PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Amica Property and Casualty Insurance Company

NAIC Group Code 0028 (Current) 0028 (Prior) NAIC Company Code 12287 Employer's ID Number 26-0115568

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

Country of Domicile United States of America

Incorporated/Organized 05/11/2005 Commenced Business 01/01/2006

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

Main Administrative Office 100 Amica Way (Street and Number)
Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

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

Primary Location of Books and Records 100 Amica Way (Street and Number)
Lincoln, RI, US 02865-1156 (City or Town, State, Country and Zip Code), 800-652-6422 (Area Code) (Telephone Number)

Internet Website Address www.amica.com

Statutory Statement Contact Michael Lee Baker, Jr. (Name), 800-652-6422-22365 (Area Code) (Telephone Number)
mbakerjr@amica.com (E-mail Address), 401-334-3657 (FAX Number)

OFFICERS

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

OTHER

Susan Fie Chung, Executive Vice President, Chief Investment and Strategy Officer	George Henry Hutt III #, Vice President & Chief Information Officer	Jennifer Ann Morrison, Senior Vice President, General Counsel and Secretary
Theodore Charles Murphy, Senior Executive Vice President, Chief Operations Officer	Anthony Noviello III, Senior Vice President	Samuel Charles Palmisano, Senior Vice President
Sean Francis Welch, Senior Vice President		

DIRECTORS OR TRUSTEES

Jill Janice Avery	Ivy Lynne Brown	Debra Ann Canales
Matthew Alexander Lopes, Jr.	Peter Michael Marino	Debra Marie Paul
Heidi Carter Pearlson	Joan Rodena Robinson-Berry	Edmund Shallcross III
Diane Desmarais Souza		

State of Rhode Island
County of Providence SS

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

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

Subscribed and sworn to before me this
12th 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.....

Ann Marie Octeau
Notary Public
June 8, 2026

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	11,669,202	14.238	11,669,202		11,669,202	14.238
1.02 All other governments		0.000				0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	1,141,063	1.392	1,141,063		1,141,063	1.392
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	6,077,216	7.415	6,077,216		6,077,216	7.415
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	24,252,159	29.591	24,252,159		24,252,159	29.591
1.06 Industrial and miscellaneous	32,863,403	40.098	32,863,403		32,863,403	40.098
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	76,003,043	92.734	76,003,043		76,003,043	92.734
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000				0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds		0.000				0.000
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks		0.000				0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages	3,705,228	4.521	3,705,228		3,705,228	4.521
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans	3,705,228	4.521	3,705,228		3,705,228	4.521
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	340,532	0.415	340,532		340,532	0.415
6.02 Cash equivalents (Schedule E, Part 2)	1,908,917	2.329	1,908,917		1,908,917	2.329
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	2,249,449	2.745	2,249,449		2,249,449	2.745
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities	321	0.000	321		321	0.000
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	81,958,041	100.000	81,958,041		81,958,041	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,053,425
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 15	348,196
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)	3,705,228
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	3,705,228
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	3,705,228

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year	74,444,634
2.	Cost of bonds and stocks acquired, Part 3, Column 7	12,396,522
3.	Accrual of discount	217,328
4.	Unrealized valuation increase/(decrease):	
	4.1. Part 1, Column 12	
	4.2. Part 2, Section 1, Column 15	
	4.3. Part 2, Section 2, Column 13	
	4.4. Part 4, Column 11	
5.	Total gain (loss) on disposals, Part 4, Column 19	(293,019)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7	10,553,312
7.	Deduct amortization of premium	209,111
8.	Total foreign exchange change in book/adjusted carrying value:	
	8.1. Part 1, Column 15	
	8.2. Part 2, Section 1, Column 19	
	8.3. Part 2, Section 2, Column 16	
	8.4. Part 4, Column 15	
9.	Deduct current year's other-than-temporary impairment recognized:	
	9.1. Part 1, Column 14	
	9.2. Part 2, Section 1, Column 17	
	9.3. Part 2, Section 2, Column 14	
	9.4. Part 4, Column 13	
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	76,003,043
12.	Deduct total nonadmitted amounts	
13.	Statement value at end of current period (Line 11 minus Line 12)	76,003,043

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	11,669,202	10,345,568	11,825,429	11,713,810
Governments	2. Canada				
(Including all obligations guaranteed by governments)	3. Other Countries				
	4. Totals	11,669,202	10,345,568	11,825,429	11,713,810
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	1,141,063	1,078,177	1,158,057	1,170,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	6,077,216	5,255,432	6,299,460	5,770,000
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	24,252,159	22,178,024	24,309,077	24,058,374
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	32,222,285	29,776,948	32,490,031	32,949,139
	9. Canada	94,041	89,398	98,470	88,000
	10. Other Countries	547,078	496,398	548,512	540,733
	11. Totals	32,863,403	30,362,744	33,137,013	33,577,872
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	76,003,043	69,219,944	76,729,036	76,290,056
PREFERRED STOCKS	14. United States				
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals				
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks				
COMMON STOCKS	20. United States				
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada				
	22. Other Countries				
	23. Totals				
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks				
	26. Total Stocks				
	27. Total Bonds and Stocks	76,003,043	69,219,944	76,729,036	

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	2,524,171	3,115,665	1,774,619	1,652,405	2,602,341	XXX	11,669,202	15.4	12,934,592	17.4	11,669,202	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	2,524,171	3,115,665	1,774,619	1,652,405	2,602,341	XXX	11,669,202	15.4	12,934,592	17.4	11,669,202	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals						XXX						
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	155,000	667,158	158,526	160,379		XXX	1,141,063	1.5	1,966,370	2.6	1,141,063	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	155,000	667,158	158,526	160,379		XXX	1,141,063	1.5	1,966,370	2.6	1,141,063	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	143,289	1,280,261	911,136	3,379,733	362,797	XXX	6,077,216	8.0	7,361,824	9.9	6,077,216	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	143,289	1,280,261	911,136	3,379,733	362,797	XXX	6,077,216	8.0	7,361,824	9.9	6,077,216	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	1,460,460	4,205,019	7,091,399	5,275,203	6,220,077	XXX	24,252,159	31.9	19,727,606	26.5	24,030,344	221,815
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	1,460,460	4,205,019	7,091,399	5,275,203	6,220,077	XXX	24,252,159	31.9	19,727,606	26.5	24,030,344	221,815

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	2,958,455	9,022,704	5,373,959	6,968,702	3,080,761	XXX	27,404,581	36.1	27,357,113	36.7	13,334,990	14,069,591
6.2 NAIC 2	1,042,381	2,830,549	500,875	1,036,386	48,631	XXX	5,458,822	7.2	5,097,130	6.8	3,424,296	2,034,526
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	4,000,836	11,853,253	5,874,834	8,005,088	3,129,392	XXX	32,863,403	43.2	32,454,242	43.6	16,759,286	16,104,117
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 7,241,375	18,290,807	15,309,641	17,436,423	12,265,975		70,544,221	92.8	XXX	XXX	56,252,814	14,291,406
12.2 NAIC 2	(d) 1,042,381	2,830,549	500,875	1,036,386	48,631		5,458,822	7.2	XXX	XXX	3,424,296	2,034,526
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	8,283,757	21,121,356	15,810,515	18,472,809	12,314,606		(b) 76,003,043	100.0	XXX	XXX	59,677,110	16,325,932
12.8 Line 12.7 as a % of Col. 7	10.9	27.8	20.8	24.3	16.2		100.0	XXX	XXX	XXX	78.5	21.5
13. Total Bonds Prior Year												
13.1 NAIC 1	7,089,542	19,051,830	12,998,286	16,236,339	13,971,509		XXX	XXX	69,347,505	93.2	53,941,369	15,406,135
13.2 NAIC 2	518,700	2,682,308	1,031,634	815,616	48,871		XXX	XXX	5,097,130	6.8	4,325,795	771,335
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	7,608,242	21,734,138	14,029,920	17,051,955	14,020,380		XXX	XXX	(b) 74,444,634	100.0	58,267,164	16,177,470
13.8 Line 13.7 as a % of Col. 9	10.2	29.2	18.8	22.9	18.8		XXX	XXX	100.0	XXX	78.3	21.7
14. Total Publicly Traded Bonds												
14.1 NAIC 1	5,034,674	12,573,435	11,732,160	15,076,125	11,836,420		56,252,814	74.0	53,941,369	72.5	56,252,814	XXX
14.2 NAIC 2	682,439	1,321,488	500,875	870,863	48,631		3,424,296	4.5	4,325,795	5.8	3,424,296	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	5,717,113	13,894,923	12,233,035	15,946,988	11,885,051		59,677,110	78.5	58,267,164	78.3	59,677,110	XXX
14.8 Line 14.7 as a % of Col. 7	9.6	23.3	20.5	26.7	19.9		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	7.5	18.3	16.1	21.0	15.6		78.5	XXX	XXX	XXX	78.5	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	2,206,701	5,717,372	3,577,480	2,360,298	429,555		14,291,406	18.8	15,406,135	20.7	XXX	14,291,406
15.2 NAIC 2	359,942	1,509,061		165,523			2,034,526	2.7	771,335	1.0	XXX	2,034,526
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	2,566,644	7,226,433	3,577,480	2,525,821	429,555		16,325,932	21.5	16,177,470	21.7	XXX	16,325,932
15.8 Line 15.7 as a % of Col. 7	15.7	44.3	21.9	15.5	2.6		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	3.4	9.5	4.7	3.3	0.6		21.5	XXX	XXX	XXX	XXX	21.5

(a) Includes $ 16,325,932 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	1,557,036	456,846		750,221	2,502,757	XXX	5,266,859	6.9	5,532,653	7.4	5,266,859	
1.02 Residential Mortgage-Backed Securities	212,576	404,958	399,277	415,678	99,584	XXX	1,532,073	2.0	1,811,410	2.4	1,532,073	
1.03 Commercial Mortgage-Backed Securities	178,624	543,303	131,799	6,467		XXX	860,193	1.1	992,320	1.3	860,193	
1.04 Other Loan-Backed and Structured Securities	575,935	1,710,558	1,243,544	480,041		XXX	4,010,077	5.3	4,598,208	6.2	4,010,077	
1.05 Totals	2,524,171	3,115,665	1,774,619	1,652,405	2,602,341	XXX	11,669,202	15.4	12,934,592	17.4	11,669,202	
2. All Other Governments												
2.01 Issuer Obligations						XXX						
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals						XXX						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	155,000	667,158	158,526	160,379		XXX	1,141,063	1.5	1,966,370	2.6	1,141,063	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	155,000	667,158	158,526	160,379		XXX	1,141,063	1.5	1,966,370	2.6	1,141,063	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	143,289	1,280,261	911,136	3,379,733	362,797	XXX	6,077,216	8.0	7,361,824	9.9	6,077,216	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	143,289	1,280,261	911,136	3,379,733	362,797	XXX	6,077,216	8.0	7,361,824	9.9	6,077,216	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	789,918	1,371,768	5,390,343	3,659,719	5,223,221	XXX	16,434,969	21.6	14,510,955	19.5	16,434,969	
5.02 Residential Mortgage-Backed Securities	641,691	2,203,526	1,701,057	1,589,201	412,766	XXX	6,548,240	8.6	4,078,833	5.5	6,548,240	
5.03 Commercial Mortgage-Backed Securities	28,852	629,725				XXX	658,576	0.9	674,257	0.9	513,118	145,458
5.04 Other Loan-Backed and Structured Securities				26,284	584,090	XXX	610,374	0.8	463,561	0.6	534,017	76,357
5.05 Totals	1,460,460	4,205,019	7,091,399	5,275,203	6,220,077	XXX	24,252,159	31.9	19,727,606	26.5	24,030,344	221,815
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,358,647	4,120,435	1,919,957	4,745,762	2,584,348	XXX	14,729,150	19.4	16,577,231	22.3	14,563,627	165,523
6.02 Residential Mortgage-Backed Securities	1,199,959	3,458,354	3,029,982	2,043,048	191,376	XXX	9,922,719	13.1	7,041,463	9.5	2,604	9,920,115
6.03 Commercial Mortgage-Backed Securities	144,495	161,150				XXX	305,644	0.4	2,156,585	2.9		305,644
6.04 Other Loan-Backed and Structured Securities	1,297,736	4,113,314	924,894	1,216,278	353,667	XXX	7,905,890	10.4	6,678,962	9.0	2,193,056	5,712,834
6.05 Totals	4,000,836	11,853,253	5,874,834	8,005,088	3,129,392	XXX	32,863,403	43.2	32,454,242	43.6	16,759,286	16,104,117
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	4,003,890	7,896,468	8,379,962	12,695,814	10,673,123	XXX	43,649,257	57.4	XXX	XXX	43,483,734	165,523
12.02 Residential Mortgage-Backed Securities	2,054,225	6,066,838	5,130,316	4,047,926	703,726	XXX	18,003,031	23.7	XXX	XXX	8,082,916	9,920,115
12.03 Commercial Mortgage-Backed Securities	351,970	1,334,177	131,799	6,467		XXX	1,824,413	2.4	XXX	XXX	1,373,310	451,103
12.04 Other Loan-Backed and Structured Securities	1,873,671	5,823,873	2,168,438	1,722,602	937,757	XXX	12,526,341	16.5	XXX	XXX	6,737,150	5,789,191
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	8,283,757	21,121,356	15,810,515	18,472,809	12,314,606		76,003,043	100.0	XXX	XXX	59,677,110	16,325,932
12.10 Line 12.09 as a % of Col. 7	10.9	27.8	20.8	24.3	16.2		100.0	XXX	XXX	XXX	78.5	21.5
13. Total Bonds Prior Year												
13.01 Issuer Obligations	1,623,546	11,871,705	7,660,858	12,039,799	12,753,125	XXX	XXX	XXX	45,949,034	61.7	44,753,640	1,195,394
13.02 Residential Mortgage-Backed Securities	1,291,049	3,775,259	3,836,166	3,476,634	552,599	XXX	XXX	XXX	12,931,707	17.4	5,893,195	7,038,512
13.03 Commercial Mortgage-Backed Securities	2,072,738	1,133,198	254,203	363,024		XXX	XXX	XXX	3,823,163	5.1	1,520,192	2,302,971
13.04 Other Loan-Backed and Structured Securities	2,620,909	4,953,976	2,278,692	1,172,498	714,656	XXX	XXX	XXX	11,740,731	15.8	6,100,137	5,640,594
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	7,608,242	21,734,138	14,029,920	17,051,955	14,020,380		XXX	XXX	74,444,634	100.0	58,267,164	16,177,470
13.10 Line 13.09 as a % of Col. 9	10.2	29.2	18.8	22.9	18.8		XXX	XXX	100.0	XXX	78.3	21.7
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	4,003,890	7,896,468	8,379,962	12,530,291	10,673,123	XXX	43,483,734	57.2	44,753,640	60.1	43,483,734	XXX
14.02 Residential Mortgage-Backed Securities	854,593	2,609,458	2,101,636	2,004,878	512,350	XXX	8,082,916	10.6	5,893,195	7.9	8,082,916	XXX
14.03 Commercial Mortgage-Backed Securities	207,476	1,027,569	131,799	6,467		XXX	1,373,310	1.8	1,520,192	2.0	1,373,310	XXX
14.04 Other Loan-Backed and Structured Securities	651,154	2,361,428	1,619,637	1,405,352	699,579	XXX	6,737,150	8.9	6,100,137	8.2	6,737,150	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	5,717,113	13,894,923	12,233,035	15,946,988	11,885,051		59,677,110	78.5	58,267,164	78.3	59,677,110	XXX
14.10 Line 14.09 as a % of Col. 7	9.6	23.3	20.5	26.7	19.9		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	7.5	18.3	16.1	21.0	15.6		78.5	XXX	XXX	XXX	78.5	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations				165,523		XXX	165,523	0.2	1,195,394	1.6	XXX	165,523
15.02 Residential Mortgage-Backed Securities	1,199,632	3,457,380	3,028,679	2,043,048	191,376	XXX	9,920,115	13.1	7,038,512	9.5	XXX	9,920,115
15.03 Commercial Mortgage-Backed Securities	144,495	306,608				XXX	451,103	0.6	2,302,971	3.1	XXX	451,103
15.04 Other Loan-Backed and Structured Securities	1,222,517	3,462,445	548,801	317,250	238,179	XXX	5,789,191	7.6	5,640,594	7.6	XXX	5,789,191
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	2,566,644	7,226,433	3,577,480	2,525,821	429,555		16,325,932	21.5	16,177,470	21.7	XXX	16,325,932
15.10 Line 15.09 as a % of Col. 7	15.7	44.3	21.9	15.5	2.6		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	3.4	9.5	4.7	3.3	0.6		21.5	XXX	XXX	XXX	XXX	21.5

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					
2. Cost of short-term investments acquired	586,500	586,500			
3. Accrual of discount	13,500	13,500			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals					
6. Deduct consideration received on disposals	600,000	600,000			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

(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	2,314,336		2,314,336	
2. Cost of cash equivalents acquired	13,709,552		13,709,552	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	14,114,971		14,114,971	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other-than-temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,908,917		1,908,917	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	1,908,917		1,908,917	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
JP1212104		San Marcos	CA		01/03/2017	4.700	327,602						449,089	12/31/2024
JP1212708		Lake Worth	FL		09/01/2017	4.108	113,645						234,872	12/31/2024
JP1213300		Milwaukee	WI		12/27/2017	4.637	100,869						181,556	12/31/2024
JP1213409		Indianapolis	IN		01/18/2018	4.396	242,153						620,974	12/31/2024
JP1213508		San Marcos	CA		03/29/2018	4.870	17,354						23,789	12/31/2024
JP1213607		Atlanta	GA		04/12/2018	4.442	99,525						130,459	12/31/2024
JP1213904		Madison	WI		06/01/2018	4.208	52,372						87,311	12/31/2024
JP1214407		Somerville	MA		11/08/2018	4.459	115,911						257,446	12/31/2024
JP1214803		North Las Vegas	NV		05/15/2019	4.220	397,057						877,280	12/31/2024
JP1215305		Nashville	TN		11/04/2019	3.425	662,601						1,106,091	12/31/2024
JP1215404		Philadelphia	PA		11/15/2019	3.925	414,249						655,369	12/31/2024
JP1215602		Atlanta	GA		12/04/2019	4.380	6,150						8,062	12/31/2024
JP1215909		Overland Park	KS		01/31/2020	3.409	546,102						886,199	12/31/2024
JP1216402		Arden	NC		05/28/2020	3.220	238,305						524,332	12/31/2024
JP1216501		Yonkers	NY		08/06/2020	3.490	320,242						648,738	12/31/2024
JP1216907		Atlanta	GA		09/30/2020	4.380	3,983						5,222	12/31/2024
JP1218705		Overland Park	KS		04/25/2022	4.396	20,682						33,561	12/31/2024
JP1219406		Overland Park	KS		02/17/2023	6.060	26,425						42,882	12/31/2024
0599999. Mortgages in good standing - Commercial mortgages-all other							3,705,228						6,773,232	XXX
0899999. Total Mortgages in good standing							3,705,228						6,773,232	XXX
1699999. Total - Restructured Mortgages														XXX
2499999. Total - Mortgages with overdue interest over 90 days														XXX
3299999. Total - Mortgages in the process of foreclosure														XXX
3399999 - Totals							3,705,228						6,773,232	XXX

General Interrogatory:

1. Mortgages in good standing $ ..... unpaid taxes $ ..... 12,013 interest due and unpaid.
2. Restructured mortgages $ ..... unpaid taxes $ ..... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.
4. Mortgages in process of foreclosure $ ..... unpaid taxes $ ..... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 - Totals								

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
JP1212500	Fayetteville	AR		06/28/2017	04/10/2024	195,403							195,403	195,403			
JP1214506	Smithtown	NY		12/05/2018	01/01/2024	76,604							76,604	76,604			
0199999. Mortgages closed by repayment						272,006							272,006	272,006			
JP1212104	San Marcos	CA		01/03/2017		6,208							6,208	6,208			
JP1212708	Lake Worth	FL		09/01/2017		2,760							2,760	2,760			
JP1213300	Milwaukee	WI		12/27/2017		2,217							2,217	2,217			
JP1213409	Indianapolis	IN		01/18/2018		8,504							8,504	8,504			
JP1213508	San Marcos	CA		03/29/2018		320							320	320			
JP1213607	Atlanta	GA		04/12/2018		2,063							2,063	2,063			
JP1213904	Madison	WI		06/01/2018		441							441	441			
JP1215305	Nashville	TN		11/04/2019		14,618							14,618	14,618			
JP1215404	Philadelphia	PA		11/15/2019		9,534							9,534	9,534			
JP1215602	Atlanta	GA		12/04/2019		129							129	129			
JP1215909	Overland Park	KS		01/31/2020		11,966							11,966	11,966			
JP1216402	Arden	NC		05/28/2020		5,909							5,909	5,909			
JP1216501	Yonkers	NY		08/06/2020		10,685							10,685	10,685			
JP1216907	Atlanta	GA		09/30/2020		83							83	83			
JP1218705	Overland Park	KS		04/25/2022		385							385	385			
JP1219406	Overland Park	KS		02/17/2023		368							368	368			
0299999. Mortgages with partial repayments						76,190							76,190	76,190			
0599999 - Totals						348,196							348,196	348,196			

Schedule BA - Part 1 - Other Long-Term Invested Assets Owned

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
912810-EV-6	UNITED STATES TREASURY	SD			1.A	1,147,255	101.5391	1,015,391	1,000,000	1,006,817		(10,486)			6.875	5.742	FA	25,968	68,750	06/19/2001	08/15/2025
912810-FF-0	UNITED STATES TREASURY				1.A	326,039	102.9766	308,930	300,000	306,861		(1,587)			5.250	4.598	MN	2,045	15,750	12/21/2007	11/15/2028
912810-QL-5	UNITED STATES TREASURY	SD			1.A	99,668	94.0313	94,031	100,000	99,776		10			4.250	4.270	MN	552	4,250	07/22/2011	11/15/2040
912810-RE-0	UNITED STATES TREASURY				1.A	502,899	84.3906	400,855	475,000	497,854		(854)			3.625	3.283	FA	6,504	17,219	11/05/2018	02/15/2044
912810-RH-3	UNITED STATES TREASURY	SD			1.A	153,287	77.6563	116,484	150,000	152,591		(96)			3.125	3.008	FA	1,771	4,688	11/18/2016	08/15/2044
912810-RK-6	UNITED STATES TREASURY	SD			1.A	462,255	69.4063	347,031	500,000	467,215		1,111			2.500	2.919	FA	4,721	12,500	10/26/2022	02/15/2045
912810-RK-6	UNITED STATES TREASURY				1.A	7,981	69.4063	6,941	10,000	8,116		61			2.500	3.855	FA	94	250	10/26/2022	02/15/2045
912810-RN-0	UNITED STATES TREASURY	SD			1.A	547,000	73.7813	413,175	560,000	549,241		375			2.875	3.001	FA	6,081	16,100	07/20/2018	08/15/2045
912810-RN-0	UNITED STATES TREASURY				1.A	643,949	73.7813	509,091	690,000	651,269		1,283			2.875	3.248	FA	7,493	19,838	11/05/2018	08/15/2045
912810-RQ-3	UNITED STATES TREASURY	SD			1.A	716,086	68.3750	547,000	800,000	729,405		2,435			2.500	3.072	FA	7,554	20,000	12/19/2018	02/15/2046
912810-RX-8	UNITED STATES TREASURY	SD			1.A	97,035	73.9531	73,953	100,000	97,511		76			3.000	3.156	MN	390	3,000	02/27/2018	05/15/2047
912828-Y7-9	UNITED STATES TREASURY				1.A	552,557	99.2148	545,682	550,000	550,219		(400)			2.875	2.805	JJ	6,617	15,813	09/13/2022	07/31/2025
91282C-CE-9	UNITED STATES TREASURY				1.A	149,971	90.3281	135,492	150,000	149,986		4			1.250	1.253	MN	165	1,875	06/16/2021	05/31/2028
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						5,405,982	XXX	4,514,056	5,385,000	5,266,859		(8,068)			XXX	XXX	XXX	69,955	200,031	XXX	XXX
36176M-U4-3	GN 770403 - RMBS			4	1.A	54,400	99.2090	49,856	50,254	52,802		(200)			4.500	1.749	MON	188	2,261	07/13/2016	06/15/2031
36177J-3Y-3	GN 790814 - RMBS			4	1.A	22,065	96.9887	20,589	21,229	21,983		(64)			4.000	2.108	MON	71	849	05/23/2019	10/15/2032
36179M-NC-0	G2 MA0387 - RMBS			4	1.A	29,216	90.5093	25,426	28,093	29,946		(569)			3.500	2.514	MON	82	983	10/21/2014	09/20/2042
36179M-SR-2	G2 MA0528 - RMBS			4	1.A	7,205	90.5093	6,187	6,836	7,441		(93)			3.500	2.309	MON	20	239	12/21/2012	11/20/2042
36179N-A5-7	G2 MA0928 - RMBS			4	1.A	20,775	93.7076	18,431	19,669	22,335		543			4.000	2.253	MON	66	787	04/04/2013	04/20/2043
36179Q-SY-8	G2 MA2335 - RMBS			4	1.A	12,890	97.2453	12,229	12,576	12,798		(52)			3.000	1.957	MON	31	377	12/03/2014	11/20/2029
3617HT-YK-6	G2 BJ6114 - RMBS			4	1.A	55,604	96.9755	49,850	51,405	56,838		4,055			4.263	(3.759)	MON	183	2,152	07/16/2019	11/20/2068
36186P-ML-5	GN AN6663 - RMBS			4	1.A	529,455	90.5602	448,894	495,686	517,496		466			3.500	2.725	MON	1,446	17,349	07/15/2016	06/15/2045
36200E-B2-6	GN 598657 - RMBS			4	1.A	1,031	101.1618	1,029	1,017	1,033		3			5.500	5.047	MON	5	56	07/25/2005	05/15/2035
36202D-XB-2	G2 003374 - RMBS			4	1.A	6,252	100.0749	6,322	6,317	6,269		7			5.000	5.223	MON	26	316	10/01/2005	04/20/2033
36202E-5G-0	G2 004447 - RMBS			4	1.A	2,607	99.6992	2,606	2,614	2,607					5.000	5.048	MON	11	131	08/20/2009	05/20/2039
36202E-CP-2	G2 003678 - RMBS			4	1.A	7,394	101.8143	7,652	7,515	7,411		1			5.500	5.920	MON	34	413	06/22/2007	02/20/2035
36202E-H3-6	G2 003850 - RMBS			4	1.A	9,255	100.1655	9,576	9,560	9,330		102			5.000	5.674	MON	40	478	03/01/2008	05/20/2036
36202F-AV-8	G2 004520 - RMBS			4	1.A	2,706	99.6992	2,701	2,709	2,706					5.000	5.013	MON	11	135	08/01/2009	08/20/2039
36202F-ZK-5	G2 005246 - RMBS			4	1.A	10,755	98.6620	10,367	10,507	10,545		(30)			3.000	2.211	MON	26	315	08/05/2014	11/20/2026
36291S-FW-5	GN 636581 - RMBS			4	1.A	1,613	99.9805	1,574	1,575	1,573		(5)			6.000	5.532	MON	8	94	10/17/2005	08/15/2025
36292B-H3-3	GN 643850 - RMBS			4	1.A	640	100.0316	628	628	628		(1)			6.000	5.770	MON	3	38	11/16/2005	11/15/2025
36292B-HV-1	GN 643844 - RMBS			4	1.A	2,591	100.0362	2,541	2,540	2,540		(3)			6.000	5.461	MON	13	152	11/29/2005	10/15/2025
36296H-7H-6	GN 692196 - RMBS			4	1.A	3,084	103.1580	3,136	3,040	3,091		(3)			6.000	5.551	MON	15	182	11/17/2008	11/15/2038
38374X-AE-5	GNR 2009-014 ND - CMO/RMBS			4	1.A	192,721	97.3577	159,515	163,844	185,155		(3,216)			5.000	3.371	MON	683	8,192	10/14/2021	03/20/2039
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS			4	1.A	15,470	97.6133	14,088	14,433	14,864		406			4.503	(0.370)	MON	54	650	09/17/2014	06/20/2064
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS			4	1.A	445,667	74.8928	332,474	443,933	446,200		214			1.500	1.450	MON	555	6,659	02/23/2021	03/20/2051
831628-EP-3	SBA 100142 - RMBS			4	1.A	116,351	92.4270	101,155	109,443	116,482		(5,462)			3.750	2.854	MON	525	4,104	10/08/2021	05/25/2044
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,549,747	XXX	1,286,825	1,465,419	1,532,073		(3,902)			XXX	XXX	XXX	4,096	46,915	XXX	XXX
38378K-RB-7	GNR 2013-068 B - CMBS			4	1.A	60,225	96.1492	57,818	60,133	60,085		(21)			2.500	2.396	MON	125	1,503	05/01/2013	08/16/2043
38378N-FL-2	GNR 2013-158 AB - CMBS			4	1.A	16,891	93.4475	14,911	15,957	16,390		150			3.018	1.095	MON	40	481	05/22/2015	08/16/2053
38378X-A4-3	GNR 2014-172 AD - CMBS			4	1.A	18,151	94.8922	17,302	18,233	18,196					2.200	2.491	MON	33	401	06/09/2017	01/16/2046
38378X-NN-7	GNR 2014-135 AK - CMBS			4	1.A	121,691	88.2017	103,501	117,346	125,490		4,611			3.000	1.143	MON	293	3,520	08/18/2016	08/16/2055
38378X-QL-8	GNR 2014-130 VA - CMBS			4	1.A	70,199	90.4083	63,654	70,408	70,297		24			3.000	3.032	MON	176	2,112	11/13/2014	07/16/2036
38379K-K8-0	GNR 2015-128 AJ - CMBS			4	1.A	232,496	88.8203	202,866	228,401	230,546		(9)			2.600	1.791	MON	495	5,938	07/12/2016	11/16/2055

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
38379U-TB-2	GNR 2016-072 AB - CMBS			4	1.A	248,050	88.1287	216,724	245,918	248,371		1,356			2.600	2.238	MON	533	6,394	05/25/2016	04/16/2049
38379Y-6L-7	GNR 2016-125 DA - CMBS			4	1.A	90,834	88.6605	80,443	90,732	90,818		86			2.150	2.065	MON	163	1,951	09/01/2016	12/16/2047
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						858,537	XXX	757,220	847,127	860,192		6,197			XXX	XXX	XXX	1,858	22,301	XXX	XXX
83162C-PH-0	SBAP 2005-20 B A - ABS			4	1.A	1,642	99.9953	1,642	1,642	1,642		1			4.625	4.574	FA	32	76	02/08/2005	02/01/2025
83162C-PS-6	SBAP 2005-20 H A - ABS			4	1.A	1,228	100.1007	1,256	1,255	1,254		4			5.110	5.770	FA	27	64	07/07/2008	08/01/2025
83162C-QH-9	SBAP 2006-20 F A - ABS			4	1.A	1,148	100.7248	1,156	1,148	1,148					5.820	5.806	JD	6	67	06/06/2006	06/01/2026
83162C-WY-5	SBAP 1520D CTF - ABS			4	1.A	45,520	92.6176	42,851	46,267	45,785		170			2.510	2.762	AO	290	1,173	07/30/2015	04/01/2035
83162C-XY-4	SBAP 2016-20 H H - ABS			4	1.A	438,798	89.8309	394,176	438,798	438,798					2.040	2.044	FA	3,730	9,196	08/11/2016	08/01/2036
83162C-YB-3	SBAP 2016-20J J - ABS			4	1.A	659,524	90.0105	594,775	660,785	659,534		(139)			2.210	2.251	AO	3,651	14,755	06/25/2019	10/01/2036
83162C-YM-9	SBAP 2017-20 C C - ABS			4	1.A	161,676	92.6353	149,769	161,676	161,555		330			3.040	3.065	MS	1,638	5,099	03/09/2017	03/01/2037
83162C-ZM-8	SBAP 2018-20 F F - ABS			4	1.A	399,321	94.6338	380,794	402,386	399,522		2,443			3.600	3.748	JD	1,207	15,027	10/23/2018	06/01/2038
83162C-ZZ-9	SBAP 2018-20 K K - ABS			4	1.A	1,019,268	95.6820	975,256	1,019,268	1,017,894		(440)			3.870	3.917	MN	6,574	40,289	11/08/2018	11/01/2038
831641-FG-5	SBIC 2016-10 B B - ABS			4	1.A	298,664	96.9562	289,573	298,664	298,592		9			2.051	2.032	MS	2,047	6,142	09/14/2016	09/10/2026
831641-FL-4	SBIC 2018-10 B B - ABS			4	1.A	51,476	96.9580	49,910	51,476	51,457		(7)			3.548	3.525	MS	610	1,831	09/13/2018	09/10/2028
831641-FU-4	SBIC 2210B A - ABS			4	1.A	932,898	97.1498	906,309	932,898	932,898					4.262	4.265	MS	13,290	39,869	09/14/2022	09/01/2032
0049999999. Subtotal - Bonds - U.S. Governments - Other Loan-Backed and Structured Securities						4,011,164	XXX	3,787,468	4,016,263	4,010,077		2,372			XXX	XXX	XXX	33,102	133,589	XXX	XXX
0109999999. Total - U.S. Government Bonds						11,825,429	XXX	10,345,568	11,713,810	11,669,202		(3,401)			XXX	XXX	XXX	109,012	402,837	XXX	XXX
0309999999. Total - All Other Government Bonds							XXX								XXX	XXX	XXX			XXX	XXX
373384-2W-5	GEORGIA ST			2	1.A FE	20,525	99.0216	19,804	20,000	20,008		(97)			4.250	3.750	FA	354	850	04/10/2019	02/01/2029
373384-J6-4	GEORGIA ST			2	1.A FE	63,317	98.4997	59,100	60,000	60,000					4.280	4.280	FA	1,070	2,568	04/01/2020	02/01/2030
373384-L5-3	GEORGIA ST			1	1.A FE	162,359	99.9479	154,919	155,000	155,000					3.800	3.800	FA	2,454	5,890	11/17/2014	02/01/2025
373385-JV-6	GEORGIA ST			1,2	1.A FE	156,000	68.7096	137,419	200,000	160,379		1,668			2.350	4.002	JJ	2,350	4,700	04/14/2022	07/01/2041
57582P-WH-9	MASSACHUSETTS COMMONWEALTH			1	1.B FE	37,034	97.6282	34,170	35,000	35,839		(137)			4.500	3.999	FA	656	1,575	07/29/2014	08/01/2031
677521-CX-2	OHIO ST			1	1.A FE	12,818	103.9727	10,397	10,000	11,273		(204)			5.462	3.001	MS	182	546	07/12/2016	09/01/2030
68609B-VA-2	OREGON			1,2	1.B FE	310,000	95.0316	294,598	310,000	310,000					2.823	2.823	MN	1,459	8,751	05/12/2016	05/01/2028
880541-QX-8	TENNESSEE ST			1	1.A FE	161,005	98.4869	142,806	145,000	153,564		(1,164)			4.182	3.174	FA	2,527	6,064	05/28/2020	08/01/2031
882723-3R-8	TEXAS ST			2	1.A FE	235,000	95.7289	224,963	235,000	235,000					2.645	2.645	FA	2,590	6,216	06/29/2016	08/01/2027
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						1,158,057	XXX	1,078,177	1,170,000	1,141,063		66			XXX	XXX	XXX	13,642	37,160	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						1,158,057	XXX	1,078,177	1,170,000	1,141,063		66			XXX	XXX	XXX	13,642	37,160	XXX	XXX
052396-UV-8	AUSTIN TEX			1	1.B FE	12,160	102.1648	10,216	10,000	10,701		(136)			5.310	3.662	MS	177	531	06/09/2016	09/01/2029
100853-E9-7	BOSTON MASS			1	1.A FE	154,832	78.8115	153,682	195,000	163,221		3,240			1.638	3.998	MS	1,065	3,194	04/28/2022	03/01/2033
145231-5D-4	CARROLL TEX INDPT SCH DIST			2	1.A FE	5,054	100.0295	5,001	5,000	5,000					5.092	5.091	FA	96	255	02/01/2019	02/15/2029
145231-5F-9	CARROLL TEX INDPT SCH DIST			2	1.A FE	10,325	100.0139	10,001	10,000	10,000					5.192	5.191	FA	196	519	03/23/2020	02/15/2035
159195-SM-9	CHANNELVIEW TEX INDPT SCH DIST			2	1.A FE	50,454	100.0730	45,033	45,000	45,000					5.926	5.925	FA	1,007	2,667	10/26/2016	08/15/2035
161035-KD-1	CHARLOTTE N C			2	1.A FE	102,195	75.6216	75,622	100,000	101,168		(249)			2.580	2.300	JD	215	2,580	09/15/2020	06/01/2038
253363-UA-1	DICKINSON TEX INDPT SCH DIST			1,2	1.A FE	64,399	100.0627	60,038	60,000	60,000					6.011	6.010	FA	1,362	3,607	05/11/2020	02/15/2038
366155-A7-4	GARLAND TEX INDPT SCH DIST			1,2	1.A FE	15,653	95.8871	14,383	15,000	15,000					4.009	4.009	FA	227	601	06/06/2016	02/15/2031
406198-BC-4	HALLETTSVILLE TEX INDPT SCH DIST			1,2	1.A FE	10,750	100.0723	10,007	10,000	10,000					5.522	5.521	FA	209	552	10/31/2017	08/15/2027
494656-F2-2	KING & SNOHOMISH CNTYS WASH SCH DIST NO			2	1.B FE	30,062	100.0419	30,013	30,000	30,000					5.221	5.220	JD	131	1,566	03/24/2020	12/01/2025
587703-SE-0	MERCEDES TEX INDPT SCH DIST			1,2	1.A FE	26,698	98.8520	24,713	25,000	25,000		(253)			4.700	4.700	FA	444	1,175	03/13/2020	08/15/2032
68608K-NF-1	OREGON			1	1.B FE	94,883	106.9533	74,867	70,000	87,530		(988)			5.902	3.560	FA	1,721	4,131	07/15/2016	08/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
68608K-ZZ-4	OREGON			1	1.B FE	39,900	100.9233	35,323	35,000	36,265		(772)			5.011	2.666	FA	731	1,754	03/31/2020	08/01/2026
702333-SE-1	PASADENA TEX INDPT SCH DIST			1,2	1.A FE	72,535	97.1708	68,020	70,000	70,000					4.089	4.089	FA	1,081	2,862	04/06/2020	02/15/2030
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	12,580	70.4456	14,089	20,000	12,797		178			3.082	6.270	JD	51	616	10/10/2023	11/01/2045
723002-KG-5	PINE TREE TEX INDPT SCH DIST			1,2	1.A FE	16,200	100.0105	15,002	15,000	15,000					4.800	4.799	FA	272	720	11/04/2016	08/15/2028
751091-RC-5	RALEIGH N C			2	1.A FE	25,857	93.1578	23,289	25,000	25,047		(111)			4.000	3.540	JD	83	1,000	11/14/2016	06/01/2034
774286-AL-2	ROCKWALL TEX INDPT SCH DIST			2	1.A FE	350,000	68.8422	240,948	350,000	350,000					2.230	2.230	FA	2,949	7,805	08/21/2020	02/15/2040
774286-AM-0	ROCKWALL TEX INDPT SCH DIST			2	1.A FE	350,000	64.6926	226,424	350,000	350,000					2.380	2.380	FA	3,147	8,330	08/21/2020	02/15/2046
783852-BM-7	S & S INDPT SCH DIST TEX			1,2	1.A FE	5,097	100.0728	5,004	5,000	5,000					5.590	5.587	FA	106	280	11/07/2018	02/15/2025
796269-VA-3	SAN ANTONIO TEX INDPT SCH DIST			2	1.A FE	31,241	98.0706	29,421	30,000	30,000					4.006	4.005	FA	454	1,202	03/24/2020	08/15/2028
839856-W4-9	SOUTH SAN ANTONIO TEX INDPT SCH DIST			1	1.A FE	82,087	101.7129	76,285	75,000	76,989		(706)			5.190	4.111	FA	1,471	3,893	02/25/2020	08/15/2027
849476-MD-5	SPRING BRANCH TEX INDPT SCH DIST			1,2	1.A FE	5,094	100.0721	5,004	5,000	5,000					5.538	5.537	FA	115	277	10/19/2018	02/01/2030
849476-ME-3	SPRING BRANCH TEX INDPT SCH DIST			1,2	1.A FE	268,857	100.0918	250,230	250,000	250,000					6.038	6.037	FA	6,290	15,095	09/16/2020	02/01/2039
880541-XZ-5	TENNESSEE ST			1,2	1.A FE	500,000	94.5993	472,997	500,000	500,000					2.166	2.166	FA	4,513	10,830	07/27/2016	08/01/2027
880541-YA-9	TENNESSEE ST			1,2	1.A FE	500,000	92.7720	463,860	500,000	500,000					2.266	2.266	FA	4,721	11,330	07/27/2016	08/01/2028
882722-KF-7	TEXAS ST			1	1.A FE	1,283,110	100.1354	966,307	965,000	1,199,202		(12,892)			5.517	3.341	AO	13,310	53,239	09/30/2020	04/01/2039
882722-VN-8	TEXAS ST			1	1.A FE	1,295,256	92.2956	1,066,014	1,155,000	1,259,934		(6,781)			4.681	3.740	AO	13,516	54,066	06/03/2021	04/01/2040
882722-VP-3	TEXAS ST			1	1.A FE	504,953	98.2971	412,848	420,000	461,480		(4,326)			4.631	3.256	AO	4,863	19,450	10/24/2016	04/01/2033
882722-VQ-1	TEXAS ST			1	1.A FE	33,900	99.9263	29,978	30,000	30,573		(447)			4.273	2.704	AO	320	1,282	10/17/2016	04/01/2026
882724-RM-1	TEXAS ST			2	1.A FE	229,953	80.9795	242,939	300,000	236,105		2,797			3.228	5.332	AO	2,421	9,684	10/07/2022	10/01/2039
906437-AS-7	UNION CNTY ORE SCH DIST NO 11 IMBLER			1	1.B FE	62,100	104.4293	52,215	50,000	54,832		(991)			5.700	3.346	JD	127	2,850	10/31/2016	06/15/2029
938361-LR-1	WASHINGTON CNTY ORE SCH DIST NO 015 FORE			1	1.B FE	36,274	102.1625	30,649	30,000	31,374		(916)			5.909	2.674	JD	79	1,773	04/23/2020	06/15/2026
989191-BU-4	ZAVALLA TEX INDPT SCH DIST			2	1.A FE	17,003	100.0857	15,013	15,000	15,000					5.620	5.616	FA	318	843	10/04/2016	02/15/2026
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						6,299,460	XXX	5,255,432	5,770,000	6,077,216		(23,352)			XXX	XXX	XXX	67,787	230,558	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						6,299,460	XXX	5,255,432	5,770,000	6,077,216		(23,352)			XXX	XXX	XXX	67,787	230,558	XXX	XXX
04052J-CN-5	ARIZONA INDUSTRIAL DEVELOPMENT AUTHORITY			2	1.B FE	103,981	101.0974	101,097	100,000	103,900		(81)			6.000	5.434	AO	1,567		10/04/2024	10/01/2053
196480-D2-0	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	500,000	94.1949	470,975	500,000	500,000					4.200	4.200	MN	3,500	21,000	04/28/2022	05/01/2032
196480-D5-3	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	350,000	93.1695	326,093	350,000	350,000					4.350	4.350	MN	2,538	15,225	04/28/2022	11/01/2033
196480-MX-2	COLORADO HOUSING AND FINANCE AUTHORITY				1.A FE	100,000	93.5476	93,548	100,000	100,000					1.666	1.666	MN	278	1,666	10/02/2020	05/01/2027
196480-MZ-7	COLORADO HOUSING AND FINANCE AUTHORITY				1.A FE	140,000	91.4162	127,983	140,000	140,000					1.902	1.902	MN	444	2,663	10/02/2020	05/01/2028
196480-NA-1	COLORADO HOUSING AND FINANCE AUTHORITY				1.A FE	165,000	90.2134	148,852	165,000	165,000					1.952	1.952	MN	537	3,221	10/02/2020	11/01/2028
196480-RM-1	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	125,000	85.1236	106,405	125,000	125,000					2.019	2.019	MN	421	2,524	01/07/2021	11/01/2030
196480-RP-4	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	125,000	82.2243	102,780	125,000	125,000					2.219	2.219	MN	462	2,774	01/07/2021	05/01/2032
196480-XX-0	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	500,000	85.7628	428,814	500,000	500,000					2.391	2.391	MN	1,993	11,955	10/20/2021	05/01/2031
19648G-QE-5	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	132,280	101.7759	127,220	125,000	132,187		(93)			6.000	5.333	MN	1,563		09/18/2024	11/01/2050
20775H-3B-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	203,298	101.0928	202,186	200,000	203,242		(56)			5.750	5.506	MN	1,469	1,629	10/29/2024	11/15/2054
20775H-4G-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN			2	1.A FE	180,150	102.0218	178,538	175,000	180,081		(69)			6.000	5.540	MN	1,371		10/24/2024	05/15/2055
34074M-ND-9	FLORIDA HSG FIN CORP REV			2	1.A FE	246,560	88.1556	217,364	246,568	246,562					3.125	3.125	MON	642	7,722	03/30/2020	07/01/2037
34074M-PG-0	FLORIDA HSG FIN CORP REV			2	1.A FE	50,282	89.8569	45,182	50,282	50,282					2.550	2.550	MON	107	1,284	08/25/2016	01/01/2043
34074M-Y9-6	FLORIDA HSG FIN CORP REV			2	1.A FE	230,000	101.7664	234,063	230,000	230,000					6.515	6.516	JJ	7,492	10,781	10/06/2023	07/01/2048
45203M-E5-6	ILLINOIS HSG DEV AUTH REV			2	1.A FE	265,160	102.4534	256,134	250,000	264,798		(362)			6.250	5.352	AO	3,984	2,040	09/27/2024	10/01/2054
45505T-P3-9	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	200,000	101.9669	203,934	200,000	200,000					6.370	6.370	JJ	6,370	7,963	10/12/2023	07/01/2048
45505T-P4-7	INDIANA ST HSG & CMNTY DEV AUTH SINGLE F			2	1.B FE	397,785	101.4428	405,771	400,000	397,837		44			6.400	6.442	JJ	12,800	16,000	10/16/2023	07/01/2053
462467-ZN-4	IOWA FINANCE AUTHORITY				1.A FE	150,926	94.7956	142,193	150,000	150,340		(131)			2.400	2.306	JJ	1,800	3,600	04/27/2020	07/01/2027
49130T-UK-0	KENTUCKY HSG CORP HSG REV				1.A FE	44,715	100.0000	45,000	45,000	45,000		(24)			2.849	2.798	JJ	641	1,282	01/12/2022	01/01/2025
49130T-UL-8	KENTUCKY HSG CORP HSG REV				1.A FE	230,000	99.2848	228,355	230,000	230,000					2.949	2.949	JJ	3,391	6,783	06/09/2016	07/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
49130T-UR-5	KENTUCKY HSG CORP HSG REV			2	1.A FE	99,000	99.2163	99,216	100,000	99,249		37			3.500	3.565	JJ	1,750	3,642	10/24/2018	01/01/2040
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS			2	1.A FE	41,628	98.8607	39,544	40,000	40,205		(198)			4.000	3.475	JJ	800	1,636	11/22/2016	07/01/2037
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV				1.A FE	20,217	92.9678	18,795	20,217	20,217					3.050	3.050	MON	51	617	07/22/2015	12/01/2038
60416T-MK-1	MINNESOTA HOUSING FINANCE AGENCY				1.B FE	250,000	85.4381	213,595	250,000	250,000					2.240	2.240	JJ	2,800	5,600	12/08/2021	07/01/2030
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	2,545	87.3084	2,222	2,545	2,545					3.050	3.050	MON	6	77	06/24/2015	12/01/2034
60535Q-T9-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG			2	1.A FE	103,411	103.3605	103,361	100,000	103,249		(162)			6.250	5.757	JD	521	2,778	06/05/2024	12/01/2054
60636A-JD-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	234,776	83.9570	167,914	200,000	229,645		(1,077)			4.072	3.067	AO	1,719	8,144	12/04/2019	10/15/2044
60636A-PP-2	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1,2	1.B FE	297,261	73.6983	202,670	275,000	295,574		(394)			3.652	3.262	FA	3,794	10,043	03/30/2022	08/15/2057
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY			2	1.B FE	19,929	92.1453	18,363	19,929	19,929					2.970	2.970	MON	49	593	11/20/2014	08/01/2036
63968M-N3-9	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG			2	1.A FE	370,000	98.6852	365,135	370,000	370,000					5.000	5.000	MS	6,167	18,500	01/26/2023	03/01/2050
641279-UD-4	NEVADA HSG DIV SINGLE FAMILY MTG REV			2	1.B FE	270,000	98.5506	266,087	270,000	270,000					5.066	5.066	AO	3,420	13,678	01/27/2023	10/01/2053
658207-8U-2	NORTH CAROLINA HOUSING FINANCE AGENCY			2	1.B FE	104,274	103.8860	103,886	100,000	104,069		(205)			6.500	5.856	JJ	3,431		06/05/2024	01/01/2055
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV			2	1.A FE	236,780	86.5300	204,886	236,780	236,780					2.650	2.650	MON	523	6,264	07/15/2016	11/01/2041
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY			2	1.A FE	67,448	82.0189	55,735	67,953	67,574		28			2.700	2.757	MON	153	1,837	03/19/2020	03/01/2036
67886M-TE-9	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R			2	1.A FE	247,500	100.1387	220,305	220,000	235,396		(2,792)			4.000	2.532	MS	2,933	8,800	11/09/2020	03/01/2050
76221S-CW-9	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	624,250	102.6641	615,985	600,000	623,513		(737)			6.250	5.680	AO	9,375	7,083	09/26/2024	10/01/2054
76221S-GB-1	RHODE ISLAND HSG & MTG FIN CORP			2	1.B FE	131,536	101.7319	127,165	125,000	131,428		(108)			6.000	5.281	AO	1,417		09/18/2024	04/01/2054
83756C-3U-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	465,000	98.3555	457,353	465,000	465,000					4.880	4.880	MN	3,782	22,692	01/19/2023	11/01/2053
83756C-MM-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	30,000	99.1846	29,755	30,000	30,000					2.700	2.700	MN	135	810	05/18/2016	11/01/2036
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI			2	1.A FE	20,133	98.6047	19,721	20,000	20,030		(16)			3.060	2.976	MN	102	612	08/21/2017	11/01/2037
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R			2	1.B FE	320,361	96.1785	283,727	295,000	309,437		(1,958)			3.750	2.928	JJ	5,531	11,104	02/26/2020	07/01/2050
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	68,781	98.0547	63,736	65,000	66,999		(406)			4.000	3.260	JJ	1,300	2,641	05/07/2020	07/01/2040
880461-ZU-5	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	123,310	100.0261	110,029	110,000	116,429		(1,746)			4.000	2.254	JJ	2,200	4,400	12/03/2020	01/01/2048
88046K-HS-8	TENNESSEE HOUSING DEVELOPMENT AGENCY			2	1.B FE	1,000,000	102.8927	1,028,927	1,000,000	1,000,000					6.384	6.385	JJ	31,920	41,319	10/05/2023	07/01/2043
882117-5V-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	392,482	80.6518	302,444	375,000	376,715		(3,678)			3.660	2.653	JJ	6,863	13,725	04/26/2022	07/01/2047
88213A-GA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1	1.A FE	13,953	99.2033	14,881	15,000	14,918		217			2.158	3.663	MN	41	324	04/01/2020	05/15/2025
88213A-PS-8	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	371,893	83.1448	349,208	420,000	378,149		2,499			3.330	4.380	MN	1,787	13,986	06/01/2022	05/15/2039
88213A-PT-6	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	139,050	78.3633	141,054	180,000	140,811		1,289			3.480	5.400	MN	800	6,264	08/16/2023	05/15/2049
88258M-AB-1	TEXAS NATURAL GAS SECURITIZATION FINANCE			1	1.A FE	794,240	98.1350	785,080	800,000	794,602		251			5.169	5.236	MS	10,338	44,798	08/03/2023	04/01/2041
91335V-KU-9	UNIV PITTSBURGH OF THE COMWLTH SYS OF HI			1	1.B FE	60,039	77.3576	46,415	60,000	60,034		(2)			3.005	3.000	MS	531	1,803	05/19/2021	09/15/2041
914455-UH-1	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	198,930	72.5182	145,036	200,000	198,996		22			3.504	3.533	AO	1,752	7,008	03/22/2022	04/01/2052
914455-UK-4	UNIVERSITY MICH UNIV REVS			1,2	1.A FE	504,523	73.1277	372,220	509,000	504,690		63			3.504	3.551	AO	4,459	17,678	08/15/2024	04/01/2052
915115-3X-5	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU			1	1.A FE	443,380	97.4342	342,968	352,000	426,690		(4,201)			5.262	3.337	JJ	9,261	15,812	11/14/2024	07/01/2039
915137-5R-0	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1	1.A FE	211,325	94.8974	170,815	180,000	208,865		(870)			4.794	3.320	FA	3,260	8,629	07/31/2023	08/15/2046
91514A-KD-6	BOARD OF REGENTS OF THE UNIVERSITY OF TE			1,2	1.A FE	499,621	60.2898	301,449	500,000	499,668		10			2.439	2.443	FA	4,607	12,195	05/27/2020	08/15/2049
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	300,798	83.8843	239,070	285,000	294,186		(1,863)			3.351	2.601	FA	3,979	9,550	04/28/2021	08/01/2039
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	115,763	95.7590	114,911	120,000	115,956		150			4.997	5.315	AO	1,499	5,247	09/26/2024	10/01/2040
917437-KW-4	UTAH HSG CORP SINGLE FAMILY MTG REV			2	1.C FE	800,060	102.8797	771,598	750,000	799,019		(1,041)			6.250	5.295	JJ	24,870		09/30/2024	07/01/2054
91754R-T3-1	UTAH ST BRD HIGHER ED REV			2	1.B FE	10,639	78.9990	11,850	15,000	11,301		329			1.856	5.498	FA	116	278	12/06/2022	08/01/2033
91754R-T5-6	UTAH ST BRD HIGHER ED REV			2	1.B FE	300,000	76.1117	228,335	300,000	300,000					2.056	2.056	FA	2,570	6,168	01/22/2021	08/01/2035
92812V-3C-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	250,000	60.1423	150,356	250,000	250,000					3.061	3.061	JD	638	7,653	06/16/2021	06/01/2056
92812V-B8-8	VIRGINIA ST HSG DEV AUTH				1.B FE	500,000	99.3938	496,969	500,000	500,000					2.056	2.056	AO	2,570	10,280	04/02/2020	04/01/2025
92812V-C2-0	VIRGINIA ST HSG DEV AUTH				1.B FE	200,000	94.9754	189,951	200,000	200,000					2.243	2.243	AO	1,122	4,486	04/02/2020	04/01/2027
92812V-J4-9	VIRGINIA ST HSG DEV AUTH				1.B FE	500,000	92.3707	461,854	500,000	500,000					1.602	1.602	MS	2,670	8,010	09/25/2020	09/01/2027
92812W-CW-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	287,913	66.6451	199,935	300,000	288,875		341			3.000	3.236	FA	3,750	9,000	02/09/2022	02/01/2047

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
93978X-EQ-9	WASHINGTON ST HSG FIN COMMN HOMEOWNERSHI			2	1.A FE	25,000	92.4488	23,112	25,000	25,000					3.000	3.000	MON	63	750	05/15/2015	09/01/2040
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						16,507,885	XXX	14,870,108	16,225,275	16,434,969		(16,989)			XXX	XXX	XXX	224,793	496,624	XXX	XXX
3128MJ-5C-0	FH G08842 - RMBS			4	1.A	80,282	92.8652	74,519	80,244	80,340		(248)			4.000	3.984	MON	267	3,210	10/18/2018	10/01/2048
3132AE-EY-8	FH ZT1951 - RMBS			4	1.A	1,884	89.4897	1,643	1,836	2,004		(22)			3.500	2.052	MON	5	64	09/09/2019	05/01/2049
3132DM-K2-0	FH SD0313 - RMBS			4	1.A	73,050	87.1065	59,538	68,350	74,780		(1,276)			3.000	1.605	MON	171	2,051	06/18/2020	04/01/2050
3132DN-V2-6	FH SD1533 - RMBS			4	1.A	119,006	94.5677	117,230	123,964	119,166		(109)			4.500	5.102	MON	465	5,578	09/23/2022	09/01/2052
3132VM-HD-0	FH G61127 - RMBS			4	1.A	185,452	89.9735	166,936	185,539	185,368		(246)			3.500	3.517	MON	541	6,494	01/09/2019	01/01/2049
3132WP-6K-8	FH Q49873 - RMBS			4	1.A	2,142	90.0122	1,883	2,092	2,132		(33)			3.500	3.371	MON	6	73	12/20/2017	08/01/2047
31335B-JE-7	FH G61161 - RMBS			4	1.A	16,253	90.0011	14,282	15,868	16,442		(58)			3.500	2.877	MON	46	555	12/20/2017	08/01/2047
3133A4-3A-2	FH QA9793 - RMBS			4	1.A	143,242	85.9239	117,123	136,310	146,084		(394)			3.000	1.926	MON	341	4,089	05/28/2020	05/01/2050
3133AD-J6-4	FH QB6585 - RMBS			4	1.A	28,279	83.0672	22,306	26,852	28,432		(199)			2.500	1.678	MON	56	671	11/24/2020	12/01/2050
3133AD-JZ-0	FH QB6580 - RMBS			4	1.A	21,216	83.0698	16,745	20,157	21,693		(85)			2.500	1.434	MON	42	504	11/24/2020	12/01/2050
3133AD-ZP-4	FH QB7050 - RMBS			4	1.A	32,392	83.2507	25,459	30,581	32,718		(77)			2.500	1.520	MON	64	765	12/04/2020	12/01/2050
3133AY-QF-0	FH QD2254 - RMBS			4	1.A	112,965	88.6105	111,375	125,691	113,791		(246)			3.500	5.197	MON	367	4,399	10/06/2022	11/01/2051
3133KN-D9-1	FH RA6428 - RMBS			4	1.A	177,466	84.9228	176,931	208,343	179,050		299			3.000	5.319	MON	521	6,250	10/31/2022	12/01/2051
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS			4	1.A	273,151	93.8045	264,025	281,463	273,241		90			4.500	5.100	MON	1,055	2,111	10/10/2024	10/25/2054
3138X5-RQ-2	FN AU5894 - RMBS			4	1.A	170,303	96.6340	153,446	158,790	173,287		(275)			4.500	2.387	MON	595	7,146	03/26/2020	09/01/2043
31403A-V3-6	FN 743234 - RMBS			4	1.A	1,451	101.6064	1,479	1,455	1,452		1			5.500	5.508	MON	7	80	12/07/2006	10/01/2033
31407H-JJ-6	FN 831065 - RMBS			4	1.A	162	99.7179	165	166	165					5.000	5.283	MON	1	8	01/24/2006	10/01/2025
3140GS-6N-7	FN BH4476 - RMBS			4	1.A	8,585	89.8869	7,532	8,380	8,773		(55)			3.500	2.685	MON	24	293	12/19/2017	12/01/2047
3140GW-Q4-8	FN BH7674 - RMBS			4	1.A	50,416	89.8869	44,330	49,318	50,671		(192)			3.500	3.021	MON	144	1,726	01/09/2018	11/01/2047
3140H2-JG-4	FN BJ1162 - RMBS			4	1.A	19,786	89.8869	17,327	19,277	20,047		(51)			3.500	2.818	MON	56	675	01/05/2018	01/01/2048
3140H7-PP-6	FN BJ5829 - RMBS			4	1.A	258,449	95.4343	240,606	252,116	261,201		(1,390)			4.500	3.854	MON	945	11,345	10/18/2018	06/01/2048
3140HL-JT-4	FN BK6573 - RMBS			4	1.A	52,237	98.1174	48,878	49,816	53,982		(487)			5.000	3.393	MON	208	2,491	11/28/2018	07/01/2048
3140KE-5T-1	FN BP7157 - RMBS			4	1.A	207,035	85.9239	169,157	196,869	206,793		(207)			3.000	2.235	MON	492	5,906	05/28/2020	06/01/2050
3140KE-CG-1	FN BP6370 - RMBS			4	1.A	180,748	85.9239	147,779	171,988	182,604		(722)			3.000	2.076	MON	430	5,160	05/28/2020	05/01/2050
3140KE-RN-0	FN BP6792 - RMBS			4	1.A	248,187	85.9549	202,959	236,122	252,374		(578)			3.000	1.957	MON	590	7,084	05/28/2020	05/01/2050
3140KU-NU-2	FN BQ8502 - RMBS			4	1.A	22,404	83.0715	17,672	21,274	22,536		(79)			2.500	1.671	MON	44	532	11/24/2020	12/01/2050
3140KV-K7-4	FN BQ9317 - RMBS			4	1.A	22,657	83.2507	17,808	21,390	22,709		(217)			2.500	1.635	MON	45	535	12/03/2020	12/01/2050
3140KV-KG-4	FN BQ9294 - RMBS			4	1.A	34,131	83.2555	26,855	32,256	34,305		(185)			2.500	1.622	MON	67	806	12/01/2020	12/01/2050
3140MR-2K-2	FN BW0777 - RMBS			4	1.A	144,512	94.5832	142,009	150,142	145,016		829			4.500	5.030	MON	563	6,756	10/05/2022	08/01/2052
3140NK-L5-8	FN BY3047 - RMBS			4	1.A	397,335	98.7528	399,559	404,605	397,815		359			5.500	5.809	MON	1,854	22,253	09/20/2023	07/01/2053
3140NS-GF-5	FN BY9197 - RMBS			4	1.A	291,649	95.8557	283,056	295,294	291,691		43			5.000	5.199	MON	1,230	4,922	08/26/2024	09/01/2053
3140Q9-TX-1	FN CA2365 - RMBS			4	1.A	36,917	89.8472	33,081	36,819	36,998		(96)			3.500	3.406	MON	107	1,289	02/06/2019	09/01/2048
3140QA-DC-1	FN CA2798 - RMBS			4	1.A	106,490	95.8615	93,520	97,557	114,525		(1,317)			4.500	1.727	MON	366	4,390	04/02/2020	12/01/2048
3140QQ-DE-2	FN CB4600 - RMBS			4	1.A	151,592	89.0052	150,072	168,611	152,829		1,170			3.500	4.929	MON	492	5,901	10/06/2022	09/01/2052
3140QS-QC-8	FN CB6750 - RMBS			4	1.A	301,892	98.9043	308,038	311,451	302,577		579			5.500	6.032	MON	1,427	17,130	09/27/2023	07/01/2053
3140QS-UC-3	FN CB6878 - RMBS			4	1.A	170,508	100.6776	174,888	173,711	170,743		196			6.000	6.382	MON	869	10,423	10/02/2023	08/01/2053
31410L-VE-9	FN 890813 - RMBS			4	1.A	69,506	90.0713	62,420	69,300	69,455		(235)			3.500	3.444	MON	202	2,426	03/07/2019	12/01/2047
31418D-LY-6	FN MA3942 - RMBS			4	1.A	31,214	84.1766	25,855	30,715	32,264		(460)			3.000	2.359	MON	77	921	02/10/2020	02/01/2050
31418D-MV-1	FN MA3971 - RMBS			4	1.A	39,676	83.4910	32,596	39,042	41,076		(395)			3.000	2.338	MON	98	1,171	02/10/2020	03/01/2050
31418E-Q8-6	FN MA4978 - RMBS			4	1.A	614,945	96.5009	618,202	640,618	615,614		669			5.000	5.647	MON	2,669	21,354	04/15/2024	04/01/2053
31418E-R7-7	FN MA5009 - RMBS			4	1.A	434,177	96.5915	435,700	451,074	434,650		473			5.000	5.598	MON	1,879	15,036	04/10/2024	05/01/2053
31418E-T5-9	FN MA5071 - RMBS			4	1.A	266,560	96.5009	263,238	272,783	266,756		196			5.000	5.357	MON	1,137	10,229	03/12/2024	07/01/2053
31418E-V8-0	FN MA5138 - RMBS			4	1.A	232,544	98.7483	236,516	239,514	232,789		245			5.500	6.022	MON	1,098	8,782	04/25/2024	09/01/2053

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
31418E-W2-2	FN MA5164 - RMBS			4	1.A	416,221	96.5009	404,565	419,234	416,245		24			5.000	5.111	MON	1,747	3,494	10/04/2024	10/01/2053
31418E-WL-0	FN MA5150 - RMBS			4	1.A	261,006	95.8557	254,281	265,275	261,058		52			5.000	5.264	MON	1,105	3,316	08/30/2024	08/01/2053
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						6,510,071	XXX	6,183,581	6,592,253	6,548,240		(4,711)			XXX	XXX	XXX	24,517	220,394	XXX	XXX
3140HT-ZG-7	FN BL2542 - CMBS/RMBS			4	1.A	531,511	87.4021	399,293	456,846	513,118		(4,951)			3.830	0.533	MON	1,507	17,789	05/27/2020	05/01/2039
35690A-AU-2	FREMF 2016-K58 C - CMBS			4	1.A	149,490	97.6866	140,669	144,000	145,458		(927)			3.737	3.070	MON	448	5,474	07/31/2020	09/27/2049
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						681,001	XXX	539,962	600,846	658,576		(5,878)			XXX	XXX	XXX	1,955	23,263	XXX	XXX
678908-4B-7	OKSDEV 2022 A3 - ABS			4	1.A FE	533,912	95.0730	513,394	540,000	534,017		89			5.087	5.165	FA	11,446	25,562	05/14/2024	02/01/2052
75458J-AC-1	RAYCSC 2022 A3 - ABS			4	1.A FE	76,208	70.9790	70,979	100,000	76,357		149			3.354	5.209	JD	280	1,677	10/04/2024	12/01/2051
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						610,120	XXX	584,373	640,000	610,374		238			XXX	XXX	XXX	11,725	27,239	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						24,309,077	XXX	22,178,024	24,058,374	24,252,159		(27,340)			XXX	XXX	XXX	262,990	767,521	XXX	XXX
00206R-GQ-9	AT&T INC			1,2	2.B FE	111,384	96.7840	96,784	100,000	106,926		(1,337)			4.300	2.750	FA	1,624	4,300	08/18/2021	02/15/2030
025537-AM-3	AMERICAN ELECTRIC POWER COMPANY INC			1,2	2.B FE	74,789	97.7060	73,280	75,000	74,908		21			4.300	4.334	JD	269	3,225	11/28/2018	12/01/2028
031162-BY-5	AMGEN INC			1,2	2.A FE	130,607	99.4440	129,277	130,000	130,008		(95)			3.125	3.053	MN	677	4,063	11/08/2017	05/01/2025
031162-DM-9	AMGEN INC			1	2.A FE	89,941	100.0350	90,032	90,000	89,995		30			5.250	5.285	MS	1,562	4,725	02/15/2023	03/02/2025
035240-AQ-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	154,525	100.0340	135,046	135,000	144,038		(2,214)			4.750	2.882	JJ	2,814	6,413	04/07/2021	01/23/2029
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.A FE	25,456	97.7650	24,441	25,000	25,170		(54)			4.101	3.853	MS	342	1,025	02/27/2019	03/01/2028
036752-AP-8	ELEVANCE HEALTH INC			1,2	2.A FE	49,808	85.8170	42,909	50,000	49,876		18			2.550	2.594	MS	375	1,275	03/08/2021	03/15/2031
040555-CH-5	ARIZONA PUBLIC SERVICE CO			1	2.A FE	66,088	99.2640	49,632	50,000	62,762		(1,020)			5.500	2.725	MS	917	2,750	08/18/2021	09/01/2035
053332-AT-9	AUTOZONE INC			1,2	2.B FE	58,348	97.9640	58,778	60,000	59,664		248			3.125	3.570	AO	365	1,875	04/04/2019	04/21/2026
053332-AY-8	AUTOZONE INC			1,2	2.B FE	29,974	99.6330	29,890	30,000	29,998		5			3.625	3.643	AO	230	1,088	03/26/2020	04/15/2025
05348E-AX-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	34,704	97.6680	34,184	35,000	34,955		32			2.950	3.049	MN	132	1,033	05/24/2016	05/11/2026
05348E-BF-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	42,613	93.6690	37,468	40,000	41,265		(284)			3.300	2.498	JD	110	1,320	01/07/2020	06/01/2029
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	24,643	96.4530	24,113	25,000	24,864		43			3.337	3.533	JD	37	834	06/12/2019	12/15/2027
059165-EC-0	BALTIMORE GAS AND ELECTRIC CO			1	1.G FE	60,702	107.1990	51,456	48,000	57,235		(596)			6.350	4.252	AO	762	3,048	06/21/2018	10/01/2036
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.G FE	158,912	97.9270	156,683	160,000	159,566		90			3.824	3.893	JJ	2,736	6,118	05/28/2019	01/20/2028
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	321,732	95.8690	278,020	290,000	307,328		(3,972)			3.974	2.434	FA	4,610	11,525	03/31/2021	02/07/2030
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.G FE	210,271	87.8960	175,792	200,000	205,970		(1,054)			2.592	1.998	AO	893	5,184	01/26/2021	04/29/2031
06051G-KM-0	BANK OF AMERICA CORP			1,2,5	1.G FE	200,000	99.6050	199,210	200,000	200,000					3.384	3.385	AO	1,673	6,768	03/17/2022	04/02/2026
06368F-AC-3	BANK OF MONTREAL			1	1.F FE	49,916	94.5170	47,259	50,000	49,971		17			1.250	1.285	MS	184	625	09/09/2021	09/15/2026
06406F-AE-3	BANK OF NEW YORK MELLON CORP			2	1.F FE	177,039	96.8610	174,350	180,000	179,457		322			2.450	2.641	FA	1,642	4,410	10/18/2016	08/17/2026
09659D-AA-4	BOARD OF TRUSTEES OF LELAND STANFORD JUN			1	1.A FE	42,646	82.3990	28,840	35,000	42,117		(146)			4.249	3.177	MN	248	1,487	04/14/2021	05/01/2054
09659D-AB-2	BOARD OF TRUSTEES OF LELAND STANFORD JUN			1	1.A FE	79,391	74.9750	56,231	75,000	78,788		(120)			3.460	3.138	MN	433	2,595	09/06/2019	05/01/2047
12189T-AX-2	BURLINGTON NORTHERN SANTA FE LLC			1	1.F FE	304,222	107.4720	257,933	240,000	284,032		(2,889)			6.200	4.190	FA	5,621	14,880	12/09/2016	08/15/2036
12201P-AB-2	BURLINGTON RESOURCES LLC			1	1.F FE	48,555	110.8930	42,139	38,000	44,070		(774)			7.200	4.393	FA	1,034	2,736	06/26/2018	08/15/2031
126408-GH-0	CSX CORP			1	1.G FE	260,514	104.9930	209,986	200,000	240,785		(2,708)			6.000	3.828	AO	3,000	12,000	08/22/2016	10/01/2036
172967-LS-8	CITIGROUP INC			1,2,5	1.G FE	88,415	96.1790	86,561	90,000	89,469		26			3.520	3.576	AO	563	3,168	01/05/2022	10/27/2028
172967-MQ-1	CITIGROUP INC			1,2,5	1.G FE	70,000	99.5060	69,654	70,000	70,000					3.106	3.107	AO	501	2,174	04/01/2020	04/08/2026
172967-MS-7	CITIGROUP INC			1,2,5	1.G FE	156,134	87.1520	135,086	155,000	155,650		(111)			2.572	2.489	JD	310	3,987	06/11/2020	06/03/2031
198643-AA-6	TRUSTEES OF COLUMBIA UNIVERSITY IN THE C			1	1.A FE	645,022	80.2700	437,472	545,000	629,806		(3,701)			3.827	2.713	AO	5,214	20,857	06/01/2023	10/01/2042
20030N-BH-3	COMCAST CORP			1	1.G FE	162,102	93.2840	135,262	145,000	156,472		(1,270)			4.250	3.111	JJ	2,842	6,163	04/18/2022	01/15/2033
20030N-DK-4	COMCAST CORP			1,2	1.G FE	102,863	97.1510	97,151	100,000	101,128		(535)			3.300	2.730	AO	825	3,300	08/19/2021	04/01/2027

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
202795-HT-0	COMMONWEALTH EDISON CO			1	1.F FE	51,231	108.0980	42,158	39,000	48,170		(523)			6.450	4.103	JJ	1,160	2,516	06/18/2018	01/15/2038
209111-EL-3	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	11,946	103.4340	10,343	10,000	11,395		(96)			5.850	4.270	MS	172	585	07/10/2018	03/15/2036
209111-EY-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	39,276	98.8550	32,622	33,000	37,876		(232)			5.500	4.160	JD	151	1,815	03/21/2018	12/01/2039
24422E-WD-7	JOHN DEERE CAPITAL CORP				1.E FE	49,977	95.4450	47,723	50,000	49,989		5			2.350	2.360	MS	369	1,175	03/02/2022	03/08/2027
254687-DF-0	WALT DISNEY CO				1.F FE	36,506	102.2450	28,629	28,000	29,254		(1,489)			7.700	2.202	AO	365	2,156	11/26/2019	10/30/2025
254687-FN-1	WALT DISNEY CO			1	1.F FE	74,959	99.6880	74,766	75,000	74,998		8			3.350	3.360	MS	677	2,513	03/19/2020	03/24/2025
25468P-CR-5	DIS 4.125 12/01/41 MTN			1	1.G FE	56,209	83.7200	50,232	60,000	56,527		133			4.125	4.622	JD	206	2,475	07/20/2022	12/01/2041
26441C-AS-4	DUKE ENERGY CORP			1,2	2.B FE	45,568	96.8040	48,402	50,000	49,011		566			2.650	3.891	MS	442	1,325	03/20/2018	09/01/2026
26442T-AC-1	DUKE UNIVERSITY			1	1.B FE	229,636	80.7950	150,279	186,000	224,693		(1,160)			4.077	2.849	AO	1,896	7,583	09/11/2020	10/01/2048
26442T-AE-7	DUKE UNIVERSITY			1	1.B FE	407,146	73.1900	389,371	532,000	411,493		3,060			3.299	5.037	AO	4,388	17,551	08/02/2023	10/01/2046
26442T-AH-0	DUKE UNIVERSITY			1	1.B FE	260,244	62.0790	248,316	400,000	261,490		1,246			2.832	5.144	AO	2,832	5,664	05/23/2024	10/01/2055
26884A-BF-9	ERP OPERATING LP			1,2	1.G FE	48,527	96.9190	48,460	50,000	49,691		161			2.850	3.200	MN	238	1,425	12/01/2016	11/01/2026
291011-BB-9	EMERSON ELECTRIC CO			1	1.F FE	68,255	105.8480	52,924	50,000	65,844		(855)			6.125	3.321	AO	647	3,063	02/03/2022	04/15/2039
30231G-AT-9	EXXON MOBIL CORP			1,2	1.D FE	194,147	98.4280	187,013	190,000	190,900		(977)			3.043	2.513	MS	1,927	5,782	08/19/2021	03/01/2026
341081-EV-5	FLORIDA POWER & LIGHT CO			1	1.E FE	17,811	102.2040	15,331	15,000	17,061		(129)			5.650	4.189	FA	353	848	06/21/2018	02/01/2037
341081-GV-3	FLORIDA POWER & LIGHT CO			1,2	1.D FE	99,136	99.9130	99,913	100,000	99,145		9			5.600	5.660	JD	249	2,987	05/29/2024	06/15/2054
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	30,227	98.8770	28,674	29,000	29,155		(164)			3.650	3.056	MS	353	1,059	10/24/2017	03/01/2026
375558-BG-7	GILEAD SCIENCES INC			1,2	2.A FE	48,789	94.2400	41,466	44,000	47,170		(253)			4.600	3.741	MS	675	2,024	10/25/2017	09/01/2035
38141G-XH-2	GOLDMAN SACHS GROUP INC			1,2	2.A FE	183,843	93.8010	154,772	165,000	176,240		(2,121)			3.800	2.335	MS	1,846	6,270	04/29/2021	03/15/2030
38143U-8H-7	GOLDMAN SACHS GROUP INC			2	2.A FE	308,829	98.9650	301,843	305,000	305,415		(452)			3.750	3.593	FA	4,003	11,438	05/23/2016	02/25/2026
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	74,309	96.1840	72,138	75,000	74,324		16			5.000	5.118	AO	990		09/12/2024	10/15/2034
437076-AS-1	HOME DEPOT INC			1	1.F FE	174,402	105.3970	142,286	135,000	163,286		(1,867)			5.875	3.684	JD	330	7,931	11/04/2019	12/16/2036
46625H-KC-3	JPMORGAN CHASE & CO				1.F FE	210,097	99.9020	204,799	205,000	204,999		(610)			3.125	2.796	JJ	2,812	6,406	07/08/2016	01/23/2025
46625H-RY-8	JPMORGAN CHASE & CO			1,2,5	1.F FE	183,141	97.8400	170,242	174,000	177,201		(1,486)			3.782	2.861	FA	2,742	6,581	08/19/2021	02/01/2028
46647P-AX-4	JPMORGAN CHASE & CO			1,2,5	1.F FE	149,799	97.9160	130,228	133,000	140,730		(1,836)			4.452	2.875	JD	428	5,921	11/04/2019	12/05/2029
46647P-DC-7	JPMORGAN CHASE & CO			1,2,5	1.F FE	25,000	95.7350	23,934	25,000	25,000					4.586	4.587	AO	207	1,147	04/19/2022	04/26/2033
46647P-EB-8	JPMORGAN CHASE & CO			1,2,5	1.E FE	70,000	99.8700	69,909	70,000	70,000					5.012	5.014	JJ	1,540	1,754	01/16/2024	01/23/2030
46647P-EC-6	JPMORGAN CHASE & CO			1,2,5	1.E FE	70,000	99.4430	69,610	70,000	70,000					5.336	5.337	JJ	1,639	1,868	01/16/2024	01/23/2035
491674-BG-1	KENTUCKY UTILITIES CO			1,2	1.F FE	39,656	94.6510	28,395	30,000	38,299		(426)			5.125	2.880	MN	256	1,538	08/24/2021	11/01/2040
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	69,946	92.4620	64,723	70,000	69,971		5			3.100	3.109	MS	573	2,170	03/24/2020	03/26/2030
539830-BB-4	LOCKHEED MARTIN CORP			1	1.F FE	175,878	83.2590	145,703	175,000	175,689		(26)			4.070	4.039	JD	317	7,123	05/24/2016	12/15/2042
548661-AH-0	LOWE'S COMPANIES INC				2.A FE	199,684	106.0550	159,083	150,000	164,987		(4,471)			6.875	3.470	FA	3,896	10,313	02/23/2016	02/15/2028
548661-DH-7	LOWE'S COMPANIES INC			1,2	2.A FE	19,884	99.0580	19,812	20,000	19,991		13			3.375	3.443	MS	199	675	09/09/2015	09/15/2025
548661-EG-8	LOWE'S COMPANIES INC			1,2	2.A FE	99,926	97.1830	97,183	100,000	99,966		15			3.350	3.366	AO	838	3,350	03/22/2022	04/01/2027
575718-AE-1	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1	1.A FE	57,574	88.6380	44,319	50,000	55,797		(381)			3.959	2.850	JJ	990	1,980	10/18/2019	07/01/2038
575718-AG-6	MASSACHUSETTS INSTITUTE OF TECHNOLOGY			1,2	1.A FE	250,000	67.4830	168,708	250,000	250,000					2.989	2.989	JJ	3,736	7,473	12/17/2019	07/01/2050
57636Q-AK-0	MASTERCARD INC			1,2	1.D FE	49,238	80.1370	40,069	50,000	49,284		18			3.950	4.046	FA	686	1,975	07/22/2022	02/26/2048
58013M-EY-6	MCDONALD'S CORP			1,2	2.A FE	158,402	99.2290	153,805	155,000	155,365		(420)			3.700	3.414	JJ	2,406	5,735	03/10/2017	01/30/2026
594918-AJ-3	MICROSOFT CORP				1.A FE	22,917	95.8690	19,174	20,000	22,258		(106)			4.500	3.557	AO	225	900	01/25/2018	10/01/2040
605417-CD-4	MISSISSIPPI POWER CO			1,2	1.G FE	54,414	65.1600	35,838	55,000	54,458		13			3.100	3.155	JJ	715	1,705	06/24/2021	07/30/2051
609207-AT-2	MONDELEZ INTERNATIONAL INC			1,2	2.B FE	30,950	89.4950	26,849	30,000	30,570		(106)			2.750	2.348	AO	179	825	04/07/2021	04/13/2030
617446-8C-6	MORGAN STANLEY			1	1.G FE	92,704	99.6130	87,659	88,000	88,380		(663)			4.000	3.215	JJ	1,545	3,520	10/24/2017	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.G FE	75,347	97.4250	63,326	65,000	70,389		(1,253)			4.431	2.281	JJ	1,264	2,880	03/24/2021	01/23/2030
61744Y-AP-3	MORGAN STANLEY			1,2,5	1.G FE	246,927	96.4360	222,767	231,000	239,425		(2,673)			3.772	2.505	JJ	3,800	8,713	01/03/2022	01/24/2029
61747Y-FK-6	MORGAN STANLEY			1,2,5	1.E FE	35,000	100.0650	35,023	35,000	35,000					5.173	5.175	JJ	830	895	01/16/2024	01/16/2030

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
655844-BY-3	NORFOLK SOUTHERN CORP			1,2	2.A FE	49,392	79.7380	32,693	41,000	48,631		(240)			4.150	2.994	FA	581	1,702	08/17/2021	02/28/2048
666807-BD-3	NORTHROP GRUMMAN CORP			1	2.A FE	153,826	93.8900	126,752	135,000	148,249		(578)			5.050	4.197	MN	871	6,818	01/02/2013	11/15/2040
666807-BW-1	NORTHROP GRUMMAN CORP				2.A FE	28,171	102.8410	25,710	25,000	26,045		(862)			7.875	4.153	MS	656	1,969	09/02/2021	03/01/2026
668444-AA-0	NORTHWESTERN UNIVERSITY			1	1.B FE	192,831	84.6900	143,973	170,000	189,803		(755)			4.198	3.353	JD	595	7,137	12/10/2020	12/01/2047
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	9,488	91.5640	9,156	10,000	9,529		19			4.643	5.081	JD	39	464	09/20/2022	12/01/2044
68389X-AE-5	ORACLE CORP			1	2.B FE	61,699	107.2230	47,178	44,000	56,905		(742)			6.500	3.687	AO	604	2,860	10/13/2017	04/15/2038
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	200,000	101.6710	203,342	200,000	200,000					5.582	5.585	JD	589	11,164	06/07/2023	06/12/2029
69353R-EK-0	PNC BANK NA (DELAWARE)			2	1.F FE	64,153	99.7010	64,806	65,000	64,978		152			2.950	3.191	FA	682	1,918	03/08/2019	02/23/2025
693627-AY-7	DUKE ENERGY INDIANA LLC			1	2.A FE	58,772	105.1380	48,363	46,000	55,229		(685)			6.120	3.825	AO	594	2,815	12/11/2019	10/15/2035
695114-CD-8	PACIFICORP			1	1.F FE	69,137	100.4520	50,226	50,000	65,662		(1,066)			5.750	2.725	AO	719	2,875	08/18/2021	04/01/2037
713448-DV-7	PEPSICO INC			1,2	1.E FE	86,527	80.0340	60,026	75,000	85,582		(335)			4.000	3.105	MN	492	3,000	02/03/2022	05/02/2047
718546-AR-5	PHILLIPS 66			1,2	2.A FE	44,076	96.9740	42,669	44,000	44,030		(9)			3.900	3.877	MS	505	1,716	02/26/2019	03/15/2028
74005P-BN-3	LINDE INC			1,2	1.F FE	14,943	99.7500	14,963	15,000	14,999		6			2.650	2.693	FA	161	398	01/29/2015	02/05/2025
740189-AM-7	PRECISION CASTPARTS CORP			1,2	1.C FE	49,898	99.3690	49,685	50,000	49,995		11			3.250	3.274	JD	72	1,625	06/01/2015	06/15/2025
740816-AH-6	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	123,491	95.8760	91,082	95,000	117,885		(1,128)			4.875	2.952	AO	978	4,631	03/25/2020	10/15/2040
740816-AL-7	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	218,382	85.8640	167,435	195,000	212,650		(1,143)			3.619	2.771	AO	1,764	7,057	11/05/2019	10/01/2037
75513E-BY-6	RTX CORP			1	2.A FE	33,398	106.2410	26,560	25,000	28,419		(1,261)			7.200	1.834	FA	680	1,800	12/10/2020	08/15/2027
75513E-CA-7	RTX CORP			1	2.A FE	258,996	92.0170	184,034	200,000	249,514		(2,444)			4.875	2.908	AO	2,058	9,750	12/10/2020	10/15/2040
75513E-CJ-8	RTX CORP			1,2	2.A FE	96,117	88.6470	66,485	75,000	93,294		(728)			4.800	3.060	JD	160	3,600	12/10/2020	12/15/2043
756109-AW-4	REALTY INCOME CORP			1,2	1.G FE	29,916	93.2810	27,984	30,000	29,960		8			3.250	3.283	JD	43	975	06/13/2019	06/15/2029
776743-AL-0	ROPER TECHNOLOGIES INC			1,2	2.A FE	62,899	82.1770	51,772	63,000	62,939		9			1.750	1.767	FA	417	1,103	08/18/2020	02/15/2031
822582-AD-4	SHELL INTERNATIONAL FINANCE BV		C	1	1.D FE	86,894	108.8200	70,733	65,000	81,949		(897)			6.375	3.929	JD	184	4,144	04/22/2019	12/15/2038
832696-AK-4	J M SMUCKER CO			1	2.B FE	155,641	99.6650	144,514	145,000	145,274		(1,346)			3.500	2.551	MS	1,494	5,075	11/21/2016	03/15/2025
854403-AE-2	LELAND STANFORD JUNIOR UNIVERSITY			1	1.A FE	108,329	77.1610	81,791	106,000	107,248		(149)			3.563	3.436	JD	315	3,777	05/17/2024	06/01/2044
85440K-AA-2	LELAND STANFORD JUNIOR UNIVERSITY			1,2	1.A FE	132,603	77.4410	92,929	120,000	131,049		(332)			3.647	3.080	MN	729	4,376	03/29/2022	05/01/2048
855244-AQ-2	STARBUCKS CORP			1,2	2.A FE	46,926	99.4710	45,757	46,000	46,075		(160)			3.800	3.440	FA	660	1,748	03/11/2019	08/15/2025
855244-AR-0	STARBUCKS CORP			1,2	2.A FE	42,642	96.9170	39,736	41,000	41,717		(183)			4.000	3.483	MN	210	1,640	05/02/2019	11/15/2028
857477-AT-0	STATE STREET CORP				1.F FE	108,952	99.3710	99,371	100,000	100,687		(1,069)			3.550	2.444	FA	1,312	3,550	07/18/2016	08/18/2025
871829-AZ-0	SYSCO CORP			1,2	2.B FE	191,216	99.3480	178,826	180,000	180,706		(1,393)			3.750	2.951	AO	1,688	6,750	09/07/2016	10/01/2025
871829-BC-0	SYSCO CORP			1,2	2.B FE	36,907	97.9540	35,263	36,000	36,134		(100)			3.300	3.005	JJ	548	1,188	05/09/2016	07/15/2026
89788M-AN-2	TRUIST FINANCIAL CORP			1,2,5	1.G FE	75,077	101.5810	76,186	75,000	75,039		(25)			6.047	6.009	JD	290	4,535	06/07/2023	06/08/2027
89837L-AF-2	TRUSTEES OF PRINCETON UNIVERSITY			1,2	1.A FE	168,333	79.4450	158,890	200,000	169,090		514			3.840	4.969	JJ	3,840	5,184	05/08/2024	07/01/2048
89837L-AH-8	TRUSTEES OF PRINCETON UNIVERSITY			1,2	1.A FE	350,000	84.3930	295,376	350,000	350,000					4.201	4.201	MS	4,901	14,704	05/17/2022	03/01/2052
907818-EB-0	UNION PACIFIC CORP			1,2	1.G FE	131,810	86.7070	112,719	130,000	131,103		(97)			3.375	3.271	FA	1,828	4,388	10/05/2016	02/01/2035
907818-EJ-3	UNION PACIFIC CORP			1,2	1.G FE	69,640	79.8640	59,898	75,000	69,988		139			4.050	4.545	MS	1,013	3,038	06/08/2022	03/01/2046
907818-FQ-6	UNION PACIFIC CORP			1,2	1.G FE	128,535	80.7310	100,106	124,000	127,653		(284)			2.891	2.582	AO	846	3,585	10/05/2021	04/06/2036
91159H-HN-3	US BANCORP			2	1.G FE	97,918	96.6800	96,680	100,000	99,632		229			2.375	2.618	JJ	1,049	2,375	10/18/2016	07/22/2026
91159H-JF-8	US BANCORP			1,2,5	1.G FE	100,000	99.1090	99,109	100,000	100,000					4.548	4.550	JJ	2,009	4,548	07/19/2022	07/22/2028
913017-BP-3	RTX CORP			1	2.A FE	38,419	104.8130	31,444	30,000	35,758		(309)			6.125	4.246	JJ	847	1,838	08/05/2014	07/15/2038
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	74,368	86.1240	64,593	75,000	74,645		62			2.000	2.094	MN	192	1,500	05/13/2020	05/15/2030
914744-AD-9	UNIVERSITY OF NOTRE DAME DU LAC			1	1.A FE	189,298	75.8410	142,581	188,000	189,159		(64)			3.438	3.383	FA	2,442	6,463	06/23/2020	02/15/2045
914748-AA-6	UNIVERSITY OF NOTRE DAME DU LAC			1,2	1.A FE	257,017	73.9950	173,888	235,000	254,156		(592)			3.394	2.900	FA	3,013	7,976	12/04/2019	02/15/2048
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	152,742	95.9840	129,578	135,000	145,477		(2,105)			4.016	2.256	JD	422	5,422	06/04/2021	12/03/2029
92343V-GX-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	165,455	95.3230	160,143	168,000	165,523		68			4.780	1.663	FA	3,168		08/09/2024	02/15/2035
927804-FL-3	VIRGINIA ELECTRIC AND POWER CO			1,2	2.A FE	33,864	79.7340	21,528	27,000	32,775		(260)			4.000	2.488	JJ	498	1,080	08/20/2020	01/15/2043

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
940663-AC-1	WASHINGTON UNIVERSITY			1,2	1.B FE	550,000	72.5470	399,009	550,000	550,000					3.524	3.524	AO	4,092	19,382	03/31/2022	04/15/2054
95000U-2A-0	WELLS FARGO & CO			2,5	2.A FE	37,942	96.9270	33,924	35,000	36,026		(413)			3.584	2.316	MN	136	1,254	02/26/2020	05/22/2028
95000U-3J-0	WELLS FARGO & CO			1,2,5	1.E FE	125,000	100.3300	125,413	125,000	125,000					5.198	5.200	JJ	2,852	3,249	01/16/2024	01/23/2030
95000U-3K-7	WELLS FARGO & CO			1,2,5	1.E FE	200,000	99.4050	198,810	200,000	200,000					5.499	5.500	JJ	4,827	5,499	01/16/2024	01/23/2035
983024-AN-0	WYETH LLC			1	1.F FE	64,253	104.4280	54,303	52,000	61,234		(572)			5.950	4.092	AO	774	3,094	03/04/2019	04/01/2037
98389B-AH-3	XCEL ENERGY INC			1	2.B FE	95,144	106.8060	72,628	68,000	89,207		(1,517)			6.500	3.216	JJ	2,210	4,420	08/11/2021	07/01/2036
98459L-AC-7	YALE UNIVERSITY			1,2	1.A FE	175,000	59.6150	104,326	175,000	175,000					2.402	2.402	AO	887	4,204	06/02/2020	04/15/2050
98978V-AK-9	ZOETIS INC			1,2	2.A FE	43,456	99.7990	39,920	40,000	40,393		(624)			4.500	2.881	MN	240	1,800	06/05/2019	11/13/2025
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						15,068,252	XXX	12,888,596	14,287,000	14,729,150		(64,778)			XXX	XXX	XXX	161,405	535,734	XXX	XXX
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS			4	1.A	52,790	89.0903	45,951	51,578	52,637		(1,135)			3.500	3.059	MON	150	1,805	02/06/2020	07/25/2045
12647P-AB-4	CSMC 2013-7 A2 - CMO/RMBS			4	1.A	83,078	87.2426	73,053	83,736	82,943		47			3.000	3.178	MON	209	2,512	12/13/2021	08/25/2043
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS			4	1.A	106,113	89.6641	93,512	104,292	106,242		(324)			3.500	3.078	MON	304	3,650	07/19/2017	08/25/2043
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS			4	1.A	85,990	85.5177	76,228	89,137	85,310		239			2.130	3.095	MON	158	1,899	04/26/2016	02/25/2043
33851Y-AC-0	FSMT 2020-1INV A3 - CMO/RMBS			4	1.A	532,726	83.6010	531,298	635,516	535,837		2,620			3.000	6.296	MON	1,589	13,560	04/22/2024	03/25/2050
36257L-AH-0	GSMBS 2019-PJ2 A8 - RMBS			4	1.A	107,071	93.0031	108,091	116,223	107,257		187			4.000	6.685	MON	387	1,550	08/22/2024	11/25/2049
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS			4	1.A	86,439	81.9871	91,406	111,489	87,903		980			2.500	6.456	MON	232	2,787	09/21/2023	10/25/2050
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS			4	1.A	231,836	84.4072	252,294	298,902	235,714		3,826			3.000	7.318	MON	747	8,967	10/17/2023	01/25/2051
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS			4	1.A	75,807	76.8711	58,696	76,356	75,836		(1)			2.000	2.026	MON	127	1,527	05/14/2021	10/25/2051
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS			4	1.A	210,316	81.7536	213,095	260,655	213,221		1,861			2.500	5.486	MON	543	6,516	06/29/2023	08/25/2051
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS			4	1.A	437,903	80.1552	412,757	514,947	441,937		1,945			2.500	4.683	MON	1,073	12,874	07/05/2023	01/25/2052
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS			4	1.A	414,626	79.7669	427,271	535,649	421,409		5,562			2.500	6.318	MON	1,116	13,391	09/22/2023	02/26/2052
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS			4	1.A	477,596	79.7176	448,806	562,995	482,841		2,500			2.500	4.754	MON	1,173	14,075	05/31/2023	11/27/2051
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS			4	1.A	222,190	99.9726	223,705	223,766	222,199		9			6.000	6.022	MON	1,119	6,713	06/11/2024	10/26/2054
362949-AD-1	GSMBS 2024-PJ7 A3 - RMBS			4	1.A	294,446	98.0233	291,633	297,514	294,460		14			5.500	5.714	MON	1,364	5,454	08/08/2024	11/25/2054
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS			4	1.A	436,545	76.7922	386,436	503,222	442,740		2,168			2.500	1.109	MON	210	12,580	04/28/2022	10/25/2051
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS			4	1.A	188,010	81.3199	152,152	187,104	187,826		22			2.500	2.428	MON	390	4,678	10/26/2021	04/25/2052
465971-AE-9	JPMMT 247 A3 - RMBS			4	1.A	208,870	83.4740	203,363	243,624	209,312		442			3.000	0.536	MON	609	3,045	08/07/2024	04/25/2053
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS			4	1.A	98,013	89.8526	86,966	96,788	97,636		(1,654)			3.500	3.283	MON	282	3,387	11/21/2016	10/25/2046
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS			4	1.A	24,454	88.5922	21,437	24,197	24,473		(1,161)			3.500	3.227	MON	71	847	05/12/2021	10/25/2046
46648R-AC-5	JPMMT 2018-1 A3 - RMBS			4	1.A	22,080	89.5556	19,621	21,909	22,278		75			3.500	3.113	MON	64	766	08/02/2021	06/25/2048
46648U-AD-6	JPMMT 174 A4 - CMO/RMBS			4	1.A	65,844	87.5530	57,684	65,885	65,824		(63)			3.000	2.994	MON	165	1,977	02/22/2022	11/25/2048
46649H-AC-6	JPMMT 2017-6 A3 - CMO/RMBS			4	1.A	39,694	89.3836	35,369	39,570	39,864		129			3.500	3.315	MON	115	1,385	02/28/2022	12/28/2048
46652T-AF-7	JPMMT 2020-8 A4 - CMO/RMBS			4	1.A	153,909	97.2211	149,445	153,717	153,637		(136)			3.000	2.880	MON	384	4,611	03/01/2022	03/27/2051
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS			4	1.A	105,200	84.1923	87,100	103,454	104,900		8			3.000	2.809	MON	259	3,104	12/20/2021	06/25/2052
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS			4	1.A	332,476	80.2073	281,168	350,551	336,697		1,706			2.500	2.946	MON	146	8,764	02/24/2022	08/26/2052
46657Q-AE-1	JPMMT 243 A3 - RMBS			4	1.A	391,193	83.4740	390,632	467,969	392,218		1,026			3.000	3.920	MON	1,170	10,529	03/25/2024	03/25/2054
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS			4	1.A	232,369	79.8695	182,316	228,267	231,939		(280)			2.500	2.264	MON	476	5,707	08/19/2021	08/25/2051
61775Y-AG-5	MSRM 2024-1 A4 - RMBS			4	1.A FE	126,622	99.4072	126,663	127,418	126,660		38			5.500	5.516	MON	584	1,168	10/07/2024	12/26/2053
749384-AA-1	RCKT 2021-5 A1 - RMBS			4	1.A	723,457	81.8167	662,030	809,163	732,734		4,820			2.500	3.876	MON	1,686	20,229	07/26/2022	11/27/2051
74938V-AA-1	RCKT 2021-4 A1 - RMBS			4	1.A	108,927	80.3293	86,327	107,466	108,784		(96)			2.500	2.323	MON	224	2,687	09/21/2021	09/25/2051
74938W-AB-7	RCKT 222 A2 - RMBS			4	1.A	15,423	81.5202	13,294	16,307	15,657		110			2.500	3.043	MON	34	408	02/17/2022	03/25/2052
75023W-AD-6	RMCT 24J2 A3 - RMBS			4	1.A	90,551	95.9098	88,833	92,621	90,557		6			5.000	5.146	MON	77	772	10/17/2024	11/25/2055
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS			4	1.A	391,361	86.2888	331,893	384,630	389,760		(541)			2.500	2.213	MON	801	9,622	10/05/2021	09/25/2051
75409U-AC-6	RATE 2024-J3 A3 - RMBS			4	1.A FE	471,907	95.7684	454,708	474,800	471,912		6			5.000	5.018	MON	1,978	5,935	09/27/2024	10/26/2054

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
81744K-AD-8	SEMT 2023-2 A4 - RMBS			4	1.A	185,957	97.0734	182,108	187,598	185,964		7			5.000	5.148	MON	782	1,563	10/03/2024	03/25/2053
81745G-AA-2	SEMT 2013-10 A1 - CMO/RMBS			4	1.A	33,470	90.9396	29,914	32,894	33,857		(168)			3.500	2.854	MON	96	1,151	07/26/2019	08/25/2043
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS			4	1.A	67,609	89.7937	59,111	65,829	67,104		(1,041)			3.500	3.046	MON	192	2,304	09/16/2016	11/25/2044
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS			4	1.A	2,625	84.0218	2,320	2,761	2,604		12			1.874	3.125	MON	4	52	06/29/2016	02/25/2043
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS			4	1.A	10,676	89.4231	9,361	10,469	10,790		(17)			3.500	2.915	MON	31	366	10/02/2017	10/25/2047
81746N-AU-2	SEMT 163 A19 - CMO/RMBS			4	1.A	113,253	88.1673	107,948	122,436	114,171		895			3.500	4.804	MON	357	4,285	05/31/2022	11/26/2046
81746R-AU-3	SEMT 162 A19 - CMO/RMBS			4	1.A	10,657	88.0107	9,227	10,484	10,601		(118)			3.500	3.268	MON	31	367	07/21/2016	08/25/2046
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS			4	1.A	77,415	89.2448	69,534	77,914	77,165		(92)			3.500	3.662	MON	227	2,727	03/13/2017	04/25/2047
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS			4	1.A	240,920	81.7348	244,983	299,729	243,643		221			2.500	5.543	MON	624	7,493	04/05/2023	03/27/2051
81748C-AA-8	SEMT 2021-9 A1 - CMO/RMBS			4	1.A	172,947	81.6604	175,986	215,510	175,915		1,572			2.500	5.390	MON	449	5,388	05/17/2023	01/25/2052
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS			4	1.A	325,107	89.1672	336,591	377,483	326,787		1,680			3.500	6.334	MON	1,101	7,707	05/08/2024	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS			4	1.A	332,863	87.8768	341,119	388,178	334,058		1,195			3.500	6.421	MON	1,132	7,925	05/08/2024	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS			4	1.A	22,643	90.6934	20,074	22,134	22,872		(473)			3.500	2.859	MON	65	775	01/08/2020	02/25/2050
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS			4	1.A	363,938	80.4784	362,644	450,610	368,024		3,408			2.500	5.455	MON	939	11,265	07/25/2023	06/26/2051
81749N-AB-1	SEMT 2024-8 A2 - RMBS			4	1.A	258,000	98.0711	255,257	260,278	258,010		10			5.500	5.614	MON	1,193	4,772	08/09/2024	09/25/2054
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						9,863,908	XXX	9,371,411	10,985,725	9,922,719		32,043			XXX	XXX	XXX	27,239	257,621	XXX	XXX
30289U-AS-1	FREMF 2016-K56 B - CMBS			4	1.A	72,455	98.3783	63,946	65,000	66,905		(1,456)			3.941	1.726	MON	213	2,612	02/03/2021	06/25/2049
30292P-AE-8	FREMF 2015-K45 B - CMBS			4	1.A	68,102	99.4588	69,621	70,000	69,798		232			3.612	3.955	MON	211	2,564	11/15/2016	04/27/2048
30293W-AE-2	FREMF 2015-K50 B - CMBS			4	1.A	73,008	99.0025	74,252	75,000	74,696		269			3.792	4.133	MON	237	2,882	11/15/2016	10/26/2048
30305K-AG-9	FREMF 2017-K69 B - CMBS			4	1.A	90,324	96.1676	96,168	100,000	94,245		1,809			3.727	6.044	MON	311	3,790	09/27/2022	10/25/2049
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						303,889	XXX	303,987	310,000	305,644		853			XXX	XXX	XXX	972	11,849	XXX	XXX
006346-AW-0	ADMSO 231 A2 - ABS			4	1.G FE	299,988	102.5075	307,522	300,000	299,930		(1)			6.967	6.969	MON	929	20,901	07/19/2023	07/15/2053
07359B-AA-5	BEACN 211 A - ABS			4	1.F FE	148,658	90.4981	154,601	170,833	152,910		(1,870)			2.250	8.792	MON	117	3,844	12/14/2022	10/22/2046
12657W-AE-0	CNH 2021-B B - ABS			4	1.A FE	349,983	96.5200	337,820	350,000	349,995		(50)			0.900	0.903	MON	140	3,150	07/20/2021	01/16/2029
20633K-AA-6	TUNES 2022-1 A2 - ABS			4	1.F FE	244,112	99.1836	247,959	250,000	244,242		(984)			6.500	6.663	JAJO	3,205	16,250	12/08/2022	01/23/2073
232989-AB-9	DLLMT 231 A2 - ABS			4	1.A FE	161,818	100.1373	162,056	161,833	161,829		2			5.780	5.833	MON	286	9,354	05/17/2023	11/20/2025
24702E-AF-7	DEFT 2023-3 D - ABS			4	2.B FE	399,212	102.2056	403,712	395,000	397,847		(1,365)			6.750	6.285	MON	667	22,219	02/22/2024	10/22/2029
24702H-AL-7	DEFT 2023-1 D - ABS			4	2.B FE	251,885	101.3595	253,399	250,000	251,407		2			6.800	(0.125)	MON	425	17,000	03/28/2023	03/22/2029
24703G-AF-1	DEFT 2023-2 D - ABS			4	2.B FE	319,942	101.7271	325,527	320,000	319,954		3			6.740	6.744	MON	539	21,568	06/12/2023	07/23/2029
26443K-AB-1	DUK A A2 - ABS			4	1.A FE	37,482	76.9740	38,487	50,000	39,031		668			2.617	5.111	JJ	654	1,309	07/29/2022	07/01/2043
403951-AE-6	HPEFS 2022-3 C - ABS			4	1.B FE	299,984	100.6159	301,848	300,000	299,988		(32)			6.130	6.131	MON	562	18,390	10/12/2022	08/20/2029
403963-AF-8	HPEFS 241 D - ABS			4	2.B FE	399,917	100.3465	401,386	400,000	399,865		(51)			5.820	0.003	MON	711	20,693	01/23/2024	11/20/2031
40441R-AE-3	HPEFS 2022-1 C - ABS			4	1.A FE	44,609	99.7278	47,394	47,524	47,524		1,323			1.960	1.968	MON	28	931	01/25/2023	05/21/2029
40444M-AL-5	HPEFS 242 D - ABS			4	2.B FE	299,939	100.4003	301,201	300,000	299,942		3			5.820	6.383	MON	534	8,439	06/18/2024	04/20/2032
43351R-AA-3	MUSIC 221 A - ABS			4	1.G FE	286,263	97.8900	293,320	299,642	292,091		2,372			5.000	6.149	MN	1,706	14,982	08/12/2022	05/22/2062
44328U-AF-3	HPEFS 2023-2 D - ABS			4	2.B FE	199,977	101.9007	203,801	200,000	199,987		9			6.970	7.185	MON	426	13,940	09/19/2023	07/21/2031
46590U-AA-0	HENDR 182 A - ABS			4	1.A FE	102,357	91.1377	103,624	113,701	102,343		(15)			3.960	5.894	MON	188		12/19/2024	10/15/2075
46616Q-AA-9	HENDR 2011-2 A - ABS			2	1.A FE	422,103	96.2066	340,716	354,151	407,784		552			4.940	0.920	MON	778	17,495	06/10/2021	09/15/2056
46617J-AA-4	HENDR 2013-2 A - ABS			2	1.A FE	70,787	91.9349	73,828	80,304	71,905		619			4.210	7.342	MON	141	3,393	05/31/2023	03/15/2062
46620D-AA-2	HENDR 161 A - ABS			4	1.A FE	99,788	88.4200	105,767	119,619	100,586		550			3.410	6.726	MON	181	4,079	11/17/2022	06/15/2067
46620V-AA-2	HENDR 172 A - ABS			4	1.A FE	37,155	87.2310	29,050	33,303	36,780		110			3.530	2.092	MON	49	1,179	09/17/2020	09/15/2072
69380M-AB-2	TXNM A A2 - ABS			4	1.A FE	506,343	103.7690	518,845	500,000	506,448		81			6.028	5.928	FA	11,386	20,345	08/21/2024	08/15/2051
82655K-AB-7	VVC 2023-A A2 - ABS			4	1.A FE	199,979	97.7690	195,538	200,000	200,061		(20)			5.172	5.169	MN	1,322	14,252	06/21/2023	05/15/2043

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
88240T-AC-5	ERCOTT 2022 A3 - ABS			4	1.A FE	99,990	94.0120	94,012	100,000	98,443		33			5.057	5.172	FA	2,107	5,057	06/08/2022	08/01/2048
88240T-AD-3	ERCOTT 2022 A4 - ABS			4	1.A FE	1,096,347	95.1540	1,084,756	1,140,000	1,097,521		536			5.167	5.462	FA	24,543	58,904	09/12/2023	02/01/2052
88315L-AE-8	TMCL 2020-1 A - ABS		C	2	1.F FE	79,515	94.5052	74,310	78,630	79,173		(161)			2.730	2.482	MON	66	2,147	10/12/2021	08/21/2045
88315L-AG-3	TMCL 2020-2 A - ABS		C	4	1.F FE	65,732	91.9342	62,744	68,249	66,507		343			2.100	2.969	MON	44	1,433	02/15/2022	09/20/2045
88315L-AL-2	TMCL 211 A - ABS		C	4	1.F FE	108,016	90.3268	98,324	108,853	108,347		(1,283)			1.680	2.806	MON	56	1,829	09/21/2021	02/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS		C	2	1.F FE	208,355	86.4939	190,287	220,000	211,101		1,083			1.940	2.950	MON	130	4,268	02/15/2022	08/20/2046
88576X-AB-2	HENDR 2010-1 B - ABS			2	1.A FE	51,514	100.4278	48,280	48,074	50,275		(438)			9.310	5.758	MON	199	4,476	05/19/2022	07/15/2061
88655A-AA-8	TIF 241 A - ABS			2	1.C FE	279,531	99.0794	280,519	283,125	279,579		49			5.480	5.574	MON	474	11,171	04/10/2024	04/20/2049
89680H-AA-0	TCF 2020-1 A - ABS			4	1.F FE	241,855	91.0771	229,793	252,306	244,460		1,181			2.110	3.018	MON	163	5,324	07/21/2022	09/20/2045
910208-AC-1	UNIELC 2022 A3 - ABS			4	1.A FE	487,826	97.6650	488,325	500,000	488,034		161			5.516	5.689	JD	2,298	27,580	11/09/2023	12/01/2052
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						7,900,964	XXX	7,798,749	7,995,148	7,905,890		3,407			XXX	XXX	XXX	55,054	375,898	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						33,137,013	XXX	30,362,744	33,577,872	32,863,403		(28,475)			XXX	XXX	XXX	244,670	1,181,101	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						44,439,636	XXX	38,606,369	42,837,275	43,649,257		(113,121)			XXX	XXX	XXX	537,582	1,500,108	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						17,923,725	XXX	16,841,817	19,043,397	18,003,031		23,431			XXX	XXX	XXX	55,852	524,930	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,843,427	XXX	1,601,168	1,757,973	1,824,413		1,171			XXX	XXX	XXX	4,785	57,413	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						12,522,247	XXX	12,170,590	12,651,411	12,526,341		6,016			XXX	XXX	XXX	99,881	536,727	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						76,729,036	XXX	69,219,944	76,290,056	76,003,043		(82,503)			XXX	XXX	XXX	698,101	2,619,177	XXX	XXX

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A — 1A ...$ 51,864,099 1B ..$ 9,195,444 1C ..$ 1,128,593 1D ..$ 421,278 1E ..$ 652,633 1F ..$ 3,259,915 1G ..$ 4,022,259

1B — 2A ...$ 2,656,192 2B ..$ 2,802,630 2C ..$

1C — 3A ...$ 3B ..$ 3C ..$

1D — 4A ...$ 4B ..$ 4C ..$

1E — 5A ...$ 5B ..$ 5C ..$

1F — 6 .....$

Schedule D - Part 2 - Section 1 - Preferred Stocks Owned

N O N E

Schedule D - Part 2 - Section 2 - Common Stocks Owned

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179L-A5-1	G2 AC9928 - RMBS		04/01/2024	Direct		904	904	
3617HT-YK-6	G2 BJ6114 - RMBS		12/01/2024	Direct		1,928	1,928	
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS		12/01/2024	Direct		47	47	
0109999999. Subtotal - Bonds - U.S. Governments						2,879	2,879	
04052J-CN-5	ARIZONA INDUSTRIAL DEVELOPMENT AUTHORITY		10/04/2024	RBC CAPITAL MARKETS		103,981	100,000	167
19648G-QE-5	COLORADO HOUSING AND FINANCE AUTHORITY		09/18/2024	BOFA SECURITIES INC.		132,280	125,000	
20775H-3B-7	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		10/29/2024	Robert W. Baird & Co. Incorporated		203,298	200,000	1,150
20775H-4G-5	CONNECTICUT ST HSG FIN AUTH HSG MTG FIN		10/24/2024	FED SELL		180,150	175,000	
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS		10/10/2024	FED BUY		284,888	293,557	550
3140NS-GF-5	FN BY9197 - RMBS		08/26/2024	FED BUY		292,901	296,562	1,071
31418E-Q8-6	FN MA4978 - RMBS		04/15/2024	Various		648,223	675,285	1,045
31418E-R7-7	FN MA5009 - RMBS		04/10/2024	FED BUY		456,950	474,734	659
31418E-T5-9	FN MA5071 - RMBS		03/12/2024	FED BUY		281,012	287,572	479
31418E-V8-0	FN MA5138 - RMBS		04/25/2024	FED BUY		249,717	257,202	982
31418E-W2-2	FN MA5164 - RMBS		10/04/2024	DAIWA FI		421,830	424,883	354
31418E-WL-0	FN MA5150 - RMBS		08/30/2024	FED BUY		290,857	295,614	82
45203M-E5-6	ILLINOIS HSG DEV AUTH REV		09/27/2024	FIRST HORIZON BANK		265,160	250,000	1,997
60535Q-T9-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		06/05/2024	RAYMOND JAMES/FI		103,411	100,000	
658207-8U-2	NORTH CAROLINA HSG FIN AGY HOMEOWNERSHIP		06/05/2024	RBC CAPITAL MARKETS		104,274	100,000	
678908-4B-7	OKSDEV 2022 A3 - ABS		05/14/2024	OPPENHEIMER & CO. INC.		70,367	75,000	1,113
75458J-AC-1	RAYCSC 2022 A3 - ABS		10/04/2024	J.P. Morgan Securities LLC		76,208	100,000	1,174
76221S-CW-9	RHODE ISLAND HSG & MTG FIN CORP		09/26/2024	Various		624,250	600,000	2,500
76221S-GB-1	RHODE ISLAND HSG & MTG FIN CORP		09/18/2024	MORGAN STANLEY DW INC/ALGO/SOFT		131,536	125,000	
914455-UK-4	UNIVERSITY MICH UNIV REVS		08/15/2024	RAYMOND JAMES/FI		6,995	9,000	118
915115-3X-5	UNIVERSITY TEXAS PERMANENT UNIVERSITY FU		11/14/2024	PERSHING LLC		71,520	72,000	933
91523N-GW-0	UNIVERSITY WASH UNIV REVS IAM COML PAPER		09/26/2024	PERSHING LLC		29,628	30,000	713
917437-KW-4	UTAH HSG CORP SINGLE FAMILY MTG REV		09/30/2024	FIRST HORIZON BANK		800,060	750,000	12,977
0909999999. Subtotal - Bonds - U.S. Special Revenues						5,829,497	5,816,411	28,065
24702E-AF-7	DEFT 233 D - ABS		02/22/2024	HILLTOP SECURITIES INC		399,212	395,000	296
26442T-AH-0	DUKE UNIVERSITY		05/23/2024	BOFA SECURITIES INC.		260,244	400,000	1,794
33851Y-AC-0	FSMT 2020-1INV A3 - CMO/RMBS		04/22/2024	Cantor Fitzergald & Co.		465,893	575,176	1,102
341081-GV-3	FLORIDA POWER & LIGHT CO		05/29/2024	MORGAN STANLEY & COMPANY		99,136	100,000	
36257L-AH-0	GSMBS 2019-PJ2 A8 - RMBS		08/22/2024	RBC CAPITAL MARKETS		112,386	121,993	298
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS		06/11/2024	GOLDMAN SACHS AND CO. LLC		297,887	300,000	1,350
362949-AD-1	GSMBS 24PJ7 A3 - RMBS		08/08/2024	GOLDMAN SACHS AND CO. LLC		330,556	334,000	1,480
403963-AF-8	HPEFS 241 D - ABS		01/23/2024	BANC OF AMERICA SECURITIES LLC		399,917	400,000	
40444M-AL-5	HPEFS 242 D - ABS		06/18/2024	BANC OF AMERICA SECURITIES LLC		299,939	300,000	
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	MIZUHO SECURITIES USA/FIXED INCOME		74,309	75,000	
46590U-AA-0	HENDR 182 A - ABS		12/19/2024	MITSUBISHI UFJ SECURITIES (USA), INC.		102,357	113,701	63
465971-AE-9	JPMMT 247 A3 - RMBS		08/07/2024	J.P. Morgan Securities LLC		214,336	250,000	792
46647P-EB-8	JPMORGAN CHASE & CO		01/16/2024	J.P. Morgan Securities LLC		70,000	70,000	
46647P-EC-6	JPMORGAN CHASE & CO		01/16/2024	J.P. Morgan Securities LLC		70,000	70,000	
46657Q-AE-1	JPMMT 243 A3 - RMBS		03/25/2024	J.P. Morgan Securities LLC		420,755	503,333	1,133
61747Y-FK-6	MORGAN STANLEY		01/16/2024	MORGAN STANLEY DW INC/ALGO/SOFT		35,000	35,000	
61775Y-AG-5	MSRM 241 A4 - RMBS		10/07/2024	MORGAN STANLEY & COMPANY		147,830	148,759	159
69380M-AB-2	TXNM A A2 - ABS		08/21/2024	JEFFERIES LLC		56,489	50,000	59
75023W-AD-6	RMCT 24J2 A3 - RMBS		10/17/2024	GOLDMAN SACHS AND CO. LLC		97,766	100,000	333
75409U-AC-6	RATE 24J3 A3 - RMBS		09/27/2024	BANC OF AMERICA SECURITIES LLC		496,953	500,000	2,292
81744K-AD-8	SEMT 2023-2 A4 - RMBS		10/03/2024	Santander US Capital Markets		191,330	193,019	80
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		05/08/2024	PERSHING LLC		353,118	410,006	359
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		05/08/2024	PERSHING LLC		359,492	419,233	367
81749N-AB-1	SEMT 248 A2 - RMBS		09/25/2024	Wells Fargo Securities LLC		297,375	300,000	1,283
854403-AE-2	LELAND STANFORD JUNIOR UNIVERSITY		05/17/2024	PERSHING LLC		19,680	25,000	421
88655A-AA-8	TIF 241 A - ABS		04/10/2024	Santander US Capital Markets		296,191	300,000	411
89837L-AF-2	TRUSTEES OF PRINCETON UNIVERSITY		05/08/2024	J.P. Morgan Securities LLC		105,333	130,000	1,789

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
92343V-GX-6	VERIZON COMMUNICATIONS INC		08/09/2024	Unknown		165,665	168,213	
95000U-3J-0	WELLS FARGO & CO		01/16/2024	Wells Fargo Securities LLC		125,000	125,000	
95000U-3K-7	WELLS FARGO & CO		01/16/2024	Wells Fargo Securities LLC		200,000	200,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,564,147	7,112,434	15,859
2509999997. Total - Bonds - Part 3						12,396,522	12,931,723	43,925
2509999998. Total - Bonds - Part 5								
2509999999. Total - Bonds						12,396,522	12,931,723	43,925
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
5989999997. Total - Common Stocks - Part 3							XXX	
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks							XXX	
5999999999. Total - Preferred and Common Stocks							XXX	
6009999999 - Totals						12,396,522	XXX	43,925

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
36176M-U4-3	GN 770403 - RMBS		12/01/2024	Paydown		6,489	6,489	7,024	6,843		(355)		(355)		6,489				159	06/15/2031
36177J-3Y-3	GN 790814 - RMBS		12/01/2024	Paydown		37,052	37,052	38,511	38,480		(1,428)		(1,428)		37,052				279	10/15/2032
36179L-A5-1	G2 AC9928 - RMBS		05/20/2024	Paydown		58,275	58,275	62,119	58,370		(95)		(95)		58,275				1,132	02/20/2064
36179M-NC-0	G2 MA0387 - RMBS		12/01/2024	Paydown		3,735	3,735	3,884	4,057		(322)		(322)		3,735				74	09/20/2042
36179M-SR-2	G2 MA0528 - RMBS		12/01/2024	Paydown		590	590	622	650		(60)		(60)		590				11	11/20/2042
36179N-A5-7	G2 MA0928 - RMBS		12/01/2024	Paydown		817	817	862	905		(88)		(88)		817				18	04/20/2043
36179Q-SY-8	G2 MA2335 - RMBS		12/01/2024	Paydown		3,783	3,783	3,878	3,866		(83)		(83)		3,783				62	11/20/2029
3617HT-YK-6	G2 BJ6114 - RMBS		10/01/2024	Paydown		3,250	3,250	3,517	3,338		(88)		(88)		3,250				114	11/20/2068
36186P-ML-5	GN AN6663 - RMBS		12/01/2024	Paydown		22,274	22,274	23,792	23,234		(959)		(959)		22,274				427	06/15/2045
36200E-B2-6	GN 598657 - RMBS		12/01/2024	Paydown		71	71	72	72		(1)		(1)		71				2	05/15/2035
36202D-XB-2	G2 003374 - RMBS		12/01/2024	Paydown		1,127	1,127	1,116	1,117		10		10		1,127				33	04/20/2033
36202E-5G-0	G2 004447 - RMBS		12/01/2024	Paydown		365	365	364	364		1		1		365				9	05/20/2039
36202E-CP-2	G2 003678 - RMBS		12/01/2024	Paydown		1,483	1,483	1,459	1,462		21		21		1,483				44	02/20/2035
36202E-H3-6	G2 003850 - RMBS		12/01/2024	Paydown		1,111	1,111	1,075	1,072		39		39		1,111				30	05/20/2036
36202F-AV-8	G2 004520 - RMBS		12/01/2024	Paydown		315	315	314	314						315				9	08/20/2039
36202F-ZK-5	G2 005246 - RMBS		12/01/2024	Paydown		10,963	10,963	11,222	11,033		(70)		(70)		10,963				179	11/20/2026
36291S-FW-5	GN 636581 - RMBS		12/01/2024	Paydown		3,908	3,908	4,003	3,915		(7)		(7)		3,908				128	08/15/2025
36292B-H3-3	GN 643850 - RMBS		12/01/2024	Paydown		701	701	715	702		(1)		(1)		701				23	11/15/2025
36292B-HV-1	GN 643844 - RMBS		12/01/2024	Paydown		4,932	4,932	5,030	4,939		(8)		(8)		4,932				162	10/15/2025
36296H-7H-6	GN 692196 - RMBS		12/01/2024	Paydown		2,873	2,873	2,915	2,924		(51)		(51)		2,873				38	11/15/2038
38375U-JX-9	GNR 2014-H12 HZ - CMO/RMBS		11/01/2024	Paydown		55,545	55,545	59,550	55,641		(96)		(96)		55,545				930	06/20/2064
38378K-DL-0	GNR 2013-046 B - CMBS		01/16/2024	Paydown		13,765	13,765	13,627	13,748		17		17		13,765				30	08/16/2042
38378K-RB-7	GNR 2013-068 B - CMBS		12/01/2024	Paydown		25,024	25,024	25,062	25,013		11		11		25,024				216	08/16/2043
38378N-FL-2	GNR 2013-158 AB - CMBS		12/01/2024	Paydown		1,239	1,239	1,311	1,261		(22)		(22)		1,239				20	08/16/2053
38378X-A4-3	GNR 2014-172 AD - CMBS		12/01/2024	Paydown		3,358	3,358	3,343	3,351		7		7		3,358				44	01/16/2046
38378X-NN-7	GNR 2014-135 AK - CMBS		12/01/2024	Paydown		7,488	7,488	7,765	7,714		(225)		(225)		7,488				121	08/16/2055
38378X-QL-8	GNR 2014-130 VA - CMBS		12/01/2024	Paydown		6,314	6,314	6,296	6,302		12		12		6,314				103	07/16/2036
38379K-K8-0	GNR 2015-128 AJ - CMBS		12/01/2024	Paydown		8,449	8,449	8,600	8,528		(80)		(80)		8,449				120	11/16/2055
38379U-TB-2	GNR 2016-072 AB - CMBS		12/01/2024	Paydown		62,421	62,421	62,963	62,700		(278)		(278)		62,421				1,465	04/16/2049
38379Y-6L-7	GNR 2016-125 DA - CMBS		12/01/2024	Paydown		9,707	9,707	9,718	9,707						9,707				117	12/16/2047
38382J-5W-2	GNR 2021-056 PE - CMO/RMBS		12/01/2024	Paydown		37,279	37,279	37,425	37,452		(172)		(172)		37,279				304	03/20/2051
690353-6G-7	US INTERNATIONAL DEVELOPMENT FINANCE COR		08/16/2024	Redemption @ 113.50		283,750	250,000	261,720	257,725		(1,331)		(1,331)		256,394		27,356	27,356	33	08/16/2027
831628-EP-3	SBA 100142 - RMBS		12/15/2024	Paydown		15,764	15,764	16,759	17,565		(1,801)		(1,801)		15,764				276	05/25/2044
83162C-PH-0	SBAP 2005-20 B A - ABS		08/01/2024	Paydown		3,705	3,705	3,705	3,702		3		3		3,705				124	02/01/2025
83162C-PS-6	SBAP 2005-20 H A - ABS		08/01/2024	Paydown		1,847	1,847	1,808	1,840		7		7		1,847				69	08/01/2025
83162C-QH-9	SBAP 2006-20 F A - ABS		12/01/2024	Paydown		960	960	960	960						960				40	06/01/2026
83162C-WY-5	SBAP 1520D CTF - ABS		10/01/2024	Paydown		7,764	7,764	7,639	7,655		109		109		7,764				151	04/01/2035
83162C-XY-4	SBAP 2016-20 H H - ABS		08/01/2024	Paydown		79,767	79,767	79,767	79,767						79,767				1,237	08/01/2036
83162C-YB-3	SBAP 2016-20J J - ABS		10/01/2024	Paydown		73,735	73,735	73,594	73,611		124		124		73,735				1,245	10/01/2036
83162C-YM-9	SBAP 2017-20 C C - ABS		09/01/2024	Paydown		31,577	31,577	31,577	31,489		88		88		31,577				684	03/01/2037
83162C-ZM-8	SBAP 2018-20 F F - ABS		12/01/2024	Paydown		66,269	66,269	65,765	65,395		874		874		66,269				2,046	06/01/2038
83162C-ZZ-9	SBAP 2018-20 K K - ABS		11/01/2024	Paydown		102,734	102,734	102,734	102,640		94		94		102,734				2,864	11/01/2038
831641-FG-5	SBIC 2016-10 B B - ABS		09/01/2024	Paydown		172,405	172,405	172,405	172,358		47		47		172,405				2,351	09/10/2026
831641-FL-4	SBIC 2018-10 B B - ABS		09/01/2024	Paydown		15,881	15,881	15,881	15,877		4		4		15,881				554	09/10/2028
831641-FU-4	SBIC 2210B A - ABS		09/01/2024	Paydown		35,208	35,208	35,208	35,208						35,208				1,187	09/01/2032
0109999999. Subtotal - Bonds - U.S. Governments						1,286,069	1,252,319	1,277,677	1,264,868		(6,155)		(6,155)		1,258,713		27,356	27,356	19,263	XXX
373384-4U-7	GEORGIA ST		02/01/2024	Maturity @ 100.00		10,000	10,000	9,784	9,997		3		3		10,000				119	02/01/2024
373384-L4-6	GEORGIA ST		02/01/2024	Maturity @ 100.00		75,000	75,000	77,757	75,000						75,000				1,350	02/01/2024
917542-QR-6	UTAH ST		07/01/2024	Maturity @ 100.00		15,000	15,000	15,271	15,031		(31)		(31)		15,000				683	07/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						100,000	100,000	102,812	100,028		(28)		(28)		100,000				2,152	XXX
447819-EA-7	HURST EULESS BEDFORD TEX INDPT SCH DIST		08/15/2024	Maturity @ 100.00		50,000	50,000	51,561	50,232		(232)		(232)		50,000				1,503	08/15/2024
469736-PL-0	JACKSONVILLE TEX INDPT SCH DIST		02/15/2024	Maturity @ 100.00		370,000	370,000	362,656	369,600		400		400		370,000					02/15/2024
882724-CW-5	TEXAS ST		08/01/2024	Maturity @ 100.00		5,000	5,000	4,746	4,964		36		36		5,000				136	08/01/2024
882724-QP-5	TEXAS ST		03/28/2024	Adjustment		141,587	165,000	166,002	163,788		(162)		(162)		163,625		(22,039)	(22,039)	2,605	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN		03/28/2024	Adjustment		103,830	130,000	125,400	125,730		51		51		125,781		(21,952)	(21,952)	1,638	04/01/2042
93974C-PK-0	WASHINGTON ST		04/01/2024	Unknown		10,000	10,000	11,587	10,129		(55)		(55)		10,074		(74)	(74)	316	08/01/2024
93974C-PM-6	WASHINGTON ST		04/01/2024	Unknown		459,716	450,000	588,865	547,359		(1,172)		(1,172)		546,187		(86,472)	(86,472)	16,443	08/01/2039
93974C-RE-2	WASHINGTON ST		04/01/2024	Unknown		105,000	105,000	133,774	129,104		(274)		(274)		128,829		(23,829)	(23,829)	3,598	08/01/2040
93974C-RF-9	WASHINGTON ST		04/01/2024	Unknown		515,000	515,000	648,371	585,697		(1,570)		(1,570)		584,127		(69,127)	(69,127)	17,476	08/01/2033
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						1,760,132	1,800,000	2,092,962	1,986,601		(2,977)		(2,977)		1,983,624		(223,492)	(223,492)	43,713	XXX
3128MJ-5C-0	FH G08842 - RMBS		12/01/2024	Paydown		7,916	7,916	7,920	7,950		(34)		(34)		7,916				175	10/01/2048
3132AE-EY-8	FH ZT1951 - RMBS		12/01/2024	Paydown		192	192	197	212		(20)		(20)		192				4	05/01/2049
3132DM-K2-0	FH SD0313 - RMBS		12/01/2024	Paydown		7,068	7,068	7,554	7,865		(797)		(797)		7,068				120	04/01/2050
3132DN-V2-6	FH SD1533 - RMBS		12/01/2024	Paydown		4,713	4,713	4,525	4,535		178		178		4,713				111	09/01/2052
3132VM-HD-0	FH Q61127 - RMBS		12/01/2024	Paydown		18,246	18,246	18,237	18,253		(7)		(7)		18,246				297	01/01/2049
3132WP-6K-8	FH Q49873 - RMBS		12/01/2024	Paydown		55	55	57	57		(2)		(2)		55				1	08/01/2047
31335B-JE-7	FH G61161 - RMBS		12/01/2024	Paydown		1,596	1,596	1,634	1,659		(63)		(63)		1,596				45	08/01/2047
3133A4-3A-2	FH QA9793 - RMBS		12/01/2024	Paydown		3,364	3,364	3,535	3,615		(251)		(251)		3,364				54	05/01/2050
3133AD-J6-4	FH QB6585 - RMBS		12/01/2024	Paydown		1,723	1,723	1,814	1,837		(114)		(114)		1,723				30	12/01/2050
3133AD-JZ-0	FH QB6580 - RMBS		12/01/2024	Paydown		608	608	640	657		(49)		(49)		608				8	12/01/2050
3133AD-ZP-4	FH QB7050 - RMBS		12/01/2024	Paydown		4,595	4,595	4,868	4,928		(333)		(333)		4,595				54	12/01/2050
3133AY-QF-0	FH QD2254 - RMBS		12/01/2024	Paydown		3,009	3,009	2,705	2,730		279		279		3,009				58	11/01/2051
3133KN-D9-1	FH RA6428 - RMBS		12/01/2024	Paydown		15,108	15,108	12,869	12,962		2,146		2,146		15,108				236	12/01/2051
3137HH-5Q-0	FHR 5460 HT - CMO/RMBS		12/01/2024	Paydown		12,095	12,095	11,738			357		357		12,095				60	10/25/2054
3138X5-RQ-2	FN AU5894 - RMBS		12/01/2024	Paydown		16,453	16,453	17,646	17,983		(1,531)		(1,531)		16,453				421	09/01/2043
31403A-V3-6	FN 743234 - RMBS		12/01/2024	Paydown		121	121	121	121						121				4	10/01/2033
31407H-JJ-6	FN 831065 - RMBS		12/01/2024	Paydown		417	417	409	414		3		3		417				11	10/01/2025
3140GS-6N-7	FN BH4476 - RMBS		12/01/2024	Paydown		999	999	1,023	1,052		(53)		(53)		999				18	12/01/2047
3140GW-Q4-8	FN BH7674 - RMBS		12/01/2024	Paydown		4,740	4,740	4,845	4,888		(148)		(148)		4,740				65	11/01/2047
3140H2-JG-4	FN BJ1162 - RMBS		12/01/2024	Paydown		1,752	1,751	1,798	1,826		(75)		(75)		1,751				41	01/01/2048
3140H7-PP-6	FN BJ5829 - RMBS		12/01/2024	Paydown		5,070	5,070	5,197	5,280		(211)		(211)		5,070				125	06/01/2048
3140HL-JT-4	FN BK6573 - RMBS		12/01/2024	Paydown		1,064	1,064	1,115	1,163		(99)		(99)		1,064				29	07/01/2048
3140HT-ZG-7	FN BL2542 - CMBS/RMBS		12/01/2024	Paydown		8,645	8,644	10,057	9,803		(1,158)		(1,158)		8,644				184	05/01/2039
3140KE-5T-1	FN BP7157 - RMBS		12/01/2024	Paydown		17,318	17,318	18,212	18,209		(891)		(891)		17,318				358	06/01/2050
3140KE-CG-1	FN BP6370 - RMBS		12/01/2024	Paydown		13,161	13,161	13,832	14,029		(868)		(868)		13,161				246	05/01/2050
3140KE-RN-0	FN BP6792 - RMBS		12/01/2024	Paydown		12,585	12,585	13,228	13,482		(897)		(897)		12,585				212	05/01/2050
3140KU-NU-2	FN BQ8502 - RMBS		12/01/2024	Paydown		3,048	3,048	3,209	3,240		(192)		(192)		3,048				40	12/01/2050
3140KV-K7-4	FN BQ9317 - RMBS		12/01/2024	Paydown		1,819	1,819	1,927	1,950		(131)		(131)		1,819				29	12/01/2050
3140KV-KG-4	FN BQ9294 - RMBS		12/01/2024	Paydown		3,791	3,791	4,011	4,054		(263)		(263)		3,791				47	12/01/2050
3140MR-2K-2	FN BW0777 - RMBS		12/01/2024	Paydown		15,154	15,154	14,586	14,553		601		601		15,154				495	08/01/2052
3140NK-L5-8	FN BY3047 - RMBS		12/01/2024	Paydown		50,172	50,172	49,270	49,285		886		886		50,172				1,359	07/01/2053
3140NS-GF-5	FN BY9197 - RMBS		12/01/2024	Paydown		1,268	1,268	1,252			16		16		1,268				13	09/01/2053
3140Q9-TX-1	FN CA2365 - RMBS		12/01/2024	Paydown		4,687	4,687	4,700	4,722		(35)		(35)		4,687				123	09/01/2048
3140QA-DC-1	FN CA2798 - RMBS		12/01/2024	Paydown		9,993	9,993	10,908	11,866		(1,873)		(1,873)		9,993				245	12/01/2048
3140QQ-DE-2	FN CB4600 - RMBS		12/01/2024	Paydown		34,106	34,106	30,664	30,677		3,429		3,429		34,106				811	09/01/2052
3140QS-QC-8	FN CB6750 - RMBS		12/01/2024	Paydown		23,913	23,913	23,179	23,187		726		726		23,913				801	07/01/2053
3140QS-UC-3	FN CB6878 - RMBS		12/01/2024	Paydown		17,342	17,342	17,022	17,026		316		316		17,342				563	08/01/2053
31410L-VE-9	FN 890813 - RMBS		12/01/2024	Paydown		4,887	4,887	4,902	4,915		(27)		(27)		4,887				91	12/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418D-LY-6	FN MA3942 - RMBS		12/01/2024	Paydown		2,169	2,169	2,204	2,311		(142)		(142)		2,169				30	02/01/2050
31418D-MV-1	FN MA3971 - RMBS		12/01/2024	Paydown		2,485	2,485	2,525	2,640		(155)		(155)		2,485				47	03/01/2050
31418E-Q8-6	FN MA4978 - RMBS		12/01/2024	Paydown		34,667	34,667	33,277			1,389		1,389		34,667				645	04/01/2053
31418E-R7-7	FN MA5009 - RMBS		12/01/2024	Paydown		23,660	23,660	22,774			886		886		23,660				451	05/01/2053
31418E-T5-9	FN MA5071 - RMBS		12/01/2024	Paydown		14,790	14,790	14,452			337		337		14,790				312	07/01/2053
31418E-V8-0	FN MA5138 - RMBS		12/01/2024	Paydown		17,688	17,688	17,173			515		515		17,688				425	09/01/2053
31418E-W2-2	FN MA5164 - RMBS		12/01/2024	Paydown		5,649	5,649	5,609			41		41		5,649				34	10/01/2053
31418E-WL-0	FN MA5150 - RMBS		12/01/2024	Paydown		30,339	30,339	29,851			488		488		30,339				130	08/01/2053
34074M-ND-9	FLORIDA HSG FIN CORP REV		12/02/2024	Redemption @ 100.00		38,014	38,014	38,014	38,014						38,014				684	07/01/2037
34074M-PG-0	FLORIDA HSG FIN CORP REV		12/02/2024	Redemption @ 100.00		11,301	11,301	11,301	11,301						11,301				163	01/01/2043
49130T-TR-7	KENTUCKY HSG CORP HSG REV		08/01/2024	Call @ 100.00		15,000	15,000	15,564	15,032		(34)		(34)		14,998		2	2	650	07/01/2036
49130T-UR-5	KENTUCKY HSG CORP HSG REV		08/01/2024	Call @ 100.00		95,000	95,000	98,630	95,671		(258)		(258)		95,413		(413)	(413)	3,460	01/01/2040
49130T-VQ-6	KENTUCKY HSG CORP HSG REV - RMBS		08/01/2024	Call @ 100.00		30,000	30,000	31,221	30,302		(43)		(43)		30,259		(259)	(259)	914	07/01/2037
54627D-BV-2	LOUISIANA HSG CORP SINGLE FAMILY MTG REV		12/02/2024	Various		3,266	3,266	3,266	3,266						3,266				50	12/01/2038
60535Q-LZ-1	MISSISSIPPI HOME CORP SINGLE FAMILY MTG		12/02/2024	Various		1,828	1,828	1,828	1,828						1,828				32	12/01/2034
60637B-FA-3	MISSOURI ST HSG DEV COMMN SINGLE FAMILY		12/02/2024	Redemption @ 100.00		3,338	3,338	3,338	3,338						3,338				48	08/01/2036
63968M-N3-9	NEBRASKA INVT FIN AUTH SINGLE FAMILY HSG		09/01/2024	Call @ 100.00		30,000	30,000	30,000	30,000						30,000				1,250	03/01/2050
641279-UD-4	NEVADA HSG DIV SINGLE FAMILY MTG REV		10/01/2024	Call @ 100.00		15,000	15,000	15,000	15,000						15,000				633	10/01/2053
677377-2P-7	OHIO HSG FIN AGY SINGLE FAMILY MTG REV		11/01/2024	Call @ 100.00		28,720	28,720	28,720	28,720						28,720				292	11/01/2041
67756Q-NP-8	OHIO HOUSING FINANCE AGENCY		12/02/2024	Various		10,884	10,884	10,884	10,884						10,884				166	03/01/2036
67886M-TE-9	OKLAHOMA HSG FIN AGY SINGLE FAMILY MTG R		09/01/2024	Call @ 100.00		55,000	55,000	61,875	59,547		(271)		(271)		59,276		(4,276)	(4,276)	1,600	03/01/2050
83756C-3U-7	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Call @ 100.00		30,000	30,000	30,000	30,000						30,000				1,220	11/01/2053
83756C-MM-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Call @ 100.00		70,000	70,000	70,000	70,000						70,000				1,215	11/01/2036
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORI		11/01/2024	Call @ 100.00		15,000	15,000	15,100	15,034		(6)		(6)		15,028		(28)	(28)	306	11/01/2037
880461-Q3-5	TENNESSEE HOUSING DEVELOPMENT AGENCY - R		07/01/2024	Call @ 100.00		70,000	70,000	76,018	73,890		(107)		(107)		73,783		(3,783)	(3,783)	1,880	07/01/2050
880461-T7-3	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2024	Call @ 100.00		30,000	30,000	31,745	31,110		(39)		(39)		31,072		(1,072)	(1,072)	809	07/01/2040
880461-ZU-5	TENNESSEE HOUSING DEVELOPMENT AGENCY		07/01/2024	Call @ 100.00		25,000	25,000	28,025	26,858		(79)		(79)		26,779		(1,779)	(1,779)	700	01/01/2048
914805-EV-4	UNIVERSITY PITTSBURGH PA HIGHER ED		09/15/2024	Maturity @ 100.00		225,000	225,000	229,434	225,745		(745)		(745)		225,000				6,473	09/15/2024
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,266,589	1,266,589	1,289,233	1,141,477		593		593		1,278,196		(11,607)	(11,607)	32,201	XXX
00842B-AJ-6	ABMT 2015-5 A9 - CMO/RMBS		12/01/2024	Paydown		3,228	3,228	3,303	3,365		(137)		(137)		3,228				50	07/25/2045
06051G-HR-3	BANK OF AMERICA CORP		03/15/2024	Call @ 100.00		60,000	60,000	62,563	60,185		(185)		(185)		60,000				1,037	03/15/2025
07359B-AA-5	BEACN 211 A - ABS		12/20/2024	Paydown		25,000	25,000	21,755	22,651		2,349		2,349		25,000				305	10/22/2046
12647P-AB-4	CSMC 2013-7 A2 - CMO/RMBS		12/01/2024	Paydown		5,624	5,624	5,580	5,568		56		56		5,624				80	08/25/2043
12647P-AL-2	CSMC 2013-7 A11 - CMO/RMBS		12/01/2024	Paydown		7,005	7,005	7,127	7,158		(153)		(153)		7,005				116	08/25/2043
126650-DJ-6	CVS HEALTH CORP		10/10/2024	Various		127,265	135,000	156,500	149,194		(1,746)		(1,746)		147,447		(20,182)	(20,182)	5,203	04/01/2030
14149Y-BA-5	CARDINAL HEALTH INC		11/15/2024	Maturity @ 100.00		50,000	50,000	49,742	49,974		26		26		50,000				1,750	11/15/2024
172967-MF-5	CITIGROUP INC		04/24/2024	Call @ 100.00		245,000	245,000	254,219	245,669		(669)		(669)		245,000				4,106	04/24/2025
22944P-AA-5	CSMC 2013-TH1 A1 - CMO/RMBS		12/01/2024	Paydown		4,581	4,581	4,419	4,372		209		209		4,581				53	02/25/2043
232989-AB-9	DLLMT 231 A2 - ABS		12/20/2024	Paydown		638,167	638,167	638,107	638,140		26		26		638,167				22,045	11/20/2025
29379V-BB-8	ENTERPRISE PRODUCTS OPERATING LLC		02/15/2024	Maturity @ 100.00		213,000	213,000	218,722	212,997						212,997		3	3	4,154	02/15/2024
30040W-AD-0	EVERSOURCE ENERGY		10/01/2024	Maturity @ 100.00		52,000	52,000	52,793	52,097		(97)		(97)		52,000				1,508	10/01/2024
30285F-AE-9	FREMF 14K40 B - CMBS		09/25/2024	Paydown		25,000	25,000	25,518	24,979		21		21		25,000				774	11/25/2047
30285F-AG-4	FREMF 14K40 C - CMBS		09/25/2024	Paydown		565,238	565,238	549,190	556,672		8,566		8,566		565,238				17,495	11/25/2047
30292C-AJ-6	FREMF 2014-K38 B - CMBS		04/25/2024	Paydown		135,000	135,000	126,995	134,228		772		772		135,000				1,720	06/25/2047
30292C-AL-1	FREMF 2014-K38 C - CMBS		04/25/2024	Paydown		325,000	325,000	331,872	324,227		773		773		325,000				4,954	06/25/2047
30292G-AN-8	FREMF 2014-K39 B - CMBS		07/25/2024	Paydown		410,000	410,000	444,670	414,825		(4,825)		(4,825)		410,000				9,819	08/26/2047
30292G-AQ-1	FREMF 2014-K39 C - CMBS		08/26/2024	Paydown		300,000	300,000	274,031	296,863		3,137		3,137		300,000				8,060	08/26/2047
316773-CX-6	FIFTH THIRD BANCORP		01/25/2024	Maturity @ 100.00		75,000	75,000	75,532	74,999		1		1		75,000				1,369	01/25/2024
33851Y-AC-0	FSMT 2020-1INV A3 - CMO/RMBS		12/01/2024	Paydown		31,639	31,639	27,100	7,158		4,499		4,499		31,639				402	03/25/2050

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
35563B-AJ-9	FREMF 2014-K37 B - CMBS		01/25/2024	Paydown		50,000	50,000	53,797	50,000						50,000				199	01/25/2047
35563B-AL-4	FREMF 2014-K37 C - CMBS		01/25/2024	Paydown		50,000	50,000	53,861	50,000						50,000				199	01/25/2047
36257L-AH-0	GSMBS 2019-PJ2 A8 - RMBS		12/01/2024	Paydown		5,769	5,769	5,315			454		454		5,769				25	11/25/2049
36258W-AM-4	GSMBS 20PJ3 A11 - CMO/RMBS		12/01/2024	Paydown		12,311	12,311	9,545	9,599		2,713		2,713		12,311				209	10/25/2050
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS		12/01/2024	Paydown		25,278	25,278	19,606	19,611		5,667		5,667		25,278				479	01/25/2051
36261H-AA-8	GSMBS 2021-PJ5 A1 - CMO/RMBS		12/01/2024	Paydown		5,279	5,279	5,241	5,243		36		36		5,279				61	10/25/2051
36262A-AB-0	GSMBS 2021-PJ3 A2 - CMO/RMBS		12/01/2024	Paydown		14,259	14,259	11,505	11,562		2,697		2,697		14,259				203	08/25/2051
36262C-AB-6	GSMBS 2021-PJ A2 - CMO/RMBS		12/01/2024	Paydown		30,397	30,397	25,849	25,973		4,425		4,425		30,397				413	01/25/2052
36262J-AB-1	GSMBS 21GR2 A2 - CMO/RMBS		12/01/2024	Paydown		40,818	40,818	31,596	31,689		9,129		9,129		40,818				617	02/26/2052
36262Q-AB-5	GSMBS 2021-GR1 A2 - CMO/RMBS		12/01/2024	Paydown		42,730	42,730	36,249	36,457		6,273		6,273		42,730				577	11/27/2051
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS		12/01/2024	Paydown		76,234	76,234	75,697			537		537		76,234				1,664	10/26/2054
362949-AD-1	GSMBS 2024-PJ7 A3 - RMBS		12/01/2024	Paydown		36,486	36,486	36,110			376		376		36,486				365	11/25/2054
40441J-AF-8	HPEFS 2021-2 D - ABS		11/20/2024	Paydown		550,000	550,000	510,852	537,873		12,127		12,127		550,000				5,889	03/20/2029
40441R-AE-3	HPEFS 2022-1 C - ABS		12/20/2024	Paydown		127,476	127,476	119,658	123,928		3,548		3,548		127,476				2,231	05/21/2029
43351R-AA-3	MUSIC 221 A - ABS		05/20/2024	Paydown		358	358	342	346		12		12		358				9	05/22/2062
46592P-AR-2	JPMMT 21INV1 A5A - CMO/RMBS		12/25/2024	Paydown		32,644	32,644	28,319	28,580		4,064		4,064		32,644				540	10/25/2051
46592X-AC-8	JPMMT 2021-13 A3 - CMO/RMBS		12/01/2024	Paydown		13,713	13,713	13,779	13,764		(51)		(51)		13,713				189	04/25/2052
465971-AE-9	JPMMT 247 A3 - RMBS		12/01/2024	Paydown		6,376	6,376	5,466			910		910		6,376				60	04/25/2053
46616Q-AA-9	HENDR 2011-2 A - ABS		12/15/2024	Paydown		38,945	38,945	46,417	44,782		(5,837)		(5,837)		38,945				1,060	09/15/2056
46617J-AA-4	HENDR 2013-2 A - ABS		12/15/2024	Paydown		9,283	9,283	8,183	8,241		1,043		1,043		9,283				216	03/15/2062
46620D-AA-2	HENDR 161 A - ABS		12/15/2024	Paydown		13,617	13,617	11,360	11,388		2,229		2,229		13,617				244	06/15/2067
46620V-AA-2	HENDR 172 A - ABS		12/16/2024	Paydown		2,526	2,526	2,818	2,781		(255)		(255)		2,526				49	09/15/2072
46647J-AC-4	JPMMT 2016-4 A3 - CMO/RMBS		12/01/2024	Paydown		14,876	14,876	15,064	15,260		(385)		(385)		14,876				233	10/25/2046
46647J-AN-0	JPMMT 2016-4 A13 - CMO/RMBS		12/01/2024	Paydown		3,719	3,719	3,758	3,940		(221)		(221)		3,719				58	10/25/2046
46647P-AX-4	JPMORGAN CHASE & CO		01/17/2024	J.P. Morgan Securities LLC		67,953	70,000	79,268	75,314		(50)		(50)		75,264		(7,311)	(7,311)	381	12/05/2029
46647P-DC-7	JPMORGAN CHASE & CO		01/17/2024	GOLDMAN SACHS AND CO. LLC		71,379	75,000	75,000	75,000						75,000		(3,621)	(3,621)	793	04/26/2033
46648R-AC-5	JPMMT 2018-1 A3 - RMBS		12/01/2024	Paydown		6,090	6,090	6,137	6,171		(82)		(82)		6,090				104	06/25/2048
46648U-AD-6	JPMMT 174 A4 - CMO/RMBS		12/01/2024	Paydown		17,440	17,440	17,430	17,441		(1)		(1)		17,440				227	11/25/2048
46649H-AC-6	JPMMT 2017-6 A3 - CMO/RMBS		12/01/2024	Paydown		5,952	5,952	5,971	5,977		(25)		(25)		5,952				126	12/28/2048
46652T-AF-7	JPMMT 2020-8 A4 - CMO/RMBS		12/01/2024	Paydown		106,190	106,190	106,323	106,229		(39)		(39)		106,190				1,820	03/27/2051
46654T-AB-4	JPMMT 2115 A2 - CMO/RMBS		12/01/2024	Paydown		7,501	7,501	7,628	7,606		(104)		(104)		7,501				130	06/25/2052
46655D-AC-6	JPMMT 222 A3 - CMO/RMBS		12/25/2024	Paydown		23,492	23,492	22,281	22,449		1,043		1,043		23,492				350	08/26/2052
46657Q-AE-1	JPMMT 243 A3 - RMBS		12/01/2024	Paydown		35,364	35,364	29,562			5,802		5,802		35,364				441	03/25/2054
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/07/2024	Maturity @ 100.00		40,000	40,000	40,000	40,000						40,000				681	03/07/2024
617446-8G-7	MORGAN STANLEY		01/17/2024	J.P. Morgan Securities LLC		33,787	35,000	41,271	38,820		(35)		(35)		38,785		(4,998)	(4,998)	758	01/23/2030
61772N-AJ-6	MSRM 2021-5 A3 - CMO/RMBS		12/01/2024	Paydown		12,304	12,304	12,525	12,517		(213)		(213)		12,304				156	08/25/2051
61775Y-AG-5	MSRM 2024-1 A4 - RMBS		12/01/2024	Paydown		21,341	21,341	21,208			133		133		21,341				137	12/26/2053
749384-AA-1	RCKT 2021-5 A1 - RMBS		12/01/2024	Paydown		77,916	77,916	69,663	70,092		7,824		7,824		77,916				1,049	11/27/2051
74938V-AA-1	RCKT 2021-4 A1 - RMBS		12/01/2024	Paydown		6,185	6,186	6,270	6,267		(81)		(81)		6,186				89	09/25/2051
74938W-AB-7	RCKT 222 A2 - RMBS		12/01/2024	Paydown		1,326	1,326	1,254	1,264		62		62		1,326				19	03/25/2052
75023W-AD-6	RMCT 24J2 A3 - RMBS		12/25/2024	Paydown		7,379	7,379	7,214			165		165		7,379				41	11/25/2055
75409T-AG-0	RATE 21J3 A7 - CMO/RMBS		12/01/2024	Paydown		32,587	32,587	33,157	33,067		(480)		(480)		32,587				409	09/25/2051
75409U-AC-6	RATE 2024-J3 A3 - RMBS		12/01/2024	Paydown		25,200	25,200	25,046			154		154		25,200				200	10/26/2054
81744K-AD-8	SEMT 2023-2 A4 - RMBS		12/01/2024	Paydown		5,421	5,421	5,373			47		47		5,421				30	03/25/2053
81745G-AA-2	SEMT 2013-10 A1 - CMO/RMBS		12/01/2024	Paydown		3,525	3,525	3,587	3,646		(121)		(121)		3,525				71	08/25/2043
81745L-AD-5	SEMT 2014-4 A4 - CMO/RMBS		12/01/2024	Paydown		5,381	5,381	5,527	5,571		(189)		(189)		5,381				90	11/25/2044
81745M-AA-9	SEMT 2013-2 A - CMO/RMBS		12/01/2024	Paydown		383	383	364	360		23		23		383				4	02/25/2043

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
81746G-AA-1	SEMT 2017-7 A1 - CMO/RMBS		12/01/2024	Paydown		591	591	603	611		(19)		(19)		591				11	10/25/2047
81746N-AU-2	SEMT 163 A19 - CMO/RMBS		12/01/2024	Paydown		19,215	19,216	17,774	17,778		1,438		1,438		19,216				323	11/26/2046
81746R-AU-3	SEMT 162 A19 - CMO/RMBS		12/01/2024	Paydown		880	880	895	900		(20)		(20)		880				21	08/25/2046
81746X-AA-4	SEMT 2017-3 A1 - CMO/RMBS		12/01/2024	Paydown		11,941	11,941	11,865	11,840		101		101		11,941				198	04/25/2047
81747K-AA-1	SEMT 2021-1 A1 - CMO/RMBS		12/01/2024	Paydown		19,846	19,846	15,952	16,118		3,728		3,728		19,846				293	03/27/2051
81748C-AA-8	SEMT 2021-9 A1 - CMO/RMBS		12/01/2024	Paydown		14,053	14,053	11,278	11,369		2,684		2,684		14,053				185	01/25/2052
81748J-AA-3	SEMT 2019-4 A1 - CMO/RMBS		12/01/2024	Paydown		32,523	32,523	28,010			4,513		4,513		32,523				437	11/25/2049
81748K-AA-0	SEMT 2020-2 A1 - CMO/RMBS		12/01/2024	Paydown		31,054	31,054	26,629			4,425		4,425		31,054				430	03/25/2050
81748M-AA-6	SEMT 2020-1 A1 - CMO/RMBS		12/01/2024	Paydown		1,557	1,557	1,592	1,642		(85)		(85)		1,557				28	02/25/2050
81748W-AA-4	SEMT 2021-4 A1 - CMO/RMBS		12/01/2024	Paydown		28,749	28,749	23,220	23,263		5,487		5,487		28,749				394	06/26/2051
81749N-AB-1	SEMT 2024-8 A2 - RMBS		12/01/2024	Paydown		39,722	39,722	39,375			348		348		39,722				486	09/25/2054
86787E-BC-0	TRUIST BANK		04/01/2024	Maturity @ 100.00		50,000	50,000	49,984	49,999		1		1		50,000				800	04/01/2024
88315L-AE-8	TMCL 2020-1 A - ABS	C	12/20/2024	Paydown		15,617	15,617	15,793	15,757		(140)		(140)		15,617				229	08/21/2045
88315L-AG-3	TMCL 2020-2 A - ABS	C	12/20/2024	Paydown		11,226	11,226	10,812	10,883		343		343		11,226				127	09/20/2045
88315L-AL-2	TMCL 211 A - ABS	C	12/20/2024	Paydown		12,560	12,560	12,463	12,650		(90)		(90)		12,560				114	02/20/2046
88315L-AS-7	TMCL 2021-3 A - ABS	C	12/20/2024	Paydown		24,000	24,000	22,730	22,911		1,089		1,089		24,000				252	08/20/2046
88576X-AB-2	HENDR 2010-1 B - ABS		12/15/2024	Paydown		23,331	23,331	25,000	24,612		(1,281)		(1,281)		23,331				1,227	07/15/2061
88655A-AA-8	TIF 241 A - ABS		12/20/2024	Paydown		16,875	16,875	16,661			214		214		16,875				349	04/20/2049
89680H-AA-0	TCF 2020-1 A - ABS		12/20/2024	Paydown		33,575	33,575	32,184	32,374		1,201		1,201		33,575				384	09/20/2045
902494-AX-1	TYSON FOODS INC		08/15/2024	Maturity @ 100.00		25,000	25,000	24,994	25,000						25,000				988	08/15/2024
92343V-DY-7	VERIZON COMMUNICATIONS INC		08/09/2024	Unknown		110,654	112,000	116,434	113,698		(305)		(305)		113,394		(2,740)	(2,740)	4,145	03/16/2027
92343V-GH-1	VERIZON COMMUNICATIONS INC		08/09/2024	Unknown		55,012	60,000	60,179	60,111		(16)		(16)		60,095		(5,083)	(5,083)	1,109	03/22/2028
92343V-GX-6	VERIZON COMMUNICATIONS INC		08/09/2024	Unknown		213	213	210							210		3	3		02/15/2035
94974B-GA-2	WELLS FARGO & CO		09/09/2024	Maturity @ 100.00		184,000	184,000	186,596	184,236		(238)		(238)		183,998		2	2	6,072	09/09/2024
95000U-2G-7	WELLS FARGO & CO		01/17/2024	Wells Fargo Securities LLC		263,391	300,000	307,590	304,773		(37)		(37)		304,735		(41,344)	(41,344)	1,895	10/30/2030
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,140,523	6,198,085	6,141,009	5,784,652		99,287		99,287		6,225,798		(85,275)	(85,275)	129,385	XXX
2509999997. Total - Bonds - Part 4						10,553,312	10,616,993	10,903,693	10,277,626		90,720		90,720		10,846,331		(293,019)	(293,019)	226,715	XXX
2509999998. Total - Bonds - Part 5																				XXX
2509999999. Total - Bonds						10,553,312	10,616,993	10,903,693	10,277,626		90,720		90,720		10,846,331		(293,019)	(293,019)	226,715	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
5989999997. Total - Common Stocks - Part 4							XXX													XXX
5989999998. Total - Common Stocks - Part 5							XXX													XXX
5989999999. Total - Common Stocks							XXX													XXX
5999999999. Total - Preferred and Common Stocks							XXX													XXX
6009999999 - Totals						10,553,312	XXX	10,903,693	10,277,626		90,720		90,720		10,846,331		(293,019)	(293,019)	226,715	XXX

Schedule D - Part 5 - Long Term Bonds and Stocks Acquired and Fully Disposed Of

N O N E

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 *
PNC Bank, N.A. Pittsburgh, PA		0.000			342,633	XXX
0199998 Deposits in 1 depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories	XXX	XXX			(2,101)	XXX
0199999. Totals - Open Depositories	XXX	XXX			340,532	XXX
0299998 Deposits in depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX			340,532	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX			340,532	XXX

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

1. January	395,795	4. April	1,554,994	7. July	813,699	10. October	950,318
2. February	592,645	5. May	1,678,135	8. August	1,041,965	11. November	733,655
3. March	607,159	6. June	1,331,577	9. September	861,461	12. December	340,532

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
25160K-20-7	DWS GVT MM SRS INST		12/26/2024	4.310		1,908,917	7,793	31,997
8309999999. Subtotal - All Other Money Market Mutual Funds						1,908,917	7,793	31,997
8609999999 - Total Cash Equivalents						1,908,917	7,793	31,997

1.

Line Number — Book/Adjusted Carrying Value by NAIC Designation Category Footnote:

1A 1A ...$ ..... 1B ..$ ..... 1C ..$ ..... 1D ..$ ..... 1E ..$ ..... 1F ..$ ..... 1G ..$ .....

1B 2A ...$ ..... 2B ..$ ..... 2C ..$ .....

1C 3A ...$ ..... 3B ..$ ..... 3C ..$ .....

1D 4A ...$ ..... 4B ..$ ..... 4C ..$ .....

1E 5A ...$ ..... 5B ..$ ..... 5C ..$ .....

1F 6 .....$ .....

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO	B	PROPERTY & CASUALTY			1,006,817	1,015,391
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL	B	PROPERTY & CASUALTY			262,173	217,894
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA	B	PROPERTY & CASUALTY			97,511	73,953
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI	B	PROPERTY & CASUALTY	1,464,217	1,091,609		
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	PROPERTY & CASUALTY			271,837	208,219
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX	1,464,217	1,091,609	1,638,338	1,515,457
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				