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
34527A-CT-5	FORD CR CDA LTD				2.C FE	2,534,494	103.5530	2,614,713	2,525,000	2,533,086	0	(1,408)	0	0	5.441	5.350	FA	54,578	80,361	02/29/2024	02/09/2029
34527A-DA-5	FORD CR CDA LTD				2.C FE	1,875,000	100.8900	1,891,688	1,875,000	1,875,000	0	0	0	0	4.792	4.790	MS	27,324	0	09/05/2024	09/12/2029
349553-AP-2	FORTIS INC				2.A FE	915,373	95.9880	969,479	1,010,000	944,075	0	17,792	0	0	2.180	4.280	MN	2,835	22,108	05/10/2023	05/15/2028
37045Y-AG-9	GENERAL MTRS FINL CD				2.B FE	1,508,835	97.7630	1,466,445	1,500,000	1,500,727	0	(2,113)	0	0	1.750	1.600	AO	5,610	26,250	01/13/2021	04/15/2026
37045Y-AL-8	GENERAL MTRS FINL CD				2.B FE	2,301,206	103.4990	2,382,547	2,302,000	2,301,201	0	(4)	0	0	5.000	5.010	FA	45,725	57,550	02/29/2024	02/09/2029
38141G-XT-6	GOLDMAN SACHS GROUP				1.F FE	2,388,976	94.9890	2,531,457	2,665,000	2,466,089	0	42,305	0	0	2.013	3.930	FA	18,519	53,646	03/02/2023	02/28/2029
39138C-AK-2	GREAT WEST LIFECO				1.F FE	2,006,800	93.7620	1,875,240	2,000,000	2,001,742	0	(1,454)	0	0	2.379	2.300	MN	6,257	47,580	05/10/2021	05/14/2030
40427H-TM-5	HSBC BANK CDA				1.B FE	581,946	98.0050	588,030	600,000	593,899	0	4,237	0	0	1.782	2.530	MN	1,230	10,692	02/08/2022	05/20/2026
438121-BA-2	HONDA CANADA FIN				1.G FE	573,738	97.1590	582,954	600,000	589,751	0	5,694	0	0	1.711	2.720	MS	2,672	10,266	02/08/2022	09/28/2026
438121-BE-4	HONDA CANADA FIN				1.G FE	510,965	106.9940	534,970	500,000	508,703	0	(2,057)	0	0	5.730	5.210	MS	7,457	28,650	11/20/2023	09/28/2028
438121-BH-7	HONDA CANADA FIN				1.G FE	2,250,000	104.3030	2,346,818	2,250,000	2,250,000	0	0	0	0	4.899	4.890	FA	40,165	55,114	02/13/2024	02/21/2029
44810Z-CJ-7	HYDRO ONE				1.F FE	829,560	104.3290	834,632	800,000	818,184	0	(5,606)	0	0	4.910	4.090	JJ	17,003	39,280	12/06/2022	01/27/2028
45823T-AB-2	INTACT FINL CORP				1.G FE	603,126	90.4160	542,496	600,000	601,920	0	(325)	0	0	1.928	1.870	JD	523	11,568	12/17/2020	12/16/2030
47788Z-AH-4	JOHN DEERE FINANCIAL				1.E FE	1,806,732	95.0890	1,711,602	1,800,000	1,802,653	0	(969)	0	0	1.340	1.280	MS	7,599	24,120	09/08/2020	09/08/2027
47788Z-AM-3	JOHN DEERE FINANCIAL				1.E FE	697,543	97.2050	680,435	700,000	698,460	0	315	0	0	2.810	2.860	JJ	8,946	19,670	02/08/2022	01/19/2029
47788Z-AR-2	JOHN DEERE FINANCIAL				1.E FE	599,868	103.9760	623,856	600,000	599,877	0	9	0	0	4.630	4.630	AO	6,774	13,890	04/01/2024	04/04/2029
565018-DJ-4	MANULIFE BANK CDA				1.E FE	1,040,000	103.2130	1,073,415	1,040,000	1,040,000	0	0	0	0	4.546	4.540	MS	14,896	23,639	03/05/2024	03/08/2029
59162N-AF-6	METRO INC				2.B FE	828,660	99.7230	747,923	750,000	781,415	0	(12,595)	0	0	3.390	1.630	JD	1,846	25,425	02/22/2021	12/06/2027
63306A-JB-3	NATIONAL BK CDA MONT				1.F FE	960,000	100.1870	961,795	960,000	960,000	0	0	0	0	3.637	3.630	AO	8,227	0	10/01/2024	10/07/2027
67077M-BA-5	NUTRIEN LTD		A		2.B FE	998,200	100.0020	1,000,020	1,000,000	998,785	0	338	0	0	4.900	4.940	MS	12,794	49,000	03/23/2023	03/27/2028
68245X-AH-2	1011778 B.C. UNLIMIT		A		3.B FE	23,438	94.6540	23,664	25,000	23,632	0	194	0	0	3.875	5.870	MS	285	484	07/10/2024	01/15/2028
68245X-AP-4	1011778 B.C. UNLIMIT		A		3.B FE	72,713	91.7300	68,798	75,000	68,798	(737)	304	0	0	3.500	3.990	FA	992	2,625	12/06/2021	02/15/2029
68327L-AD-8	ONTARIO TEACHERS CAD		A		1.E FE	238,248	83.1900	195,497	235,000	237,292	0	(320)	0	0	2.500	2.330	AO	1,240	5,875	12/03/2021	10/15/2031
70632Z-AE-1	PEMBINA PIPELINE				2.B FE	1,077,300	99.9990	999,990	1,000,000	1,001,703	0	(18,892)	0	0	3.540	1.620	FA	14,526	35,400	11/20/2020	02/03/2025
74340X-CD-1	PROLOGIS L P				1.G FE	777,001	105.4920	796,465	755,000	771,675	0	(3,282)	0	0	5.250	4.700	JJ	18,461	39,638	05/10/2023	01/15/2031
74340X-CL-3	PROLOGIS L P				1.G FE	10,022,570	103.1970	10,319,700	10,000,000	10,020,296	0	(2,274)	0	0	4.700	4.640	MS	157,096	235,000	03/05/2024	03/01/2029
766910-BF-9	RIOCAN REIT				2.B FE	1,002,900	97.0870	970,870	1,000,000	1,000,000	0	(557)	0	0	2.361	2.260	MS	7,309	23,610	07/02/2021	03/10/2027
766910-BN-2	RIOCAN REIT				2.B FE	1,267,000	104.8040	1,327,867	1,267,000	1,267,000	0	0	0	0	5.470	5.470	MS	23,165	38,061	08/08/2024	03/01/2030
775109-BK-6	ROGERS COMMUNICATION				2.C FE	510,335	99.9750	499,875	500,000	504,649	0	(2,029)	0	0	3.650	3.210	MS	4,650	18,250	02/08/2022	03/31/2027
775109-BU-4	ROGERS COMMUNICATION				2.C FE	1,187,076	99.8770	1,198,524	1,200,000	1,198,771	0	4,340	0	0	3.100	3.470	AO	7,950	37,200	03/23/2022	04/15/2025
775109-BV-2	ROGERS COMMUNICATION				2.C FE	1,103,178	99.2690	1,196,191	1,205,000	1,119,368	0	8,993	0	0	4.250	5.410	AO	10,944	51,213	02/27/2023	04/15/2032
775109-CH-2	ROGERS COMMUNICATION		A		2.C FE	1,089,163	89.9290	1,124,125	1,250,000	1,100,301	0	11,139	0	0	3.800	5.860	MS	13,986	23,750	04/25/2024	03/15/2032
775109-CP-4	SHAW COMMUNICATIONS				2.C FE	316,620	101.8880	305,664	300,000	308,927	0	(2,754)	0	0	4.400	3.360	MN	2,170	13,200	02/08/2022	11/02/2028
775109-CQ-2	SHAW COMMUNICATIONS				2.C FE	547,399	96.8110	532,461	550,000	547,535	0	5	0	0	3.300	3.320	JD	1,119	18,150	12/05/2019	12/10/2029
775109-CS-8	SHAW COMMUNICATIONS				2.C FE	1,443,240	93.6000	1,600,560	1,710,000	1,496,695	0	29,684	0	0	2.900	5.380	JD	3,193	49,590	02/27/2023	12/09/2030
775109-DF-5	ROGERS COMMUNICATION		A		2.C FE	1,982,380	97.4660	1,949,324	2,000,000	1,983,623	0	1,243	0	0	5.300	5.410	FA	40,044	54,767	02/07/2024	02/15/2034
780086-ZH-0	ROYAL BANK CDA				1.E FE	996,800	106.7300	1,067,300	1,000,000	997,319	0	293	0	0	5.228	5.280	JD	27,357	52,423	08/10/2023	06/24/2030
78016E-YV-3	ROYAL BK CDA		A		1.E FE	999,340	94.9610	949,610	1,000,000	999,720	0	132	0	0	2.050	2.060	JJ	9,111	20,500	01/12/2022	01/21/2027
836720-AA-0	SOUTH BOW CDN INFRA				2.C FE	888,982	101.2390	900,015	889,000	888,982	0	0	0	0	4.323	4.320	FA	13,131	0	08/14/2024	02/01/2030
87971M-AX-1	TELUS CORP				2.B FE	2,057,500	100.0080	2,000,160	2,000,000	2,000,431	0	(10,577)	0	0	3.750	3.220	JJ	34,521	75,000	02/04/2019	01/17/2025
87971M-CH-4	TELUS CORP				2.B FE	899,199	102.0550	918,495	900,000	899,199	0	0	0	0	4.650	4.660	FA	16,167	0	08/08/2024	08/13/2031
89116C-FF-9	TD BANK				1.G FE	1,350,000	104.0270	1,404,365	1,350,000	1,350,000	0	0	0	0	5.177	5.170	AO	16,084	34,945	04/02/2024	04/09/2034
89117F-YZ-6	TD BANK				1.F FE	3,938,920	98.1050	3,924,200	4,000,000	3,987,208	0	13,334	0	0	1.128	1.470	JD	2,905	45,120	04/28/2021	12/09/2025
892329-BS-1	TOYOTA CR CDA INC				1.E FE	499,945	101.1590	505,795	500,000	499,970	0	(22)	0	0	4.450	4.450	JJ	9,692	22,250	01/17/2023	01/26/2026
892329-CA-9	TOYOTA CR CDA INC				1.E FE	787,890	99.9680	787,748	788,000	787,919	0	29	0	0	3.730	3.730	AO	7,328	0	09/24/2024	10/02/2029

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
92277L-AH-9	VENTAS CDA FIN LTD				2.A FE	437,562	93.1630	470,473	505,000	448,253	0	6,621	0	0	3.300	5.260	JD	1,438	16,665	05/10/2023	12/01/2031
92277L-AK-2	VENTAS CDA FIN LTD				2.A FE	3,996,680	104.0350	4,161,400	4,000,000	3,996,972	0	292	0	0	5.100	5.120	MS	65,951	102,000	02/29/2024	03/05/2029
92343V-FY-5	VERIZON COMMUNICATIO				2.A FE	3,908,814	96.3810	3,758,859	3,900,000	3,900,000	0	(1,658)	0	0	2.375	2.300	MS	25,630	92,625	03/22/2021	03/22/2028
949746-RX-1	WELLS FARGO & CO				2.A FE	787,000	99.2970	781,467	787,000	787,000	0	0	0	0	2.975	2.970	MN	2,732	23,413	05/10/2016	05/19/2026
00084D-BC-3	ABN AMRO BANK N.V.		D		2.A FE	200,000	101.0910	202,182	200,000	200,000	0	0	0	0	6.575	6.570	AO	2,849	13,151	10/05/2023	10/13/2026
00973R-AM-5	AKER BP ASA		D		2.B FE	1,526,985	100.4340	1,506,513	1,500,000	1,525,122	0	(1,863)	0	0	6.000	5.740	JD	4,500	90,000	02/16/2024	06/13/2033
06738E-AN-5	BARCLAYS BANK PLC CORPORATE		D		2.A FE	336,984	99.5750	348,513	350,000	347,840	0	1,994	0	0	4.375	4.990	JJ	7,188	15,313	11/06/2018	01/12/2026
06738E-BL-8	BARCLAYS PLC		D		2.A FE	1,000,000	99.2470	992,470	1,000,000	1,000,000	0	0	0	0	2.852	2.850	MN	4,278	28,520	04/30/2020	05/07/2026
06738E-BV-6	BARCLAYS PLC		D		2.A FE	1,001,990	84.4690	844,690	1,000,000	1,001,432	0	(185)	0	0	2.894	2.870	MN	2,974	28,940	11/18/2021	11/24/2032
06738E-BY-0	BARCLAYS PLC		D		2.A FE	310,270	101.1060	313,429	310,000	310,156	0	(54)	0	0	5.501	5.480	FA	6,727	17,053	08/23/2022	08/09/2028
09659W-2L-7	BNP PARIBAS		D		1.G FE	578,000	98.7260	621,974	630,000	605,691	0	15,906	0	0	2.219	5.030	JD	854	13,980	03/21/2023	06/09/2026
12704P-AA-6	CRH SMW FIN DESIGNAT		D		2.A FE	1,998,860	100.6950	2,013,919	2,000,000	1,998,984	0	124	0	0	5.200	5.210	MN	11,556	52,000	05/14/2024	05/21/2029
22535W-AJ-6	CREDIT AGRICOLE S A		D		1.G FE	250,000	103.3620	258,405	250,000	250,000	0	0	0	0	6.316	6.310	AO	3,860	15,790	09/25/2023	10/03/2029
225401-AT-5	UBS GROUP AG		D		1.G FE	1,750,500	96.1360	1,922,720	2,000,000	1,850,620	0	66,232	0	0	1.305	5.120	FA	10,803	26,100	06/15/2023	02/02/2027
23636A-BE-0	DANSKE BK A/S		D		1.E FE	200,000	100.8720	201,744	200,000	200,000	0	0	0	0	6.259	6.250	MS	3,442	12,518	09/19/2023	09/22/2026
251526-CP-2	DEUTSCHE BK AG N Y		D		2.A FE	255,811	95.0820	242,459	255,000	255,319	0	(165)	0	0	2.311	2.240	MN	737	5,893	12/03/2021	11/16/2027
29278G-AN-8	ENEL FIN INTL N.V.		D		2.A FE	324,090	90.5540	298,828	330,000	326,734	0	881	0	0	1.875	2.160	JJ	2,905	6,188	12/03/2021	07/12/2028
404280-BX-6	HSBC HLDGS PLC		D		1.G FE	493,315	99.5840	497,920	500,000	498,354	0	914	0	0	4.292	4.490	MS	6,498	21,460	11/14/2018	09/12/2026
404280-CJ-6	HSBC HLDGS PLC		D		1.G FE	1,004,670	99.0220	990,220	1,000,000	1,000,307	0	(1,024)	0	0	1.645	1.540	AO	3,336	16,450	08/18/2020	04/18/2026
404280-DF-3	HSBC HLDGS PLC		D		1.G FE	1,000,000	99.3400	993,400	1,000,000	1,000,000	0	0	0	0	4.755	4.750	JD	2,906	47,550	05/31/2022	06/09/2028
45115A-AB-0	ICON INVTS SIX DESIG		D		2.C FE	200,000	101.9020	203,805	200,000	200,000	0	0	0	0	5.849	5.840	MN	1,722	5,849	04/30/2024	05/08/2029
45262B-AG-8	IMPERIAL TOB FIN PLC		D		2.B FE	199,378	101.0590	202,120	200,000	199,438	0	60	0	0	5.500	5.560	FA	5,500	0	06/24/2024	02/01/2030
460599-AE-3	INTERNATIONAL GAME T		D		3.A FE	209,800	97.6240	195,248	200,000	195,248	1,715	(2,437)	0	0	5.250	3.940	JJ	4,842	10,500	12/06/2021	01/15/2029
60687Y-BA-6	MIZUHO FINANCIAL GRO		D		1.G FE	316,753	90.3470	325,250	360,000	320,461	0	3,708	0	0	2.869	5.110	MS	3,099	5,164	05/14/2024	09/13/2030
65535H-BM-0	NOMURA HLDGS INC		D		2.A FE	310,000	102.8570	318,857	310,000	310,000	0	0	0	0	6.070	6.070	JJ	8,834	18,817	07/05/2023	07/12/2028
822582-BD-3	SHELL INTERNATIONAL		D		1.D FE	971,780	99.5780	995,780	1,000,000	998,260	0	4,711	0	0	3.250	3.740	MN	4,514	32,500	10/26/2018	05/11/2025
83368R-AZ-5	SOCIETE GENERALE		D		2.B FE	304,246	96.5330	299,252	310,000	307,698	0	1,147	0	0	1.488	1.870	JD	218	4,613	12/03/2021	12/14/2026
86562M-DA-5	SUMITOMO MITSUI FIN		D		1.G FE	305,000	101.7720	310,405	305,000	305,000	0	0	0	0	5.880	5.880	JJ	8,369	17,934	07/06/2023	07/13/2026
874060-AX-4	TAKEDA PHARMACEUTICA		D		2.A FE	845,120	86.2000	862,000	1,000,000	882,059	0	19,458	0	0	2.050	4.600	MS	5,182	20,500	01/20/2023	03/31/2030
902613-AC-2	UBS GROUP AG		D		1.G FE	407,103	96.2020	399,238	415,000	411,724	0	1,533	0	0	1.364	1.750	JJ	2,374	5,661	12/03/2021	01/30/2027
92212W-AA-8	VAR ENERGI ASA		D		2.C FE	199,922	99.6620	199,324	200,000	199,960	0	15	0	0	5.000	5.000	MN	1,194	10,000	05/12/2022	05/18/2027
BY3546-36-7	ANGLIAN WATER SERV FIN				1.G FE	252,450	98.5870	251,397	255,000	252,838	0	230	0	0	4.525	4.650	FA	4,007	11,539	05/10/2023	08/26/2032
147918-AC-0	CASSA DEPOSITI E PRE		D		2.B FE	198,322	101.8250	203,651	200,000	198,519	0	197	0	0	5.875	6.070	AO	1,991	5,875	04/23/2024	04/30/2029
219868-CJ-3	CORPORACION ANDINA D		D		1.D FE	94,714	100.3470	95,330	95,000	94,762	0	48	0	0	5.000	5.060	JJ	2,072	2,375	01/17/2024	01/24/2029
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						409,998,807	XXX	402,475,599	414,046,000	410,078,235	47,359	417,537	0	0	XXX	XXX	XXX	3,976,203	12,421,780	XXX	XXX
10569G-AA-4	BRAVO RES FDG TR				1.A FE	186,731	98.9160	191,641	193,741	186,862	0	1,282	0	0	5.000	5.270	MON	969	9,687	09/22/2023	05/25/2063
3136B9-GC-5	FNMA REMIC TRUST				1.B FE	9,569	10.9410	7,719	0	9,422	0	(73)	0	0	3.606	17.820	MON	943	455	08/29/2022	04/25/2050
3136BN-JK-3	FNMA REMIC TRUST				1.B FE	42,392	9.1900	54,439	0	39,594	0	(1,045)	0	0	2.953	32.640	MON	6,201	3,908	11/04/2022	08/25/2052
35564K-H3-6	FHLMC STACR REMIC TR				1.B FE	45,863	100.9470	46,298	45,863	45,863	0	0	0	0	4.435	4.430	MON	209	3,450	09/12/2022	09/25/2042
35564K-PU-7	FHLMC STACR				1.B FE	38,571	100.0350	38,585	38,571	38,571	0	0	0	0	1.049	1.040	MON	42	2,453	01/18/2022	01/25/2042
35564K-UX-5	FHLMC STACR REMIC TR				2.B FE	80,000	103.5620	82,850	80,000	80,000	0	0	0	0	3.150	3.140	MON	259	6,624	04/11/2022	04/25/2042
729914-AA-9	PMT CREDIT RISK TRANSFER TRUST				1.F FE	511	0.0000	511	0	511	0	0	0	0	9.131	9.130	MON	0	16	03/31/2023	03/27/2025
749410-AA-4	RCKT MRTG TR				1.A FE	289,696	99.4870	288,216	289,701	289,696	0	1	0	0	5.577	5.570	MON	1,673	3,870	08/14/2024	09/25/2044
74942A-AA-1	RCKT MORTGAGE TRUST				1.A FE	227,684	101.2450	227,324	224,526	227,676	0	(8)	0	0	6.591	6.350	MON	1,233	0	11/25/2024	05/25/2044

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
89180L-AB-4	TOWD POINT MORTGAGE TRUST				1.A FE	86,797	90.5460	90,546	100,000	87,034	0	237	0	0	2.250	3.140	MON	225	1,688	01/30/2024	12/25/2061
89182F-AA-7	TOWD POINT MORTGAGE TRUST				1.A FE	78,386	101.8100	79,806	78,386	78,386	0	0	0	0	7.294	7.290	MON	572	5,718	10/19/2023	10/25/2063
89183C-AA-3	TOWD POINT MORTGAGE				1.A FE	83,285	100.3010	83,538	83,287	83,285	0	0	0	0	5.848	5.810	MON	832	4,060	01/11/2024	01/25/2064
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						1,169,485	XXX	1,191,473	1,134,075	1,166,900	0	394	0	0	XXX	XXX	XXX	13,158	41,929	XXX	XXX
03882L-AE-0	ARBOR MUL MTG SEC TR				1.A FE	249,999	93.9970	234,994	250,000	249,999	0	0	0	0	2.920	2.910	MON	608	7,288	02/08/2022	12/15/2055
05493Q-AB-1	BBCMS MORTGAGE TRUST				1.A FE	926,988	105.3370	948,042	900,000	926,434	0	(527)	0	0	6.675	6.370	MON	7,676	60,075	11/16/2023	12/15/2056
05593Q-AC-8	BMO MTG TR 2024-5C6				1.A FE	540,748	100.2970	526,562	525,000	540,666	0	(82)	0	0	5.316	5.040	MON	1,240	6,977	09/10/2024	09/15/2057
05607T-AA-0	BXP TRUST 2021-601L				1.A FE	751,866	82.3650	601,265	730,000	749,073	0	(958)	0	0	2.618	2.310	MON	2,017	19,149	12/17/2021	01/15/2044
05609M-CA-1	BMO MTG TR 2022-C1				1.A FE	199,998	90.5400	181,081	200,000	199,998	0	0	0	0	2.950	2.940	MON	475	5,900	02/10/2022	02/18/2055
05610Q-AC-7	BMO MORTGAGE TR				1.A FE	514,998	106.6820	533,412	500,000	514,707	0	(255)	0	0	7.054	6.770	MON	1,568	35,878	10/20/2023	11/15/2056
06540E-AE-3	BANK 2021-BNK38				1.A FE	757,487	83.0150	622,619	750,000	757,010	0	(162)	0	0	2.275	2.210	MON	1,469	17,062	12/13/2021	12/17/2064
06644E-AG-3	BANK5 2023-5YR1				1.A FE	514,990	103.2720	516,361	500,000	514,480	0	(311)	0	0	6.259	5.970	MON	2,608	31,300	03/30/2023	04/17/2056
08161C-AE-1	BENCHMARK MORTGAGE TRUST OTHER ABS				1.A FM	6,001,641	95.8780	5,752,715	6,000,000	6,000,780	0	(330)	0	0	3.881	3.870	MON	10,352	232,914	02/11/2019	01/15/2028
08163D-AB-3	BENCHMARK MTG TR				1.A FE	304,238	96.1990	293,408	305,000	304,279	0	14	0	0	1.977	1.980	MON	502	6,030	12/15/2021	04/17/2054
08163M-AC-1	BENCHMARK MTG TR				1.A FE	1,029,942	91.6000	916,008	1,000,000	1,027,508	0	(826)	0	0	2.703	2.480	MON	2,328	27,030	12/08/2021	12/17/2054
08163P-BE-9	BENCHMARK MORTGAGE T				1.A FE	360,499	93.4090	326,935	350,000	359,758	0	(271)	0	0	3.619	3.380	MON	1,021	12,453	02/24/2022	03/17/2055
08163W-AB-1	BENCHMARK MORTGAGE				1.A FE	197,649	104.9210	201,336	191,893	197,539	0	(349)	0	0	6.930	6.620	MON	591	13,892	12/11/2023	12/15/2056
12593F-BD-5	COMM MORTGAGE TRUST OTHER ABS				1.A FM	7,153,590	99.4350	6,960,458	7,000,000	7,116,643	0	(4,172)	0	0	3.708	3.540	MON	15,141	259,560	09/19/2018	07/10/2048
12594P-AV-3	CSMC COML MTG TR				1.A FE	1,026,000	97.5630	926,853	950,000	1,018,863	0	(2,427)	0	0	3.794	3.120	MON	3,104	36,051	12/21/2021	12/17/2049
17326D-AC-6	CITIGROUP COML MTG				1.A FE	3,320,292	96.4120	3,067,834	3,182,000	3,302,079	0	(4,048)	0	0	3.203	2.870	MON	4,247	101,919	07/30/2021	09/16/2050
23312V-AE-6	DBJPM MTG TR 2016-C3				1.A FE	668,743	97.0460	707,704	729,239	671,021	0	1,914	0	0	2.632	3.390	MON	1,599	19,194	09/28/2023	08/12/2049
36263U-AL-3	GS MTG SECS TR				1.A FE	463,499	91.1430	410,148	450,000	462,399	0	(374)	0	0	2.637	2.420	MON	1,022	11,865	12/16/2021	12/17/2054
46644Y-AU-4	JPMBB COML MTG SEC T				1.A FE	697,147	99.0880	649,301	655,271	693,002	0	(2,092)	0	0	3.801	3.220	MON	2,076	24,910	12/08/2021	08/17/2048
55361A-AR-5	MSWF COML MTG TR				1.A FE	308,991	104.7180	314,154	300,000	308,818	0	(170)	0	0	6.890	6.580	MON	919	20,670	12/08/2023	12/15/2056
61766E-BE-4	MORGAN STANLEY BAML TRUST CMO				1.A FM	2,059,893	97.9410	1,958,838	2,000,000	2,045,959	0	(1,699)	0	0	3.325	3.090	MON	8,497	66,500	04/22/2016	05/15/2049
61766R-AY-2	MS BOFA ML TRUST				1.A FE	136,882	97.2740	131,184	134,859	136,681	0	(93)	0	0	2.840	2.700	MON	298	3,830	01/11/2022	11/18/2049
75585R-RZ-0	REAL ESTATE ASSET LIGQUIDITY TRUST				1.A FE	1,099,196	95.3840	1,048,449	1,099,187	1,099,160	0	(37)	0	0	2.395	2.390	MON	1,389	26,326	11/04/2021	01/12/2030
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST CMO				1.A FM	5,271,133	94.3520	5,189,381	5,500,000	5,422,810	0	25,928	0	0	3.474	4.470	MON	8,492	191,070	10/31/2018	10/15/2027
90353K-AY-5	UBS COMMERCIAL MORTGAGE TRUST CMO				1.A FE	8,688,106	96.4600	8,392,070	8,700,000	8,642,628	0	13,651	0	0	4.334	4.680	MON	25,188	377,000	05/17/2023	09/15/2028
94989K-AV-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FM	7,898,039	99.3720	7,736,146	7,785,000	7,865,540	0	(3,317)	0	0	3.637	3.520	MON	36,179	283,140	10/31/2018	06/15/2048
94989T-AZ-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FM	2,110,391	99.1200	1,982,404	2,000,000	2,094,350	0	(2,220)	0	0	3.839	3.480	MON	9,811	76,780	04/28/2017	09/15/2058
94989W-AS-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FM	6,820,767	99.0380	6,552,379	6,616,000	6,771,670	0	(5,885)	0	0	3.695	3.450	MON	31,237	244,461	09/19/2018	11/15/2048
95000L-AZ-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FM	6,794,844	98.3910	6,887,418	7,000,000	6,817,107	0	3,794	0	0	3.426	3.600	MON	30,644	239,820	11/20/2018	03/15/2059
95000X-AE-7	WELLS FARGO CO MTG T				1.A FE	520,215	95.1710	475,860	500,000	518,373	0	(638)	0	0	3.157	2.820	MON	1,315	15,785	01/13/2022	09/16/2050
95001M-AF-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST				1.A FE	7,664,341	96.1010	7,298,902	7,595,000	7,661,959	0	(2,934)	0	0	3.453	3.350	MON	33,510	262,255	05/26/2021	07/15/2050
95002R-AW-8	WELLS FARGO COML MTG				1.A FE	368,379	87.8200	334,597	381,000	369,355	0	340	0	0	2.194	2.430	MON	697	8,359	01/19/2022	06/17/2053
95003D-BD-9	WELLS FARGO MTG TR				1.A FE	425,813	85.3830	384,225	450,000	427,598	0	629	0	0	2.061	2.440	MON	773	9,275	02/09/2022	08/17/2054
95003M-AB-4	WELLS FARG CML MTG T				1.A FE	299,991	96.8280	290,484	300,000	299,991	0	0	0	0	3.589	3.570	MON	927	10,767	04/04/2022	04/16/2055
95003V-AC-2	WELLS FARGO COM MT T				1.A FE	514,996	103.0500	515,254	500,000	514,870	0	(126)	0	0	5.928	5.650	MON	1,317	12,350	07/16/2024	07/15/2057
75585R-RU-1	REAL ESTATE ASSET				1.A FE	1,399,954	92.9570	1,301,398	1,400,000	1,399,976	0	5	0	0	2.867	2.860	MON	2,118	40,138	02/04/2020	01/12/2030
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						78,062,245	XXX	75,170,179	77,429,449	78,003,083	0	11,972	0	0	XXX	XXX	XXX	252,955	2,817,973	XXX	XXX
00833Q-AA-3	AFFIRM ASSET SEC TR				1.A FE	299,991	100.1440	300,434	300,000	299,992	0	1	0	0	5.220	5.220	MON	1,218	0	11/22/2024	12/17/2029
02582J-JT-8	AMERICAN EXPRS CR MS				1.A FE	9,997,788	99.5660	9,956,600	10,000,000	9,998,909	0	435	0	0	3.390	3.390	MON	13,183	339,000	05/17/2022	05/17/2027

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
02582J-JX-9	AMERICAN EXPRESS CR				1.A FE	3,499,826	100.3930	3,513,755	3,500,000	3,499,904	0	32	0	0	4.950	4.950	MON	7,700	173,250	10/27/2022	10/15/2027
02582J-KB-5	AMERN EX CR ACCO MA				1.A FE	4,748,098	100.8000	4,844,448	4,806,000	4,757,274	0	8,352	0	0	4.800	5.190	MON	10,253	230,688	11/17/2023	05/15/2030
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDIN				1.A FE	4,676,487	98.2290	4,257,664	4,334,427	4,537,167	0	(75,841)	0	0	3.772	2.410	FA	68,126	163,503	10/21/2019	08/01/2031
05377R-EZ-3	AVIS BUDGET CAR FDG				1.A FE	299,968	97.6860	293,058	300,000	299,981	0	5	0	0	3.830	3.830	MON	351	11,490	04/07/2022	08/20/2028
05377R-GU-2	AVIS BUDGET RENT CAR				1.A FE	299,950	101.2570	303,771	300,000	299,967	0	10	0	0	5.440	5.440	MON	499	16,320	03/30/2023	02/20/2028
05377R-HY-3	AVID BUGET RENT CAR				1.A FE	99,983	101.3870	101,387	100,000	99,985	0	3	0	0	5.360	5.360	MON	164	5,032	01/08/2024	06/20/2030
05377R-JK-1	AVIS BUDGET RENTAL CAR FUNDING AESOP LL				1.A FE	199,908	100.6260	201,254	200,000	199,919	0	11	0	0	5.230	5.240	MON	320	8,077	03/05/2024	12/20/2030
05522R-DG-0	BA CR CARD TR 2023-1				1.A FE	3,999,094	100.4830	4,019,320	4,000,000	3,999,375	0	174	0	0	4.790	4.790	MON	8,516	191,600	06/08/2023	05/15/2028
05602R-AE-1	BMW VEHICLE OWNER TR				1.A FE	3,498,962	98.9450	3,463,075	3,500,000	3,499,362	0	152	0	0	3.440	3.440	MON	14,381	120,400	05/10/2022	12/26/2028
081925-AB-5	BENCHMARK 2023-B39 M				1.A FE	514,018	103.1930	515,968	500,000	513,625	0	(275)	0	0	6.794	6.510	MON	4,432	33,419	06/28/2023	07/15/2056
12614A-DN-7	CNH CAPITAL CANADA RECEIVABLES TRUST				1.A FE	1,153,874	101.7030	1,173,524	1,153,874	1,153,874	0	0	0	0	5.195	5.190	MON	2,869	57,590	05/15/2023	06/15/2026
12664J-AD-2	CNH EQUIP TR 2022-C				1.A FE	2,999,665	101.0700	3,032,100	3,000,000	2,999,763	0	45	0	0	5.250	5.250	MON	7,000	157,500	11/17/2022	11/15/2029
14041N-FX-4	CAPITAL ONE CC TR				1.A FE	8,494,648	89.4670	8,052,030	9,000,000	8,628,389	0	59,819	0	0	1.390	2.890	MON	5,560	125,100	08/24/2022	07/15/2030
14317C-AF-9	CARMAX AUTO OWNER TR				1.A FE	199,948	96.7810	193,562	200,000	199,974	0	9	0	0	2.200	2.200	MON	196	4,400	01/19/2022	11/15/2027
161571-HS-6	CHASE ISSUANCE TR				1.A FE	3,749,374	99.7010	3,738,788	3,750,000	3,749,651	0	122	0	0	3.970	3.970	MON	6,617	148,875	09/09/2022	09/15/2027
254683-CS-2	DISCOVER CARD EXE NT				1.A FE	5,749,533	99.5450	5,723,838	5,750,000	5,749,777	0	94	0	0	0.000	0.000	MON	0	190,900	05/19/2022	05/17/2027
29374L-AB-6	ENTERPRISE FLEET FIN				1.A FE	163,127	101.9200	166,262	163,130	163,128	0	(112)	0	0	6.440	6.440	MON	327	10,440	10/18/2023	03/20/2030
29375N-AB-1	ENTERP FLEET FING LL				1.A FE	133,736	100.8890	134,175	132,993	132,975	0	(133)	0	0	5.560	5.560	MON	226	7,449	05/23/2023	04/20/2030
29375P-AB-6	ENTERPRISE FLEET FIN				1.A FE	183,660	100.7160	185,002	183,686	183,664	0	(48)	0	0	6.520	6.520	MON	2,088	8,539	01/23/2024	03/20/2030
31680E-AE-1	FIFTH THIRD AUTO TR				1.A FE	8,499,984	101.6810	8,642,885	8,500,000	8,500,000	0	0	0	0	5.520	5.520	MON	20,853	469,200	08/15/2023	02/15/2031
345286-AF-5	FORD CR AUTO OWN TR				1.A FE	399,994	97.7690	391,076	400,000	399,996	0	1	0	0	2.140	2.140	MON	380	8,560	01/19/2022	07/15/2029
34528Q-HV-9	FORD CR FLOORPLAN MA				1.A FE	199,998	100.5410	201,082	200,000	199,999	0	0	0	0	4.920	4.920	MON	437	9,840	05/09/2023	05/15/2028
34528Q-JA-3	FORD CREDIT FLRPL MS				1.A FE	499,902	101.3680	506,844	500,000	499,915	0	13	0	0	5.590	5.590	MON	1,367	15,797	05/07/2024	04/15/2029
34528Q-JK-1	FORD CR FLPL MT OWN				1.A FE	399,964	98.9650	395,863	400,000	399,966	0	2	0	0	4.300	4.300	MON	764	3,201	10/03/2024	09/15/2029
34533B-AA-8	FORD CR AUTO OWN TR				1.A FE	399,873	100.1630	400,653	400,000	399,881	0	8	0	0	4.870	4.870	MON	866	16,342	02/06/2024	08/15/2036
34535Q-AA-3	FORD CR AUTO OWNER T				1.A FE	299,991	100.4990	301,497	300,000	299,992	0	1	0	0	4.850	4.850	MON	647	14,550	02/09/2023	08/15/2035
361886-DQ-4	GMF FLOORPLN ONR REV				1.A FE	199,945	100.0580	200,117	200,000	199,946	0	1	0	0	4.736	4.740	MON	421	499	11/19/2024	11/15/2029
36269K-AA-3	GM FIN REV REC TR				1.A FE	199,939	100.8510	201,702	200,000	199,943	0	3	0	0	4.980	4.980	MON	553	7,415	03/05/2024	12/11/2036
379925-AA-8	GM FINANCIAL REVOLVI				1.A FE	299,878	98.8220	296,466	300,000	299,881	0	3	0	0	4.520	4.520	MON	753	3,654	08/23/2024	03/11/2037
379930-AF-7	GM FINANCIAL CONSUME				1.B FE	99,970	103.1990	103,199	100,000	99,977	0	5	0	0	6.160	6.170	MON	257	6,160	10/03/2023	04/16/2029
379930-AG-5	GM FINANCIAL CONSUME				1.C FE	99,991	103.5460	103,546	100,000	99,993	0	1	0	0	6.410	6.410	MON	267	6,410	10/03/2023	05/16/2029
39571M-AB-4	GREENSKY HME IMP ISS				1.A FE	258,758	100.5470	260,178	258,761	258,759	0	1	0	0	5.880	5.880	MON	1,522	4,607	07/30/2024	07/25/2059
42806M-AN-9	HERTZ VECL FIN III L				1.A FE	299,596	94.0300	282,090	300,000	299,777	0	61	0	0	2.330	2.370	MON	699	6,990	01/11/2022	06/25/2028
43815B-AD-2	HONDA AUTO REC OWNR				1.A FE	6,998,380	98.3350	6,883,450	7,000,000	6,999,040	0	234	0	0	2.040	2.040	MON	6,347	142,800	02/15/2022	12/15/2028
46657F-AA-3	J.P. MORGAN MTG TR				1.A FE	61,575	100.8500	61,886	61,364	61,571	0	(85)	0	0	7.021	6.980	MON	173	4,337	12/14/2023	03/20/2054
47800A-AD-2	JOHN DEERE OWNR TR				1.A FE	2,499,342	99.0570	2,476,425	2,500,000	2,499,573	0	92	0	0	3.800	3.800	MON	4,222	95,000	07/12/2022	05/15/2029
47800C-AD-8	JOHN DEERE OWNER TR				1.A FE	1,999,509	100.6320	2,012,640	2,000,000	1,999,639	0	68	0	0	5.010	5.010	MON	4,453	100,200	02/22/2023	12/15/2029
65479Q-AD-9	NISSAN AUTO RECEIVALBES OWNER				1.A FE	6,998,037	97.3750	6,816,250	7,000,000	6,998,733	0	246	0	0	2.070	2.070	MON	5,635	144,900	02/16/2022	12/17/2029
682685-AA-0	ONEMAIN DIRECT AUTO				1.A FE	299,706	101.1020	303,306	300,000	299,783	0	41	0	0	5.410	5.440	MON	766	16,230	02/15/2023	11/14/2029
682687-AA-6	ONEMAIN DIR AUTO REC				1.A FE	86,964	98.5420	86,739	88,023	87,442	0	866	0	0	0.870	1.230	MON	36	766	12/15/2021	07/14/2028
682687-AC-2	ONEMAIN DIR AUTO REC				1.C FE	390,984	96.3950	385,580	400,000	394,995	0	1,353	0	0	1.420	2.120	MON	268	5,680	12/07/2021	07/14/2028
68268V-AA-3	ONEMAIN FINL TR				1.A FE	122,379	100.0730	122,498	122,409	122,384	0	(37)	0	0	4.890	4.890	MON	283	5,986	08/31/2022	10/14/2034
682696-AA-7	ONEMEAIN FINL TR				1.A FE	593,613	96.1080	576,648	600,000	594,905	0	451	0	0	1.750	1.910	MON	496	10,500	02/07/2022	09/14/2035
69363P-AB-6	PUBLIC SERVICE NEW HAMPSHIRE				1.A FE	3,730,852	99.0820	3,617,608	3,651,126	3,684,811	0	(22,619)	0	0	3.506	3.040	FA	53,337	128,008	02/13/2019	08/01/2028
69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE				1.A FE	1,999,948	94.3330	1,886,660	2,000,000	2,000,000	0	0	0	0	3.814	3.810	FA	38,140	76,280	05/01/2018	02/01/2035

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	Codes 5 Bond Char	6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value 8 Rate Used to Obtain Fair Value	Fair Value 9 Fair Value	10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Interest 16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	Dates 21 Acquired	22 Stated Contractual Maturity Date
78471H-AB-4	SOFI PRFSSNAL LN PRG				1.A FE	146,973	98.4740	140,975	143,159	146,602	0	(1,506)	0	0	3.690	3.450	MON	235	5,283	12/14/2021	06/15/2048
80286E-AE-6	SANTANDER AUTO REC T				1.A FE	27,159	99.8310	27,115	27,161	27,160	0	(38)	0	0	2.560	2.560	MON	27	781	02/16/2022	04/17/2028
80286P-AE-1	SANTANDER DRIVE AUTO				1.F FE	299,998	103.6140	310,842	300,000	299,999	0	0	0	0	6.430	6.430	MON	857	19,290	10/11/2023	02/15/2031
80287L-AE-9	SANT DR AUTOREC TR				1.F FE	299,971	101.3850	304,158	300,000	299,974	0	3	0	0	5.640	5.640	MON	752	8,225	06/11/2024	08/15/2030
891940-AD-0	TOYOTA AUTO RECEIVAB				1.A FE	3,748,751	99.7580	3,740,925	3,750,000	3,749,163	0	217	0	0	5.110	5.120	MON	10,673	165,750	01/24/2023	08/15/2028
05570X-CB-0	BMW CDA AUTO TR				1.A FE	1,183,394	100.4980	1,189,288	1,183,394	1,183,395	0	0	0	0	4.407	4.400	MON	1,594	52,152	06/07/2022	05/20/2025
12614A-DK-3	CNH CAPITAL CANADA RECEIVABLE				1.A FE	1,353,468	98.7200	1,336,143	1,353,468	1,353,468	0	0	0	0	1.764	1.760	MON	1,061	23,875	11/17/2021	06/15/2028
345213-JL-7	FORD MOTOR CREDIT				1.A FE	1,726,933	98.9600	1,708,973	1,726,933	1,726,933	0	0	0	0	1.636	1.630	MON	1,099	28,975	10/19/2021	02/17/2026
345214-BL-3	FORD AUTO SECURITIZA				1.A FE	880,000	103.5700	911,416	880,000	880,000	0	0	0	0	4.972	4.970	MON	2,038	28,197	04/15/2024	03/15/2030
36252M-DE-7	GMF CANADA LEASING TRUST				1.A FE	1,050,000	101.0050	1,060,553	1,050,000	1,050,000	0	0	0	0	4.883	4.880	MON	1,554	25,044	06/17/2024	12/20/2026
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						103,617,357	XXX	102,417,291	103,769,908	103,584,250	0	(27,759)	0	0	XXX	XXX	XXX	317,858	3,665,056	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						592,847,894	XXX	581,254,542	596,379,432	592,832,468	47,359	402,144	0	0	XXX	XXX	XXX	4,560,174	18,946,738	XXX	XXX
1309999999. Total - Hybrid Securities						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
23320G-44-8	DFA INVT DIMENSIONS				2.B FE	127,452,209	9.8500	115,548,089	0	115,548,089	(2,225,456)	0	0	0	0.000	0.000	N/A	0	4,280,268	12/13/2024	
1619999999. Subtotal - Bonds - SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO						127,452,209	XXX	115,548,089	0	115,548,089	(2,225,456)	0	0	0	XXX	XXX	XXX	0	4,280,268	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						1,162,063,213	XXX	1,116,465,858	1,144,772,000	1,144,988,411	34,133	(1,974,642)	0	0	XXX	XXX	XXX	9,577,431	31,927,787	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						329,080,166	XXX	300,950,261	344,056,018	329,238,016	0	1,133,945	0	0	XXX	XXX	XXX	1,864,492	10,492,320	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						78,062,245	XXX	75,170,179	77,429,449	78,003,083	0	11,972	0	0	XXX	XXX	XXX	252,955	2,817,973	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						103,617,357	XXX	102,417,291	103,769,908	103,584,250	0	(27,759)	0	0	XXX	XXX	XXX	317,858	3,665,056	XXX	XXX
2459999999. Total - SVO Identified Funds						127,452,209	XXX	115,548,089	0	115,548,089	(2,225,456)	0	0	0	XXX	XXX	XXX	0	4,280,268	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						1,800,275,190	XXX	1,710,551,678	1,670,027,375	1,771,361,849	(2,191,323)	(856,484)	0	0	XXX	XXX	XXX	12,012,736	53,183,404	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 623,824,989	1B ..$ 381,894,233	1C ..$ 67,681,394	1D ..$ 111,122,085	1E ..$ 92,197,515	1F ..$ 91,412,792	1G ..$ 109,157,325
1B	2A ...$ 69,253,418	2B ..$ 186,541,138	2C ..$ 33,651,800				
1C	3A ...$ 1,336,498	3B ..$ 972,913	3C ..$ 620,515				
1D	4A ...$ 267,915	4B ..$ 49,113	4C ..$ 180,250				
1E	5A ...$ 0	5B ..$ 995,141	5C ..$ 202,815				
1F	6 .....$ 0						

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 Identification	Description	Code	Foreign	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 (Amortization)/ 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 Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

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 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes 3 Code	Codes 4 Foreign	5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value 7 Rate Per Share Used to Obtain Fair Value	Fair Value 8 Fair Value	9 Actual Cost
00287Y-10-9	ABBVIE INC			80,100.000	14,233,770	177.700	14,233,770	6,286,985
016255-10-1	ALIGN TECHNOLOGY INC			9,000.000	1,876,590	208.510	1,876,590	1,876,590
02079K-10-7	ALPHABET INC			377,120.000	71,818,733	190.440	71,818,733	5,332,410
023135-10-6	AMAZON COM INC			446,000.000	97,847,940	219.390	97,847,940	3,792,406
060505-10-4	BANKAMERICA CORP NEW			241,000.000	10,591,950	43.950	10,591,950	3,511,250
084670-70-2	BERKSHIRE HATHAWAY INC DE			154,300.000	69,941,104	453.280	69,941,104	12,215,539
101137-10-7	BOSTON SCIENTIFIC CORP			66,600.000	5,948,712	89.320	5,948,712	1,736,442
11135F-10-1	BROADCOM LTD			346,000.000	80,216,640	231.840	80,216,640	993,839
126650-10-0	CVS CORP			76,106.000	3,416,398	44.890	3,416,398	3,416,398
20030N-10-1	COMCAST CORP CL A			138,600.000	5,201,658	37.530	5,201,658	2,337,991
22052L-10-4	CORTEVA INC			152,520.000	8,687,539	56.960	8,687,539	3,651,607
252131-10-7	DEXCOM INC			65,200.000	5,070,604	77.770	5,070,604	6,102,187
254687-10-6	DISNEY WALT CO			42,268.000	4,706,542	111.350	4,706,542	1,451,821
26614N-10-2	DUPONT DE NEMOURS INC			1.000	76	76.250	76	62
30063P-10-5	EXACT SCIENCES CORP			30,000.000	1,685,700	56.190	1,685,700	1,485,300
30231G-10-2	EXXON MOBIL CORPORATION			67,146.000	7,222,895	107.570	7,222,895	3,819,701
31428X-10-6	FEDEX CORP			35,000.000	9,846,550	281.330	9,846,550	7,993,248
36828A-10-1	GE VERNOVA INC			19,266.000	6,337,165	328.930	6,337,165	699,886
369604-30-1	GENERAL ELEC CO			77,063.000	12,853,338	166.790	12,853,338	2,756,868
42809H-10-7	HESS CORPORATION			76,900.000	10,228,469	133.010	10,228,469	3,071,651
438516-10-6	HONEYWELL INTL INC			55,500.000	12,536,895	225.890	12,536,895	2,043,910
46625H-10-0	JP MORGAN CHASE & CO			27,100.000	6,496,141	239.710	6,496,141	826,658
478160-10-4	JOHNSON & JOHNSON			54,622.000	7,899,434	144.620	7,899,434	8,669,992
502431-10-9	L3HARRIS TECHNOLOGIE			24,000.000	5,046,720	210.280	5,046,720	5,117,789
517834-10-7	LAS VEGAS SANDS CORP			92,000.000	4,725,120	51.360	4,725,120	3,462,880
526057-10-4	LENNAR CORP			45,200.000	6,163,924	136.370	6,163,924	664,457
532457-10-8	LILLY (ELI) & CO			33,300.000	25,707,600	772.000	25,707,600	4,581,933
548661-10-7	LOWES COS INC			30,200.000	7,453,360	246.800	7,453,360	2,021,467
58933Y-10-5	MERCK & CO INC			111,200.000	11,062,176	99.480	11,062,176	3,657,240
594918-10-4	MICROSOFT			39,000.000	16,438,500	421.500	16,438,500	3,250,802
609207-10-5	MONDELEX INTL INC NPV A			185,100.000	11,056,023	59.730	11,056,023	4,409,905
64110L-10-6	NETFLIX INC			23,300.000	20,767,756	891.320	20,767,756	5,792,764
654106-10-3	NIKE INC -CL B			84,400.000	6,386,548	75.670	6,386,548	7,404,513
67066G-10-4	NVIDIA CORP			991,000.000	133,081,390	134.290	133,081,390	3,818,583
68902V-10-7	OTIS WORLDWIDE CORP			51,000.000	4,723,110	92.610	4,723,110	3,755,625
693475-10-5	PNC FINANCIAL SERVICES GROUP			52,300.000	10,086,055	192.850	10,086,055	2,914,390
747525-10-3	QUALCOMM INC			21,700.000	3,333,554	153.620	3,333,554	759,383
75513E-10-1	RAYTHEON TECHNOLOGIES CORP			45,200.000	5,230,544	115.720	5,230,544	2,744,361
806857-10-8	SCHLUMBERGER LTD			95,000.000	3,642,300	38.340	3,642,300	2,073,850
828806-10-9	SIMON PROPERTY GROUP			43,100.000	7,422,251	172.210	7,422,251	3,675,568
855244-10-9	STARBUCKS CORP			25,000.000	2,281,250	91.250	2,281,250	572,800
883556-10-2	THERMO ELECTRON CORP			25,300.000	13,161,819	520.230	13,161,819	4,276,490
907818-10-8	UNION PAC CORP			39,000.000	8,893,560	228.040	8,893,560	3,107,419
911312-10-6	UNITED PARCEL SERVICE			62,200.000	7,843,420	126.100	7,843,420	6,372,532
912008-10-9	US FOODS HOLDING CORP			136,500.000	9,208,290	67.460	9,208,290	5,337,505
91324P-10-2	UNITEDHEALTH GROUP INC			92,800.000	46,943,808	505.860	46,943,808	5,304,578

1 CUSIP Identification	Dividends 10 Declared but Unpaid	Dividends 11 Amount Received During Year	Dividends 12 Nonadmitted Declared But Unpaid
00287Y-10-9	0	496,620	0
016255-10-1	0	0	0
02079K-10-7	0	226,272	0
023135-10-6	0	0	0
060505-10-4	62,660	236,180	0
084670-70-2	0	0	0
101137-10-7	0	0	0
11135F-10-1	204,140	728,330	0
126650-10-0	0	202,442	0
20030N-10-1	0	169,092	0
22052L-10-4	0	100,663	0
252131-10-7	0	0	0
254687-10-6	0	31,701	0
26614N-10-2	0	0	0
30063P-10-5	0	0	0
30231G-10-2	0	194,052	0
31428X-10-6	48,300	184,800	0
36828A-10-1	4,817	0	0
369604-30-1	21,578	70,896	0
42809H-10-7	38,450	139,381	0
438516-10-6	0	242,535	0
46625H-10-0	0	124,660	0
478160-10-4	0	268,194	0
502431-10-9	0	83,520	0
517834-10-7	0	73,600	0
526057-10-4	0	90,400	0
532457-10-8	0	173,160	0
548661-10-7	0	135,900	0
58933Y-10-5	90,072	342,496	0
594918-10-4	0	120,120	0
609207-10-5	86,997	323,000	0
64110L-10-6	0	0	0
654106-10-3	33,760	124,912	0
67066G-10-4	10,280	13,885	0
68902V-10-7	0	68,170	0
693475-10-5	0	329,490	0
747525-10-3	0	72,695	0
75513E-10-1	0	112,096	0
806857-10-8	26,125	102,125	0
828806-10-9	90,510	340,490	0
855244-10-9	0	58,000	0
883556-10-2	9,867	38,456	0
907818-10-8	61,427	204,360	0
911312-10-6	0	405,544	0
912008-10-9	0	0	0
91324P-10-2	0	759,104	0

1 CUSIP Identification	Change in Book/Adjusted Carrying Value 13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/Adjusted Carrying Value (13 - 14)	16 Total Foreign Exchange Change in Book/Adjusted Carrying Value	17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-10-9	1,820,673	0	1,820,673	0	03/07/2019	
016255-10-1	(94,440)	494,970	(589,410)	0	01/27/2023	
02079K-10-7	18,671,211	0	18,671,211	0	04/02/2014	
023135-10-6	30,082,700	0	30,082,700	0	02/01/2011	
060505-10-4	2,477,480	0	2,477,480	0	08/01/2016	
084670-70-2	14,908,466	0	14,908,466	0	08/21/2012	
101137-10-7	2,098,566	0	2,098,566	0	03/23/2020	
11135F-10-1	41,594,390	0	41,594,390	0	12/14/2011	
126650-10-0	(826,583)	1,766,349	(2,592,932)	0	11/29/2018	
20030N-10-1	(875,952)	0	(875,952)	0	08/30/2012	
22052L-10-4	1,378,781	0	1,378,781	0	03/16/2020	
252131-10-7	(3,020,064)	0	(3,020,064)	0	04/12/2021	
254687-10-6	890,164	0	890,164	0	06/14/2010	
26614N-10-2	(1)	0	(1)	0	06/03/2019	
30063P-10-5	(533,700)	0	(533,700)	0	01/13/2020	
30231G-10-2	3,403,194	0	3,403,194	0	05/03/2024	
31428X-10-6	992,600	0	992,600	0	06/23/2022	
36828A-10-1	5,637,279	0	5,637,279	0	04/02/2024	
369604-30-1	3,717,673	0	3,717,673	0	10/30/2018	
42809H-10-7	(857,435)	0	(857,435)	0	10/26/2016	
438516-10-6	897,990	0	897,990	0	02/22/2010	
46625H-10-0	1,886,431	0	1,886,431	0	11/18/2011	
478160-10-4	(662,019)	0	(662,019)	0	01/03/2023	
502431-10-9	(71,069)	0	(71,069)	0	03/21/2024	
517834-10-7	197,800	0	197,800	0	03/31/2021	
526057-10-4	(572,684)	0	(572,684)	0	10/25/2010	
532457-10-8	6,296,364	0	6,296,364	0	01/10/2020	
548661-10-7	732,350	0	732,350	0	08/03/2015	
58933Y-10-5	(1,060,848)	0	(1,060,848)	0	04/28/2010	
594918-10-4	1,772,940	0	1,772,940	0	11/16/2017	
609207-10-5	(2,350,770)	0	(2,350,770)	0	10/30/2017	
64110L-10-6	9,423,452	0	9,423,452	0	03/28/2018	
654106-10-3	(2,776,760)	0	(2,776,760)	0	03/21/2019	
67066G-10-4	84,005,088	0	84,005,088	0	08/11/2017	
68902V-10-7	53,465	0	53,465	0	04/24/2024	
693475-10-5	1,987,400	0	1,987,400	0	10/16/2012	
747525-10-3	195,083	0	195,083	0	06/16/2010	
75513E-10-1	1,427,416	0	1,427,416	0	10/21/2016	
806857-10-8	(1,301,500)	0	(1,301,500)	0	12/14/2012	
828806-10-9	1,274,467	0	1,274,467	0	06/20/2013	
855244-10-9	(119,000)	0	(119,000)	0	10/19/2012	
883556-10-2	(267,168)	0	(267,168)	0	04/15/2021	
907818-10-8	(685,620)	0	(685,620)	0	12/03/2015	
911312-10-6	(1,936,286)	0	(1,936,286)	0	04/01/2020	
912008-10-9	3,009,825	0	3,009,825	0	04/13/2021	
91324P-10-2	(1,912,608)	0	(1,912,608)	0	10/16/2012	

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
92338C-10-3	VERALTO CORPORATION			58,000.000	5,907,300	101.850	5,907,300	5,229,895	6,380	13,140	0	677,405	0	677,405	0	04/24/2024	
92343V-10-4	VERIZON COMMUNICATIONS			136,100.000	5,442,639	39.990	5,442,639	5,362,340	0	363,727	0	311,669	0	311,669	0	10/23/2018	
92532F-10-0	VERTEX PHARMACEUTICALS INC COMMON STK			14,000.000	5,637,800	402.700	5,637,800	2,994,065	0	0	0	(58,660)	0	(58,660)	0	04/01/2021	
92826C-83-9	VISA INC			93,700.000	29,612,948	316.040	29,612,948	5,817,241	0	201,455	0	5,218,153	0	5,218,153	0	06/22/2016	
931142-10-3	WAL-MART STORES INC			455,200.000	41,127,320	90.350	41,127,320	15,518,648	94,454	369,850	0	17,206,560	0	17,206,560	0	11/19/2018	
949746-10-1	WELLS FARGO & CO NEW			40,000.000	2,809,600	70.240	2,809,600	980,148	0	60,000	0	840,800	0	840,800	0	10/20/2010	
95040Q-10-4	WELLTOWER INC			58,800.000	7,410,564	126.030	7,410,564	3,509,377	0	150,528	0	2,108,568	0	2,108,568	0	06/24/2013	
98311A-10-5	WYNDHAM HOTELS &I RESORTS INC			45,000.000	4,535,550	100.790	4,535,550	507,821	17,100	67,050	0	917,100	0	917,100	0	06/05/2018	
G29183-10-3	EATON CORP		D	27,000.000	8,960,490	331.870	8,960,490	1,798,305	0	101,520	0	2,458,350	0	2,458,350	0	03/19/2020	
G5960L-10-3	MEDTRONIC INC		D	27,100.000	2,164,748	79.880	2,164,748	1,031,889	18,970	75,338	0	(67,750)	0	(67,750)	0	06/09/2010	
H1467J-10-4	CHUBB LIMITED		D	23,000.000	6,354,903	276.300	6,354,903	4,433,206	20,930	81,423	0	1,156,903	0	1,156,903	0	06/13/2023	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					945,287,783	XXX	945,287,783	216,332,510	946,817	8,871,372	0	251,677,839	2,261,319	249,416,520	0	XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					945,287,783	XXX	945,287,783	216,332,510	946,817	8,871,372	0	251,677,839	2,261,319	249,416,520	0	XXX	XXX
25239Y-59-2	WORLD EX-US CORE EQUITY-INST			26,467,434.535	344,870,672	13.030	344,870,672	343,138,985	0	6,583,785	0	1,731,687	0	1,731,687	0	12/13/2024	
256206-20-2	DODGE & COX GLOBAL STOCK FUND			8,847,617.165	121,300,831	13.710	121,300,831	107,074,462	0	2,220,052	0	(9,326,436)	0	(9,326,436)	0	12/18/2024	
45775L-30-9	T ROWE PR INST SM CAP STK			3,821,607.204	95,081,587	24.880	95,081,587	94,199,553	0	572,553	0	(5,610,137)	0	(5,610,137)	0	12/18/2024	
741494-30-6	TROWE PR GLOBAL TECH-I			4,000,037.909	84,000,796	21.000	84,000,796	40,320,382	0	0	0	21,000,199	0	21,000,199	0	12/16/2022	
77956H-32-8	TROWE PR GLOBAL STOCK			3,200,132.770	201,992,380	63.120	201,992,380	137,912,911	0	455,626	0	16,311,483	0	16,311,483	0	12/17/2024	
77956H-48-4	ROWE T PRICE INTL FD			1,110,150.250	37,634,094	33.900	37,634,094	37,517,775	0	227,794	0	(802,103)	0	(802,103)	0	12/13/2024	
87281Y-10-2	TROWE PR HEALTH SCIENCES-I			785,446.042	62,607,904	79.710	62,607,904	65,133,182	0	111,517	0	(6,059,757)	0	(6,059,757)	0	12/16/2024	
87282H-10-8	TROWE PR FINANCIAL SERV-I			3,244,826.284	137,970,014	42.520	137,970,014	82,390,095	0	1,691,064	0	21,453,273	0	21,453,273	0	12/16/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					1,085,458,278	XXX	1,085,458,278	907,687,345	0	11,862,391	0	38,698,209	0	38,698,209	0	XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					1,085,458,278	XXX	1,085,458,278	907,687,345	0	11,862,391	0	38,698,209	0	38,698,209	0	XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
46434G-10-3	ISHARES INC			1,365,000.000	71,280,300	52.220	71,280,300	69,933,728	0	2,282,332	0	1,346,573	0	1,346,573	0	03/15/2024	
46432F-83-4	ISHARES TR			2,101,210.000	138,974,029	66.140	138,974,029	144,060,303	0	4,268,802	0	(5,086,273)	0	(5,086,273)	0	10/08/2024	
464288-27-3	ISHARES			10,291.000	625,178	60.750	625,178	650,386	0	12,625	0	(25,208)	0	(25,208)	0	12/12/2024	
46090E-10-3	INVESCO QQQ TR			80,154.000	40,977,129	511.230	40,977,129	23,423,900	66,901	243,340	0	8,152,463	0	8,152,463	0	03/13/2023	
464287-22-6	ISHARES TR			4,568,486.000	442,686,293	96.900	442,686,293	447,412,049	0	14,374,398	0	(8,153,954)	0	(8,153,954)	0	07/24/2024	
46429B-68-9	ISHARES EDGE MSCI MIN VOL EA			79,284.000	5,606,172	70.710	5,606,172	5,525,097	0	228,438	0	91,635	0	91,635	0	12/12/2024	
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT			237,703.000	8,890,092	37.400	8,890,092	7,341,413	0	335,534	0	688,544	0	688,544	0	11/15/2024	
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY			160,010.000	5,939,571	37.120	5,939,571	5,497,134	0	168,059	0	(186,785)	0	(186,785)	0	12/13/2024	
46435G-40-9	ISHARES EDGE MSCI INTL VALUE			42,984.000	1,165,296	27.110	1,165,296	1,074,742	0	78,251	0	25,790	0	25,790	0	06/12/2023	
09290C-10-3	BLACKROCK ETF TRUST			1,243,412.000	63,724,865	51.250	63,724,865	51,542,610	0	415,653	0	12,182,255	0	12,182,255	0	08/14/2024	
25434V-87-2	DIMENSIONAL ETF TRUS			578,770.000	23,885,838	41.270	23,885,838	25,032,671	0	465,987	0	(1,146,833)	0	(1,146,833)	0	09/06/2024	
81369Y-10-0	SELECT SECTOR SPDR			175,000.000	14,724,500	84.140	14,724,500	15,583,750	77,754	147,686	0	(859,250)	0	(859,250)	0	04/22/2024	
81369Y-70-4	SELECT SECTOR SPDR			185,000.000	24,375,600	131.760	24,375,600	20,109,445	123,974	227,283	0	3,287,450	0	3,287,450	0	12/01/2023	
81369Y-86-0	SELECT SECTOR SPDR T			659,000.000	26,801,530	40.670	26,801,530	25,083,227	285,749	634,081	0	401,990	0	401,990	0	12/12/2023	
464287-23-4	ISHARES MSCI EMERGING MKT INDEX ETF			1,546,400.000	64,670,448	41.820	64,670,448	58,028,837	0	2,729,801	0	2,489,704	0	2,489,704	0	12/14/2023	
464287-49-9	ISHARES RUSSELL MID-CAP ETF			277,300.000	24,513,320	88.400	24,513,320	18,205,244	0	406,286	0	2,958,791	0	2,958,791	0	07/18/2022	
464287-65-5	ISHARES RUSSELL 2000 ETF			250,175.000	55,278,668	220.960	55,278,668	59,872,771	0	173,622	0	(4,594,103)	0	(4,594,103)	0	12/12/2024	
464288-25-7	ISHARES MSCI ACWI ETF			275,000.000	32,312,500	117.500	32,312,500	25,027,173	0	815,094	0	4,325,750	0	4,325,750	0	03/31/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78464A-78-9	SPDR S&P INSURANCE ETF			292,900.000	16,554,708	56.520	16,554,708	8,395,994	87,081	158,008	0	3,309,770	0	3,309,770	0	03/21/2017	
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					1,062,986,037	XXX	1,062,986,037	1,011,800,474	641,459	28,165,280	0	19,208,309	0	19,208,309	0	XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					0	XXX	0	0	0	0	0	0	0	0	0	XXX	XXX
5989999999 - Total Common Stocks					3,093,732,098	XXX	3,093,732,098	2,135,820,329	1,588,276	48,899,043	0	309,584,357	2,261,319	307,323,038	0	XXX	XXX
5999999999 - Total Preferred and Common Stocks					3,093,732,098	XXX	3,093,732,098	2,135,820,329	1,588,276	48,899,043	0	309,584,357	2,261,319	307,323,038	0	XXX	XXX

1.

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

SCHEDULE 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
88059E-PB-4	TENNESSEE VALLEY AUT		10/25/2024	ZERO STAGE CAPITAL		6,353	10,000	0
91282C-CJ-8	U S TREASURY N/B		11/07/2024	ZERO STAGE CAPITAL		2,580,234	2,725,000	8,488
91282C-HT-1	UNITED STATES TREAS		11/07/2024	ZERO STAGE CAPITAL		3,132,932	3,200,000	24,480
91282C-JJ-1	UNITED STATES TREAS		12/28/2023	ZERO STAGE CAPITAL		300,029	285,000	1,550
91282C-JM-4	UNITED STATES TREAS		12/28/2023	ZERO STAGE CAPITAL		479,677	465,000	1,612
91282C-JZ-5	UNITED STATES TREAS		05/31/2024	CITIGROUP		16,326,641	17,000,000	203,626
91282C-KQ-3	UNITED STATES TREAS		12/23/2024	VARIOUS		33,913,934	33,700,000	166,572
91282C-LW-9	UNITED STATES TREAS		11/29/2024	ZERO STAGE CAPITAL		1,007,491	1,005,000	1,957
36179T-7K-5	GNMA PASSTHRU MA5398		09/23/2024	ZERO STAGE CAPITAL		487,812	500,000	1,278
36179U-Q5-4	GNMA PASSTHRU MA5876		10/11/2024	ZERO STAGE CAPITAL		446,543	466,821	726
36179U-XT-4	GNMA PASSTHRU MA6090		09/30/2024	ZERO STAGE CAPITAL		518,780	550,156	0
36179V-DQ-0	GNMA PASSTHRU MA6411		10/11/2024	ZERO STAGE CAPITAL		50,208	52,487	111
36179V-FR-6	GNMA PASSTHRU MA6476		10/11/2024	ZERO STAGE CAPITAL		74,474	77,882	121
36179V-QV-5	GNMA PASSTHRU MA6768		10/11/2024	ZERO STAGE CAPITAL		110,150	115,152	243
36179V-VX-5	GNMA PASSTHRU MA6930		09/16/2024	JP MORGAN		14,905,565	17,310,037	15,387
36179W-DQ-8	GNMA PASSTHRU MA7311		01/25/2024	ZERO STAGE CAPITAL		450,071	546,991	577
36179W-JT-6	GNMA PASSTHRU MA7474		01/02/2024	ZERO STAGE CAPITAL		501,367	538,652	1,100
36179W-P9-3	GNMA PASSTHRU MA7648		08/20/2024	ZERO STAGE CAPITAL		421,484	500,000	556
36179W-XL-7	GNMA PASSTHRU MA7883		02/08/2024	ZERO STAGE CAPITAL		456,190	499,763	923
36179W-Y8-5	GNMA PASSTHRU MA7935		03/27/2024	ZERO STAGE CAPITAL		410,703	500,000	472
38382U-RT-0	GNMA REMIC TRUST		12/09/2024	ZERO STAGE CAPITAL		23,016	0	149
38383R-4A-2	GNMA REMIC TRUST		09/19/2024	ZERO STAGE CAPITAL		66,955	0	1,172
91282C-EH-0	UNITED STATES TREAS		12/28/2023	ZERO STAGE CAPITAL		1,087,470	1,115,000	5,997
0109999999. Subtotal - Bonds - U.S. Governments						77,758,079	81,162,941	437,097
110709-EX-6	BC PROV		06/28/2024	RBC DEXIA		10,526,760	9,203,000	22,415
135087-J3-9	CANADA GOVT		02/15/2024	RBC DEXIA		2,820,270	3,000,000	14,979
135087-L4-4	CANADA GOVT		03/28/2024	RBC DEXIA		16,580,630	20,007,000	28,943
135087-M2-7	CANADA GOVT		10/16/2024	RBC DEXIA		31,167,691	34,702,000	119,800
135087-N6-7	CANADA GOVT		02/09/2024	RBC DEXIA		4,676,250	5,000,000	22,808
135087-N8-3	CANADA GOVT		12/11/2024	RBC DEXIA		3,995,600	4,000,000	30,740
135087-Q9-8	CANADA GOVT		04/10/2024	RBC DEXIA		4,051,720	4,000,000	18,411
135087-R8-9	CANADA GOVT		10/31/2024	RBC DEXIA		4,081,720	4,000,000	23,397
13509P-HD-8	CANADA HOUSING TRUST		01/19/2024	RBC DEXIA		2,977,130	3,250,000	24,308
13509P-HU-0	CANADA HOUSING TRUST		07/29/2024	RBC DEXIA		1,816,580	2,000,000	14,263
13509P-HW-6	CANADA HOUSING TRUST		09/27/2024	RBC DEXIA		3,910,083	4,335,000	20,523
13509P-JT-1	CANADA HOUSING TRUST		03/13/2024	RBC DEXIA		2,997,870	3,000,000	0
563469-UX-1	MANITOBA PROV		12/06/2024	RBC DEXIA		1,854,480	2,000,000	786
68333Z-AE-7	ONTARIO PROV		01/29/2024	RBC DEXIA		3,772,720	4,000,000	17,753
68333Z-AP-2	ONTARIO PROV		09/27/2024	RBC DEXIA		2,340,872	2,509,000	17,883
147918-AC-0	CASSA DEPOSITI E PRE	D	04/23/2024	ZERO STAGE CAPITAL		198,322	200,000	0
219868-CJ-3	CORPORACION ANDINA D	D	01/17/2024	ZERO STAGE CAPITAL		94,714	95,000	0
0309999999. Subtotal - Bonds - All Other Governments						97,863,412	105,301,000	377,009
09182T-EM-5	BLACK BELT ENERGY GA		11/14/2024	ZERO STAGE CAPITAL		1,593,855	1,500,000	0
139071-AL-8	CANYONS MET DIST NO		10/04/2024	ZERO STAGE CAPITAL		465,979	415,000	0
158862-CE-0	CHANDLER ARIZ INDL D		10/31/2024	ZERO STAGE CAPITAL		2,241,654	2,240,000	24,502
16772P-EC-6	CHICAGO ILL TRAN AUT		12/11/2024	ZERO STAGE CAPITAL		1,157,870	1,000,000	0
187145-TZ-0	CLIFTON TEX HIGHER E		05/09/2024	ZERO STAGE CAPITAL		783,853	700,000	0
251135-HM-4	DETROIT MICH DOWNTOW		06/18/2024	ZERO STAGE CAPITAL		1,123,960	1,000,000	0
254764-JZ-7	DISTRICT COLUMBIA HO		02/26/2024	ZERO STAGE CAPITAL		1,154,576	1,125,000	6,719
45204F-WF-8	ILLINOIS FIN AUTH RE		05/08/2024	ZERO STAGE CAPITAL		1,082,139	925,000	0
45884A-K4-4	INTERMOUNTAIN PWR AG		10/25/2024	ZERO STAGE CAPITAL		1,114,770	1,000,000	0
472682-ZF-3	JEFFERSON CNTY ALA S		01/23/2024	ZERO STAGE CAPITAL		2,244,140	2,000,000	0
498044-HP-4	KITSAP CNTY WASH SCH		06/04/2024	ZERO STAGE CAPITAL		1,121,350	1,000,000	0
52350L-AF-7	LEE CNTY FLA INDL DE		10/31/2024	CORPORATE REORG		1,000,000	1,000,000	0
574193-VL-9	MARYLAND ST		12/12/2024	ZERO STAGE CAPITAL		1,140,780	1,000,000	1,667

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
592041-A3-1	MET GOVT NASHVILLE &		10/11/2024	ZERO STAGE CAPITAL		998,830	875,000	0
59261A-Y5-0	METROPOLITAN TRANSN		03/20/2024	ZERO STAGE CAPITAL		799,470	700,000	0
59333P-7L-6	MIAMI-DADE CNTY FLA		07/17/2024	ZERO STAGE CAPITAL		2,191,880	2,000,000	0
59334D-PE-8	MIAMI-DADE CNTY FLA		05/15/2024	ZERO STAGE CAPITAL		1,993,996	1,715,000	0
59447N-AH-9	MICHIGAN FIN AUTH AC		03/27/2024	ZERO STAGE CAPITAL		1,329,012	1,200,000	0
597783-2W-8	MIDLAND TEX INDPT SC		03/06/2024	ZERO STAGE CAPITAL		702,444	600,000	0
64613C-FW-3	NEW JERSEY ST TRANSN		12/06/2024	ZERO STAGE CAPITAL		751,329	650,000	0
64972G-J5-4	NEW YORK N Y CITY MU		04/17/2024	ZERO STAGE CAPITAL		1,717,293	1,450,000	0
67766W-P6-3	OHIO ST WTR DEV AUTH		04/17/2024	ZERO STAGE CAPITAL		3,521,490	3,000,000	0
70878C-BF-1	PENNSYLVANIA HIGHER		04/05/2024	ZERO STAGE CAPITAL		1,082,650	1,000,000	0
717823-8M-3	PHILADELPHIA PA GAS		02/27/2024	ZERO STAGE CAPITAL		1,193,746	1,150,000	23,639
735389-2H-0	PORT SEATTLE WASH RE		08/02/2024	ZERO STAGE CAPITAL		2,671,994	2,445,000	0
74526Y-GW-9	PUERTO RICO ELEC PWR		02/20/2024	CORPORATE REORG		850,000	850,000	0
79467B-GV-1	SALES TAX SECURITIZA		11/14/2024	ZERO STAGE CAPITAL		947,113	850,000	15,819
837151-4L-0	SOUTH CAROLINA ST PU		07/24/2024	ZERO STAGE CAPITAL		1,130,030	1,000,000	0
87638T-HF-3	TARRANT CNTY TEX CUL		04/25/2024	ZERO STAGE CAPITAL		945,998	855,000	0
87638T-JD-6	TARRANT CNTY TEX CUL		07/25/2024	ZERO STAGE CAPITAL		1,100,020	1,000,000	0
88283K-CC-0	TEXAS TRANSN COMMN C		07/24/2024	ZERO STAGE CAPITAL		1,118,690	1,000,000	0
93974E-2C-9	WASHINGTON ST		03/27/2024	ZERO STAGE CAPITAL		962,651	825,000	0
97712D-QU-3	WISCONSIN ST HEALTH		02/29/2024	ZERO STAGE CAPITAL		1,289,900	1,250,000	18,924
3132D6-CB-4	FHLMC PC 15Y SB8166		02/23/2024	ZERO STAGE CAPITAL		94,493	99,852	165
3132D6-CP-3	FHLMC PC 15Y SB8178		06/27/2024	ZERO STAGE CAPITAL		84,223	87,236	165
3132D6-NV-8	FHLMC PC 15Y SB8504		09/12/2024	ZERO STAGE CAPITAL		89,385	94,140	98
3132DW-BJ-1	FHLMC PC 30Y SD8141		04/05/2024	ZERO STAGE CAPITAL		477,956	580,000	322
3132DW-E4-1	FHLMC PC 30Y SD8255		12/19/2023	ZERO STAGE CAPITAL		446,921	491,418	717
3132DW-E6-6	FHLMC PC 30Y SD8257		10/30/2024	ZERO STAGE CAPITAL		645,576	676,993	1,100
3133Q3-G9-6	FHLMC PC 406		02/21/2024	ZERO STAGE CAPITAL		186,426	237,024	0
3140AP-RS-5	FNMA PASSTHRU DC2296		09/27/2024	BARCLAYS		9,780,372	9,742,316	39,240
3140QP-FM-4	FNMA PASSTHRU CB3771		02/12/2024	ZERO STAGE CAPITAL		529,889	590,457	689
31418D-YC-0	FNMA PASSTHRU MA4306		07/01/2024	VARIOUS		8,950	8,732	0
31418D-YX-4	FNMA PASSTHRU MA4325		02/29/2024	ZERO STAGE CAPITAL		128,350	162,565	36
31418E-CR-9	FNMA PASSTHRU MA4579		12/23/2024	ZERO STAGE CAPITAL		722,897	851,562	1,632
31418E-D7-2	FNMA PASSTHRU MA4625		12/19/2023	ZERO STAGE CAPITAL		847,765	932,170	1,359
31418E-D8-0	FNMA PASSTHRU MA4626		05/06/2024	ZERO STAGE CAPITAL		758,305	833,399	556
31418E-E4-8	FNMA PASSTHRU MA4654		12/19/2023	ZERO STAGE CAPITAL		428,377	471,027	687
31418E-HK-9	FNMA PASSTHRU MA4733		10/30/2024	ZERO STAGE CAPITAL		730,282	765,507	1,244
31418E-J5-0	FNMA PASSTHRU MA4783		02/14/2024	ZERO STAGE CAPITAL		210,164	229,218	306
31418E-MQ-0	FNMA PASSTHRU MA4866		02/14/2024	ZERO STAGE CAPITAL		27,789	30,355	40
31418E-P3-8	FNMA PASSTHRU MA4941		02/12/2024	ZERO STAGE CAPITAL		1,174,748	1,180,165	2,164
31418E-R8-5	FNMA PASSTHRU MA5010		07/25/2024	ZERO STAGE CAPITAL		234,562	235,777	901
31418E-V8-0	FNMA PASSTHRU MA5138		04/16/2024	ZERO STAGE CAPITAL		919,364	946,350	1,735
31418E-V9-8	FNMA PASSTHRU MA5139		04/11/2024	ZERO STAGE CAPITAL		1,003,568	1,005,847	2,347
31418E-XU-9	FNMA PASSTHRU MA5190		10/16/2024	ZERO STAGE CAPITAL		491,903	489,837	973
0909999999. Subtotal - Bonds - U.S. Special Revenues						63,545,727	60,061,947	147,746
00108W-AS-9	AEP TEX INC		05/20/2024	ZERO STAGE CAPITAL		79,977	80,000	0
00206R-GX-4	AT&T INC		10/07/2024	JP MORGAN		1,096,190	1,000,000	20,560
00440K-AD-5	ACCENTURE CAPITAL IN		10/01/2024	JP MORGAN		1,997,920	2,000,000	0
023135-BZ-8	AMAZON COM INC		05/30/2024	USBCORP		2,083,300	2,500,000	2,771
023551-AM-6	HESS CORP		02/16/2024	GOLDMAN SACHS		1,696,605	1,500,000	46,313
025816-DE-6	AMERICAN EXPRESS CO		03/18/2024	BARCLAYS		1,490,760	1,500,000	28,900
03027X-AW-0	AMERICAN TOWER CORP		08/28/2024	ZERO STAGE CAPITAL		96,297	100,000	148
036752-AZ-6	ELEVANCE HEALTH INC		05/21/2024	ZERO STAGE CAPITAL		279,891	280,000	0
04316J-AL-3	GALLAGHER ARTHUR J &		12/10/2024	ZERO STAGE CAPITAL		49,961	50,000	0
06051G-HZ-5	BANK AMERICA CORP		10/24/2024	BARCLAYS		889,460	1,000,000	4,992
06051G-JZ-3	BK OF AMERICA CORP		11/06/2024	ZERO STAGE CAPITAL		186,015	205,000	1,699

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
06406R-BV-8	BANK NEW YORK MELLON		12/06/2024	MK TAXES SYS		2,535,450	2,500,000	29,366
097023-CV-5	BOEING CO		09/26/2024	ZERO STAGE CAPITAL		128,235	130,000	3,008
097023-DC-6	BOEING CO		08/13/2024	ZERO STAGE CAPITAL		172,013	190,000	249
097023-DS-1	BOEING CO		05/23/2024	ZERO STAGE CAPITAL		167,719	165,000	808
11135F-BT-7	BROADCOM INC		07/02/2024	LOOP CAPITAL		1,844,140	2,000,000	17,983
11135F-CB-5	BROADCOM INC		09/26/2024	T D SECURITIES		998,240	1,000,000	0
120568-BC-3	BUNGE LTD FIN CORP		08/13/2024	ZERO STAGE CAPITAL		310,020	350,000	2,406
126650-ED-8	CVS HEALTH CORP		05/17/2024	MK TAXES SYS		1,005,490	1,000,000	1,900
14040H-CY-9	CAPITAL ONE FINL COR		01/23/2024	GOLDMAN SACHS		1,461,750	1,500,000	42,173
15135B-AR-2	CENTENE CORP DEL		11/21/2024	JP MORGAN		964,590	1,000,000	18,535
161175-CR-3	CHARTER COMMUNICATIO		05/17/2024	CITIGROUP		504,195	500,000	637
17275R-BR-2	CISCO SYS INC		02/21/2024	CITIGROUP		2,998,950	3,000,000	0
172967-PG-0	CITIGROUP INC		06/11/2024	ZERO STAGE CAPITAL		44,645	45,000	867
17327C-AQ-6	CITIGROUP INC		12/13/2024	ZERO STAGE CAPITAL		339,515	390,000	4,670
185899-AQ-4	CLEVELAND-CLIFFS INC		10/08/2024	ZERO STAGE CAPITAL		20,000	20,000	0
185899-AR-2	CLEVELAND-CLIFFS INC		10/08/2024	ZERO STAGE CAPITAL		20,000	20,000	0
209111-GH-0	CONSOLIDATED EDISON		05/06/2024	CITIGROUP		998,380	1,000,000	0
233331-BK-2	DTE ENERGY CO		02/12/2024	BARCLAYS		1,995,640	2,000,000	0
25179M-BG-7	DEVON ENERGY CORP NE		08/19/2024	CITIGROUP		1,999,320	2,000,000	0
26441C-CE-3	DUKE ENERGY CORP NEW		10/09/2024	MITSUBISHI		1,029,610	1,000,000	18,621
29273V-AY-6	ENERGY TRANSFER L P		12/02/2024	ZERO STAGE CAPITAL		141,522	140,000	319
29273V-AZ-3	ENERGY TRANSFER L P		07/30/2024	ZERO STAGE CAPITAL		499,495	495,000	2,888
33767B-AF-6	FIRSTENERGY TRANSMIS		09/03/2024	MORGAN STANLEY		1,996,600	2,000,000	0
345397-B2-8	FORD MOTOR CREDIT CO		01/17/2024	GOLDMAN SACHS		956,980	1,000,000	6,188
345397-F8-1	FORD MOTOR CREDIT CO		09/03/2024	ZERO STAGE CAPITAL		199,978	200,000	0
38151L-AG-5	GOLDMAN SACHS BK USA		05/15/2024	GOLDMAN SACHS		2,000,000	2,000,000	0
446413-AT-3	HUNTINGTON INGALLS I		12/06/2024	ZERO STAGE CAPITAL		325,271	340,000	1,507
44891A-CT-2	HYUNDAI CAP AMER		01/03/2024	ZERO STAGE CAPITAL		184,347	185,000	0
465685-AT-2	ITC HLDGS CORP		05/06/2024	SCOTIA		1,997,440	2,000,000	0
46647P-AV-8	JP MORGAN CHASE BANK		05/30/2024	BANK AMERICA MERRILL		1,912,620	2,000,000	29,888
49447B-AB-9	KIMCO RLTY OP LLC		10/08/2024	ZERO STAGE CAPITAL		107,576	110,000	341
501044-DV-0	KROGER CO		08/20/2024	WELLS FARGO		498,735	500,000	0
539830-CC-1	LOCKHEED MARTIN CORP		01/25/2024	ZERO STAGE CAPITAL		2,993,370	3,000,000	0
55336V-BX-7	MPLX LP		05/15/2024	MIZUHO		493,890	500,000	0
55903V-BD-4	WARNERMEDIA HLDGS IN		07/26/2024	ZERO STAGE CAPITAL		153,763	196,000	3,649
57629W-4T-4	MASSMUTUAL GLBL FDG		05/30/2024	MIZUHO		1,493,415	1,500,000	0
64105M-AC-5	NESTLE CAP CORP DISC		04/09/2024	USBCORP		990,050	1,000,000	3,927
651229-BE-5	NEWELL BRANDS INC		10/29/2024	ZERO STAGE CAPITAL		5,000	5,000	0
651229-BF-2	NEWELL BRANDS INC		10/29/2024	ZERO STAGE CAPITAL		20,000	20,000	0
66775V-AB-1	NORTHWEST PIPELINE C		09/24/2024	ZERO STAGE CAPITAL		436,550	440,000	8,507
66815L-2S-7	NORTHWESTERN MUTUAL		05/20/2024	BANK AMERICA MERRILL		999,710	1,000,000	0
67080L-AC-9	NUVEEN LLC		04/08/2024	ZERO STAGE CAPITAL		64,927	65,000	0
674599-EL-5	OCCIDENTAL PETE CORP		07/23/2024	ZERO STAGE CAPITAL		44,829	45,000	0
68389X-BV-6	ORACLE CORP		06/04/2024	ZERO STAGE CAPITAL		195,868	220,000	1,154
690742-AM-3	OWENS CORNING NEW		05/22/2024	CORPORATE REORG		117,000	117,000	1,103
70450Y-AP-8	PAYPAL HLDGS INC		05/23/2024	CITIGROUP		2,462,775	2,500,000	0
713448-FY-9	PEPSICO INC		07/15/2024	CITIGROUP		1,994,820	2,000,000	0
718172-DD-8	PHILIP MORRIS INTL I		04/01/2024	ZERO STAGE CAPITAL		101,170	100,000	397
723787-AQ-0	PIONEER NAT RES CO		05/02/2024	GOLDMAN SACHS		1,655,340	2,000,000	8,550
723787-AR-8	PIONEER NAT RES CO		06/21/2024	MORGAN STANLEY		2,957,325	3,500,000	33,235
758750-AL-7	REGAL REXNORD CORPOR		05/02/2024	CORPORATE REORG		40,115	40,000	518
7591EP-AV-2	REGIONS FINANCIAL CO		09/03/2024	BARCLAYS		2,000,000	2,000,000	0
806851-AL-5	SCHLUMBERGER HLDGS C		05/21/2024	HSBC		992,900	1,000,000	0
806851-AM-3	SCHLUMBERGER HLDGS C		05/21/2024	CITIGROUP		1,977,680	2,000,000	0
824348-BT-2	SHERWIN WILLIAMS CO		08/07/2024	ZERO STAGE CAPITAL		54,838	55,000	0

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
832248-BD-9	SMITHFIELD FOODS INC		01/19/2024	ZERO STAGE CAPITAL		287,768	375,000	3,555
855244-BJ-7	STARBUCKS CORP		05/14/2024	MK TAXES SYS		969,230	1,000,000	13,611
866677-AK-3	SUN CMNTYS OPER LTD		01/04/2024	ZERO STAGE CAPITAL		254,689	255,000	0
87612G-AK-7	TARGA RES CORP		08/06/2024	ZERO STAGE CAPITAL		109,937	110,000	0
92343V-GX-6	VERIZON GLOBAL FDG CORP		08/09/2024	EXCHANGE		310,936	287,000	4,455
94106L-CD-9	WASTE MGMT INC DEL		11/14/2024	MIZUHO		983,920	1,000,000	1,467
958667-AE-7	WESTERN MIDSTREAM OP		03/13/2024	MK TAXES SYS		3,072,060	3,000,000	84,050
015857-AF-2	ALGONQUIN POWER & UT	A	03/26/2024	ZERO STAGE CAPITAL		84,289	85,000	0
05590H-BG-1	BMW CDA INC		10/07/2024	RBC DEXIA		684,952	685,000	0
06418M-M4-3	BANK NOVA SCOTIA		09/24/2024	SCOTIA		1,010,000	1,010,000	0
13509P-JX-2	CANADA HOUSING TRUST		09/24/2024	SCOTIA		3,991,640	4,000,000	0
13607P-BA-1	CIBC TORONTO BRH		06/05/2024	RBC DEXIA		2,631,074	2,635,000	0
136375-DL-3	CANADIAN NATL RY CO		05/16/2024	RBC DEXIA		6,356,535	6,330,000	7,184
136385-BB-6	CANADIAN NAT RES LTD	A	12/03/2024	ZERO STAGE CAPITAL		79,974	80,000	0
233852-AH-5	DAIMLER TRUCKS FI CA		02/13/2024	RBC DEXIA		8,232,240	8,000,000	180,846
31430W-3J-1	FED DES CAISSES		09/20/2024	VMDM VALEURS		2,625,000	2,625,000	0
34527A-CT-5	FORD CR CDA LTD		02/29/2024	RBC DEXIA		2,534,494	2,525,000	20,702
34527A-DA-5	FORD CR CDA LTD		09/05/2024	RBC DEXIA		1,875,000	1,875,000	0
37045Y-AL-8	GENERAL MTRS FINL CD		02/29/2024	RBC DEXIA		2,301,206	2,302,000	4,149
438121-BH-7	HONDA CANADA FIN		02/13/2024	RBC DEXIA		2,250,000	2,250,000	0
47788Z-AR-2	JOHN DEERE FINANCIAL		04/01/2024	RBC DEXIA		599,868	600,000	0
565018-DJ-4	MANULIFE BANK CDA		03/05/2024	RBC DEXIA		1,040,000	1,040,000	0
63306A-JB-3	NATIONAL BK CDA MONT		10/01/2024	RBC DEXIA		960,000	960,000	0
68245X-AH-2	1011778 B.C. UNLIMIT	A	07/10/2024	ZERO STAGE CAPITAL		23,438	25,000	312
74340X-CL-3	PROLOGIS L P		03/05/2024	RBC DEXIA		10,022,570	10,000,000	5,795
766910-BN-2	RIOCAN REIT		08/08/2024	CORPORATE REORG		1,267,000	1,267,000	33,798
775109-CH-2	ROGERS COMMUNICATION	A	04/25/2024	GOLDMAN SACHS		1,089,163	1,250,000	5,806
775109-DF-5	ROGERS COMMUNICATION	A	02/07/2024	CITIGROUP		1,982,380	2,000,000	0
836720-AA-0	SOUTH BOW CDN INFRA		08/14/2024	RBC DEXIA		888,982	889,000	0
87971M-CH-4	TELUS CORP		08/08/2024	RBC DEXIA		899,199	900,000	0
89116C-FF-9	TD BANK		04/02/2024	RBC DEXIA		1,350,000	1,350,000	0
892329-CA-9	TOYOTA CR CDA INC		09/24/2024	RBC DEXIA		787,890	788,000	0
92277L-AK-2	VENTAS CDA FIN LTD		02/29/2024	RBC DEXIA		3,996,680	4,000,000	0
00973R-AM-5	AKER BP ASA	D	02/16/2024	MORGAN STANLEY		1,526,985	1,500,000	17,000
12704P-AA-6	CRH SMW FIN DESIGNAT	D	05/14/2024	T D SECURITIES		1,998,860	2,000,000	0
45115A-AB-0	ICON INVTS SIX DESIG	D	04/30/2024	ZERO STAGE CAPITAL		200,000	200,000	0
45262B-AG-8	IMPERIAL TOB FIN PLC	D	06/24/2024	ZERO STAGE CAPITAL		199,378	200,000	0
60687Y-BA-6	MIZUHO FINANCIAL GRO	D	05/14/2024	ZERO STAGE CAPITAL		316,753	360,000	1,807
749410-AA-4	RCKT MRTG TR		08/14/2024	ZERO STAGE CAPITAL		299,994	300,000	935
74942A-AA-1	RCKT MORTGAGE TRUST		11/25/2024	ZERO STAGE CAPITAL		455,368	449,053	1,809
89180L-AB-4	TOWD POINT MORTGAGE TRUST		01/30/2024	ZERO STAGE CAPITAL		86,797	100,000	0
89183C-AA-3	TOWD POINT MORTGAGE		01/11/2024	ZERO STAGE CAPITAL		99,998	100,000	487
05593Q-AC-8	BMO MTG TR 2024-5C6		09/10/2024	ZERO STAGE CAPITAL		540,748	525,000	1,938
95003V-AC-2	WELLS FARGO COM MT T		07/16/2024	ZERO STAGE CAPITAL		514,996	500,000	1,976
00833Q-AA-3	AFFIRM ASSET SEC TR		11/22/2024	ZERO STAGE CAPITAL		299,991	300,000	0
05377R-HY-3	AVID BUGET RENT CAR		01/08/2024	ZERO STAGE CAPITAL		99,983	100,000	0
05377R-JK-1	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC		03/05/2024	ZERO STAGE CAPITAL		199,908	200,000	0
29375P-AB-6	ENTERPRISE FLEET FIN		01/23/2024	ZERO STAGE CAPITAL		199,972	200,000	0
34528Q-JA-3	FORD CREDIT FLRPL MS		05/07/2024	ZERO STAGE CAPITAL		499,902	500,000	0
34528Q-JK-1	FORD CR FLPL MT OWN		10/03/2024	ZERO STAGE CAPITAL		399,964	400,000	0
34533B-AA-8	FORD CR AUTO OWN TR		02/06/2024	ZERO STAGE CAPITAL		399,873	400,000	0
361886-DQ-4	GMF FLOORPLN ONR REV		11/19/2024	ZERO STAGE CAPITAL		199,945	200,000	0
36269K-AA-3	GM FIN REV REC TR		03/05/2024	ZERO STAGE CAPITAL		199,939	200,000	0
379925-AA-8	GM FINANCIAL REVOLVI		08/23/2024	ZERO STAGE CAPITAL		299,878	300,000	0
39571M-AB-4	GREENSKY HME IMP ISS		07/30/2024	ZERO STAGE CAPITAL		299,997	300,000	0
80287L-AE-9	SANT DR AUTOREC TR		06/11/2024	ZERO STAGE CAPITAL		299,971	300,000	0

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
345214-BL-3	FORD AUTO SECURITIZA		04/15/2024	RBC DEXIA		880,000	880,000	0
36252M-DE-7	GMF CANADA LEASING TRUST		06/17/2024	RBC DEXIA		1,050,000	1,050,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						139,671,491	141,360,053	740,459
23320G-44-8	DFA INVT DIMENSIONS		12/13/2024	ZERO STAGE CAPITAL	0.000	54,280,268	0	0
1619999999. Subtotal - Bonds - SVO Identified Funds						54,280,268	0	0
2509999997. Total - Bonds - Part 3						433,118,977	387,885,941	1,702,311
2509999998. Total - Bonds - Part 5						99,741,887	102,124,034	433,245
2509999999. Total - Bonds						532,860,864	490,009,975	2,135,556
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0
4509999999. Total - Preferred Stocks						0	XXX	0
09290C-10-3	BLACKROCK ETF TRUST		08/14/2024	ZERO STAGE CAPITAL	1,249,716.000	51,815,801		0
25434V-87-2	DIMENSIONAL ETF TRUS		09/06/2024	GOLDMAN SACHS	578,770.000	25,032,671		0
30231G-10-2	EXXON MOBIL CORPORATION		05/03/2024	CORPORATE REORG	67,146.000	3,819,701		0
36828A-10-1	GE VERNOVA INC		04/02/2024	SPINOFF	19,266.000	699,886		0
502431-10-9	L3HARRIS TECHNOLOGIE		03/21/2024	ALEX BROWN	24,000.000	5,117,789		0
68902V-10-7	OTIS WORLDWIDE CORP		04/24/2024	UBS	26,000.000	2,432,895		0
81369Y-10-0	SELECT SECTOR SPDR		04/22/2024	GOLDMAN SACHS	175,000.000	15,583,750		0
92338C-10-3	VERALTO CORPORATION		04/24/2024	VARIOUS	58,000.000	5,229,895		0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						109,732,388	XXX	0
25239Y-59-2	WORLD EX-US CORE EQUITY-INST		12/13/2024	ZERO STAGE CAPITAL	26,467,434.535	343,138,985		0
256206-20-2	DODGE & COX GLOBAL STOCK FUND		12/18/2024	ZERO STAGE CAPITAL	1,112,242.792	15,215,481		0
45775L-30-9	T ROWE PR INST SM CAP STK		12/18/2024	ZERO STAGE CAPITAL	626,555.854	15,607,506		0
464287-22-6	ISHARES TR		07/24/2024	GOLDMAN SACHS	1,990,100.000	194,859,206		0
464287-65-5	ISHARES RUSSELL 2000 ETF		12/12/2024	VARIOUS	250,175.000	59,872,771		0
46429B-68-9	ISHARES EDGE MSCI MIN VOL EA		12/12/2024	ZERO STAGE CAPITAL	10,606.000	752,404		0
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		11/15/2024	ZERO STAGE CAPITAL	14,166.000	544,420		0
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		12/13/2024	ZERO STAGE CAPITAL	72,585.000	2,859,161		0
77956H-32-8	TROWE PR GLOBAL STOCK		12/17/2024	ZERO STAGE CAPITAL	198,647.268	13,005,437		0
77956H-48-4	ROWE T PRICE INTL FD		12/13/2024	ZERO STAGE CAPITAL	6,499.104	227,794		0
87281Y-10-2	TROWE PR HEALTH SCIENCES-I		12/16/2024	ZERO STAGE CAPITAL	88,467.386	7,249,902		0
87282H-10-8	TROWE PR FINANCIAL SERV-I		12/16/2024	ZERO STAGE CAPITAL	257,608.216	11,247,184		0
464288-27-3	ISHARES		12/12/2024	ZERO STAGE CAPITAL	11,910.000	752,354		0
46432F-83-4	ISHARES TR		10/08/2024	VARIOUS	2,101,210.000	144,060,303		0
46434G-10-3	ISHARES INC		03/15/2024	GOLDMAN SACHS	1,365,000.000	69,933,728		0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						879,326,636	XXX	0
5989999997. Total - Common Stocks - Part 3						989,059,024	XXX	0
5989999998. Total - Common Stocks - Part 5						218,953,263	XXX	0
5989999999. Total - Common Stocks						1,208,012,287	XXX	0
5999999999. Total - Preferred and Common Stocks						1,208,012,287	XXX	0
6009999999 - Totals						1,740,873,151	XXX	2,135,556

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP 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
912828-3W-8	U S TREASURY N/B		05/31/2024	JP MORGAN		2,810,625	3,000,000	2,988,555	2,995,439	0	439	0	439	0	2,995,878	0	(185,253)	(185,253)	65,955	02/15/2028
91282C-AD-3	UNITED STATES TREAS N		05/31/2024	CITIGROUP		2,625,586	3,000,000	2,981,484	2,990,382	0	1,126	0	1,126	0	2,991,508	0	(365,922)	(365,922)	9,457	07/31/2027
91282C-BZ-3	UNITED STATES TREAS		05/31/2024	BARCLAYS		11,016,602	12,500,000	12,468,555	12,480,124	0	1,888	0	1,888	0	12,482,011	0	(1,465,410)	(1,465,410)	92,561	04/30/2028
91282C-EH-0	UNITED STATES TREAS		09/30/2024	ZERO STAGE CAPITAL		2,589,501	2,640,000	2,555,054	0	0	26,749	0	26,749	0	2,590,433	0	(931)	(931)	45,272	04/15/2025
91282C-CJ-8	U S TREASURY N/B		11/29/2024	ZERO STAGE CAPITAL		635,689	670,000	634,406	0	0	1,380	0	1,380	0	635,786	0	(97)	(97)	2,469	06/30/2026
91282C-HT-1	UNITED STATES TREAS		12/23/2024	ZERO STAGE CAPITAL		665,711	700,000	705,113	0	0	(97)	0	(97)	0	705,016	0	(39,305)	(39,305)	9,656	08/15/2033
91282C-JJ-1	UNITED STATES TREAS		02/12/2024	ZERO STAGE CAPITAL		1,445,969	1,410,000	1,436,563	1,436,487	0	(263)	0	(263)	0	1,436,224	0	9,745	9,745	15,688	11/15/2033
91282C-JM-4	UNITED STATES TREAS		01/02/2024	ZERO STAGE CAPITAL		2,587,241	2,508,000	2,575,134	2,574,917	0	(61)	0	(61)	0	2,574,857	0	12,384	12,384	10,193	11/30/2030
91282C-JN-2	UNITED STATES TREAS		12/28/2023	ZERO STAGE CAPITAL		1,075,594	1,050,000	1,073,215	1,073,087	0	35	0	35	0	1,073,122	0	2,472	2,472	3,640	11/30/2028
20755C-AA-6	FANNIE MAE - CAS		11/25/2024	VARIOUS		40,921	40,921	40,946	40,925	0	(4)	0	(4)	0	40,921	0	0	0	1,629	10/25/2043
36179T-7K-5	GNMA PASSTHRU MA5398		12/01/2024	MORTGAGE PAYDOWN		12,981	12,981	12,665	0	0	3	0	3	0	12,981	0	0	0	87	08/20/2048
36179U-Q5-4	GNMA PASSTHRU MA5876		12/01/2024	MORTGAGE PAYDOWN		8,418	8,418	8,053	0	0	2	0	2	0	8,418	0	0	0	41	04/20/2049
36179U-XT-4	GNMA PASSTHRU MA6090		12/01/2024	MORTGAGE PAYDOWN		8,290	8,290	7,817	0	0	3	0	3	0	8,290	0	0	0	36	08/20/2049
36179V-4V-9	GNMA PASSTHRU MA7136		12/01/2024	MORTGAGE PAYDOWN		41,542	41,542	36,197	41,294	0	248	0	248	0	41,542	0	0	0	574	01/20/2051
36179V-DQ-0	GNMA PASSTHRU MA6411		12/01/2024	MORTGAGE PAYDOWN		649	649	621	0	0	0	0	0	0	649	0	0	0	2	01/20/2050
36179V-FR-6	GNMA PASSTHRU MA6476		12/01/2024	MORTGAGE PAYDOWN		1,568	1,568	1,499	0	0	0	0	0	0	1,568	0	0	0	8	02/20/2050
36179V-QV-5	GNMA PASSTHRU MA6768		12/01/2024	MORTGAGE PAYDOWN		820	820	785	0	0	0	0	0	0	820	0	0	0	3	07/20/2050
36179V-VX-5	GNMA PASSTHRU MA6930		12/01/2024	MORTGAGE PAYDOWN		367,832	367,832	316,738	0	0	366	0	366	0	367,832	0	0	0	1,199	10/20/2050
36179W-2W-7	GNMA PASSTHRU MA7989		12/01/2024	MORTGAGE PAYDOWN		13,058	13,058	12,115	13,009	0	48	0	48	0	13,058	0	0	0	261	04/20/2052
36179W-DQ-8	GNMA PASSTHRU MA7311		12/01/2024	MORTGAGE PAYDOWN		38,585	38,585	31,748	0	0	242	0	242	0	38,585	0	0	0	351	04/20/2051
36179W-JQ-2	GNMA PASSTHRU MA7471		01/20/2024	VARIOUS		732,727	873,190	862,105	862,508	0	4,611	0	4,611	0	867,119	0	(134,392)	(134,392)	2,469	07/20/2051
36179W-JS-8	GNMA PASSTHRU MA7473		12/01/2024	MORTGAGE PAYDOWN		41,007	41,007	36,202	40,782	0	226	0	226	0	41,007	0	0	0	687	07/20/2051
36179W-JT-6	GNMA PASSTHRU MA7474		12/01/2024	MORTGAGE PAYDOWN		45,400	45,400	42,257	0	0	128	0	128	0	45,400	0	0	0	787	07/20/2051
36179W-LP-1	GNMA PASSTHRU MA7534		12/01/2024	MORTGAGE PAYDOWN		33,807	33,807	29,180	33,591	0	216	0	216	0	33,807	0	0	0	470	08/20/2051
36179W-NE-4	GNMA PASSTHRU MA7589		12/01/2024	MORTGAGE PAYDOWN		38,460	38,460	33,712	38,236	0	223	0	223	0	38,460	0	0	0	530	09/20/2051
36179W-P9-3	GNMA PASSTHRU MA7648		12/01/2024	MORTGAGE PAYDOWN		14,238	14,238	12,002	0	0	24	0	24	0	14,238	0	0	0	58	10/20/2051
36179W-QB-7	GNMA PASSTHRU MA7650		12/01/2024	MORTGAGE PAYDOWN		40,864	40,864	39,185	40,782	0	82	0	82	0	40,864	0	0	0	666	10/20/2051
36179W-XL-7	GNMA PASSTHRU MA7883		12/01/2024	MORTGAGE PAYDOWN		39,373	39,373	35,940	0	0	135	0	135	0	39,373	0	0	0	639	02/20/2052
36179W-Y8-5	GNMA PASSTHRU MA7935		12/01/2024	MORTGAGE PAYDOWN		26,737	26,737	21,962	0	0	136	0	136	0	26,737	0	0	0	196	03/20/2052
36179X-FH-4	GNMA PASSTHRU MA8268		02/14/2024	VARIOUS		20,891	21,852	24,323	21,398	0	8	0	8	0	21,406	0	(515)	(515)	215	09/20/2052
36207K-WC-0	GOVT NATL MTGE ASSN		12/01/2024	MORTGAGE PAYDOWN		1,624	1,624	1,617	1,623	0	1	0	1	0	1,624	0	0	0	59	09/15/2029
38379Y-KJ-6	GNMA REMIC TRUST		12/20/2024	VARIOUS		0	0	18,136	18,199	0	(18,199)	0	(18,199)	0	0	0	0	0	3,825	03/20/2043
38383A-BJ-2	GNMA REMIC TR		12/20/2024	INTEREST ONLY PAYMENT		0	0	7	7	0	(7)	0	(7)	0	0	0	0	0	0	01/20/2050
38383P-NA-5	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	897	862	0	(862)	0	(862)	0	0	0	0	0	0	03/20/2052
38383R-4A-2	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	2,196	0	0	(2,196)	0	(2,196)	0	0	0	0	0	100	08/20/2051
38383R-FV-4	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	349	336	0	(336)	0	(336)	0	0	0	0	0	0	04/20/2052
38383R-WA-1	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	769	735	0	(735)	0	(735)	0	0	0	0	0	0	04/20/2052
38383T-2H-5	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	829	789	0	(789)	0	(789)	0	0	0	0	0	0	07/20/2052
38383T-YC-1	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	1,649	1,568	0	(1,568)	0	(1,568)	0	0	0	0	0	0	07/20/2052
38383Y-AV-4	GNMA REMIC TRUST		12/20/2024	INTEREST ONLY PAYMENT		0	0	245	235	0	(235)	0	(235)	0	0	0	0	0	0	08/20/2052
0109999999. Subtotal - Bonds - U.S. Governments						27,022,310	29,189,216	29,050,825	24,707,315	0	12,967	0	12,967	0	29,189,534	0	(2,167,224)	(2,167,224)	269,783	XXX
110709-EX-6	BC PROV		09/20/2024	RBC DEXIA		1,254,312	1,058,000	1,210,183	0	0	(4,347)	0	(4,347)	0	1,205,836	0	48,476	48,476	17,854	06/18/2031
11070T-AJ-7	BC PROV		07/23/2024	RBC DEXIA		2,623,509	2,700,000	2,768,040	2,725,975	0	(5,883)	0	(5,883)	0	2,720,091	0	(96,582)	(96,582)	37,175	06/18/2026
135087-H2-3	CANADA GOVT		01/11/2024	RBC DEXIA		2,838,060	3,000,000	2,874,550	2,897,152	0	836	0	836	0	2,897,988	0	(59,928)	(59,928)	7,397	06/01/2028
135087-J3-9	CANADA GOVT		09/19/2024	VARIOUS		12,013,630	12,500,000	12,177,247	12,239,363	0	24,536	0	24,536	0	12,263,899	0	(250,269)	(250,269)	120,930	06/01/2029
135087-K3-7	CANADA GOVT N		02/21/2024	RBC DEXIA		4,359,230	5,000,000	4,358,108	4,402,565	0	12,147	0	12,147	0	4,414,712	0	(55,482)	(55,482)	14,384	06/01/2030
135087-L4-4	CANADA GOVT		01/03/2024	RBC DEXIA		1,251,450	1,500,000	1,214,655	1,231,429	0	378	0	378	0	1,231,807	0	19,643	19,643	719	12/01/2030
135087-M2-7	CANADA GOVT		08/09/2024	RBC DEXIA		4,184,845	4,700,000	4,142,573	658,426	0	7,416	0	7,416	0	4,155,323	0	29,522	29,522	15,999	06/01/2031
135087-M8-4	CANADA GOVT		03/05/2024	RBC DEXIA		2,326,245	2,500,000	2,260,750	2,335,037	0	6,499	0	6,499	0	2,341,537	0	(15,292)	(15,292)	14,580	03/01/2027

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	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
135087-N6-7	CANADA GOVT		06/06/2024	RBC DEXIA		15,576,768	16,542,000	15,601,383	15,736,412	0	20,007	0	20,007	0	15,756,419	0	(179,651)	(179,651)	87,725	12/01/2029
135087-N8-3	CANADA GOVT		02/29/2024	VARIOUS		5,812,920	6,000,000	5,703,480	5,724,170	0	12,064	0	12,064	0	5,736,234	0	76,686	76,686	83,856	09/01/2027
135087-Q4-9	CANADA GOVT		02/13/2024	RBC DEXIA		905,029	925,000	898,231	899,911	0	620	0	620	0	900,531	0	4,498	4,498	13,755	09/01/2028
135087-Q6-4	CANADA GOVT		02/14/2024	RBC DEXIA		2,461,600	2,500,000	2,444,685	2,453,449	0	3,595	0	3,595	0	2,457,044	0	4,556	4,556	47,346	08/01/2025
135087-Q8-0	CANADA GOVT		02/13/2024	RBC DEXIA		1,999,280	2,000,000	1,992,240	1,992,964	0	494	0	494	0	1,993,458	0	5,822	5,822	26,137	11/01/2025
135087-Q9-8	CANADA GOVT		06/28/2024	RBC DEXIA		15,322	15,000	15,194	0	0	(8)	0	(8)	0	15,186	0	136	136	202	03/01/2029
13509P-FA-6	CANADA HOUSING TRUST		02/15/2024	RBC DEXIA		3,831,160	4,000,000	3,761,960	3,791,929	0	14,028	0	14,028	0	3,805,957	0	25,203	25,203	14,318	12/15/2025
13509P-HX-4	CANADA HOUSING TRUST		10/08/2024	RBC DEXIA		954,840	1,000,000	977,230	986,326	0	3,492	0	3,492	0	989,818	0	(34,978)	(34,978)	8,996	12/15/2026
13509P-JF-1	CANADA HOUSING TRUST		09/06/2024	RBC DEXIA		6,040,320	6,000,000	5,937,380	5,942,270	0	8,272	0	8,272	0	5,950,543	0	89,777	89,777	138,674	12/15/2027
614852-PH-8	MONTREAL QUE		04/10/2024	RBC DEXIA		977,690	1,000,000	1,097,100	1,032,014	0	(5,321)	0	(5,321)	0	1,026,692	0	(49,002)	(49,002)	18,452	09/01/2025
62620D-AK-7	BC MUNI FINANCE		02/14/2024	RBC DEXIA		2,146,523	2,250,000	2,268,450	2,255,429	0	(486)	0	(486)	0	2,254,943	0	(108,421)	(108,421)	5,221	06/01/2025
68323A-DM-3	ONTARIO PROV		09/27/2024	RBC DEXIA		11,348,765	11,500,000	11,301,665	11,439,661	0	19,735	0	19,735	0	11,459,396	0	(110,631)	(110,631)	220,422	06/02/2026
68333Z-AH-0	ONTARIO PROV		04/25/2024	RBC DEXIA		3,519,960	4,000,000	3,558,660	3,589,297	0	18,411	0	18,411	0	3,607,708	0	(87,748)	(87,748)	33,474	06/02/2030
74814Z-EV-1	PROV OF QUEBEC		04/10/2024	RBC DEXIA		9,992,133	10,225,000	10,447,096	10,287,828	0	(9,224)	0	(9,224)	0	10,278,603	0	(286,470)	(286,470)	165,675	09/01/2025
74814Z-EX-7	QUEBEC PROV		04/10/2024	RBC DEXIA		1,920,140	2,000,000	2,120,400	2,051,629	0	(5,313)	0	(5,313)	0	2,046,316	0	(126,176)	(126,176)	30,753	09/01/2026
0309999999. Subtotal - Bonds - All Other Governments						98,353,731	102,915,000	99,131,260	94,673,236	0	121,948	0	121,948	0	99,510,041	0	(1,156,311)	(1,156,311)	1,124,044	XXX
880443-BS-4	TENNESSEE ST ENERGY		11/14/2024	ZERO STAGE CAPITAL		1,018,760	1,000,000	1,184,200	1,051,250	0	(16,291)	0	(16,291)	0	1,034,959	0	(16,199)	(16,199)	63,292	09/01/2026
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,018,760	1,000,000	1,184,200	1,051,250	0	(16,291)	0	(16,291)	0	1,034,959	0	(16,199)	(16,199)	63,292	XXX
64966L-KP-5	NEW YORK N Y		07/25/2024	ZERO STAGE CAPITAL		1,001,410	1,000,000	1,157,640	1,019,592	0	(9,473)	0	(9,473)	0	1,010,119	0	(8,709)	(8,709)	45,139	03/01/2025
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,001,410	1,000,000	1,157,640	1,019,592	0	(9,473)	0	(9,473)	0	1,010,119	0	(8,709)	(8,709)	45,139	XXX
02765U-GA-6	AMERICAN MUNI PWR-OHIO INC OH REV		02/12/2024	ISSUE CALLED at 100.000		1,000,000	1,000,000	1,123,580	1,048,888	0	(1,809)	0	(1,809)	0	1,047,078	0	(47,078)	(47,078)	25,000	02/15/2027
047870-LW-8	ATLANTA GA WTR & WAS		05/16/2024	ZERO STAGE CAPITAL		1,737,420	1,725,000	2,047,023	1,792,272	0	(31,147)	0	(31,147)	0	1,761,125	0	(23,705)	(23,705)	47,677	11/01/2024
38122N-YZ-9	GOLDEN ST TOBACCO SECURITIZATION CORP CA		07/24/2024	ZERO STAGE CAPITAL		1,017,560	1,000,000	1,192,230	1,036,984	0	(14,658)	0	(14,658)	0	1,022,327	0	(4,767)	(4,767)	32,500	06/01/2025
38122N-ZA-3	GOLDEN ST TOBACCO SECURITIZATION CORP CA		05/16/2024	ZERO STAGE CAPITAL		92,815	90,000	108,459	95,374	0	(837)	0	(837)	0	94,537	0	(1,722)	(1,722)	2,113	06/01/2026
39081J-AT-5	GREAT LAKES MI AUTH WTR SPY SYS REV		04/18/2024	ZERO STAGE CAPITAL		1,001,490	1,000,000	1,192,100	1,013,542	0	(8,351)	0	(8,351)	0	1,005,191	0	(3,701)	(3,701)	40,417	07/01/2024
45203H-A2-8	ILLINOIS FIN AUTH REV		05/09/2024	ZERO STAGE CAPITAL		2,010,980	2,000,000	2,423,240	2,035,240	0	(17,151)	0	(17,151)	0	2,018,089	0	(7,109)	(7,109)	61,667	10/01/2024
45204F-EG-6	ILLINOIS FIN AUTH RE		11/08/2024	ISSUE CALLED at 100.000		1,500,000	1,500,000	1,720,980	1,523,012	0	(23,012)	0	(23,012)	0	1,500,000	0	0	0	74,792	05/15/2050
46613P-2E-5	JEA FLA WTR & SWR SYS REV		04/18/2024	ZERO STAGE CAPITAL		1,480,370	1,480,000	1,778,812	1,504,831	0	(10,143)	0	(10,143)	0	1,494,688	0	(14,318)	(14,318)	41,317	10/01/2024
54714F-AG-5	LOVE FIELD TX ARPT MODERNIZATON CORP		11/01/2024	CORPORATE REORG		225,000	225,000	244,879	235,101	0	(1,606)	0	(1,606)	0	233,495	0	(8,495)	(8,495)	11,250	11/01/2028
54811B-QH-7	LOWER COLORADO RIVER TS AUTH TRANSMISSIO		01/23/2024	ZERO STAGE CAPITAL		1,044,763	1,040,000	1,289,839	1,052,549	0	(2,248)	0	(2,248)	0	1,050,302	0	(5,538)	(5,538)	10,111	05/15/2024
584283-GK-5	MEDFORD ORE HOSP FAC		11/22/2024	ZERO STAGE CAPITAL		613,302	585,000	732,139	671,411	0	(21,226)	0	(21,226)	0	650,186	0	(36,883)	(36,883)	37,375	08/15/2027
584283-GP-4	MEDFORD ORE HOSP FAC		11/26/2024	ZERO STAGE CAPITAL		326,763	300,000	390,594	361,337	0	(7,984)	0	(7,984)	0	353,353	0	(26,590)	(26,590)	19,250	08/15/2031
59447P-5J-6	MICHIGAN FIN AUTH RE		05/29/2024	VARIOUS		1,070,000	1,070,000	1,257,496	1,098,981	0	(8,502)	0	(8,502)	0	1,090,479	0	(20,479)	(20,479)	26,750	06/01/2025
626207-6F-6	MUNICIPAL ELEC AUTH		11/01/2024	MATURITY		1,980,000	1,980,000	2,248,250	2,038,049	0	(58,049)	0	(58,049)	0	1,980,000	0	0	0	79,200	11/01/2024
64577B-KT-0	NEW JERSEY ECONOMIC DEV AUTH		07/19/2024	ZERO STAGE CAPITAL		748,487	735,000	763,783	742,809	0	(1,702)	0	(1,702)	0	741,106	0	7,381	7,381	22,152	06/15/2026
64577X-EJ-1	NEW JERSEY ECONOMIC		07/19/2024	ZERO STAGE CAPITAL		300,776	295,000	301,790	301,790	0	0	0	0	0	301,790	0	(1,014)	(1,014)	9,336	06/15/2027
64577X-EK-8	NEW JERSEY ECONOMIC		07/19/2024	ZERO STAGE CAPITAL		258,810	255,000	260,870	260,870	0	0	0	0	0	260,870	0	(2,060)	(2,060)	8,070	06/15/2027
645790-RJ-7	NEW JERSEY ST HLTH CARE FACS FING AUTH		12/27/2023	ISSUE CALLED at 100.000		70,000	70,000	71,595	70,000	0	0	0	0	0	70,000	0	0	0	1,750	07/01/2024
64990E-Y6-8	NY DORMITORY AU MUNICIPAL		01/19/2024	ZERO STAGE CAPITAL		1,002,300	1,000,000	1,201,630	1,005,343	0	(1,588)	0	(1,588)	0	1,003,754	0	(1,454)	(1,454)	17,778	03/15/2024
686507-FK-5	ORLANDO FL UTILITIES COMMISSION UTILITIY		08/05/2024	ZERO STAGE CAPITAL		3,180,596	3,170,000	3,754,453	3,282,006	0	(79,145)	0	(79,145)	0	3,202,861	0	(22,265)	(22,265)	123,640	10/01/2024
686507-GA-6	ORLANDO FLA UTILS CO		04/18/2024	ZERO STAGE CAPITAL		2,313,478	2,300,000	2,702,178	2,342,071	0	(17,193)	0	(17,193)	0	2,324,878	0	(11,400)	(11,400)	64,208	10/01/2024
735389-WC-8	PORT OF EATTLE WA REVENUE MUNICIPAL		02/29/2024	ZERO STAGE CAPITAL		1,000,850	1,000,000	1,148,100	1,004,824	0	(3,377)	0	(3,377)	0	1,001,447	0	(597)	(597)	21,250	04/01/2024
74440D-CZ-5	KENTUCKY INC KY PUB		11/14/2024	ZERO STAGE CAPITAL		502,300	500,000	510,915	505,110	0	(1,472)	0	(1,472)	0	503,638	0	(1,338)	(1,338)	19,111	12/01/2050
744434-DH-1	PUBLIC PWR GENERATION AGY NE REVENUE		07/19/2024	ZERO STAGE CAPITAL		1,686,022	1,675,000	1,949,482	1,707,759	0	(18,183)	0	(18,183)	0	1,689,576	0	(3,555)	(3,555)	88,635	01/01/2025
74526Q-2U-5	PUERTO RICO ELEC PWR AUTH PWRREVENUE		02/20/2024	CORPORATE REORG		850,000	850,000	911,430	839,885	69,283	(611)	0	68,672	0	908,557	0	(58,557)	(58,557)	22,313	07/01/2034
88213A-FA-8	TEXAS A & M UNIV REV		08/05/2024	ZERO STAGE CAPITAL		101,749	100,000	120,644	106,288	0	(2,733)	0	(2,733)	0	103,555	0	(1,806)	(1,806)	3,625	05/15/2025

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
88283L-JC-1	TEXAS TRANSN COMMN ST HWY		04/01/2024	MATURITY		2,100,000	2,100,000	2,479,470	2,114,013	0	(14,013)	0	(14,013)	0	2,100,000	0	0	0	52,500	04/01/2024
91514A-DC-6	UNIV OF TEXAS TX UNIV REVENUES		02/27/2024	ZERO STAGE CAPITAL		1,052,970	1,000,000	1,289,890	1,077,580	0	(4,646)	0	(4,646)	0	1,072,933	0	(19,963)	(19,963)	26,944	08/15/2026
938429-J3-2	WASHINGTON CNTY ORE SCH D		04/08/2024	ZERO STAGE CAPITAL		1,036,811	1,035,000	1,269,893	1,047,110	0	(7,311)	0	(7,311)	0	1,039,800	0	(2,989)	(2,989)	16,531	06/15/2024
3128K7-U5-5	FHLMC PC GOLD COM		12/01/2024	MORTGAGE PAYDOWN		16,520	16,520	15,790	16,491	0	29	0	29	0	16,520	0	0	0	455	09/01/2035
3128KG-FP-8	FHLMC		12/01/2024	MORTGAGE PAYDOWN		30,815	30,815	31,670	30,850	0	(35)	0	(35)	0	30,815	0	0	0	739	11/01/2036
3128M4-CP-6	FHLMC PC		12/01/2024	MORTGAGE PAYDOWN		8,103	8,103	7,930	8,095	0	8	0	8	0	8,103	0	0	0	251	12/01/2036
3128MJ-ZB-9	FHLMC		12/01/2024	MORTGAGE PAYDOWN		302,621	302,621	293,826	302,275	0	347	0	347	0	302,621	0	0	0	4,901	12/01/2046
3128P7-BH-5	FHLMC PC		12/01/2024	MORTGAGE PAYDOWN		34,101	34,101	34,543	34,121	0	(20)	0	(20)	0	34,101	0	0	0	1,140	12/01/2025
3128P7-CB-7	FHLMC PC		12/01/2024	MORTGAGE PAYDOWN		30,591	30,591	31,427	30,654	0	(63)	0	(63)	0	30,591	0	0	0	1,084	02/01/2026
31292L-DN-2	FHLMC PC GOLD CAS		12/01/2024	MORTGAGE PAYDOWN		81,262	81,262	88,626	81,477	0	(215)	0	(215)	0	81,262	0	0	0	2,183	07/01/2041
312942-CB-9	FHLMC PC GOLD COM		12/01/2024	MORTGAGE PAYDOWN		25,604	25,604	26,470	25,631	0	(26)	0	(26)	0	25,604	0	0	0	556	09/01/2040
312945-TE-8	FEDERAL NATL MG FNMA		12/01/2024	MORTGAGE PAYDOWN		52,684	52,684	55,705	52,796	0	(112)	0	(112)	0	52,684	0	0	0	998	02/01/2041
31296S-M3-7	FHLMC FHLMC		12/01/2024	MORTGAGE PAYDOWN		3,650	3,650	3,718	3,653	0	(3)	0	(3)	0	3,650	0	0	0	110	01/01/2034
31297C-HD-5	FHLMC FHLMC		12/01/2024	MORTGAGE PAYDOWN		9,995	9,995	9,972	9,993	0	2	0	2	0	9,995	0	0	0	273	07/01/2034
31307G-MD-8	FHLMC PC GOLD 15		12/01/2024	MORTGAGE PAYDOWN		85,010	85,010	89,705	85,468	0	(458)	0	(458)	0	85,010	0	0	0	1,601	03/01/2029
31307G-TL-3	FHLMC PC GOLD 15		12/01/2024	MORTGAGE PAYDOWN		50,249	50,249	53,024	50,451	0	(202)	0	(202)	0	50,249	0	0	0	964	03/01/2029
31307Q-6A-0	FHLMC		12/01/2024	MORTGAGE PAYDOWN		545,562	545,562	537,890	544,594	0	968	0	968	0	545,562	0	0	0	8,919	06/01/2031
3132AC-SZ-4	FHLMC PC 30Y ZT0536		11/01/2024	VARIOUS		19,435	19,435	17,703	19,349	0	86	0	86	0	19,435	0	0	0	345	03/25/2048
3132D6-AX-8	FHLMC PC 15Y SB8122		11/01/2024	VARIOUS		50,477	50,477	42,894	49,926	0	552	0	552	0	50,477	0	0	0	419	10/25/2036
3132D6-CB-4	FHLMC PC 15Y SB8166		11/01/2024	VARIOUS		10,621	10,621	10,051	0	0	36	0	36	0	10,621	0	0	0	143	06/25/2037
3132D6-CP-3	FHLMC PC 15Y SB8178		11/01/2024	VARIOUS		4,799	4,799	4,633	0	0	5	0	5	0	4,799	0	0	0	37	09/25/2037
3132D6-FE-5	FHLMC PC 15Y SB8265		05/25/2024	VARIOUS		483,872	492,200	476,127	476,416	0	1,845	0	1,845	0	478,261	0	5,612	5,612	12,728	11/25/2038
3132D6-NV-8	FHLMC PC 15Y SB8504		11/01/2024	VARIOUS		2,841	2,841	2,698	0	0	2	0	2	0	2,841	0	0	0	9	10/25/2035
3132DM-6X-8	FHLMC PC 30Y SD0886		11/01/2024	VARIOUS		15,097	15,097	15,657	15,122	0	(24)	0	(24)	0	15,097	0	0	0	215	11/25/2051
3132DP-BM-9	FHLMC PC 30Y SD1844		11/01/2024	VARIOUS		1,246,313	1,246,313	1,062,482	1,238,164	0	8,149	0	8,149	0	1,246,313	0	0	0	20,307	06/25/2052
3132DV-5Z-4	FHLMC PC 30Y SD8064		11/01/2024	VARIOUS		31,845	31,845	33,258	31,910	0	(65)	0	(65)	0	31,845	0	0	0	704	05/25/2050
3132DV-7B-5	FHLMC PC 30Y SD8090		11/01/2024	VARIOUS		26,135	26,135	26,082	26,134	0	2	0	2	0	26,135	0	0	0	298	09/25/2050
3132DW-BA-0	FHLMC PC 30Y SD8133		11/01/2024	VARIOUS		7,126	7,126	4,930	7,053	0	73	0	73	0	7,126	0	0	0	61	03/25/2051
3132DW-BB-8	FHLMC PC 30Y SD8134		11/01/2024	VARIOUS		36,760	36,760	29,960	36,510	0	249	0	249	0	36,760	0	0	0	419	03/25/2051
3132DW-BC-6	FHLMC PC 30Y SD8135		11/01/2024	VARIOUS		14,150	14,150	12,744	14,094	0	56	0	56	0	14,150	0	0	0	201	03/25/2051
3132DW-BJ-1	FHLMC PC 30Y SD8141		11/01/2024	VARIOUS		22,784	22,784	18,775	0	0	87	0	87	0	22,784	0	0	0	185	04/25/2051
3132DW-BP-7	FHLMC PC 30Y SD8146		11/01/2024	VARIOUS		55,742	55,742	55,629	55,738	0	4	0	4	0	55,742	0	0	0	632	05/25/2051
3132DW-DT-7	FHLMC PC 30Y SD8214		11/01/2024	VARIOUS		59,297	59,297	50,060	58,899	0	398	0	398	0	59,297	0	0	0	1,217	05/25/2052
3132DW-E4-1	FHLMC PC 30Y SD8255		01/25/2024	VARIOUS		448,527	492,806	448,190	448,192	0	336	0	336	0	448,527	0	0	0	3,584	10/25/2052
3132DW-ES-8	FHLMC PC 30Y SD8245		03/25/2024	VARIOUS		219,745	230,372	225,629	225,809	0	102	0	102	0	225,912	0	(6,167)	(6,167)	3,775	09/25/2052
3132DW-F6-5	FHLMC PC 30Y SD8289		11/01/2024	VARIOUS		48,584	48,584	48,508	48,581	0	3	0	3	0	48,584	0	0	0	1,655	01/25/2053
3132DW-FT-5	FHLMC PC 30Y SD8278		11/01/2024	VARIOUS		17,495	17,495	18,038	17,538	0	(43)	0	(43)	0	17,495	0	0	0	648	12/25/2052
3132GG-AX-3	FEDERAL NATL MG FNMA		12/01/2024	MORTGAGE PAYDOWN		43,312	43,312	45,762	43,432	0	(119)	0	(119)	0	43,312	0	0	0	621	08/01/2041
3132HM-TF-8	FEDERAL NATL MG FNMA		12/01/2024	MORTGAGE PAYDOWN		173,257	173,257	185,926	174,299	0	(1,042)	0	(1,042)	0	173,257	0	0	0	1,787	09/01/2042
3132J9-D3-9	FHLMC PC GOLD PC		12/01/2024	MORTGAGE PAYDOWN		63,311	63,311	65,526	63,363	0	(52)	0	(52)	0	63,311	0	0	0	1,212	04/01/2043
3132LQ-QA-8	FHLMC FHLMC		12/01/2024	MORTGAGE PAYDOWN		248,503	248,503	246,717	248,431	0	73	0	73	0	248,503	0	0	0	4,715	01/01/2038
3132M5-G2-2	FHLMC PC GOLD PC		12/01/2024	MORTGAGE PAYDOWN		294,145	294,145	315,470	296,059	0	(1,915)	0	(1,915)	0	294,145	0	0	0	10,154	02/01/2044
3132M6-YN-4	FHLMC PC GOLD PC		12/01/2024	MORTGAGE PAYDOWN		36,009	36,009	38,164	36,063	0	(54)	0	(54)	0	36,009	0	0	0	808	05/01/2044
3132MA-BV-2	FHLMC PC GOL Q29352		12/01/2024	MORTGAGE PAYDOWN		68,926	68,926	73,115	69,071	0	(146)	0	(146)	0	68,926	0	0	0	1,536	10/01/2044
3132QT-QZ-2	FEDERAL NATL MG		12/01/2024	MORTGAGE PAYDOWN		115,062	115,062	121,040	115,198	0	(137)	0	(137)	0	115,062	0	0	0	2,517	10/01/2045
3132WG-FY-8	FEDERAL NATL MG		12/01/2024	MORTGAGE PAYDOWN		51,992	51,992	51,806	51,989	0	4	0	4	0	51,992	0	0	0	851	09/01/2046
3132WN-JR-4	FHLMC		12/01/2024	MORTGAGE PAYDOWN		504,991	504,991	533,436	506,287	0	(1,296)	0	(1,296)	0	504,991	0	0	0	15,983	05/01/2047
3133A2-W5-5	FHLMC		11/01/2024	VARIOUS		240,270	240,270	248,773	240,509	0	(239)	0	(239)	0	240,270	0	0	0	4,158	03/01/2050
3133AA-HV-7	FHLMC PC 30Y QB3844		11/01/2024	VARIOUS		516,924	516,924	534,289	517,521	0	(597)	0	(597)	0	516,924	0	0	0	7,153	09/25/2050

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
3133AB-SA-9	FHLMC PC 30Y QB5013		11/01/2024	VARIOUS		437,943	437,943	442,288	438,080	0	(137)	0	(137)	0	437,943	0	0	0	4,129	11/25/2050
3133AK-Z5-2	FHLMC PC 30Y QC1664		11/01/2024	VARIOUS		1,180,804	1,180,804	1,189,937	1,181,206	0	(401)	0	(401)	0	1,180,804	0	0	0	17,885	05/25/2051
3133AM-TD-8	FHLMC PC 30Y QC3248		11/01/2024	VARIOUS		19,150	19,150	19,968	19,178	0	(29)	0	(29)	0	19,150	0	0	0	366	06/25/2051
3133AS-BL-6	FHLMC PC 30Y QC7243		11/01/2024	VARIOUS		1,023,548	1,023,548	1,035,463	1,024,027	0	(478)	0	(478)	0	1,023,548	0	0	0	13,206	09/25/2051
3133B3-U5-4	FHLMC PC 30Y QD6004		11/01/2024	VARIOUS		979,115	979,115	859,632	976,354	0	2,761	0	2,761	0	979,115	0	0	0	10,816	02/25/2052
3133B3-WR-4	FHLMC PC 30Y QD6056		11/01/2024	VARIOUS		68,459	68,459	57,714	68,012	0	447	0	447	0	68,459	0	0	0	1,186	02/25/2052
3133BD-7G-4	FHLMC PC 30Y QE4495		11/01/2024	VARIOUS		750,126	750,126	750,243	750,126	0	0	0	0	0	750,126	0	0	0	27,402	06/25/2052
3133BD-B2-0	FHLMC PC 30Y QE3657		11/01/2024	VARIOUS		1,007,070	1,007,070	947,118	1,004,612	0	2,458	0	2,458	0	1,007,070	0	0	0	26,931	06/25/2052
3133CE-SR-4	FHLMC PC 30Y QH2328		11/01/2024	VARIOUS		1,434,042	1,434,042	1,427,096	1,433,803	0	239	0	239	0	1,434,042	0	0	0	83,027	09/25/2053
3133KM-DF-9	FHLMC PC 30Y RA5502		11/01/2024	VARIOUS		16,213	16,213	13,706	16,103	0	109	0	109	0	16,213	0	0	0	301	06/25/2051
3133KM-LL-7	FHLMC PC 30Y RA5731		11/01/2024	VARIOUS		276,654	276,654	241,207	275,322	0	1,332	0	1,332	0	276,654	0	0	0	3,268	08/25/2051
3133KP-JC-3	FHLMC PC 30Y RA7459		11/01/2024	VARIOUS		636,404	636,404	542,634	633,712	0	2,692	0	2,692	0	636,404	0	0	0	7,543	02/25/2052
3133Q3-G9-6	FHLMC PC 406		11/25/2024	MORTGAGE PAYDOWN		34,395	34,395	27,052	0	0	849	0	849	0	34,395	0	0	0	0	10/25/2053
3137BB-BD-1	FHLMC FHLMC		03/25/2024	VARIOUS		3,009,464	3,009,464	3,099,601	3,012,472	0	(3,008)	0	(3,008)	0	3,009,464	0	0	0	19,886	03/25/2024
3137BE-VH-4	FHLMC FHLMC		09/25/2024	VARIOUS		6,300,000	6,300,000	6,508,195	6,318,966	0	(18,966)	0	(18,966)	0	6,300,000	0	0	0	141,629	09/25/2024
3138E8-K6-8	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		65,221	65,221	67,014	65,277	0	(57)	0	(57)	0	65,221	0	0	0	1,237	04/01/2042
3138LR-7M-8	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		41,562	41,562	44,737	41,643	0	(81)	0	(81)	0	41,562	0	0	0	1,021	06/01/2042
3138MK-4R-4	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		87,348	87,348	91,620	87,495	0	(147)	0	(147)	0	87,348	0	0	0	1,645	11/01/2042
3138WJ-U8-9	FEDERAL NATL MG		11/01/2024	VARIOUS		249,099	249,099	239,330	248,151	0	948	0	948	0	249,099	0	0	0	3,485	02/01/2032
3138XC-F3-1	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		97,071	97,071	100,879	97,202	0	(130)	0	(130)	0	97,071	0	0	0	1,914	09/01/2043
3138Y5-5D-4	FNMA PASSTHRU AX4443		11/01/2024	VARIOUS		241,506	241,506	248,902	242,153	0	(647)	0	(647)	0	241,506	0	0	0	4,147	10/01/2029
31402R-DD-8	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		26,997	26,997	26,665	26,974	0	22	0	22	0	26,997	0	0	0	825	05/01/2035
31403S-W5-1	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		12,085	12,085	12,474	12,105	0	(21)	0	(21)	0	12,085	0	0	0	413	11/01/2033
31405S-EF-7	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		8,039	8,039	7,725	8,028	0	12	0	12	0	8,039	0	0	0	220	08/01/2035
31406V-DP-8	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		10,598	10,598	11,035	10,613	0	(15)	0	(15)	0	10,598	0	0	0	377	05/01/2035
31406W-2M-5	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		5,067	5,067	5,201	5,072	0	(5)	0	(5)	0	5,067	0	0	0	167	06/01/2035
31409X-PU-7	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		8,999	8,999	8,740	8,990	0	9	0	9	0	8,999	0	0	0	181	02/01/2036
3140A6-SK-3	FNMA PASSTHRU DA5921		11/01/2024	VARIOUS		68,701	68,701	70,848	68,820	0	(119)	0	(119)	0	68,701	0	0	0	2,465	01/25/2054
3140AP-RS-5	FNMA PASSTHRU DC2296		11/01/2024	VARIOUS		18,451	18,451	18,523	0	0	(1)	0	(1)	0	18,451	0	0	0	88	10/25/2054
3140GV-NB-7	FEDERAL NATL MG		11/01/2024	VARIOUS		9,131	9,131	9,166	9,132	0	(1)	0	(1)	0	9,131	0	0	0	194	09/01/2047
3140H1-E5-5	FEDERAL NATL MTG		11/01/2024	VARIOUS		58,521	58,521	58,439	58,519	0	2	0	2	0	58,521	0	0	0	955	11/01/2037
3140JH-SN-4	FEDERAL NATL MG		11/01/2024	VARIOUS		152,182	152,182	154,310	152,275	0	(93)	0	(93)	0	152,182	0	0	0	1,264	09/01/2038
3140K4-5G-1	FNMA PASSTHRU B08946		11/01/2024	VARIOUS		90,231	90,231	93,713	90,437	0	(206)	0	(206)	0	90,231	0	0	0	1,378	01/25/2050
3140K4-5H-9	FNMA PASSTHRU B08947		11/01/2024	VARIOUS		73,056	73,056	75,282	73,166	0	(110)	0	(110)	0	73,056	0	0	0	1,138	01/25/2050
3140KK-WG-5	FNMA PASSTHRU BQ0646		11/01/2024	VARIOUS		575,181	575,181	595,223	575,951	0	(770)	0	(770)	0	575,181	0	0	0	8,712	08/25/2050
3140LQ-UK-4	FNMA PASSTHRU BT2385		11/01/2024	VARIOUS		301,765	301,765	312,138	301,964	0	(199)	0	(199)	0	301,765	0	0	0	4,117	06/25/2051
3140LU-5K-3	FNMA PASSTHRU BT6249		11/01/2024	VARIOUS		424,431	424,431	347,437	422,421	0	2,010	0	2,010	0	424,431	0	0	0	5,162	10/25/2051
3140LU-ZH-7	FNMA PASSTHRU BT6143		11/01/2024	VARIOUS		272,714	272,714	275,888	272,776	0	(62)	0	(62)	0	272,714	0	0	0	2,956	09/25/2051
3140LW-NV-5	FNMA PASSTHRU BT7603		11/01/2024	VARIOUS		553,114	553,114	574,633	553,587	0	(473)	0	(473)	0	553,114	0	0	0	6,739	08/25/2051
3140MV-J8-2	FNMA PASSTHRU BW3886		11/01/2024	VARIOUS		1,195,781	1,195,781	1,204,376	1,196,087	0	(305)	0	(305)	0	1,195,781	0	0	0	17,763	08/25/2052
3140N0-N8-4	FNMA PASSTHRU BW7614		11/01/2024	VARIOUS		764,870	764,870	780,646	765,779	0	(908)	0	(908)	0	764,870	0	0	0	26,946	08/25/2052
3140ND-WB-9	FNMA PASSTHRU BX8741		11/01/2024	VARIOUS		69,341	69,341	68,073	69,306	0	35	0	35	0	69,341	0	0	0	2,079	03/25/2053
3140NE-QE-8	FNMA PASSTHRU BX9452		11/01/2024	VARIOUS		313,227	313,227	323,456	313,700	0	(472)	0	(472)	0	313,227	0	0	0	8,940	03/25/2053
3140QC-Y3-4	FNMA PASSTHRU CA5229		11/01/2024	VARIOUS		26,982	26,982	25,730	26,941	0	41	0	41	0	26,982	0	0	0	391	02/25/2050
3140QG-PN-1	FNMA PASSTHRU CA8528		11/01/2024	VARIOUS		483,411	483,411	409,162	480,801	0	2,610	0	2,610	0	483,411	0	0	0	6,601	01/25/2051
3140QM-6B-5	FNMA PASSTHRU CB2665		11/01/2024	VARIOUS		827,856	827,856	683,240	822,792	0	5,064	0	5,064	0	827,856	0	0	0	13,485	01/25/2052
3140QM-TP-9	FNMA PASSTHRU CB2357		11/01/2024	VARIOUS		905,649	905,649	739,660	898,674	0	6,975	0	6,975	0	905,649	0	0	0	9,161	12/25/2051
3140QP-FM-4	FNMA PASSTHRU CB3771		11/01/2024	VARIOUS		27,044	27,044	24,270	0	0	76	0	76	0	27,044	0	0	0	301	06/25/2052
3140X4-FB-7	FNMA PASSTHRU FM1061		11/01/2024	VARIOUS		127,619	127,619	136,253	128,116	0	(497)	0	(497)	0	127,619	0	0	0	2,762	03/25/2049

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE AFFILIATED FM INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
3140X5-R7-0	FNMA PASSTHRU FM2309		11/01/2024	VARIOUS		27,228	27,228	28,420	27,285	0	(57)	0	(57)	0	27,228	0	0	0	524	03/25/2049
3140X7-VJ-5	FNMA PASSTHRU FM4216		11/01/2024	VARIOUS		11,304	11,304	11,775	11,326	0	(22)	0	(22)	0	11,304	0	0	0	218	06/25/2049
3140X8-EM-5	FNMA PASSTHRU FM4639		11/01/2024	VARIOUS		62,685	62,685	62,920	62,694	0	(10)	0	(10)	0	62,685	0	0	0	843	11/25/2050
3140X9-6J-9	FNMA PASSTHRU FM6272		11/01/2024	VARIOUS		146,090	146,090	148,470	146,216	0	(127)	0	(127)	0	146,090	0	0	0	2,077	02/25/2051
3140XB-HT-0	FNMA PASSTHRU FM7441		11/01/2024	VARIOUS		15,299	15,299	12,934	15,223	0	76	0	76	0	15,299	0	0	0	241	05/25/2051
3140XC-HB-7	FNMA PASSTHRU FM8325		11/01/2024	VARIOUS		61,069	61,069	56,909	60,552	0	518	0	518	0	61,069	0	0	0	822	07/25/2035
3140XG-KP-3	FNMA PASSTHRU FS1201		11/01/2024	VARIOUS		30,112	30,112	28,705	30,057	0	55	0	55	0	30,112	0	0	0	491	01/25/2050
3140XH-BE-6	FNMA PASSTHRU FS1836		11/01/2024	VARIOUS		71,993	71,993	66,554	71,735	0	259	0	259	0	71,993	0	0	0	972	05/25/2052
3140XJ-G6-4	FNMA PASSTHRU FS2920		11/01/2024	VARIOUS		45,775	45,775	42,771	45,476	0	299	0	299	0	45,775	0	0	0	728	07/25/2036
3140XK-Z5-2	FNMA PASSTHRU FS4363		11/01/2024	VARIOUS		70,140	70,140	63,860	69,464	0	676	0	676	0	70,140	0	0	0	956	03/25/2035
31410D-5Y-2	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		4,909	4,909	4,976	4,911	0	(2)	0	(2)	0	4,909	0	0	0	175	08/01/2036
31410P-A8-6	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		4,793	4,793	4,926	4,796	0	(4)	0	(4)	0	4,793	0	0	0	184	08/01/2036
31410U-YW-6	FHLMC FHLMC		11/01/2024	VARIOUS		2,603	2,603	2,631	2,604	0	(1)	0	(1)	0	2,603	0	0	0	85	09/01/2036
31411C-KH-3	FEDERAL NATL MG FNMA		11/01/2024	VARIOUS		2,338	2,338	2,419	2,341	0	(2)	0	(2)	0	2,338	0	0	0	96	11/01/2036
31411K-R4-7	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		9,927	9,927	9,954	9,928	0	(1)	0	(1)	0	9,927	0	0	0	328	01/01/2037
31411N-5C-7	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		2,613	2,613	2,633	2,613	0	(1)	0	(1)	0	2,613	0	0	0	86	02/01/2037
31411W-AU-1	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		27,833	27,833	28,053	27,855	0	(22)	0	(22)	0	27,833	0	0	0	1,176	04/01/2037
31412A-U9-3	FNMA PASS-THRU LNG 30 Y		06/25/2024	VARIOUS		62,648	62,648	63,920	63,422	0	(774)	0	(774)	0	62,648	0	0	0	2,345	07/01/2037
31412R-D5-3	FNMA FNMA		11/01/2024	VARIOUS		227,874	227,874	228,799	227,920	0	(46)	0	(46)	0	227,874	0	0	0	5,539	03/01/2040
31418C-M2-7	FNMA PASSTHRU MA3076		11/01/2024	VARIOUS		14,669	14,669	13,669	14,543	0	126	0	126	0	14,669	0	0	0	196	07/25/2032
31418C-N8-3	FNMA PASSTHRU MA3114		11/01/2024	VARIOUS		13,298	13,298	12,392	13,197	0	100	0	100	0	13,298	0	0	0	178	08/25/2032
31418C-PJ-7	FNMA PASSTHRU MA3124		11/01/2024	VARIOUS		14,395	14,395	13,414	14,277	0	118	0	118	0	14,395	0	0	0	197	09/25/2032
31418C-S4-7	FNMA PASSTHRU MA3238		11/01/2024	VARIOUS		58,021	58,021	61,312	58,176	0	(155)	0	(155)	0	58,021	0	0	0	1,100	01/25/2048
31418C-XM-1	FNMA PASSTHRU MA3383		11/01/2024	VARIOUS		24,931	24,931	25,971	24,985	0	(54)	0	(54)	0	24,931	0	0	0	507	06/25/2048
31418D-2Q-4	FNMA PASSTHRU MA4382		11/01/2024	VARIOUS		4,443	4,443	3,862	4,402	0	40	0	40	0	4,443	0	0	0	34	07/25/2036
31418D-3G-5	FNMA PASSTHRU MA4398		11/01/2024	VARIOUS		32,755	32,755	27,517	32,567	0	188	0	188	0	32,755	0	0	0	372	08/25/2051
31418D-3X-8	FNMA PASSTHRU MA4413		11/01/2024	VARIOUS		52,434	52,434	42,627	52,091	0	342	0	342	0	52,434	0	0	0	588	09/25/2051
31418D-3Y-6	FNMA PASSTHRU MA4414		08/26/2024	VARIOUS		506,708	580,488	478,199	475,976	0	12,599	0	12,599	0	488,575	0	18,132	18,132	12,823	09/25/2051
31418D-4X-7	FNMA PASSTHRU MA4437		11/01/2024	VARIOUS		480,636	569,725	480,620	493,563	0	3,914	0	3,914	0	497,478	0	(16,842)	(16,842)	8,774	10/25/2051
31418D-N8-1	FNMA PASSTHRU MA4014		11/01/2024	VARIOUS		76,054	76,054	71,027	75,563	0	491	0	491	0	76,054	0	0	0	1,256	05/25/2035
31418D-NH-1	FNMA PASSTHRU MA3991		11/01/2024	VARIOUS		31,239	31,239	31,713	31,260	0	(21)	0	(21)	0	31,239	0	0	0	532	04/25/2050
31418D-VB-5	FNMA PASSTHRU MA4209		11/01/2024	VARIOUS		48,999	48,999	46,350	48,910	0	89	0	89	0	48,999	0	0	0	415	12/25/2050
31418D-WR-9	FNMA PASSTHRU MA4255		11/01/2024	VARIOUS		30,177	30,177	24,174	29,959	0	217	0	217	0	30,177	0	0	0	340	02/25/2051
31418D-X9-8	FNMA PASSTHRU MA4303		11/01/2024	VARIOUS		57,488	57,488	51,048	56,993	0	495	0	495	0	57,488	0	0	0	633	04/25/2036
31418D-XK-3	FNMA PASSTHRU MA4281		11/01/2024	VARIOUS		31,868	31,868	25,828	31,650	0	218	0	218	0	31,868	0	0	0	362	03/25/2051
31418D-XP-2	FNMA PASSTHRU MA4285		11/01/2024	VARIOUS		14,836	14,836	13,693	14,674	0	162	0	162	0	14,836	0	0	0	149	03/25/2031
31418D-Y2-2	FNMA PASSTHRU MA4328		11/01/2024	VARIOUS		1,141	1,141	992	1,130	0	10	0	10	0	1,141	0	0	0	9	05/25/2036
31418D-YB-2	FNMA PASSTHRU MA4305		11/01/2024	VARIOUS		26,749	26,749	20,137	26,519	0	231	0	231	0	26,749	0	0	0	301	04/25/2051
31418D-YC-0	FNMA PASSTHRU MA4306		12/16/2024	VARIOUS		105,452	105,574	107,836	105,431	0	(10)	0	(10)	0	105,593	0	(141)	(141)	1,497	04/25/2051
31418D-YX-4	FNMA PASSTHRU MA4325		11/01/2024	VARIOUS		434,232	544,622	459,903	461,157	0	1,563	0	1,563	0	470,431	0	(36,200)	(36,200)	4,836	05/25/2051
31418D-ZY-1	FNMA PASSTHRU MA4358		11/01/2024	VARIOUS		3,600	3,600	3,733	3,608	0	(8)	0	(8)	0	3,600	0	0	0	77	06/25/2051
31418D-ZZ-8	FNMA PASSTHRU MA4359		11/01/2024	VARIOUS		1,215	1,215	1,057	1,204	0	11	0	11	0	1,215	0	0	0	9	06/25/2036
31418E-AW-0	FNMA PASSTHRU MA4520		11/01/2024	VARIOUS		70,373	70,373	71,380	70,426	0	(52)	0	(52)	0	70,373	0	0	0	783	01/25/2042
31418E-AZ-3	FNMA PASSTHRU MA4523		11/01/2024	VARIOUS		29,685	29,685	27,166	29,344	0	340	0	340	0	29,685	0	0	0	308	01/25/2032
31418E-BE-9	FNMA PASSTHRU MA4536		11/01/2024	VARIOUS		439,296	486,909	413,999	423,698	0	1,369	0	1,369	0	425,067	0	14,228	14,228	2,642	02/25/2037
31418E-D7-2	FNMA PASSTHRU MA4625		01/25/2024	VARIOUS		852,654	936,727	851,904	851,916	0	738	0	738	0	852,654	0	0	0	6,805	06/25/2052
31418E-D8-0	FNMA PASSTHRU MA4626		11/01/2024	VARIOUS		34,627	34,627	31,507	0	0	72	0	72	0	34,627	0	0	0	396	06/25/2052
31418E-DG-2	FNMA PASSTHRU MA4602		01/29/2024	VARIOUS		86,661	97,072	86,455	86,672	0	235	0	235	0	86,907	0	(246)	(246)	476	05/25/2037
31418E-E4-8	FNMA PASSTHRU MA4654		01/25/2024	VARIOUS		430,463	472,955	430,114	430,124	0	339	0	339	0	430,463	0	0	0	3,438	07/25/2052

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
31418E-E5-5	FNMA PASSTHRU MA4655		11/01/2024	VARIOUS		32,611	32,611	30,450	32,516	0	95	0	95	0	32,611	0	0	0	764	07/25/2052
31418E-EB-2	FNMA PASSTHRU MA4629		02/25/2024	VARIOUS		1,092,708	1,167,372	1,155,655	1,154,951	0	397	0	397	0	1,155,348	0	(62,640)	(62,640)	10,014	06/25/2037
31418E-ES-5	FNMA PASSTHRU MA4644		11/01/2024	VARIOUS		53,529	53,529	51,723	53,441	0	88	0	88	0	53,529	0	0	0	1,218	05/25/2052
31418E-F2-1	FNMA PASSTHRU MA4684		03/25/2024	VARIOUS		891,338	933,648	910,525	911,512	0	643	0	643	0	912,155	0	(20,818)	(20,818)	15,250	06/25/2052
31418E-F4-7	FNMA PASSTHRU MA4686		11/01/2024	VARIOUS		60,753	60,753	59,794	60,691	0	62	0	62	0	60,753	0	0	0	1,740	06/25/2052
31418E-HK-9	FNMA PASSTHRU MA4733		03/25/2024	VARIOUS		241,367	252,968	247,760	247,958	0	125	0	125	0	248,083	0	(6,715)	(6,715)	4,143	09/25/2052
31418E-J5-0	FNMA PASSTHRU MA4783		11/01/2024	VARIOUS		11,233	11,233	10,299	0	0	30	0	30	0	11,233	0	0	0	172	10/25/2052
31418E-JF-8	FNMA PASSTHRU MA4761		11/01/2024	VARIOUS		65,224	65,224	64,256	65,171	0	53	0	53	0	65,224	0	0	0	1,926	09/25/2052
31418E-MQ-0	FNMA PASSTHRU MA4866		04/25/2024	VARIOUS		28,142	30,355	27,789	0	0	11	0	11	0	27,801	0	341	341	135	01/25/2053
31418E-P3-8	FNMA PASSTHRU MA4941		11/01/2024	VARIOUS		77,111	77,111	76,763	0	0	12	0	12	0	77,111	0	0	0	1,703	03/25/2053
31418E-R8-5	FNMA PASSTHRU MA5010		11/01/2024	VARIOUS		54,523	54,523	54,696	43,738	0	(21)	0	(21)	0	54,523	0	0	0	1,679	05/25/2053
31418E-ST-8	FNMA PASSTHRU MA5029		03/25/2024	VARIOUS		410,859	409,137	409,904	409,904	0	(64)	0	(64)	0	409,840	0	1,019	1,019	6,530	05/25/2038
31418E-V8-0	FNMA PASSTHRU MA5138		11/01/2024	VARIOUS		50,732	50,732	49,285	0	0	60	0	60	0	50,732	0	0	0	1,001	09/25/2053
31418E-V9-8	FNMA PASSTHRU MA5139		11/01/2024	VARIOUS		104,540	104,540	104,303	0	0	9	0	9	0	104,540	0	0	0	2,825	09/25/2053
31419A-DS-3	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		26,878	26,878	29,284	26,996	0	(119)	0	(119)	0	26,878	0	0	0	798	09/01/2039
31419J-SH-2	FNMA		11/01/2024	VARIOUS		326,331	326,331	322,099	326,078	0	253	0	253	0	326,331	0	0	0	6,754	11/01/2040
31419K-GD-1	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		168,785	168,785	165,014	168,631	0	155	0	155	0	168,785	0	0	0	3,033	11/01/2040
31419L-QD-8	FNMA PASS-THRU LNG 30 Y		11/01/2024	VARIOUS		24,846	24,846	25,292	24,863	0	(18)	0	(18)	0	24,846	0	0	0	553	12/01/2040
0909999999. Subtotal - Bonds - U.S. Special Revenues						71,744,805	72,169,463	76,432,873	71,987,038	69,283	(325,499)	0	(256,216)	0	72,175,243	0	(430,439)	(430,439)	1,755,474	XXX
009158-AV-8	AIR PRODS & CHEMS INC		07/31/2024	VARIOUS		2,000,000	2,000,000	1,993,440	1,999,556	0	444	0	444	0	2,000,000	0	0	0	67,000	07/31/2024
019736-AG-2	ALLISON TRANSMISSION		10/09/2024	ZERO STAGE CAPITAL		90,250	100,000	96,690	88,460	8,875	255	0	9,130	0	97,590	0	(7,340)	(7,340)	4,479	01/30/2031
03040W-AQ-8	AMERICAN WTR CAP COR		02/15/2024	LOOP CAPITAL		468,105	500,000	461,800	482,495	0	602	0	602	0	483,097	0	(14,992)	(14,992)	6,924	09/01/2027
03690E-AA-6	ANTERO MIDSTREAM PAR		05/13/2024	ISSUE CALLED at 101.969		229,430	225,000	245,610	230,805	1,224	(2,599)	0	(1,375)	0	229,430	0	(4,430)	(4,430)	13,339	05/15/2026
037833-DB-3	APPLE INC		03/18/2024	JP MORGAN		1,414,425	1,500,000	1,633,230	1,583,691	0	(4,845)	0	(4,845)	0	1,578,845	0	(164,420)	(164,420)	22,717	09/12/2027
06051G-FB-0	BANK OF AMERICA CORP		01/22/2024	MATURITY		1,000,000	1,000,000	999,270	999,995	0	5	0	5	0	1,000,000	0	0	0	20,625	01/22/2024
06051G-LG-2	BANK AMERICA CORP		11/06/2024	ZERO STAGE CAPITAL		201,882	200,000	200,000	200,000	0	0	0	0	0	200,000	0	1,882	1,882	10,751	04/25/2029
06406H-DA-4	BANK NEW YORK MTN BK		11/21/2024	MK TAXES SYS		1,493,175	1,500,000	1,496,790	1,499,581	0	325	0	325	0	1,499,906	0	(6,731)	(6,731)	56,000	02/24/2025
07274N-AW-3	BAYER US FINANCE II LLC		07/15/2024	MATURITY		2,000,000	2,000,000	1,998,800	1,999,926	0	74	0	74	0	2,000,000	0	0	0	67,500	07/15/2024
097023-CJ-2	BOEING CO		08/19/2024	ZERO STAGE CAPITAL		106,446	125,000	106,356	107,146	0	838	0	838	0	107,983	0	(1,537)	(1,537)	3,613	05/01/2034
097023-CY-9	BOEING CO		03/13/2024	MK TAXES SYS		2,441,400	2,500,000	2,469,125	2,470,802	0	801	0	801	0	2,471,603	0	(30,203)	(30,203)	47,924	05/01/2030
097023-DE-2	BOEING CO		02/04/2024	MATURITY		250,000	250,000	250,000	250,000	0	0	0	0	0	250,000	0	0	0	1,791	02/04/2024
097023-DS-1	BOEING CO		09/26/2024	ZERO STAGE CAPITAL		279,122	305,000	279,160	215,805	0	1,126	0	1,126	0	283,002	0	(3,880)	(3,880)	8,898	02/01/2031
11135F-BT-7	BROADCOM INC		09/26/2024	BARCLAYS		968,940	1,000,000	922,070	0	0	1,954	0	1,954	0	924,024	0	44,916	44,916	18,675	04/15/2032
124857-AT-0	CBS CORP		03/13/2024	JP MORGAN		221,948	250,000	226,325	238,252	0	534	0	534	0	238,786	0	(16,838)	(16,838)	4,922	02/15/2028
125896-BM-1	CMS ENERGY CORP		01/24/2024	ISSUE CALLED at 100.000		1,000,000	1,000,000	999,260	999,985	0	7	0	7	0	999,992	0	8	8	15,931	03/01/2024
126650-DU-1	CVS HEALTH CORP		05/17/2024	MK TAXES SYS		979,680	1,000,000	998,230	998,349	0	55	0	55	0	998,404	0	(18,724)	(18,724)	39,375	02/21/2033
131347-CR-5	CALPINE CORPORATION		04/12/2024	ZERO STAGE CAPITAL		43,250	50,000	48,563	43,912	4,927	41	0	4,968	0	48,880	0	(5,630)	(5,630)	1,172	03/01/2031
134429-BG-3	CAMPBELL SOUP CO		02/21/2024	BARCLAYS		967,300	1,000,000	977,230	980,201	0	615	0	615	0	980,816	0	(13,516)	(13,516)	18,214	03/15/2028
138616-AE-7	CANTOR FITZGERALD		05/01/2024	MATURITY		280,000	280,000	301,050	282,307	0	(2,307)	0	(2,307)	0	280,000	0	0	0	6,825	05/01/2024
149123-CC-3	CATERPILLAR INC DEL		05/15/2024	MATURITY		1,000,000	1,000,000	999,830	999,993	0	7	0	7	0	1,000,000	0	0	0	17,000	05/15/2024
14913R-2H-9	CATERPILLAR FINL SVC		11/21/2024	JP MORGAN		241,210	250,000	249,683	249,880	0	57	0	57	0	249,937	0	(8,727)	(8,727)	2,050	11/13/2025
17275R-BR-2	CISCO SYS INC		02/21/2024	INTL FCSTONE		1,001,190	1,000,000	999,650	0	0	0	0	0	0	999,650	0	1,540	1,540	0	02/26/2029
17327C-AR-4	CITIGROUP INC		06/11/2024	ZERO STAGE CAPITAL		45,865	45,000	45,000	45,000	0	0	0	0	0	45,000	0	865	865	1,520	05/25/2034
191216-CV-0	COCA COLA CO		06/21/2024	CITIGROUP		1,680,860	2,000,000	1,995,920	1,997,334	0	190	0	190	0	1,997,524	0	(316,664)	(316,664)	18,608	06/01/2030
20030N-ED-9	COMCAST CORP NEW		04/25/2024	GOLDMAN SACHS		969,100	1,000,000	997,840	998,164	0	114	0	114	0	998,278	0	(29,178)	(29,178)	44,236	01/15/2029
212015-AN-1	CONTINENTAL RESOURCES CORPORATE		06/01/2024	MATURITY		155,000	155,000	161,713	156,149	0	(1,149)	0	(1,149)	0	155,000	0	0	0	2,945	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
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
23311V-AG-2	DCP MIDSTREAM OPERAT		03/29/2024	ISSUE CALLED at 100.056		728,410	728,000	718,842	719,939	0	1,243	0	1,243	0	721,188	0	6,812	6,812	28,019	07/15/2025
235825-AH-9	DANA INC		10/21/2024	ZERO STAGE CAPITAL		91,250	100,000	101,050	88,760	12,034	(109)	0	11,925	0	100,685	0	(9,435)	(9,435)	4,852	09/01/2030
24422E-VP-1	DEERE JOHN CAPITAL C		04/08/2024	BARCLAYS		440,245	500,000	498,510	499,092	0	58	0	58	0	499,150	0	(58,905)	(58,905)	4,458	03/06/2028
25179M-BE-2	DEVON ENERGY CORP NE		07/25/2024	ZERO STAGE CAPITAL		463,958	460,000	460,000	460,000	0	0	0	0	0	460,000	0	3,958	3,958	16,148	06/15/2028
26441C-AN-5	DUKE ENERGY CORP NEW		04/15/2024	MATURITY		1,000,000	1,000,000	999,410	999,980	0	20	0	20	0	1,000,000	0	0	0	18,750	04/15/2024
26884T-AL-6	ERAC USA FINANCE COM		11/15/2024	MATURITY		235,000	235,000	250,059	238,537	0	(3,537)	0	(3,537)	0	235,000	0	0	0	9,048	11/15/2024
29278N-AG-8	ENERGY TRANSFER LP		07/30/2024	ZERO STAGE CAPITAL		500,178	495,000	569,641	549,488	0	(5,911)	0	(5,911)	0	543,577	0	(43,399)	(43,399)	20,646	04/15/2029
29670G-AD-4	ESSENTIAL UTILS INC		10/09/2024	GOLDMAN SACHS		904,340	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(95,660)	(95,660)	26,664	04/15/2030
30303M-8H-8	META PLATFORMS INC		07/02/2024	LOOP CAPITAL		1,857,100	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(142,900)	(142,900)	68,017	08/15/2032
31428X-CD-6	FEDEX CORP		05/22/2024	SALOMON BROS		1,262,715	1,500,000	1,495,065	1,496,271	0	182	0	182	0	1,496,453	0	(233,738)	(233,738)	18,700	05/15/2031
345370-CQ-1	FORD MTR CO DEL		10/02/2024	ZERO STAGE CAPITAL		63,783	75,000	58,069	58,105	0	332	0	332	0	58,437	0	5,346	5,346	4,276	01/15/2043
369550-AY-4	GENERAL DYNAMICS CORP		11/15/2024	MATURITY		1,750,000	1,750,000	1,736,000	1,748,158	0	1,842	0	1,842	0	1,750,000	0	0	0	41,563	11/15/2024
370334-CQ-5	GENERAL MILLS INC		10/01/2024	T D SECURITIES		874,750	1,000,000	999,200	999,362	0	57	0	57	0	999,419	0	(124,669)	(124,669)	21,750	10/14/2031
37045X-DM-5	GENERAL MTRS FINL CO		10/15/2024	MATURITY		1,500,000	1,500,000	1,499,385	1,499,836	0	164	0	164	0	1,500,000	0	0	0	18,000	10/15/2024
37254B-AC-4	GENPACT LUXEMBOURG S		12/01/2024	MATURITY		315,000	315,000	332,426	320,081	0	(5,081)	0	(5,081)	0	315,000	0	0	0	10,631	12/01/2024
38141E-C2-3	GOLDMAN SACHS GRP INC MTN		07/08/2024	VARIOUS		1,000,000	1,000,000	998,680	999,918	0	82	0	82	0	1,000,000	0	0	0	38,500	07/08/2024
38141G-VM-3	GOLDMAN SACHS GROUP INC		03/03/2024	MATURITY		1,000,000	1,000,000	996,980	999,938	0	62	0	62	0	1,000,000	0	0	0	20,000	03/03/2024
38141G-WR-1	GOLDMAN SACHS GROUP		10/31/2024	VARIOUS		3,850,000	3,850,000	3,982,594	3,894,179	0	(20,083)	0	(20,083)	0	3,874,096	0	(24,096)	(24,096)	127,320	10/31/2025
404280-BB-4	HSBC HOLDINGS PLC CORPORATE		01/25/2024	BARCLAYS		1,945,700	2,000,000	2,003,440	2,000,951	0	(30)	0	(30)	0	2,000,922	0	(55,222)	(55,222)	13,867	05/25/2026
437076-BM-3	HOME DEPOT		02/21/2024	GOLDMAN SACHS		482,250	500,000	498,775	499,676	0	20	0	20	0	499,696	0	(17,446)	(17,446)	5,917	04/01/2026
44644M-AD-3	HUNTINGTON NATIONAL		05/13/2024	ISSUE CALLED at 100.000		2,000,000	2,000,000	1,950,440	1,958,183	0	11,063	0	11,063	0	1,969,246	0	30,754	30,754	40,080	05/16/2025
452308-AT-6	ILLINOIS TOOL WKS INC		03/01/2024	MATURITY		2,200,000	2,200,000	2,192,256	2,199,849	0	151	0	151	0	2,200,000	0	0	0	38,500	03/01/2024
46124H-AG-1	INTUIT		05/23/2024	CITIGROUP		2,499,075	2,500,000	2,487,300	2,487,589	0	406	0	406	0	2,487,995	0	11,080	11,080	91,361	09/15/2033
47233W-BM-0	JEFFERIES FINANCIAL		07/24/2024	ZERO STAGE CAPITAL		163,304	160,000	159,099	159,169	0	92	0	92	0	159,261	0	4,043	4,043	9,504	07/21/2028
49446R-BA-6	KIMCO REALTY CORP		10/08/2024	ZERO STAGE CAPITAL		127,390	130,000	129,259	129,333	0	47	0	47	0	129,379	0	(1,990)	(1,990)	7,110	02/01/2033
55903V-BC-6	WARNERMEDIA HLDGS IN		07/26/2024	ZERO STAGE CAPITAL		262,632	305,000	271,029	273,039	0	1,773	0	1,773	0	274,813	0	(12,180)	(12,180)	11,336	03/15/2032
58013M-FV-1	MCDONALDS CORP		05/14/2024	MK TAXES SYS		979,670	1,000,000	997,350	997,429	0	79	0	79	0	997,508	0	(17,838)	(17,838)	37,400	08/14/2033
59217G-EP-0	METROPOLITAN LIFE GL		09/27/2024	VARIOUS		1,000,000	1,000,000	999,880	999,970	0	30	0	30	0	1,000,000	0	0	0	7,000	09/27/2024
609207-AT-2	MONDELEZ INTL INC		01/29/2024	MK TAXES SYS		824,049	919,000	971,888	953,173	0	(443)	0	(443)	0	952,730	0	(128,681)	(128,681)	7,582	04/13/2030
61761J-VL-0	MORGAN STANLEY		10/23/2024	MATURITY		1,000,000	1,000,000	998,260	999,834	0	166	0	166	0	1,000,000	0	0	0	37,000	10/23/2024
641062-BH-6	NESTLE HLDGS INC		04/09/2024	MITSUBISHI		1,000,110	1,000,000	981,770	982,254	0	423	0	423	0	982,678	0	17,432	17,432	27,888	03/14/2033
65364U-AK-2	NIAGARA MOHAWK PWR CORP CORPORATE		10/01/2024	MATURITY		1,000,000	1,000,000	999,990	999,999	0	1	0	1	0	1,000,000	0	0	0	35,080	10/01/2024
67066G-AN-4	NVIDIA CORPORATION		02/21/2024	CITIGROUP		834,700	1,000,000	813,910	819,600	0	2,929	0	2,929	0	822,529	0	12,171	12,171	3,778	06/15/2031
674599-DE-2	OCCIDENTAL PETE CORP		09/26/2024	CITIGROUP		748,311	643,000	701,114	699,607	0	(4,301)	0	(4,301)	0	695,307	0	53,004	53,004	52,324	09/15/2031
674599-EA-9	OCCIDENTAL PETE CORP		02/16/2024	JP MORGAN		3,469,050	3,000,000	3,394,500	3,357,100	0	(6,802)	0	(6,802)	0	3,350,298	0	118,752	118,752	159,750	07/15/2030
68389X-CN-3	ORACLE CORP		06/04/2024	ZERO STAGE CAPITAL		201,005	205,000	204,348	204,454	0	32	0	32	0	204,486	0	(3,481)	(3,481)	5,534	05/06/2030
693475-BU-8	PNC FINL SVCS GROUP		11/05/2024	ZERO STAGE CAPITAL		88,823	80,000	80,000	80,000	0	0	0	0	0	80,000	0	8,823	8,823	5,744	10/20/2034
70109H-AL-9	PARKER-HANNIFIN CORP		11/21/2024	MATURITY		1,000,000	1,000,000	997,800	999,774	0	226	0	226	0	1,000,000	0	0	0	16,500	11/21/2024
718547-AB-8	PHILLIPS 66 CO		12/15/2024	MATURITY		245,000	245,000	234,737	238,849	0	6,151	0	6,151	0	245,000	0	0	0	6,003	12/15/2024
723787-AR-8	PIONEER NAT RES CO		12/06/2024	MK TAXES SYS		1,515,413	1,750,000	1,466,788	1,045,882	0	28,057	0	28,057	0	1,496,414	0	18,998	18,998	47,300	01/15/2031
72650R-BF-8	PLAINS ALL AMERN PIP		11/01/2024	MATURITY		750,000	750,000	748,815	749,890	0	110	0	110	0	750,000	0	0	0	27,000	11/01/2024
72650R-BM-3	PLAINS ALL AMERN PIP		12/06/2024	MORGAN STANLEY		1,413,750	1,500,000	1,309,410	1,316,801	0	24,755	0	24,755	0	1,341,556	0	72,194	72,194	52,363	12/15/2029
758750-AC-7	REGAL REXNORD CORPOR		05/02/2024	CORPORATE REORG		40,000	40,000	39,944	39,961	0	6	0	6	0	39,967	0	33	33	1,728	02/15/2026
7591EP-AV-2	REGIONS FINANCIAL CO		12/18/2024	BARCLAYS		497,320	500,000	500,000	0	0	0	0	0	0	500,000	0	(2,680)	(2,680)	7,871	09/06/2035
760759-BH-2	REPUBLIC SVCS INC		01/23/2024	BARCLAYS		996,470	1,000,000	994,320	994,344	0	30	0	30	0	994,374	0	2,096	2,096	5,972	12/15/2033
771196-BV-3	ROCHE HOLDINGS INC		10/24/2024	VARIOUS		2,831,610	3,000,000	2,745,550	2,780,581	0	22,213	0	22,213	0	2,802,793	0	28,817	28,817	45,187	03/10/2027
817826-AE-0	7-ELEVEN INC		09/06/2024	VARIOUS		420,640	500,000	499,725	499,800	0	18	0	18	0	499,818	0	(79,178)	(79,178)	9,725	02/10/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
828807-CS-4	SIMON PPTY GROUP LP		10/01/2024	MATURITY		1,650,000	1,650,000	1,646,766	1,649,722	0	278	0	278	0	1,650,000	0	0	0	55,688	10/01/2024
842434-CM-2	SOUTHERN CALIF GAS C		08/27/2024	ISSUE CALLED at 100.000		1,000,000	1,000,000	996,340	999,703	0	279	0	279	0	999,982	0	18	18	30,188	09/15/2024
84756N-AD-1	SPECTRA ENERGY PARTN		03/15/2024	MATURITY		2,500,000	2,500,000	2,636,040	2,503,355	0	(3,355)	0	(3,355)	0	2,500,000	0	0	0	59,375	03/15/2024
85172F-AM-1	SPRINGLEAF FINANCE CORP		06/10/2024	ZERO STAGE CAPITAL		176,495	175,000	193,078	177,289	4,610	(2,497)	0	2,113	0	179,403	0	(2,908)	(2,908)	8,856	03/15/2025
857477-AN-3	STATE STR CORP		12/16/2024	MATURITY		425,000	425,000	413,882	423,091	0	1,909	0	1,909	0	425,000	0	0	0	14,025	12/16/2024
871829-BT-3	SYSCO CORP		04/30/2024	GOLDMAN SACHS		1,029,130	1,000,000	990,370	990,490	0	329	0	329	0	990,818	0	38,312	38,312	27,500	01/17/2034
907818-EY-0	UNION PAC CORP		02/12/2024	CITIGROUP		415,510	425,000	418,710	421,732	0	75	0	75	0	421,807	0	(6,298)	(6,298)	7,181	09/10/2028
92343V-ER-1	VERIZON COMMUNICATIO		08/09/2024	VARIOUS		310,936	285,000	326,439	314,421	0	(3,618)	0	(3,618)	0	310,803	0	133	133	15,354	09/21/2028
92556V-AD-8	VIATRIS INC		11/21/2024	ZERO STAGE CAPITAL		164,799	195,000	196,151	195,889	0	(13)	0	(13)	0	195,875	0	(31,077)	(31,077)	3,285	06/22/2030
92660F-AG-9	VIDEOTRON LTEE		06/15/2024	MATURITY		100,000	100,000	107,160	99,566	1,767	(1,333)	0	434	0	100,000	0	0	0	2,688	06/15/2024
931142-FD-0	WALMART INC		09/03/2024	BARCLAYS		3,483,060	3,500,000	3,431,030	3,433,438	0	3,929	0	3,929	0	3,437,366	0	45,694	45,694	127,157	04/15/2033
94106L-BS-7	WASTE MGMT INC DEL		11/14/2024	BARCLAYS		951,040	1,000,000	998,500	998,684	0	118	0	118	0	998,802	0	(47,762)	(47,762)	44,958	04/15/2032
94974B-GA-2	WELLS FARGO CO MTN B		09/09/2024	VARIOUS		1,650,000	1,650,000	1,645,545	1,649,644	0	356	0	356	0	1,650,000	0	0	0	54,450	09/09/2024
95040Q-AG-9	WELLTOWER INC		03/15/2024	MATURITY		240,000	240,000	252,842	240,725	0	(725)	0	(725)	0	240,000	0	0	0	4,350	03/15/2024
96950F-AM-6	WILLIAMS PARTNERS L P		03/04/2024	MATURITY		1,240,000	1,240,000	1,252,663	1,241,123	0	(1,123)	0	(1,123)	0	1,240,000	0	0	0	26,660	03/04/2024
00206R-DW-9	AT & T INC		05/25/2024	VARIOUS		928,000	928,000	927,944	927,997	0	3	0	3	0	928,000	0	0	0	13,224	05/25/2024
037833-CY-4	APPLE INC		08/19/2024	MATURITY		2,100,000	2,100,000	2,103,801	2,100,375	0	(375)	0	(375)	0	2,100,000	0	0	0	52,773	08/19/2024
060505-FM-1	BANK AMERICA		04/25/2024	ISSUE CALLED at 100.000		4,000,000	4,000,000	4,034,920	4,008,172	0	(1,999)	0	(1,999)	0	4,006,173	0	(6,173)	(6,173)	58,640	04/25/2025
06415G-AZ-3	BANK OF NOVA SCOTIA		01/19/2024	RBC DEXIA		1,261,039	1,300,000	1,298,843	1,299,648	0	7	0	7	0	1,299,655	0	(38,616)	(38,616)	13,578	01/10/2025
14161Z-CY-2	CARDS II TR		11/15/2024	MATURITY		2,600,000	2,600,000	2,600,000	2,600,000	0	0	0	0	0	2,600,000	0	0	0	63,102	11/15/2024
29250N-BQ-7	ENBRIDGE INC MTN CDS	A	03/05/2024	ISSUE CALLED at 100.000		1,000,000	1,000,000	1,004,200	1,000,883	0	(883)	0	(883)	0	1,000,000	0	0	0	29,845	03/08/2026
40427H-TP-8	HSBC BANK CDA		05/03/2024	RBC DEXIA		1,678,308	1,700,000	1,704,200	1,701,767	0	(446)	0	(446)	0	1,701,320	0	(23,012)	(23,012)	35,899	03/24/2025
44810Z-CB-4	HYDRO ONE		01/29/2024	RBC DEXIA		3,876,800	4,000,000	3,989,640	3,993,955	0	50	0	50	0	3,994,005	0	(117,205)	(117,205)	30,089	02/28/2025
539481-AL-5	LOBLAW COS LTD		01/19/2024	RBC DEXIA		2,014,369	2,025,000	2,125,096	2,034,006	0	(1,231)	0	(1,231)	0	2,032,775	0	(18,406)	(18,406)	9,564	06/10/2024
565018-DE-5	MANULIFE BANK OF CANADA		05/03/2024	RBC DEXIA		1,639,701	1,700,000	1,703,842	1,701,169	0	(274)	0	(274)	0	1,700,895	0	(61,194)	(61,194)	22,171	06/25/2025
575385-AE-9	MASONITE INTL CORP	A	05/22/2024	CORPORATE REORG		117,000	117,000	113,783	101,558	12,947	143	0	13,090	0	114,648	0	2,352	2,352	3,151	02/15/2030
617446-8D-4	MORGAN STANLEY		02/07/2024	MATURITY		2,538,000	2,538,000	2,537,518	2,537,928	0	72	0	72	0	2,538,000	0	0	0	38,070	02/07/2024
68245X-AP-4	1011778 B.C. UNLIMIT	A	07/10/2024	ZERO STAGE CAPITAL		22,813	25,000	24,238	23,077	1,359	53	0	1,412	0	24,489	0	(1,676)	(1,676)	792	02/15/2029
87971M-AR-4	TELUS CORP CORPORATE		01/18/2024	RBC DEXIA		2,489,925	2,500,000	2,568,842	2,502,832	0	(654)	0	(654)	0	2,502,179	0	(12,254)	(12,254)	25,928	04/01/2024
891145-T7-9	TORONTO DOMINION BK ONT CORPORATE		01/03/2024	RBC DEXIA		3,958,080	4,000,000	4,146,801	4,014,602	0	(279)	0	(279)	0	4,014,323	0	(56,243)	(56,243)	58,333	07/24/2024
89117F-3M-9	TD BANK		12/11/2024	RBC DEXIA		4,962,625	5,000,000	4,863,050	4,931,239	0	34,456	0	34,456	0	4,965,694	0	(3,069)	(3,069)	157,463	09/09/2025
05530Q-AQ-3	B A T INTL FIN PLC D	D	02/27/2024	ZERO STAGE CAPITAL		20,423	20,000	20,029	20,027	0	(1)	0	(1)	0	20,026	0	397	397	682	02/02/2029
46115H-BJ-5	INTESA SANPAOLO S P	D	09/23/2024	VARIOUS		245,000	245,000	255,677	247,827	0	(2,827)	0	(2,827)	0	245,000	0	0	0	7,963	09/23/2024
55037A-AA-6	LUNDIN ENERGY FINANC	D	10/02/2024	CORPORATE REORG		330,381	343,000	341,535	342,177	0	240	0	240	0	342,417	0	(12,036)	(12,036)	8,327	07/15/2026
60687Y-BS-7	MIZUHO FINANCIAL GRO	D	05/14/2024	ZERO STAGE CAPITAL		331,646	360,000	354,604	356,536	0	359	0	359	0	356,895	0	(25,249)	(25,249)	4,771	07/09/2027
822582-CB-6	SHELL INTERNATIONAL	D	11/25/2024	CITIGROUP		513,833	525,000	520,958	522,835	0	371	0	371	0	523,206	0	(9,372)	(9,372)	21,078	11/13/2028
892331-AN-9	TOYOTA MOTOR CORP	D	01/03/2024	MK TAXES SYS		653,175	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(96,825)	(96,825)	4,921	03/25/2031
10569G-AA-4	BRAVO RES FDG TR		11/25/2024	VARIOUS		35,578	35,578	34,291	35,473	0	105	0	105	0	35,578	0	0	0	987	05/25/2063
20754L-AB-5	CONNECTICUT AVE SECS		10/17/2024	ZERO STAGE CAPITAL		111,379	110,000	110,000	110,000	0	0	0	0	0	110,000	0	1,379	1,379	7,202	12/26/2041
3136B9-GC-5	FNMA REMIC TRUST		11/25/2024	VARIOUS		0	0	759	753	0	(753)	0	(753)	0	0	0	0	0	18	04/25/2050
3136BN-JK-3	FNMA REMIC TRUST		11/25/2024	VARIOUS		0	0	4,558	4,370	0	(4,370)	0	(4,370)	0	0	0	0	0	231	08/25/2052
35564K-H3-6	FHLMC STACR REMIC TR		11/25/2024	VARIOUS		24,729	24,729	24,729	24,729	0	0	0	0	0	24,729	0	0	0	1,068	09/25/2042
35564K-PU-7	FHLMC STACR		11/25/2024	VARIOUS		12,183	12,183	12,183	12,183	0	0	0	0	0	12,183	0	0	0	439	01/25/2042
729914-AA-9	PMT CREDIT RISK TRANSFER TRUST		04/02/2024	VARIOUS		93,883	93,021	92,524	92,524	0	0	0	0	0	92,524	0	1,360	1,360	3,142	03/27/2025
749410-AA-4	RCKT MRTG TR		11/25/2024	VARIOUS		10,299	10,299	10,299	0	0	0	0	0	0	10,299	0	0	0	95	09/25/2044
74942A-AA-1	RCKT MORTGAGE TRUST		11/25/2024	CORPORATE REORG		227,684	224,526	227,684	0	0	0	0	0	0	227,684	0	0	0	987	05/25/2044
89182F-AA-7	TOWD POINT MORTGAGE TRUST		11/25/2024	VARIOUS		20,741	20,741	20,740	20,741	0	0	0	0	0	20,741	0	0	0	925	10/25/2063
89183C-AA-3	TOWD POINT MORTGAGE		11/25/2024	VARIOUS		16,713	16,713	16,713	0	0	0	0	0	0	16,713	0	0	0	498	01/25/2064

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
										Change In Book/Adjusted Carrying Value										
CUSIP 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
05607T-AA-0	BXP TRUST 2021-601L		07/31/2024	VARIOUS		219,156	270,000	278,088	277,409	0	(205)	0	(205)	0	277,204	0	(58,048)	(58,048)	4,651	01/15/2044
08163W-AB-1	BENCHMARK MORTGAGE		12/17/2024	MORTGAGE PAYDOWN		8,107	8,107	8,350	8,109	0	(2)	0	(2)	0	8,107	0	0	0	270	12/15/2056
12592G-BD-4	COMM MORTGAGE TRUST CMO		06/11/2024	VARIOUS		5,647,567	5,647,567	5,923,013	5,869,158	0	(214,390)	0	(214,390)	0	5,654,768	0	(7,201)	(7,201)	87,052	08/10/2047
12592P-BE-2	COMM MORTGAGE TRUST		09/11/2024	VARIOUS		747,142	747,142	753,446	752,104	0	(3,930)	0	(3,930)	0	748,173	0	(1,032)	(1,032)	15,949	12/10/2047
17322A-AD-4	CITIGROUP COMMERCIAL MORTGAGE TRUST		01/12/2024	ISSUE CALLED at 100.000		920,492	920,492	964,238	953,778	0	(37)	0	(37)	0	953,741	0	(33,249)	(33,249)	3,086	03/10/2047
46644Y-AU-4	JPMBB COML MTG SEC T		12/17/2024	MORTGAGE PAYDOWN		12,241	12,241	13,023	12,264	0	(24)	0	(24)	0	12,241	0	0	0	465	08/17/2048
61766R-AY-2	MS BOFA ML TRUST		10/18/2024	MORTGAGE PAYDOWN		1,720	1,720	1,746	1,721	0	(1)	0	(1)	0	1,720	0	0	0	41	11/18/2049
75585R-RZ-0	REAL ESTATE ASSET LIGQUIDITY TRUST		12/12/2024	MORTGAGE PAYDOWN		62,721	62,721	62,722	62,677	0	44	0	44	0	62,721	0	0	0	962	01/12/2030
92890K-BA-2	WFRBS COML MTG TR		12/17/2024	VARIOUS		6,472,000	6,472,000	6,885,607	6,823,133	0	(347,332)	0	(347,332)	0	6,475,801	0	(3,801)	(3,801)	171,889	09/15/2057
92938V-AQ-8	WF-RBS COMMERCIAL MORTGAGE TRUST		02/16/2024	VARIOUS		6,737,978	6,737,978	7,045,252	6,974,514	0	(136,461)	0	(136,461)	0	6,838,053	0	(100,076)	(100,076)	32,814	03/15/2047
92939F-AU-3	WF-RBS COMMERCIAL MORTGAGE TRUST		07/17/2024	VARIOUS		8,000,000	8,000,000	8,408,762	8,317,473	0	(171,328)	0	(171,328)	0	8,146,145	0	(146,145)	(146,145)	156,438	08/15/2047
94989A-AU-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST		12/17/2024	VARIOUS		8,325,000	8,325,000	8,509,909	8,465,587	0	(52,341)	0	(52,341)	0	8,413,246	0	(88,246)	(88,246)	275,245	12/15/2047
94989C-AX-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST		12/17/2024	VARIOUS		7,000,000	7,000,000	7,133,849	7,101,027	0	(66,502)	0	(66,502)	0	7,034,525	0	(34,525)	(34,525)	204,262	02/15/2048
00104U-AC-2	AEP TEXAS CTR FDG 2012-3		11/29/2024	VARIOUS		2,192,966	2,192,966	2,181,581	2,190,080	0	2,815	0	2,815	0	2,192,895	0	71	71	48,283	03/01/2026
037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING		08/01/2024	MORTGAGE PAYDOWN		986,092	986,092	1,063,912	990,904	0	(4,812)	0	(4,812)	0	986,092	0	0	0	28,092	08/01/2031
05377R-GU-2	AVIS BUDGET RENT CAR		03/21/2024	ZERO STAGE CAPITAL		100,527	100,000	99,983	99,986	0	1	0	1	0	99,987	0	541	541	1,436	02/20/2028
09661R-AE-1	BMW VEH OWNER TR		04/22/2024	VARIOUS		1,238,200	1,238,200	1,237,856	1,238,029	0	91	0	91	0	1,238,121	0	79	79	2,398	04/26/2027
12614A-DN-7	CNH CAPITAL CANADA RECEIVABLES TRUST		12/16/2024	MORTGAGE PAYDOWN		391,126	391,126	391,126	391,126	0	0	0	0	0	391,126	0	0	0	14,891	06/15/2026
15200W-AC-9	CENTERPOINT ENGY TRANS 20		10/15/2024	VARIOUS		1,185,029	1,185,029	1,185,020	1,185,029	0	0	0	0	0	1,185,029	0	0	0	26,980	10/15/2025
29374L-AB-6	ENTERPRISE FLEET FIN		12/20/2024	VARIOUS		36,870	36,870	36,869	36,757	0	113	0	113	0	36,870	0	0	0	1,905	03/20/2030
29375N-AB-1	ENTERP FLEET FING LL		12/20/2024	MORTGAGE PAYDOWN		67,007	67,007	66,230	66,860	0	147	0	147	0	67,007	0	0	0	2,224	04/20/2030
29375P-AB-6	ENTERPRISE FLEET FIN		12/20/2024	VARIOUS		16,314	16,314	16,312	0	0	54	0	54	0	16,314	0	0	0	713	03/20/2030
36263D-AB-3	GLS AUTO REC TR		05/16/2024	MORTGAGE PAYDOWN		175,814	175,814	175,782	175,797	0	18	0	18	0	175,814	0	0	0	667	04/15/2026
39571M-AB-4	GREENSKY HME IMP ISS		11/25/2024	VARIOUS		41,239	41,239	41,239	0	0	0	0	0	0	41,239	0	0	0	644	07/25/2059
42806M-BS-7	HERTZ VEH FING III L		10/02/2024	ZERO STAGE CAPITAL		202,352	200,000	199,957	199,965	0	7	0	7	0	199,972	0	2,379	2,379	9,394	06/25/2027
44891L-AD-5	HYUNDAI AUTO RECV TR		05/14/2024	VARIOUS		1,584,580	1,584,580	1,584,482	1,584,539	0	36	0	36	0	1,584,576	0	4	4	6,353	06/15/2026
46657F-AA-3	J.P. MORGAN MTG TR		12/20/2024	MORTGAGE PAYDOWN		28,300	28,300	28,398	28,317	0	(17)	0	(17)	0	28,300	0	0	0	1,088	03/20/2054
65479M-AD-8	NISSAN AUTO RECEIVALBES OWNER		09/13/2024	VARIOUS		3,590,651	3,590,651	3,589,632	3,590,149	0	484	0	484	0	3,590,633	0	17	17	22,678	05/17/2027
682687-AA-6	ONEMAIN DIR AUTO REC		12/14/2024	MORTGAGE PAYDOWN		173,803	173,803	171,712	173,051	0	752	0	752	0	173,803	0	0	0	764	07/14/2028
68268V-AA-3	ONEMAIN FINL TR		12/14/2024	MORTGAGE PAYDOWN		27,591	27,591	27,585	27,546	0	46	0	46	0	27,591	0	0	0	1,251	10/14/2034
68377H-AA-2	OPORTUN ISSUANCE TR		12/20/2024	VARIOUS		10,788	10,788	10,788	10,788	0	0	0	0	0	10,788	0	0	0	102	10/09/2029
69363P-AB-6	PUBLIC SERVICE NEW HAMPSHIRE		08/01/2024	MORTGAGE PAYDOWN		1,498,874	1,498,874	1,531,604	1,501,459	0	(2,585)	0	(2,585)	0	1,498,874	0	0	0	43,753	08/01/2028
78471H-AB-4	SOFI PRFSSNAL LN PRG		12/15/2024	MORTGAGE PAYDOWN		67,810	67,810	69,617	68,117	0	(307)	0	(307)	0	67,810	0	0	0	1,360	06/15/2048
80285U-AF-8	SANTANDER DRIVE AUTO		07/24/2024	ZERO STAGE CAPITAL		394,688	400,000	399,924	399,940	0	6	0	6	0	399,946	0	(5,258)	(5,258)	10,976	08/15/2029
80286E-AE-6	SANTANDER AUTO REC T		12/16/2024	MORTGAGE PAYDOWN		72,839	72,839	72,832	72,796	0	43	0	43	0	72,839	0	0	0	1,393	04/17/2028
83407E-AA-2	SOFI CONSUMER LN TR		10/15/2024	VARIOUS		37,471	37,471	37,471	37,471	0	0	0	0	0	37,471	0	0	0	862	05/15/2031
05570X-CB-0	BMW CDA AUTO TR		12/20/2024	MORTGAGE PAYDOWN		516,606	516,606	516,606	516,606	0	0	0	0	0	516,606	0	0	0	22,012	05/20/2025
12614A-DK-3	CNH CAPITAL CANADA RECEIVABLE		12/16/2024	MORTGAGE PAYDOWN		1,005,439	1,005,439	1,005,439	1,005,439	0	0	0	0	0	1,005,439	0	0	0	9,199	06/15/2028
345213-HX-3	FORD AUTO SECURITIZATION TRUST		10/15/2024	VARIOUS		944,371	944,371	944,371	944,371	0	0	0	0	0	944,371	0	0	0	5,671	11/15/2025
345213-JL-7	FORD MOTOR CREDIT		12/16/2024	MORTGAGE PAYDOWN		773,067	773,067	773,067	773,067	0	0	0	0	0	773,067	0	0	0	9,782	02/17/2026
827314-AS-4	SILVER ARROW CANADA LP		12/16/2024	VARIOUS		564,727	564,729	544,661	544,661	0	0	0	0	0	544,661	0	0	0	9,879	10/15/2025
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						185,151,121	187,511,334	189,261,821	184,986,582	47,743	(925,574)	0	(877,831)	0	187,331,215	0	(2,205,004)	(2,205,004)	4,232,325	XXX
2509999997. Total - Bonds - Part 4						384,292,137	393,785,013	396,218,619	378,425,013	117,026	(1,141,922)	0	(1,024,896)	0	390,251,111	0	(5,983,886)	(5,983,886)	7,490,057	XXX
2509999998. Total - Bonds - Part 5						100,023,952	102,124,034	99,741,887	0	0	124,145	0	124,145	0	99,866,030	0	156,721	156,721	918,458	XXX
2509999999. Total - Bonds						484,316,089	495,909,047	495,960,506	378,425,013	117,026	(1,017,777)	0	(900,751)	0	490,117,141	0	(5,827,165)	(5,827,165)	8,408,515	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09290C-10-3	BLACKROCK ETF TRUST		11/15/2024	ZERO STAGE CAPITAL	6,304.000	285,631		273,191	0	0	0	0	0	0	273,191	0	12,437	12,437	309	
101137-10-7	BOSTON SCIENTIFIC CORP		07/25/2024	MORGAN STANLEY	69,000.000	5,287,061		1,849,240	3,988,890	(2,139,650)	0	0	(2,139,650)	0	1,849,240	0	3,437,821	3,437,821	0	
11135F-10-1	BROADCOM LTD		12/16/2024	VARIOUS	60,000.000	21,496,310		353,380	13,729,875	(13,376,495)	0	0	(13,376,495)	0	353,380	0	21,142,931	21,142,931	148,315	
149123-10-1	CATERPILLAR INC DEL		03/01/2024	EVERCORE	25,600.000	8,604,619		2,947,692	7,569,152	(4,621,460)	0	0	(4,621,460)	0	2,947,692	0	5,656,927	5,656,927	33,280	
22822V-10-1	CROWN CASTLE INTL CORP		10/08/2024	ZERO STAGE CAPITAL	117,100.000	13,060,256		4,725,623	13,488,749	(8,763,126)	0	0	(8,763,126)	0	4,725,623	0	8,334,634	8,334,634	733,046	
369604-30-1	GENERAL ELEC CO		04/02/2024	RETURN OF CAPITAL	0.000	699,886		699,886	699,886	0	0	0	0	0	699,886	0	0	0	0	
49177J-10-2	KENVUE INC.		03/05/2024	MORGAN STANLEY	39,182.000	744,824		781,856	843,588	(61,733)	0	0	(61,733)	0	781,856	0	(37,032)	(37,032)	7,836	
64110L-10-6	NETFLIX INC		11/25/2024	UBS	3,000.000	2,654,644		854,268	1,460,640	(606,372)	0	0	(606,372)	0	854,268	0	1,800,376	1,800,376	0	
67066G-10-4	NVIDIA CORP		12/11/2024	VARIOUS	257,500.000	34,430,059		1,027,618	12,974,764	(11,947,146)	0	0	(11,947,146)	0	1,027,618	0	33,402,441	33,402,441	19,099	
723787-10-7	PIONEER NATURAL RES		05/03/2024	CORPORATE REORG	28,900.000	3,819,701		3,819,701	6,499,032	(2,679,331)	0	0	(2,679,331)	0	3,819,701	0	0	0	166,464	
91324P-10-2	UNITEDHEALTH GROUP INC		11/22/2024	VARIOUS	41,000.000	24,145,464		2,353,940	21,585,270	(19,231,330)	0	0	(19,231,330)	0	2,353,940	0	21,791,524	21,791,524	211,480	
931142-10-3	WAL-MART STORES INC		03/01/2024	JP MORGAN	170,000.000	9,935,179		5,897,170	8,933,500	(3,036,330)	0	0	(3,036,330)	0	5,897,170	0	4,038,010	4,038,010	32,300	
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						125,163,634	XXX	25,583,565	91,773,346	(66,462,973)	0	0	(66,462,973)	0	25,583,565	0	99,580,069	99,580,069	1,352,129	XXX
233203-37-1	DFA INTERNATIONAL CORE EQUITY		08/07/2024	ZERO STAGE CAPITAL	15,933,366.641	244,417,844		207,824,605	244,099,177	(36,274,572)	0	0	(36,274,572)	0	207,824,605	0	36,593,239	36,593,239	4,279,100	
464287-61-4	ISHARES		01/29/2024	ZERO STAGE CAPITAL	13,571.000	4,323,045		3,111,290	4,114,320	(1,003,030)	0	0	(1,003,030)	0	3,111,290	0	1,211,755	1,211,755	8,193	
464288-27-3	ISHARES		11/15/2024	ZERO STAGE CAPITAL	1,619.000	102,591		101,968	0	0	0	0	0	0	101,968	0	623	623	0	
256206-20-2	DODGE & COX GLOBAL STOCK FUND		12/18/2024	ZERO STAGE CAPITAL	0.000	12,995,429		0	0	0	0	0	0	0	0	0	12,995,429	12,995,429	0	
45775L-30-9	T ROWE PR INST SM CAP STK		12/17/2024	ZERO STAGE CAPITAL	0.000	15,034,953		0	0	0	0	0	0	0	0	0	15,034,953	15,034,953	0	
464287-10-1	ISHARES S+P 100 ETF		01/29/2024	ZERO STAGE CAPITAL	80,603.000	18,796,534		15,966,618	18,005,904	(2,039,286)	0	0	(2,039,286)	0	15,966,618	0	2,829,916	2,829,916	53,761	
464287-22-6	ISHARES TR		12/12/2024	VARIOUS	419,290.000	41,735,214		41,644,430	25,283,938	106,129	0	0	106,129	0	41,644,430	0	90,784	90,784	1,235,814	
464287-49-9	ISHARES RUSSELL MID-CAP ETF		02/29/2024	GOLDMAN SACHS	673,700.000	53,284,418		45,685,591	52,366,701	(6,681,110)	0	0	(6,681,110)	0	45,685,591	0	7,598,827	7,598,827	228,298	
464287-65-5	ISHARES RUSSELL 2000 ETF		04/30/2024	GOLDMAN SACHS	895,000.000	176,569,508		164,812,357	179,635,450	(14,823,093)	0	0	(14,823,093)	0	164,812,357	0	11,757,152	11,757,152	805,074	
46429B-68-9	ISHARES EDGE MSCI MIN VOL EA		09/12/2024	ZERO STAGE CAPITAL	5,861.000	434,458		408,198	406,402	1,796	0	0	1,796	0	408,198	0	26,260	26,260	13,167	
46429B-69-7	ISHARES EDGE MSCI MIN VOL US		01/29/2024	ZERO STAGE CAPITAL	128,307.000	10,287,611		9,301,276	10,011,795	(710,519)	0	0	(710,519)	0	9,301,276	0	986,335	986,335	55,155	
46432F-33-9	ISHARES EDGE MSCI USA QUALITY		01/29/2024	ZERO STAGE CAPITAL	100,800.000	15,391,392		11,739,003	14,831,712	(3,092,709)	0	0	(3,092,709)	0	11,739,003	0	3,652,389	3,652,389	54,975	
46432F-39-6	ISHARES EDGE MSCI USA MOMENT		01/29/2024	ZERO STAGE CAPITAL	13,148.000	2,222,078		1,623,056	2,062,790	(439,734)	0	0	(439,734)	0	1,623,056	0	599,023	599,023	4,724	
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		12/12/2024	ZERO STAGE CAPITAL	18,896.000	725,468		596,485	588,828	(59,415)	0	0	(59,415)	0	596,485	0	128,984	128,984	9,330	
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		10/18/2024	ZERO STAGE CAPITAL	16,137.000	628,119		590,723	352,914	(31,871)	0	0	(31,871)	0	590,723	0	37,396	37,396	4,959	
46435G-40-9	ISHARES EDGE MSCI INTL VALUE		12/12/2024	ZERO STAGE CAPITAL	68,942.000	1,944,708		1,759,558	1,827,652	(68,095)	0	0	(68,095)	0	1,759,558	0	185,151	185,151	78,569	
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		08/15/2024	ZERO STAGE CAPITAL	18,147.000	475,286		401,937	471,368	(69,431)	0	0	(69,431)	0	401,937	0	73,348	73,348	21,740	
77956H-32-8	TROWE PR GLOBAL STOCK		12/16/2024	ZERO STAGE CAPITAL	0.000	12,549,811		0	0	0	0	0	0	0	0	0	12,549,811	12,549,811	0	
77956H-48-4	ROWE T PRICE INTL FD		08/07/2024	ZERO STAGE CAPITAL	895,255.148	30,000,000		30,656,002	30,993,733	(337,732)	0	0	(337,732)	0	30,656,002	0	(656,002)	(656,002)	0	
78462F-10-3	SPDR S&P 500 TRUST ETF		01/31/2024	PRIOR YEAR INCOME	0.000	0		0	0	0	0	0	0	0	0	0	0	0	283,748	
87281Y-10-2	TROWE PR HEALTH SCIENCES-I		12/17/2024	T ROWE PR GLOBAL STOCK	0.000	7,138,386		0	0	0	0	0	0	0	0	0	7,138,386	7,138,386	0	
87282H-10-8	TROWE PR FINANCIAL SERV-I		12/13/2024	ZERO STAGE CAPITAL	0.000	9,556,111		0	0	0	0	0	0	0	0	0	9,556,111	9,556,111	0	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						658,612,964	XXX	536,223,097	585,052,684	(65,522,672)	0	0	(65,522,672)	0	536,223,097	0	122,389,870	122,389,870	7,136,607	XXX
5989999997. Total - Common Stocks - Part 4						783,776,598	XXX	561,806,662	676,826,030	(131,985,645)	0	0	(131,985,645)	0	561,806,662	0	221,969,939	221,969,939	8,488,736	XXX
5989999998. Total - Common Stocks - Part 5						220,664,097	XXX	218,953,263	0	0	0	0	0	0	218,953,263	0	1,710,834	1,710,834	1,253,139	XXX
5989999999. Total - Common Stocks						1,004,440,695	XXX	780,759,925	676,826,030	(131,985,645)	0	0	(131,985,645)	0	780,759,925	0	223,680,773	223,680,773	9,741,875	XXX
5999999999. Total - Preferred and Common Stocks						1,004,440,695	XXX	780,759,925	676,826,030	(131,985,645)	0	0	(131,985,645)	0	780,759,925	0	223,680,773	223,680,773	9,741,875	XXX
6009999999 - Totals						1,488,756,784	XXX	1,276,720,431	1,055,251,043	(131,868,619)	(1,017,777)	0	(132,886,396)	0	1,270,877,066	0	217,853,608	217,853,608	18,150,390	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 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
880591-FB-3	TENNESSEE VALLEY AUT		08/08/2024	ZERO STAGE CAPITAL	11/27/2024	ZERO STAGE CAPITAL	75,000	74,332	73,645	74,344	0	12	0	12	0	0	(699)	(699)	778	0
91282C-AM-3	UNITED STATES TREAS		03/05/2024	ZERO STAGE CAPITAL	04/11/2024	ZERO STAGE CAPITAL	2,200,000	2,049,717	2,051,500	2,066,775	0	17,058	0	17,058	0	0	(15,275)	(15,275)	2,930	1,845
91282C-BH-3	UNITED STATES TREAS		10/15/2024	ZERO STAGE CAPITAL	11/07/2024	ZERO STAGE CAPITAL	6,605,000	6,125,891	6,236,392	6,195,432	0	69,541	0	69,541	0	0	40,960	40,960	13,715	7,600
91282C-EH-0	UNITED STATES TREAS		09/30/2024	ZERO STAGE CAPITAL	04/30/2024	ZERO STAGE CAPITAL	2,495,000	2,437,066	2,433,114	2,444,077	0	7,013	0	7,013	0	0	(10,961)	(10,961)	28,183	18,670
91282C-EP-2	UNITED STATES TREAS		03/28/2024	ZERO STAGE CAPITAL	05/21/2024	ZERO STAGE CAPITAL	1,215,000	1,102,904	1,085,090	1,104,261	0	1,357	0	1,357	0	0	(19,171)	(19,171)	17,087	13,097
91282C-GM-7	UNITED STATES TREAS		10/30/2024	ZERO STAGE CAPITAL	11/07/2024	ZERO STAGE CAPITAL	6,565,000	6,233,302	6,276,721	6,243,873	0	10,571	0	10,571	0	0	32,848	32,848	110,695	74,818
91282C-JJ-1	UNITED STATES TREAS		02/08/2024	ZERO STAGE CAPITAL	02/12/2024	ZERO STAGE CAPITAL	700,000	721,938	717,787	721,890	0	(49)	0	(49)	0	0	(4,103)	(4,103)	7,788	6,925
91282C-JQ-5	UNITED STATES TREAS		01/02/2024	ZERO STAGE CAPITAL	01/29/2024	ZERO STAGE CAPITAL	2,735,000	2,719,276	2,684,559	2,719,400	0	124	0	124	0	0	(34,841)	(34,841)	7,087	845
91282C-JX-0	UNITED STATES TREAS		02/29/2024	ZERO STAGE CAPITAL	03/04/2024	ZERO STAGE CAPITAL	3,110,000	3,075,708	3,071,501	3,075,797	0	90	0	90	0	0	(4,297)	(4,297)	8,324	4,253
91282C-JZ-5	UNITED STATES TREAS		02/12/2024	ZERO STAGE CAPITAL	03/05/2024	ZERO STAGE CAPITAL	355,000	350,442	350,535	350,462	0	20	0	20	0	0	72	72	780	0
91282C-KC-4	UNITED STATES TREAS		03/04/2024	ZERO STAGE CAPITAL	04/01/2024	ZERO STAGE CAPITAL	1,585,000	1,586,383	1,591,950	1,586,375	0	(8)	0	(8)	0	0	5,574	5,574	4,955	915
91282C-KF-7	UNITED STATES TREAS		04/01/2024	ZERO STAGE CAPITAL	04/29/2024	ZERO STAGE CAPITAL	1,110,000	1,104,450	1,083,218	1,104,481	0	31	0	31	0	0	(21,263)	(21,263)	2,332	250
91282C-KN-0	UNITED STATES TREAS		04/29/2024	ZERO STAGE CAPITAL	05/14/2024	ZERO STAGE CAPITAL	215,000	214,555	216,957	214,557	0	2	0	2	0	0	2,400	2,400	405	0
91282C-LD-1	UNITED STATES TREAS		08/26/2024	ZERO STAGE CAPITAL	09/03/2024	ZERO STAGE CAPITAL	500,000	512,500	511,957	512,466	0	(34)	0	(34)	0	0	(509)	(509)	1,962	1,513
91282C-LF-6	UNITED STATES TREAS		11/01/2024	ZERO STAGE CAPITAL	11/07/2024	ZERO STAGE CAPITAL	35,000	33,709	33,627	33,711	0	1	0	1	0	0	(83)	(83)	313	299
91282C-LJ-8	UNITED STATES TREAS		09/03/2024	ZERO STAGE CAPITAL	09/24/2024	ZERO STAGE CAPITAL	500,000	500,586	505,177	500,583	0	(3)	0	(3)	0	0	4,594	4,594	991	207
01F020-64-6	UMBS TBA 30YR		04/08/2024	ZERO STAGE CAPITAL	04/08/2024	ZERO STAGE CAPITAL	500,000	387,422	396,816	387,422	0	0	0	0	0	0	9,395	9,395	278	278
21H020-64-2	GNMAII JUMBO TBA 30Y		03/27/2024	ZERO STAGE CAPITAL	03/27/2024	ZERO STAGE CAPITAL	500,000	410,703	410,703	410,703	0	0	0	0	0	0	0	0	472	472
0109999999. Subtotal - Bonds - U.S. Governments							31,000,000	29,640,884	29,731,249	29,746,609	0	105,726	0	105,726	0	0	(15,359)	(15,359)	209,075	131,987
135087-L9-3	CANADA GOVT		02/14/2024	RBC DEXIA	06/05/2024	RBC DEXIA	4,300,000	3,983,907	4,023,769	4,009,356	0	25,449	0	25,449	0	0	14,413	14,413	29,089	19,792
135087-M2-7	CANADA GOVT		01/03/2024	RBC DEXIA	02/02/2024	RBC DEXIA	4,000,000	3,554,690	3,542,760	3,556,253	0	1,563	0	1,563	0	0	(13,493)	(13,493)	7,438	5,712
135087-N2-6	CANADA GOVT		06/28/2024	RBC DEXIA	09/20/2024	VARIOUS	4,000,000	3,481,000	3,650,368	3,494,919	0	13,919	0	13,919	0	0	155,449	155,449	18,586	5,096
135087-N6-7	CANADA GOVT		02/05/2024	RBC DEXIA	06/06/2024	RBC DEXIA	2,750,000	2,583,323	2,602,079	2,588,927	0	5,605	0	5,605	0	0	13,152	13,152	24,667	11,527
135087-Q8-0	CANADA GOVT		01/04/2024	RBC DEXIA	02/13/2024	RBC DEXIA	4,000,000	4,035,580	3,998,560	4,033,597	0	(1,983)	0	(1,983)	0	0	(35,037)	(35,037)	52,274	32,548
135087-Q9-8	CANADA GOVT		06/05/2024	RBC DEXIA	06/28/2024	RBC DEXIA	6,000,000	6,118,260	6,135,547	6,116,750	0	(1,510)	0	(1,510)	0	0	18,797	18,797	71,715	53,918
135087-R2-2	CANADA GOVT		02/05/2024	RBC DEXIA	06/28/2024	RBC DEXIA	9,750,000	9,861,450	9,805,069	9,841,897	0	(19,553)	0	(19,553)	0	0	(36,828)	(36,828)	225,677	58,993
135087-R5-5	CANADA GOVT		06/04/2024	RBC DEXIA	06/28/2024	RBC DEXIA	7,000,000	6,978,820	7,000,770	6,980,137	0	1,317	0	1,317	0	0	20,633	20,633	47,562	16,000
135087-R9-7	CANADA GOVT		09/24/2024	RBC DEXIA	09/27/2024	RBC DEXIA	7,000,000	7,101,080	7,132,440	7,098,271	0	(2,809)	0	(2,809)	0	0	34,169	34,169	75,397	52,055
0309999999. Subtotal - Bonds - All Other Governments							48,800,000	47,698,110	47,891,362	47,720,107	0	21,998	0	21,998	0	0	171,255	171,255	552,405	255,641
52385L-DE-6	LEE MEM HEALTH SYS F		07/09/2024	ZERO STAGE CAPITAL	11/14/2024	ZERO STAGE CAPITAL	1,000,000	1,077,390	1,000,000	1,072,169	0	(5,221)	0	(5,221)	0	0	(72,169)	(72,169)	25,000	13,750
57421C-GC-2	MARYLAND ST HEALTH &		11/27/2024	ZERO STAGE CAPITAL	12/13/2024	ZERO STAGE CAPITAL	3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	0	7,608	5,721
64972F-WL-6	NEW YORK N Y CITY MU		07/26/2024	ZERO STAGE CAPITAL	08/14/2024	ZERO STAGE CAPITAL	4,675,000	4,675,000	4,675,000	4,675,000	0	0	0	0	0	0	0	0	9,674	3,837
3132D6-FE-5	FHLMC PC 15Y SB8265		02/15/2024	ZERO STAGE CAPITAL	05/25/2024	VARIOUS	466,632	463,497	458,305	463,634	0	137	0	137	0	0	(5,330)	(5,330)	4,718	1,102
3132DW-HA-4	FHLMC PC 30Y SD8325		01/29/2024	ZERO STAGE CAPITAL	02/08/2024	ZERO STAGE CAPITAL	1,182,114	1,196,706	1,192,504	1,196,706	0	0	0	0	0	0	(4,202)	(4,202)	2,364	2,364
31418E-KK-5	FNMA PASSTHRU MA4797		06/27/2024	ZERO STAGE CAPITAL	09/25/2024	VARIOUS	135,383	130,708	134,885	132,119	0	1,411	0	1,411	0	0	2,766	2,766	1,120	256
31418E-MQ-0	FNMA PASSTHRU MA4866		02/14/2024	ZERO STAGE CAPITAL	04/25/2024	VARIOUS	26,451	24,215	24,522	24,225	0	10	0	10	0	0	297	297	117	35
31418E-ZK-9	FNMA PASSTHRU MA5245		04/09/2024	ZERO STAGE CAPITAL	08/22/2024	VARIOUS	121,928	118,185	121,051	118,265	0	80	0	80	0	0	2,785	2,785	2,389	169
0909999999. Subtotal - Bonds - U.S. Special Revenues							10,607,508	10,685,701	10,606,267	10,682,118	0	(3,583)	0	(3,583)	0	0	(75,853)	(75,853)	52,990	27,234
097023-CY-9	BOEING CO		03/13/2024	ZERO STAGE CAPITAL	07/16/2024	ZERO STAGE CAPITAL	200,000	195,168	195,566	195,409	0	241	0	241	0	0	157	157	7,324	3,834
097023-DR-3	BOEING CO		07/16/2024	ZERO STAGE CAPITAL	08/13/2024	ZERO STAGE CAPITAL	170,000	175,982	178,925	175,931	0	(51)	0	(51)	0	0	2,994	2,994	3,107	2,293
097023-DS-1	BOEING CO		08/19/2024	ZERO STAGE CAPITAL	09/26/2024	ZERO STAGE CAPITAL	110,000	117,290	118,405	117,187	0	(103)	0	(103)	0	0	1,218	1,218	2,912	2,174
17327C-AT-0	CITIGROUP INC		09/26/2024	ZERO STAGE CAPITAL	12/13/2024	ZERO STAGE CAPITAL	510,000	510,826	499,800	510,796	0	(31)	0	(31)	0	0	(10,996)	(10,996)	5,598	515
191216-DR-8	COCA COLA CO		05/06/2024	BARCLAYS	07/15/2024	USBCORP	2,000,000	1,993,940	2,034,060	1,994,023	0	83	0	83	0	0	40,037	40,037	17,500	0
22822V-BF-7	CROWN CASTLE INC		08/01/2024	ZERO STAGE CAPITAL	08/28/2024	ZERO STAGE CAPITAL	100,000	99,736	101,112	99,738	0	2	0	2	0	0	1,374	1,374	231	0
29273V-BA-7	ENERGY TRANSFER L P		06/06/2024	ZERO STAGE CAPITAL	12/02/2024	ZERO STAGE CAPITAL	110,000	109,715	112,137	109,715	0	0	0	0	0	0	2,422	2,422	2,772	0
31488V-AA-5	FERGUSON ENTERPRISES		10/01/2024	BANK AMERICA MERRILL	10/07/2024	JP MORGAN	1,000,000	999,300	990,850	999,301	0	1	0	1	0	0	(8,451)	(8,451)	694	0
437076-DD-1	HOME DEPOT INC		06/17/2024	ZERO STAGE CAPITAL	10/18/2024	ZERO STAGE CAPITAL	235,000	233,336	240,727	233,401	0	65	0	65	0	0	7,326	7,326	3,673	0
44891A-CV-7	HYUNDAI CAP AMER		01/03/2024	BANK AMERICA MERRILL	01/17/2024	CITIGROUP	1,000,000	996,430	999,980	996,443	0	13	0	13	0	0	3,537	3,537	1,650	0
476556-DE-2	JERSEY CENT PWR & LT		12/02/2024	BARCLAYS	12/02/2024	STIEFL-F	1,000,000	996,480	1,000,150	996,480	0	0	0	0	0	0	3,670	3,670	0	0

SCHEDULE D - PART 5

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consideration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value: 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
478160-CW-2	JOHNSON & JOHNSON		05/13/2024	JP MORGAN	07/02/2024	VARIOUS ISSUE CALLED at 101.0000	3,000,000	2,998,290	3,041,790	2,998,315	0	25	0	25	0	0	43,475	43,475	15,881	0
501044-DS-7	KROGER CO		08/20/2024	ZERO STAGE CAPITAL	12/13/2024		120,000	119,976	121,200	119,977	0	1	0	1	0	0	23	23	2,902	0
50212Y-AK-0	LPL HLDGS INC		05/13/2024	ZERO STAGE CAPITAL	07/24/2024	ZERO STAGE CAPITAL	95,000	94,718	92,978	94,722	0	4	0	4	0	0	(1,744)	(1,744)	1,029	0
502431-AT-6	L3HARRIS TECHNOLOGIE		03/11/2024	ZERO STAGE CAPITAL	03/21/2024	ZERO STAGE CAPITAL	310,000	309,771	308,171	309,774	0	4	0	4	0	0	(1,603)	(1,603)	543	0
571903-BS-1	MARRIOTT INTL INC NE		08/13/2024	ZERO STAGE CAPITAL	11/07/2024	ZERO STAGE CAPITAL	265,000	264,594	264,539	264,609	0	15	0	15	0	0	(70)	(70)	3,387	36
766910-BP-7	RIOCAN REIT		03/25/2024	RBC DEXIA	08/08/2024	CORPORATE REORG	1,267,000	1,273,956	1,267,000	1,273,691	0	(265)	0	(265)	0	0	(6,691)	(6,691)	33,798	8,544
74942A-AA-1	RCKT MORTGAGE TRUST		11/25/2024	ZERO STAGE CAPITAL	11/25/2024	CORPORATE REORG	224,526	227,684	227,684	227,684	0	0	0	0	0	0	0	0	987	987
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							11,716,526	11,717,192	11,795,074	11,717,196	0	4	0	4	0	0	76,678	76,678	103,988	18,383
2509999998. Total - Bonds							102,124,034	99,741,887	100,023,952	99,866,030	0	124,145	0	124,145	0	0	156,721	156,721	918,458	433,245
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
09290C-10-3	BLACKROCK ETF TRUST		10/18/2024	ZERO STAGE CAPITAL	11/15/2024	ZERO STAGE CAPITAL	10,075.000	441,375	463,664	441,375	0	0	0	0	0	0	22,289	22,289	419	0
464288-27-3	ISHARES		10/18/2024	ZERO STAGE CAPITAL	11/15/2024	ZERO STAGE CAPITAL	6,332.000	416,570	393,219	416,570	0	0	0	0	0	0	(23,351)	(23,351)	0	0
67066G-10-4	NVIDIA CORP		03/21/2024	JP MORGAN	04/01/2024	INSTINET CROSS	5,500.000	5,054,834	4,979,505	5,054,834	0	0	0	0	0	0	(75,329)	(75,329)	0	0
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								5,912,779	5,836,388	5,912,779	0	0	0	0	0	0	(76,391)	(76,391)	419	0
233203-37-1	DFA INTERNATIONAL CORE EQUITY		06/28/2024	ZERO STAGE CAPITAL	08/07/2024	ZERO STAGE CAPITAL	6,006,346.539	95,137,475	92,137,356	95,137,475	0	0	0	0	0	0	(3,000,119)	(3,000,119)	858,375	0
464287-22-6	ISHARES TR		10/08/2024	VARIOUS	12/12/2024	VARIOUS	497,750.000	49,991,473	49,711,863	49,991,473	0	0	0	0	0	0	(279,610)	(279,610)	155,915	0
46429B-68-9	ISHARES EDGE MSCI MIN VOL EA		03/13/2024	ZERO STAGE CAPITAL	08/14/2024	ZERO STAGE CAPITAL	2,073.000	146,668	149,094	146,668	0	0	0	0	0	0	2,426	2,426	1,596	0
46434V-44-9	ISHARES EDGE MSCI INTL MOMENT		09/12/2024	ZERO STAGE CAPITAL	10/18/2024	ZERO STAGE CAPITAL	1,510.000	59,310	60,975	59,310	0	0	0	0	0	0	1,665	1,665	0	0
46434V-45-6	ISHARES EDGE MSCI INTL QUALITY		03/13/2024	ZERO STAGE CAPITAL	04/15/2024	ZERO STAGE CAPITAL	18,862.000	750,199	725,991	750,199	0	0	0	0	0	0	(24,208)	(24,208)	0	0
46435G-40-9	ISHARES EDGE MSCI INTL VALUE		11/15/2024	ZERO STAGE CAPITAL	12/12/2024	ZERO STAGE CAPITAL	23,487.000	649,454	670,079	649,454	0	0	0	0	0	0	20,624	20,624	7,309	0
46435G-50-8	ISHARES EDGE MSCI INTL SIZE		06/17/2024	ZERO STAGE CAPITAL	08/15/2024	ZERO STAGE CAPITAL	46,957.000	1,213,034	1,215,103	1,213,034	0	0	0	0	0	0	2,069	2,069	11,167	0
78462F-10-3	SPDR S&P 500 TRUST ETF		08/08/2024	GOLDMAN SACHS	11/11/2024	VARIOUS	124,500.000	65,092,871	70,157,248	65,092,871	0	0	0	0	0	0	5,064,378	5,064,378	218,358	0
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO								213,040,484	214,827,709	213,040,484	0	0	0	0	0	0	1,787,225	1,787,225	1,252,720	0
5989999998. Total - Common Stocks								218,953,263	220,664,097	218,953,263	0	0	0	0	0	0	1,710,834	1,710,834	1,253,139	0
5999999999. Total - Preferred and Common Stocks								218,953,263	220,664,097	218,953,263	0	0	0	0	0	0	1,710,834	1,710,834	1,253,139	0
6009999999 - Totals								318,695,150	320,688,049	318,819,293	0	124,145	0	124,145	0	0	1,867,555	1,867,555	2,171,597	433,245

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
BANK OF AMERICA OPERATING	HARTFORD, CT		0.000	0	0	294,167	XXX
BANK OF AMERICA (CDR CLAIMS)	HARTFORD, CT		0.000	0	0	(6,563,418)	XXX
BANK OF AMERICA CDR AP	HARTFORD, CT		0.000	0	0	0	XXX
JP MORGAN CHASE	NEW YORK, NY		3.450	4,095,332	150,000	60,025,095	XXX
ROYAL BANK (RES ACCT)	TORONTO, ON, CAN		3.200	1,345,946	0	713,033	XXX
ROYAL BANK (USD)	TORONTO, ON, CAN		3.200	390,634	0	8,013,271	XXX
ROYAL BANK (PREMIUM/CLAIMS)	TORONTO, ON, CAN		0.000	0	0	53,533,441	XXX
RBC INVESTOR SERVICES	TORONTO, ON, CAN		3.200	113,443	0	3,442,526	XXX
0199998 Deposits in ... 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX	0	0	(50,602)	XXX
0199999. Totals - Open Depositories		XXX	XXX	5,945,355	150,000	119,407,513	XXX
0299998 Deposits in ... 0 depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX	0	0	0	XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	5,945,355	150,000	119,407,513	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX	0	XXX
0599999 Total - Cash		XXX	XXX	5,945,355	150,000	119,407,513	XXX

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

1. January	82,603,091	4. April	140,940,811	7. July	83,245,136	10. October	110,630,477
2. February	75,491,717	5. May	162,392,985	8. August	111,466,495	11. November	120,941,223
3. March	175,278,229	6. June	112,932,631	9. September	105,093,398	12. December	119,407,513

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREAS		12/19/2024	4.242	01/14/2025	549,160	0	926
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						549,160	0	926
0109999999. Total - U.S. Government Bonds						549,160	0	926
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						549,160	0	926
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						549,160	0	926
85749P-10-1	STATE ST INST LIQ RES-PREM		11/29/2024	0.000		16,699,886	0	868,360
8309999999. Subtotal - All Other Money Market Mutual Funds						16,699,886	0	868,360
8609999999 - Total Cash Equivalents						17,249,046	0	869,286

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 549,160	1B ..$ 0	1C ..$ 0	1D ..$ 0	1E ..$ 0	1F ..$ 0	1G ..$ 0
1B	2A ...$ 0	2B ..$ 0	2C ..$ 0				
1C	3A ...$ 0	3B ..$ 0	3C ..$ 0				
1D	4A ...$ 0	4B ..$ 0	4C ..$ 0				
1E	5A ...$ 0	5B ..$ 0	5C ..$ 0				
1F	6 .....$ 0						

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		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			0	0	0	0
2.	Alaska AK			0	0	0	0
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR			0	0	0	0
5.	California CA			0	0	0	0
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE			0	0	0	0
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	Property and Casualty	0	0	25,358	23,862
12.	Hawaii HI			0	0	0	0
13.	Idaho ID			0	0	0	0
14.	Illinois IL			0	0	0	0
15.	Indiana IN			0	0	0	0
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	Property and Casualty	0	0	50,717	47,724
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT			0	0	0	0
28.	Nebraska NE			0	0	0	0
29.	Nevada NV			0	0	0	0
30.	New Hampshire NH			0	0	0	0
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	Property and Casualty	0	0	983,903	925,836
33.	New York NY			0	0	0	0
34.	North Carolina NC	B	Property and Casualty	0	0	355,017	334,065
35.	North Dakota ND			0	0	0	0
36.	Ohio OH			0	0	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	Property and Casualty	0	0	674,532	634,723
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI	B	Property and Casualty	3,225,580	3,035,215	0	0
41.	South Carolina SC			0	0	0	0
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX			0	0	0	0
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA			0	0	0	0
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU			0	0	0	0
54.	Puerto Rico PR			0	0	0	0
55.	U.S. Virgin Islands VI			0	0	0	0
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN			0	0	0	0
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Subtotal	XXX	XXX	3,225,580	3,035,215	2,089,527	1,966,210
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0