



53473202420100100

ANNUAL STATEMENT

For the Year Ended December 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

BLUE CROSS & BLUE SHIELD OF RHODE ISLAND

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

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

Country of Domicile USA

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

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

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

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

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

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

Internet Web Site Address WWW.BCBSRI.COM

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

OFFICERS

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

VICE-PRESIDENTS

Name	Title	Name	Title
ELAINE ALDERDICE #	VP - CORPORATE FINANCE & SOURCING O	CAROLYN BELISLE #	VP & CHIEF CORP SOCIAL RESPONSIBILITY
ANASTASIA BERGMAN	VP - CHIEF PEOPLE OFFICER	CHRISTOPHER G. BUSH	SVP - NETWORK PHARMACY & D&A
DAVID COMELLA	VP - CHIEF INFORMATION OFFICER	MELISSA B. CUMMINGS	EVP - CHIEF CUSTOMER OFFICER
CATHERINE DANGREMOND #	VP - POP HEALTH STRATEGY	TARA L. DEMOURA	SVP & CHIEF OPERATING OFFICER
JOHN DONOHUE	VP - GROUP SALES	JEREMY S. DUNCAN	VP - MARKETING
PETER N. LEFEBER	SVP - VALUE BASED CARE	BRIAN MACKINTOSH	VP - ACTUARIAL AND UNDERWRITING
KRISTEN MCLEAN	SVP - GENERAL COUNSEL	MICHAEL MENARD	VP - MEDICARE
CHRISTINE MUSIAL	VP - SHARED SERVICES	CHRISTINA PITNEY	SVP - GOVERNMENT PROGRAMS
FARAH SHAFI	EVP - CHIEF MEDICAL OFFICER	STACIA SOUCY #	VP - STRATEGIC FINANCIAL MANAGEMENT,
LINDA WINFREY	VP - CHIEF AUDITOR		

DIRECTORS OR TRUSTEES

ADENRELE ABIADE #	ERNEST ALMONTE	CHRISTOPHER BUFFERY	STEPHEN COHAN
CARA CROMWELL #	CHRISTOPHER CROSBY	NICHOLAS DENICE	JOSEPH DIAZ M.D.
LOUIS GIANCOLA	KAREN HAMMOND	MARGARET HOLLAND MCDUFF	MICHAEL ISRAELITE
GEORGE KUROSE #	SHARON MORRIS	WILLIAM MURRAY	KEVIN MURPHY #
ROBERT SANDERS	MARTHA TEMPLE	VICKI VIRGILIO	

State of RHODE ISLAND

County of PROVIDENCE ss

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

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

Subscribed and sworn to (or affirmed) before me this on this _____ day of _____, 2025, by

a. Is this an original filing? Yes No

b. If no: 1. State the amendment number _____
 2. Date filed _____
 3. Number of pages attached _____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1 Amount	2 Percentage of Column 1 Line 13	3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. Governments	89,488,684	13.25	89,488,684		89,488,684	13.25
1.02 All other governments						
1.03 U.S. states, territories and possessions, etc. guaranteed	551,301	0.08	551,301		551,301	0.08
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	966,914	0.14	966,914		966,914	0.14
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	128,701,848	19.06	128,701,848		128,701,848	19.06
1.06 Industrial and miscellaneous	212,229,016	31.43	212,229,016		212,229,016	31.43
1.07 Hybrid securities						
1.08 Parent, subsidiaries and affiliates						
1.09 SVO identified funds	28,033,980	4.15	28,033,980		28,033,980	4.15
1.10 Unaffiliated bank loans						
1.11 Unaffiliated certificates of deposit						
1.12 Total long-term bonds	459,971,743	68.11	459,971,743		459,971,743	68.11
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)	19,046,132	2.82	19,046,132		19,046,132	2.82
2.02 Parent, subsidiaries and affiliates						
2.03 Total preferred stocks	19,046,132	2.82	19,046,132		19,046,132	2.82
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	4,672,900	0.69	4,672,900		4,672,900	0.69
3.02 Industrial and miscellaneous Other (Unaffiliated)	1,663,182	0.25	1,663,182		1,663,182	0.25
3.03 Parent, subsidiaries and affiliates Publicly traded						
3.04 Parent, subsidiaries and affiliates Other						
3.05 Mutual funds	48,030,864	7.11	48,030,864		48,030,864	7.11
3.06 Unit investment trusts						
3.07 Closed-end funds						
3.08 Exchange traded funds	60,725,205	8.99	60,725,205		60,725,205	8.99
3.09 Total common stocks	115,092,151	17.04	115,092,151		115,092,151	17.04
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages						
4.02 Residential mortgages						
4.03 Commercial mortgages						
4.04 Mezzanine real estate loans						
4.05 Total valuation allowance						
4.06 Total mortgage loans						
5. Real estate (Schedule A):						
5.01 Properties occupied by company	48,450,576	7.17	48,450,576		48,450,576	7.17
5.02 Properties held for production of income						
5.03 Properties held for sale						
5.04 Total real estate	48,450,576	7.17	48,450,576		48,450,576	7.17
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(6,617,842)	(0.98)	(6,617,842)		(6,617,842)	(0.98)
6.02 Cash equivalents (Schedule E, Part 2)	6,253,780	0.93	6,253,780		6,253,780	0.93
6.03 Short-term investments (Schedule DA)						
6.04 Total cash, cash equivalents and short-term investments	(364,062)	(0.05)	(364,062)		(364,062)	(0.05)
7. Contract loans						
8. Derivatives (Schedule DB)						
9. Other invested assets (Schedule BA)	32,297,927	4.78	32,297,927		32,297,927	4.78
10. Receivables for securities	826,709	0.12	826,709		826,709	0.12
11. Securities Lending (Schedule DL, Part 1)				X X X	X X X	X X X
12. Other invested assets (Page 2, Line 11)						
13. Total invested assets	675,321,176	100.00	675,321,176		675,321,176	100.00

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		45,321,428
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)		
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	5,485,800	
	3.2 Totals, Part 3, Column 11		5,485,800
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	2,456,651	
	8.2 Totals, Part 3, Column 9		2,456,651
9.	Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		48,350,577
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		48,350,577

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

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

1. Book/adjusted carrying value, December 31 of prior year		39,562,025
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)	521,674	521,674
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	(7,785,772)	
5.2 Totals, Part 3, Column 9		(7,785,772)
6. Total gain (loss) on disposals, Part 3, Column 19		
7. Deduct amounts received on disposals, Part 3, Column 16		
8. Deduct amortization of premium and depreciation		
9. Total foreign exchange change in book/adjusted carrying value:		
9.1 Totals, Part 1, Column 17		
9.2 Totals, Part 3, Column 14		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 Totals, Part 1, Column 15		
10.2 Totals, Part 3, Column 11		
11. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		32,297,927
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		32,297,927

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

1. Book/adjusted carrying value, December 31 of prior year		589,142,508
2. Cost of bonds and stocks acquired, Part 3, Column 7		265,544,574
3. Accrual of discount		805,514
4. Unrealized valuation increase/(decrease):		
4.1 Part 1, Column 12	128,260	
4.2 Part 2, Section 1, Column 15	151,448	
4.3 Part 2, Section 2, Column 13	12,632,036	
4.4 Part 4, Column 11	(6,576,150)	6,335,594
5. Total gain (loss) on disposals, Part 4, Column 19		(616,547)
6. Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		266,365,588
7. Deduct amortization of premium		736,030
8. Total foreign exchange change in book/adjusted carrying value:		
8.1 Part 1, Column 15		
8.2 Part 2, Section 1, Column 19		
8.3 Part 2, Section 2, Column 16		
8.4 Part 4, Column 15		
9. Deduct current year's other-than-temporary impairment recognized:		
9.1 Part 1, Column 14		
9.2 Part 2, Section 1, Column 17		
9.3 Part 2, Section 2, Column 14		
9.4 Part 4, Column 13		
10. Total investment income recognized as a result of prepayment penalties and/or acceleration fees. Notes 5Q, Line 2		
11. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9 + 10)		594,110,025
12. Deduct total nonadmitted amounts		
13. Statement value at end of current period (Line 11 minus Line 12)		594,110,025

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS					
Governments (Including all obligations guaranteed by governments)	1. United States	89,488,684	84,745,755	89,219,437	90,318,802
	2. Canada				
	3. Other Countries				
	4. Totals	89,488,684	84,745,755	89,219,437	90,318,802
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	551,301	528,474	578,737	536,115
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	966,914	928,247	979,544	995,000
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	128,701,848	117,622,316	128,937,412	128,676,158
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit, and Hybrid Securities (unaffiliated)	8. United States	208,472,947	199,353,249	208,614,065	181,542,498
	9. Canada	12,862,627	12,697,001	12,854,128	12,952,000
	10. Other Countries	18,927,422	18,186,306	18,880,978	19,078,327
	11. Totals	240,262,996	230,236,556	240,349,171	213,572,825
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	459,971,743	434,061,348	460,064,301	434,098,900
PREFERRED STOCKS					
Industrial and Miscellaneous (unaffiliated)	14. United States	19,046,132	19,046,132	22,101,137	
	15. Canada				
	16. Other Countries				
	17. Totals	19,046,132	19,046,132	22,101,137	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	19,046,132	19,046,132	22,101,137	
COMMON STOCKS					
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	20. United States	115,092,151	115,092,151	80,272,880	
	21. Canada				
	22. Other Countries				
	23. Totals	115,092,151	115,092,151	80,272,880	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	115,092,151	115,092,151	80,272,880	
	26. Total Stocks	134,138,283	134,138,283	102,374,017	
	27. Total Bonds and Stocks	594,110,026	568,199,631	562,438,318	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	11,722,795	32,142,833	29,045,316	5,687,167	10,890,572	X X X	89,488,684	19.455	67,210,204	14.530	89,488,684	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 Totals	11,722,795	32,142,833	29,045,316	5,687,167	10,890,572	X X X	89,488,684	19.455	67,210,204	14.530	89,488,684	
2. All Other Governments												
2.1 NAIC 1						X X X						
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 Totals						X X X						
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	89,319	294,141	167,841			X X X	551,301	0.120	657,648	0.142	551,301	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 Totals	89,319	294,141	167,841			X X X	551,301	0.120	657,648	0.142	551,301	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1		552,893	299,184	114,837		X X X	966,914	0.210	968,204	0.209	966,914	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 Totals		552,893	299,184	114,837		X X X	966,914	0.210	968,204	0.209	966,914	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	12,112,320	42,341,338	33,936,871	32,454,018	7,857,300	X X X	128,701,848	27.980	122,013,779	26.378	128,701,848	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 Totals	12,112,320	42,341,338	33,936,871	32,454,018	7,857,300	X X X	128,701,848	27.980	122,013,779	26.378	128,701,848	

505

NONE

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	7,704,207	78,093,500	59,416,359	2,601,543	2,036,968	XXX	149,852,576	32.579	177,871,834	38.454	113,852,459	36,000,117
6.2 NAIC 2	749,685	40,382,751	18,910,997	262,031	2,070,976	XXX	62,376,440	13.561	78,204,324	16.907	58,837,995	3,538,445
6.3 NAIC 3						XXX			13,559,448	2.931		
6.4 NAIC 4						XXX			2,073,975	0.448		
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	8,453,892	118,476,250	78,327,356	2,863,574	4,107,944	XXX	212,229,016	46.140	271,709,580	58.740	172,690,454	39,538,562
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						NONE						
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						NONE						
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	28,033,980	28,033,980	6.095			28,033,980	
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	28,033,980	28,033,980	6.095			28,033,980	
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						NONE						
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						NONE						
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) 31,628,642	153,424,704	122,865,572	40,857,565	20,784,840		369,561,323	80.344	X X X	X X X	333,561,206	36,000,117
12.2 NAIC 2	(d) 749,685	40,382,751	18,910,997	262,031	2,070,976		62,376,440	13.561	X X X	X X X	58,837,995	3,538,445
12.3 NAIC 3	(d)								X X X	X X X		
12.4 NAIC 4	(d)					28,033,980	28,033,980	6.095	X X X	X X X	28,033,980	
12.5 NAIC 5	(d)								X X X	X X X		
12.6 NAIC 6	(d)								X X X	X X X		
12.7 Totals	32,378,326	193,807,455	141,776,569	41,119,597	22,855,816	28,033,980	459,971,743	100.000	X X X	X X X	420,433,181	39,538,562
12.8 Line 12.7 as a % of Col. 7	7.039	42.135	30.823	8.940	4.969	6.095	100.000	X X X	X X X	X X X	91.404	8.596
13. Total Bonds Prior Year												
13.1 NAIC 1	22,979,949	150,323,406	128,694,675	42,223,375	24,500,264		X X X	X X X	368,721,669	79.713	339,226,920	29,494,749
13.2 NAIC 2	3,094,821	47,613,121	24,491,268	935,939	2,069,175		X X X	X X X	78,204,324	16.907	73,180,962	5,023,362
13.3 NAIC 3	641,589	8,624,943	4,292,915				X X X	X X X	13,559,448	2.931	6,693,065	6,866,383
13.4 NAIC 4		2,006,323	67,652				X X X	X X X	2,073,975	0.448	647,894	1,426,081
13.5 NAIC 5							X X X	X X X				
13.6 NAIC 6							X X X	X X X				
13.7 Totals	26,716,359	208,567,792	157,546,511	43,159,314	26,569,439		X X X	X X X	462,559,415	100.000	419,748,840	42,810,575
13.8 Line 13.7 as a % of Col. 9	5.776	45.090	34.060	9.331	5.744		X X X	X X X	100.000	X X X	90.745	9.255
14. Total Publicly Traded Bonds												
14.1 NAIC 1	25,004,375	129,285,224	117,870,501	40,616,265	20,784,840		333,561,206	72.518	339,226,920	73.337	333,561,206	X X X
14.2 NAIC 2	749,685	38,469,028	17,286,275	262,031	2,070,976		58,837,995	12.792	73,180,962	15.821	58,837,995	X X X
14.3 NAIC 3									6,693,065	1.447		X X X
14.4 NAIC 4						28,033,980	28,033,980	6.095	647,894	0.140	28,033,980	X X X
14.5 NAIC 5												X X X
14.6 NAIC 6												X X X
14.7 Totals	25,754,059	167,754,253	135,156,776	40,878,297	22,855,816	28,033,980	420,433,181	91.404	419,748,840	90.745	420,433,181	X X X
14.8 Line 14.7 as a % of Col. 7	6.126	39.900	32.147	9.723	5.436	6.668	100.000	X X X	X X X	X X X	100.000	X X X
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	5.599	36.471	29.384	8.887	4.969	6.095	91.404	X X X	X X X	X X X	91.404	X X X
15. Total Privately Placed Bonds												
15.1 NAIC 1	6,624,267	24,139,480	4,995,070	241,300			36,000,117	7.827	29,494,749	6.376	X X X	36,000,117
15.2 NAIC 2		1,913,722	1,624,723				3,538,445	0.769	5,023,362	1.086	X X X	3,538,445
15.3 NAIC 3									6,866,383	1.484	X X X	
15.4 NAIC 4									1,426,081	0.308	X X X	
15.5 NAIC 5											X X X	
15.6 NAIC 6											X X X	
15.7 Totals	6,624,267	26,053,202	6,619,793	241,300			39,538,562	8.596	42,810,575	9.255	X X X	39,538,562
15.8 Line 15.7 as a % of Col. 7	16.754	65.893	16.743	0.610			100.000	X X X	X X X	X X X	X X X	100.000
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	1.440	5.664	1.439	0.052			8.596	X X X	X X X	X X X	X X X	8.596

S07

(a) Includes \$ 39,538,562 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

	1	2	3	4	5	6	7	8	9	10	11	12
Distribution by Type	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 12.09	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	11,575,865	31,739,403	28,794,048	5,462,256	10,877,682	X X X	88,449,253	19.229	65,697,186	14.203	88,449,253	
1.02 Residential Mortgage-Backed Securities	127,815	361,746	251,268	224,912	12,890	X X X	978,630	0.213	1,429,350	0.309	978,630	
1.03 Commercial Mortgage-Backed Securities	19,116	41,684				X X X	60,800	0.013	83,667	0.018	60,800	
1.04 Other Loan-Backed and Structured Securities						X X X						
1.05 Totals	11,722,795	32,142,833	29,045,316	5,687,167	10,890,572	X X X	89,488,684	19.455	67,210,204	14.530	89,488,684	
2. All Other Governments												
2.01 Issuer Obligations						X X X						
2.02 Residential Mortgage-Backed Securities						X X X						
2.03 Commercial Mortgage-Backed Securities						X X X						
2.04 Other Loan-Backed and Structured Securities						X X X						
2.05 Totals						X X X						
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	89,319	294,141	167,841			X X X	551,301	0.120	657,648	0.142	551,301	
3.02 Residential Mortgage-Backed Securities						X X X						
3.03 Commercial Mortgage-Backed Securities						X X X						
3.04 Other Loan-Backed and Structured Securities						X X X						
3.05 Totals	89,319	294,141	167,841			X X X	551,301	0.120	657,648	0.142	551,301	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations		552,893	299,184	114,837		X X X	966,914	0.210	968,204	0.209	966,914	
4.02 Residential Mortgage-Backed Securities						X X X						
4.03 Commercial Mortgage-Backed Securities						X X X						
4.04 Other Loan-Backed and Structured Securities						X X X						
4.05 Totals		552,893	299,184	114,837		X X X	966,914	0.210	968,204	0.209	966,914	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.01 Issuer Obligations		749,667	328,651	525,000		X X X	1,603,318	0.349	2,454,751	0.531	1,603,318	
5.02 Residential Mortgage-Backed Securities	12,112,320	41,591,671	33,371,859	31,929,018	7,857,300	X X X	126,862,169	27.580	118,614,459	25.643	126,862,169	
5.03 Commercial Mortgage-Backed Securities						X X X			388,579	0.084		
5.04 Other Loan-Backed and Structured Securities			236,361			X X X	236,361	0.051	555,990	0.120	236,361	
5.05 Totals	12,112,320	42,341,338	33,936,871	32,454,018	7,857,300	X X X	128,701,848	27.980	122,013,779	26.378	128,701,848	
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	1,329,222	93,654,033	64,296,833	2,731,581	4,107,944	X X X	166,119,613	36.115	211,291,377	45.679	148,274,716	17,844,897
6.02 Residential Mortgage-Backed Securities	86,548	250,923	258,667	125,577		X X X	721,716	0.157	785,982	0.170		721,716
6.03 Commercial Mortgage-Backed Securities	3,701	13,298,469	12,250,951			X X X	25,553,121	5.555	39,616,316	8.565	23,021,586	2,531,535
6.04 Other Loan-Backed and Structured Securities	7,034,420	11,272,826	1,520,905	6,416		X X X	19,834,567	4.312	20,015,905	4.327	1,394,153	18,440,414
6.05 Totals	8,453,892	118,476,250	78,327,356	2,863,574	4,107,944	X X X	212,229,016	46.140	271,709,580	58.740	172,690,454	39,538,562
7. Hybrid Securities												
7.01 Issuer Obligations						X X X						
7.02 Residential Mortgage-Backed Securities						X X X						
7.03 Commercial Mortgage-Backed Securities						X X X						
7.04 Other Loan-Backed and Structured Securities						X X X						
7.05 Totals						X X X						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						X X X						
8.02 Residential Mortgage-Backed Securities						X X X						
8.03 Commercial Mortgage-Backed Securities						X X X						
8.04 Other Loan-Backed and Structured Securities						X X X						
8.05 Affiliated Bank Loans – Issued						X X X						
8.06 Affiliated Bank Loans – Acquired						X X X						
8.07 Totals						X X X						

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

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

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	X X X	X X X	X X X	X X X	X X X	28,033,980	28,033,980	6.095			28,033,980	
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						X X X						
10.02 Unaffiliated Bank Loans - Acquired						X X X						
10.03 Totals						X X X						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						X X X						
12. Total Bonds Current Year												
12.01 Issuer Obligations	12,994,407	126,990,137	93,886,557	8,833,673	14,985,626	X X X	257,690,400	56.023	X X X	X X X	239,845,502	17,844,897
12.02 Residential Mortgage-Backed Securities	12,326,683	42,204,340	33,881,795	32,279,507	7,870,190	X X X	128,562,515	27.950	X X X	X X X	127,840,799	721,716
12.03 Commercial Mortgage-Backed Securities	22,817	13,340,153	12,250,951			X X X	25,613,921	5.569	X X X	X X X	23,082,386	2,531,535
12.04 Other Loan-Backed and Structured Securities	7,034,420	11,272,826	1,757,266	6,416		X X X	20,070,928	4.364	X X X	X X X	1,630,514	18,440,414
12.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	28,033,980	28,033,980	6.095	X X X	X X X	28,033,980	
12.06 Affiliated Bank Loans						X X X			X X X	X X X		
12.07 Unaffiliated Bank Loans						X X X			X X X	X X X		
12.08 Unaffiliated Certificates of Deposit						X X X			X X X	X X X		
12.09 Totals	32,378,326	193,807,455	141,776,569	41,119,597	22,855,816	28,033,980	459,971,743	100.000	X X X	X X X	420,433,181	39,538,562
12.10 Line 12.09 as a % of Col. 7	7.039	42.135	30.823	8.940	4.969	6.095	100.000	X X X	X X X	X X X	91.404	8.596
13. Total Bonds Prior Year												
13.01 Issuer Obligations	10,678,301	148,099,476	98,004,510	7,976,118	16,310,763	X X X	X X X	X X X	281,069,167	60.764	256,253,075	24,816,092
13.02 Residential Mortgage-Backed Securities	9,561,284	35,107,408	31,130,707	34,840,730	10,189,663	X X X	X X X	X X X	120,829,792	26.122	120,043,810	785,982
13.03 Commercial Mortgage-Backed Securities	1,692,454	12,978,013	25,418,095			X X X	X X X	X X X	40,088,562	8.667	38,718,287	1,370,275
13.04 Other Loan-Backed and Structured Securities	4,784,320	12,382,896	2,993,199	342,466	69,014	X X X	X X X	X X X	20,571,894	4.447	4,733,669	15,838,226
13.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X		X X X	X X X				
13.06 Affiliated Bank Loans						X X X	X X X	X X X				
13.07 Unaffiliated Bank Loans						X X X	X X X	X X X				
13.08 Unaffiliated Certificates of Deposit						X X X	X X X	X X X				
13.09 Totals	26,716,359	208,567,792	157,546,511	43,159,314	26,569,439		X X X	X X X	462,559,415	100.000	419,748,840	42,810,575
13.10 Line 13.09 as a % of Col. 9	5.776	45.090	34.060	9.331	5.744		X X X	X X X	100.000	X X X	90.745	9.255
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	12,994,407	113,701,598	89,439,505	8,724,367	14,985,626	X X X	239,845,502	52.144	256,253,075	55.399	239,845,502	X X X
14.02 Residential Mortgage-Backed Securities	12,240,135	41,953,417	33,623,128	32,153,930	7,870,190	X X X	127,840,799	27.793	120,043,810	25.952	127,840,799	X X X
14.03 Commercial Mortgage-Backed Securities	22,817	11,329,307	11,730,262			X X X	23,082,386	5.018	38,718,287	8.370	23,082,386	X X X
14.04 Other Loan-Backed and Structured Securities	496,701	769,931	363,882			X X X	1,630,514	0.354	4,733,669	1.023	1,630,514	X X X
14.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X	28,033,980	28,033,980	6.095			28,033,980	X X X
14.06 Affiliated Bank Loans						X X X						X X X
14.07 Unaffiliated Bank Loans						X X X						X X X
14.08 Unaffiliated Certificates of Deposit						X X X						X X X
14.09 Totals	25,754,059	167,754,253	135,156,776	40,878,297	22,855,816	28,033,980	420,433,181	91.404	419,748,840	90.745	420,433,181	X X X
14.10 Line 14.09 as a % of Col. 7	6.126	39.900	32.147	9.723	5.436	6.668	100.000	X X X	X X X	X X X	100.000	X X X
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	5.599	36.471	29.384	8.887	4.969	6.095	91.404	X X X	X X X	X X X	91.404	X X X
15. Total Privately Placed Bonds												
15.01 Issuer Obligations		13,288,538	4,447,052	109,307		X X X	17,844,897	3.880	24,816,092	5.365	X X X	17,844,897
15.02 Residential Mortgage-Backed Securities	86,548	250,923	258,667	125,577		X X X	721,716	0.157	785,982	0.170	X X X	721,716
15.03 Commercial Mortgage-Backed Securities	0	2,010,846	520,689			X X X	2,531,535	0.550	1,370,275	0.296	X X X	2,531,535
15.04 Other Loan-Backed and Structured Securities	6,537,719	10,502,894	1,393,385	6,416		X X X	18,440,414	4.009	15,838,226	3.424	X X X	18,440,414
15.05 SVO - Identified Securities	X X X	X X X	X X X	X X X	X X X							X X X
15.06 Affiliated Bank Loans						X X X						X X X
15.07 Unaffiliated Bank Loans						X X X						X X X
15.08 Unaffiliated Certificates of Deposit						X X X						X X X
15.09 Totals	6,624,267	26,053,202	6,619,793	241,300			39,538,562	8.596	42,810,575	9.255	X X X	39,538,562
15.10 Line 15.09 as a % of Col. 7	16.754	65.893	16.743	0.610			100.000	X X X	X X X	X X X	X X X	100.000
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	1.440	5.664	1.439	0.052			8.596	X X X	X X X	X X X	X X X	8.596

NONE
NONE

6018

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

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

NONE

S110

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

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

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Future Contracts

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

SCHEDULE DB - PART C - SECTION 1

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

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

SI12

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

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

S13

SCHEDULE DB VERIFICATION

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

Book/Adjusted Carrying Value Check

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

NONE

Fair Value Check

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

Potential Exposure Check

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

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year	8,135,378		8,135,378	
2. Cost of cash equivalents acquired	101,594,603		101,594,603	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	103,476,200		103,476,200	
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)	6,253,781		6,253,781	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	6,253,781		6,253,781	

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V.	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Corporate Office 500 Exchange St		Providence	RI	09/01/2009	09/01/2009	117,813,541	33,246,678	48,450,577	48,450,577	2,456,651		5,485,800	3,029,149		3,783,985	7,977,873
0299999 Properties occupied by the reporting entity - Administrative *						117,813,541	33,246,678	48,450,577	48,450,577	2,456,651		5,485,800	3,029,149		3,783,985	7,977,873
0399999 Total Properties occupied by the reporting entity						117,813,541	33,246,678	48,450,577	48,450,577	2,456,651		5,485,800	3,029,149		3,783,985	7,977,873
0699999 Totals						117,813,541	33,246,678	48,450,577	48,450,577	2,456,651		5,485,800	3,029,149		3,783,985	7,977,873

E01

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

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

E02

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes i Encumbrances	8 Book/ Adjusted Carrying Value Less Encumbrance Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Valu Less Encumbrance on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrance	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year' Depreciation	10 Current Year's Other -Than- Temporary Impairment Recognized	11 Current Year's Change in Encumbrance	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																			
0399999 Totals																			

E03

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

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

E04

General Interrogatory:

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

XXX

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
NONE								
<div style="display: flex; justify-content: space-between; font-size: small;"> EOS 3399999 Totals </div>								

SCHEDULE B - PART 3

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

1 Loan Number	Location		4 Loan Type	5 Date Acquired	6 Disposal Date	7 Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Change in Book Value/Recorded Investment						14 Book Value/Recorded Investment Excluding Accrued Interest on Disposal	15 Consideration	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal
	2 City	3 State					8 Unrealized Valuation Increase (Decrease)	9 Current Year's (Amortization)/ Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8 + 9 - 10 + 11)	13 Total Foreign Exchange Change in Book Value					
NONE																	
0599999 Totals																	

E06

SCHEDULE BA - PART 1

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

1 CUSIP Identificatio	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	8 Date Originally Acquired	9 Type and Strateg	10 Actual Cost	11 Fair Value	12 Book/Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentag of Ownership
			City	State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A.C.V.			
000000-00-0	BCBS Venture Partners IV, LLC		Chicago	IL	BCBS Venture Partners IV, LLC		05/04/2020		1,981,571	2,041,186	2,041,186	(105,992)					48,099		0.942
000000-00-0	BCBS Venture Partners V, LLC		Chicago	IL	BCBS Venture Partners V, LLC		05/01/2023		640,105	544,215	544,215	(44,174)							1.378
000000-00-0	Blue Health Intelligence		Chicago	IL	Blue Health Intelligence		04/05/2012		980,002	1,295,188	1,295,188	4,963							1.852
000000-00-0	International Blue Solutions		New Castle	DE	International Blue Solutions		06/26/2009		966,272	1,428,566	1,428,566	44,738							2.190
000000-00-0	Prime Therapeutics		Eagan	MN	Prime Therapeutics		05/26/2016		1,605,315	26,988,772	26,988,772	2,541,486							1.862
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated								6,173,265	32,297,927	32,297,927	2,441,021					48,099		X X X
000000-00-0	Oak Street Health-RI, LLC		Chicago	IL	Oak Street Health-RI, LLC		11/20/2018		13,577,700			(10,226,793)							49.900
2099999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Affili								13,577,700			(10,226,793)							X X X
6099999	Subtotal Unaffiliated								6,173,265	32,297,927	32,297,927	2,441,021					48,099		X X X
6199999	Subtotal Affiliated								13,577,700			(10,226,793)							X X X
6299999	Totals								19,750,965	32,297,927	32,297,927	(7,785,772)					48,099		X X X

E07

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

Line Number	1A	1B	1C	1D	1E	1F	1G
1A	1A	1B \$	1C \$	1D \$	1E \$	1F \$	1G \$
1B	2A	2B \$	2C \$				
1C	3A	3B \$	3C \$				
1D	4A	4B \$	4C \$				
1E	5A	5B \$	5C \$				
1F	6						

SCHEDULE BA - PART 2

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

1 CUSIP Ident- ification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
000000-00-0 000000-00-0	BCBS Venture Partners IV, LLC BCBS Venture Partners V, LLC	Chicago Chicago	IL IL	BCBS Venture Partners IV, LLC BCBS Venture Partners V, LLC	05/04/2020 05/01/2023			109,165 412,509		0.942 1.378
1999999	Joint Venture, Partnership or Limited Liability Interests - Common Stocks - Unaffiliated							521,674		X X X
6099999	Subtotal Unaffiliated							521,674		X X X
6299999	Totals							521,674		X X X

E08

SCHEDULE BA - PART 3

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

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

E09

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
912810-PU-6	UNITED STATES TREASURY			1.A	1,260,939	103.651	1,161,928	1,121,000	1,245,757		(7,745)			5.000	3.860	MN	7,277	56,050	12/28/2022	05/15/2037	
912810-QX-9	UNITED STATES TREASURY			1.A	1,194,973	75.167	939,588	1,250,000	1,205,361		1,909			2.750	3.013	FA	12,984	34,375	02/25/2019	08/15/2042	
912810-RK-6	UNITED STATES TREASURY			1.A	3,389,802	69.413	2,602,988	3,750,000	3,448,471		10,799			2.500	3.037	FA	35,411	93,750	02/25/2019	02/15/2045	
912810-SF-6	UNITED STATES TREASURY			1.A	3,134,926	72.785	2,310,924	3,175,000	3,140,383		1,017			3.000	3.064	FA	35,978	95,250	02/27/2019	02/15/2049	
912810-SP-4	UNITED STATES TREASURY			1.A	61,163	48.797	53,677	110,000	63,178		1,026			1.375	4.064	FA	571	1,513	08/28/2020	08/15/2050	
912810-TF-5	UNITED STATES TREASURY			1.A	2,029,379	71.226	1,424,520	2,000,000	2,025,995		(1,228)			2.375	2.283	FA	17,942	47,500	02/28/2022	02/15/2042	
912810-TG-3	UNITED STATES TREASURY			1.A	681,242	69.956	524,670	750,000	684,829		1,446			2.875	3.363	MN	2,800	21,563	06/13/2022	05/15/2052	
912810-TL-2	UNITED STATES TREASURY			1.A	791,214	87.142	679,708	780,000	790,844		(194)			4.000	3.918	MN	4,051	31,200	12/27/2022	11/15/2052	
912810-TT-5	UNITED STATES TREASURY			1.A	2,015,785	89.095	1,781,900	2,000,000	2,015,680		(114)			4.125	4.078	FA	31,162	82,500	12/18/2023	08/15/2053	
912810-TU-2	UNITED STATES TREASURY			1.A	984,690	94.131	941,310	1,000,000	985,143		454			4.375		FA	16,525	21,875	03/27/2024	08/15/2043	
912810-TX-6	UNITED STATES TREASURY			1.A	734,064	91.256	684,420	750,000	734,296		232			4.250	4.378	FA	12,040	15,938	03/27/2024	02/15/2054	
912828-5M-8	UNITED STATES TREASURY			1.A	105,377	95.712	100,498	105,000	105,161		(39)			3.125	3.083	MN	426	3,281	11/19/2018	11/15/2028	
912828-6B-1	UNITED STATES TREASURY			1.A	841,170	93.516	794,886	850,000	846,054		892			2.625	2.745	FA	8,428	22,313	03/01/2019	02/15/2029	
912828-6F-2	UNITED STATES TREASURY			1.A	1,065,998	98.053	1,029,557	1,050,000	1,052,859		(2,411)			2.500	2.261	FA	8,919	26,250	03/27/2019	02/28/2026	
912828-6T-2	UNITED STATES TREASURY			1.A	2,225,614	92.199	2,028,378	2,200,000	2,211,951		(2,577)			2.375	2.244	MN	6,784	52,250	05/30/2019	05/15/2029	
91282C-AH-4	UNITED STATES TREASURY			1.A	250,325	90.615	266,408	294,000	268,560		8,917			0.500	3.961	FA	499	1,470	11/28/2022	08/31/2027	
91282C-DJ-7	UNITED STATES TREASURY			1.A	953,361	81.735	817,350	1,000,000	966,326		4,550			1.375	1.900	MN	1,785	13,750	02/04/2022	11/15/2031	
91282C-DY-4	UNITED STATES TREASURY			1.A	915,861	84.140	841,400	1,000,000	936,594		7,918			1.875	2.866	FA	7,082	18,750	04/28/2022	02/15/2032	
91282C-ED-9	UNITED STATES TREASURY			1.A	5,002,688	99.506	5,035,004	5,060,000	5,056,034		19,511			1.750	2.143	MS	26,418	88,550	03/17/2022	03/15/2025	
91282C-EH-0	UNITED STATES TREASURY			1.A	2,984,302	99.540	2,986,200	3,000,000	2,998,438		5,391			2.625	2.810	AO	16,875	78,750	04/28/2022	04/15/2025	
91282C-EU-1	UNITED STATES TREASURY			1.A	851,973	99.407	854,900	860,000	858,730		2,740			2.875	3.206	JD	1,155	24,725	06/22/2022	06/15/2025	
91282C-FF-3	UNITED STATES TREASURY			1.A	3,122,943	88.714	3,106,764	3,502,000	3,195,395		33,642			2.750	4.099	FA	36,376	96,305	10/19/2022	08/15/2032	
91282C-FP-1	UNITED STATES TREASURY			1.A	658,909	100.032	663,212	663,000	661,863		1,395			4.250	4.475	AO	6,038	28,178	11/02/2022	09/15/2025	
91282C-FV-8	UNITED STATES TREASURY			1.A	1,364,308	97.559	1,298,510	1,331,000	1,358,520		(2,950)			4.125	3.818	MN	7,128	54,904	12/27/2022	11/15/2032	
91282C-HC-8	UNITED STATES TREASURY			1.A	6,023,850	91.921	5,745,063	6,250,000	6,052,992		19,637			3.375	3.818	MN	27,387	210,938	08/02/2023	05/15/2033	
91282C-HE-4	UNITED STATES TREASURY			1.A	147,492	97.827	146,741	150,000	148,214		480			3.625	4.002	MN	478	5,438	06/27/2023	05/31/2028	
91282C-HQ-7	UNITED STATES TREASURY			1.A	4,467,605	99.327	4,469,715	4,500,000	4,476,015		6,196			4.125	4.287	JJ	77,680	185,625	08/30/2023	07/31/2028	
91282C-HT-1	UNITED STATES TREASURY			1.A	1,715,687	95.203	1,666,053	1,750,000	1,719,603		2,942			3.875	4.116	FA	25,614	67,813	08/30/2023	08/15/2033	
91282C-HZ-7	UNITED STATES TREASURY			1.A	2,941,686	100.950	3,028,500	3,000,000	2,950,567		7,424			4.625	4.958	MS	35,450	138,750	10/20/2023	09/30/2030	
91282C-JA-0	UNITED STATES TREASURY			1.A	3,989,655	100.958	4,038,320	4,000,000	3,992,122		2,059			4.625	4.683	MS	47,266	185,000	10/20/2023	09/30/2028	
91282C-JB-8	UNITED STATES TREASURY			1.A	998,400	100.529	1,005,290	1,000,000	999,382		818			5.000	5.086	MS	12,775	50,000	10/20/2023	09/30/2025	
91282C-JJ-1	UNITED STATES TREASURY			1.A	5,022,801	99.578	4,779,744	4,800,000	5,003,523		(18,720)			4.500	3.929	MN	28,044	216,000	12/20/2023	11/15/2033	
91282C-JL-6	UNITED STATES TREASURY			1.A	1,003,009	100.551	1,005,510	1,000,000	1,001,418		(1,470)			4.875	4.714	MN	4,286	48,750	11/30/2023	11/30/2025	
91282C-JN-2	UNITED STATES TREASURY			1.A	1,019,533	100.063	1,000,630	1,000,000	1,015,780		(3,646)			4.375	3.936	MN	3,846	43,750	12/19/2023	11/30/2028	
91282C-JV-4	UNITED STATES TREASURY			1.A	2,491,215	100.017	2,500,425	2,500,000	2,495,114		3,899			4.250	4.437	JJ	44,463	53,125	02/08/2024	01/31/2026	
91282C-JW-2	UNITED STATES TREASURY			1.A	3,466,979	98.653	3,452,855	3,500,000	3,472,270		5,292			4.000	4.213	JJ	58,587	70,000	02/26/2024	01/31/2029	
91282C-JZ-5	UNITED STATES TREASURY			1.A	2,822,125	95.767	2,753,301	2,875,000	2,825,709		3,585			4.000	4.228	FA	43,438	57,500	03/27/2024	02/15/2034	
91282C-KG-5	UNITED STATES TREASURY			1.A	2,141,151	99.040	2,126,389	2,147,000	2,141,960		809			4.125	4.186	MS	22,628	44,282	03/27/2024	03/31/2029	
91282C-KK-6	UNITED STATES TREASURY			1.A	1,117,071	100.792	1,128,870	1,120,000	1,118,022		952			4.875	5.014	AO	9,351	27,300	04/30/2024	04/30/2026	
91282C-KQ-3	UNITED STATES TREASURY			1.A	2,785,298	98.494	2,708,585	2,750,000	2,784,162		(1,136)			4.375	4.213	MN	15,621	60,156	07/30/2024	05/15/2034	
91282C-KT-7	UNITED STATES TREASURY			1.A	3,018,169	100.501	3,015,030	3,000,000	3,016,285		(1,884)			4.500	4.363	MN	11,868	67,500	06/04/2024	05/31/2029	
91282C-KX-8	UNITED STATES TREASURY			1.A	1,991,800	99.469	1,989,380	2,000,000	1,992,546		746			4.250	4.342	JD	235	42,500	06/28/2024	06/30/2029	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Adminiatrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
91282C-KZ-3	UNITED STATES TREASURY				1.A	2,513,578	100.272	2,506,800	2,500,000	2,511,802		(1,777)			4.375	4.177	JJ	50,526		07/31/2024	07/15/2027
91282C-LF-6	UNITED STATES TREASURY				1.A	1,000,666	94.585	945,850	1,000,000	1,000,657		(9)			3.875	3.867	FA	14,637		08/29/2024	08/15/2034
91282C-LS-8	UNITED STATES TREASURY				1.A	874,660	99.786	873,128	875,000	874,688		28			4.125	4.145	AO	6,182		10/30/2024	10/31/2026
0019999999	U.S. Government - Issuer Obligations					88,173,436	X X X	83,814,879	89,318,000	88,449,253		110,806			X X X	X X X	X X X	845,016	2,585,417	X X X	X X X
36202E-NA-3	G2 003985 - RMBS			4	1.A	23,806	100.699	23,757	23,592	23,719		(10)			5.500	5.331	MON	108	1,298	12/04/2007	05/20/2037
36202E-ZG-7	G2 004343 - RMBS			4	1.A	37,000	102.955	36,967	35,906	36,807		(44)			5.500	4.844	MON	165	1,975	02/12/2009	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS			4	1.A	266,089	90.418	227,882	252,030	264,038		(298)			3.500	2.619	MON	735	8,821	02/02/2016	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS			4	1.A	214,474	96.732	194,360	200,927	213,532		(345)			4.500	3.228	MON	753	8,975	12/22/2016	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS			4	1.A	218,906	93.306	192,918	206,759	216,835		(232)			4.000	3.040	MON	689	8,270	12/22/2016	11/20/2046
36205R-XM-4	GN 398584 - RMBS			4	1.A	1,095	100.488	1,129	1,124	1,109		2			7.500	8.202	MON	7	84	02/11/2000	06/15/2029
36207J-2F-9	GN 433774 - RMBS			4	1.A	8,174	100.632	8,059	8,009	8,044		(17)			7.000	6.532	MON	47	561	08/15/2001	05/15/2028
36210B-WF-8	GN 487646 - RMBS			4	1.A	331	102.352	345	337	334		1			7.500	8.040	MON	2	25	03/10/2000	09/15/2029
36200R-LW-0	GN 570141 - RMBS			4	1.A	1,654	102.483	1,695	1,654	1,652					6.500	6.519	MON	9	108	12/27/2001	12/15/2031
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS			4	1.A	212,062	89.266	187,752	210,328	212,561		58			3.500	3.353	MON	613	7,362	02/06/2019	11/20/2048
0029999999	U.S. Government - Residential Mortgage-Backed Securities					983,591	X X X	874,864	940,666	978,631		(885)			X X X	X X X	X X X	3,128	37,479	X X X	X X X
38378N-WU-3	GNR 2014-017 AM - CMBS			4	1.A	62,408	93.149	56,016	60,136	60,800		(191)			3.536	2.861	MON	177	2,126	12/04/2017	06/16/2048
0039999999	U.S. Government - Commercial Mortgage-Backed Securities					62,408	X X X	56,016	60,136	60,800		(191)			X X X	X X X	X X X	177	2,126	X X X	X X X
0109999999	Subtotals - U.S. Governments					89,219,435	X X X	84,745,759	90,318,802	89,488,684		109,730			X X X	X X X	X X X	848,321	2,625,022	X X X	X X X
57582P-WH-9	MASSACHUSETTS COMMONWEALTH			1	1.B FE	240,359	97.514	219,407	225,000	232,896		(1,296)			4.500	3.771	FA	4,219	10,125	06/26/2018	08/01/2031
68607L-XQ-5	OREGON			1	1.B FE	171,269	102.524	145,412	141,832	150,247		(3,398)			5.892	1.807	JD	696	8,357	12/18/2017	06/01/2027
917542-QV-7	UTAH ST			1	1.A FE	44,563	99.646	44,127	44,284	44,307		(46)			3.539	3.430	JJ	784	1,567	10/30/2018	07/01/2025
93974D-5W-4	WASHINGTON ST			2	1.B FE	122,546	95.623	119,529	125,000	123,851		228			3.450	3.670	FA	1,797	4,313	09/11/2018	08/01/2029
0419999999	U.S. States, Territories and Possessions (Direct and Guaranteed) Issuer Obligations					578,737	X X X	528,475	536,116	551,301		(4,512)			X X X	X X X	X X X	7,496	24,362	X X X	X X X
0509999999	Subtotals - States, Territories and Possessions (Direct and Guaranteed)					578,737	X X X	528,475	536,116	551,301		(4,512)			X X X	X X X	X X X	7,496	24,362	X X X	X X X
438687-EJ-0	HONOLULU HAWAII CITY & CNTY			1,2	1.C FE	110,000	95.566	105,123	110,000	110,000					3.753	3.752	MS	1,376	4,128	08/16/2018	09/01/2030
442331-3E-2	HOUSTON CITY			2	1.D FE	110,000	96.422	106,064	110,000	110,000					3.625	3.625	MS	1,329	3,988	12/20/2017	03/01/2029
625517-NJ-2	MULTNOMAH CNTY ORE SCH DIST NO 1J				1.C FE	441,390	88.221	441,105	500,000	442,893		1,503			1.650	4.484	JD	23	4,125	11/14/2024	06/30/2029
68608K-NF-1	PORTLA			1	1.B FE	119,091	104.294	104,294	100,000	114,837		(777)			5.902	4.436	FA	2,459	5,902	11/20/2018	08/01/2038
882722-VP-3	TEXAS ST			1	1.A FE	199,063	98.092	171,661	175,000	189,184		(1,456)			4.631	3.491	AO	2,026	8,104	05/31/2017	04/01/2033
0619999999	U.S. Political Subdivisions - Issuer Obligations					979,544	X X X	928,247	995,000	966,914		(730)			X X X	X X X	X X X	7,213	26,247	X X X	X X X

E101

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
070999999	Subtotals - U.S. Political Subdivisions of States, Territories and Possessions				Direct and Guarante	979,544		X X X	928,247	995,000	966,914		(730)		X X X	X X X	X X X	7,213	26,247	X X X	X X X
88213A-KG-9 44244C-TQ-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY HOUSTON TEX UTIL SYS REV			2	1.A FE	175,000	94.415	165,226	175,000	175,000					3.086	3.086	MN	690	5,401	06/07/2017	05/15/2029
	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.C FE	65,000	95.223	61,895	65,000	65,000					3.973	3.973	MN	330	2,582	08/08/2018	11/15/2031
576000-XQ-1 64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM			1,2	1.C FE	460,000	81.066	372,904	460,000	460,000					3.395	3.395	AO	3,297	15,617	11/07/2019	10/15/2040
646140-DS-9 64972E-GL-7	NEW JERSEY ST TPK AUTH TPK REV NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.E FE	50,000	98.692	49,346	50,000	50,000					3.163	3.163	JJ	791	1,650	06/29/2017	07/01/2040
	SOUTH DAKOTA HOUSING DEVELOPMENT			2	1.C FE	572,755	89.461	572,550	640,000	574,667		1,912			1.713	4.532	JJ	5,482		11/14/2024	01/01/2029
83756C-SA-4 88283L-HU-3	AUTHORI TEXAS TRANS COMMN ST HWY FD REV			2	1.A FE	100,205	87.258	87,258	100,000	100,084		(23)			3.317	3.290	MN	553	3,317	06/14/2019	11/01/2034
				1	1.A FE	15,000	98.452	14,768	15,000	15,000					3.060	3.060	MN	77	459	05/16/2017	11/01/2037
				1	1.A FE	179,051	101.002	151,503	150,000	163,567		(2,330)			5.178	3.287	AO	1,942	7,767	08/22/2017	04/01/2030
081999999	U.S. Special Revenue - Issuer Obligations					1,617,011		X X X	1,475,450	1,655,000	1,603,318		(441)		X X X	X X X	X X X	13,162	36,793	X X X	X X X
31326M-EY-5	FH 2B6451 - RMBS			4,5	1.A	36,728	102.508	36,756	35,857	37,896		634			7.390	3.768	MON	458	1,406	08/22/2017	08/01/2047
31292H-BB-9	FH C00934 - RMBS			4	1.A	497	103.765	516	497	496					8.000	8.007	MON	3	40	04/27/2000	03/01/2030
31294M-AC-5	FH E02703 - RMBS			4	1.A	1,535	99.153	1,496	1,509	1,508		(4)			4.000	3.588	MON	5	60	12/16/2010	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS			4	1.A	115,353	90.601	99,712	110,057	114,542		(147)			3.500	2.706	MON	321	3,852	03/19/2015	03/01/2045
31335B-2A-3	FH G61669 - RMBS			4	1.A	144,407	87.986	128,993	146,606	144,590		50			3.000	3.242	MON	367	4,398	03/08/2019	01/01/2047
31307T-L9-0	FH J36652 - RMBS			4	1.A	170,781	94.890	161,750	170,462	170,609		(42)			3.000	2.935	MON	426	5,114	03/08/2019	03/01/2032
3132M9-T5-3	FH Q28972 - RMBS			4	1.A	762,294	93.068	665,568	715,140	756,025		(1,229)			4.000	2.818	MON	2,384	28,606	12/23/2014	10/01/2044
3132WN-UV-2	FH Q48695 - RMBS			4	1.A	294,759	93.337	266,783	285,827	294,018		(213)			4.000	3.457	MON	953	11,433	03/04/2019	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS			4	1.A	291,072	90.291	260,774	288,816	290,844		(56)			3.500	3.380	MON	842	10,109	02/25/2019	09/01/2047
3133AN-QZ-0	FH QC4072 - RMBS			4	1.A	192,748	82.445	151,637	183,925	191,523		(160)			2.500	1.938	MON	383	4,598	07/20/2021	07/01/2051
3133BG-C6-3	FH QE6393 - RMBS			4	1.A	166,782	97.490	161,637	165,798	166,615		(35)			5.000	4.913	MON	691	8,290	09/14/2022	07/01/2052
3133BJ-NR-9	FH QE8500 - RMBS			4	1.A	1,856,940	97.541	1,860,100	1,906,999	1,861,144		1,093			5.000	5.406	MON	7,946	95,350	11/02/2022	08/01/2052
3133BJ-NS-7	FH QE8501 - RMBS			4	1.A	243,068	97.838	236,410	241,634	242,812		(55)			5.000	4.915	MON	1,007	12,082	09/14/2022	08/01/2052
3133BJ-N7-3	FH QE8514 - RMBS			4	1.A	2,278,565	95.557	2,218,576	2,321,735	2,282,046		895			4.500	4.760	MON	8,707	104,478	09/20/2022	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS			4	1.A	162,048	97.404	156,351	160,518	161,799		(56)			5.000	4.863	MON	669	8,026	09/14/2022	09/01/2052
3133KG-LG-1	FH RA1227 - RMBS			4	1.A	642,129	86.423	542,567	627,807	638,324		(274)			3.000	2.740	MON	1,570	18,834	09/30/2019	08/01/2049
3133KY-3Y-3	FH RB5315 - RMBS			4	1.A	2,522,244	99.374	2,508,413	2,524,216	2,522,172		(71)			5.500	5.502	MON	11,569	11,569	10/30/2024	10/01/2044
3142GR-U8-1	FH RJ1506 - RMBS			4	1.A	1,172,073	100.099	1,176,266	1,175,103	1,172,067		(7)			5.000	5.040	MON	4,896	19,585	08/26/2024	05/01/2054
3142GS-VP-0	FH RJ2421 - RMBS			4	1.A	4,771,124	98.818	4,738,397	4,795,099	4,771,248		124			5.500	5.584	MON	21,978	21,978	11/15/2024	09/01/2054
3132DM-ZK-4	FH SD0746 - RMBS			4	1.A	3,020,982	79.271	2,378,424	3,000,355	3,017,968		(460)			2.000	1.916	MON	5,001	60,007	11/01/2021	11/01/2051
3132DM-ZZ-7	FH SD0792 - RMBS			4	1.A	1,468,369	78.837	1,154,187	1,464,023	1,467,649		(120)			2.000	1.959	MON	2,440	29,280	12/20/2021	12/01/2051
3132DN-NS-8	FH SD1301 - RMBS			4	1.A	383,556	98.167	367,733	374,601	382,432		(235)			5.000	4.651	MON	1,561	18,730	09/14/2022	07/01/2052
3132DN-QB-2	FH SD1350 - RMBS			4	1.A	654,378	95.019	623,730	656,429	654,388		2			4.500	4.543	MON	2,462	29,539	09/02/2022	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS			4	1.A	234,543	97.281	223,316	229,558	233,909		(133)			5.000	4.682	MON	956	11,478	09/14/2022	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS			4	1.A	812,978	95.008	771,427	811,963	812,635		(86)			4.500	4.483	MON	3,045	36,538	09/07/2022	09/01/2052
3132DQ-BS-4	FH SD2749 - RMBS			4	1.A	2,328,163	92.276	2,265,122	2,454,735	2,334,454		3,296			4.000	4.746	MON	8,182	98,189	06/06/2023	03/01/2053

E102

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3132DQ-F6-8	FH SD2889 - RMBS		4	1.A	1,334,767	99.762	1,314,137	1,317,272	1,332,827		(1,075)			5.500	5.274	MON	6,038	72,450	05/22/2023	05/01/2053
3132DQ-MZ-6	FH SD3076 - RMBS		4	1.A	1,832,182	97.705	1,802,528	1,844,865	1,832,718		283			5.000	5.104	MON	7,687	92,243	06/06/2023	05/01/2053
3132DQ-RS-7	FH SD3197 - RMBS		4	1.A	1,276,215	99.761	1,255,896	1,258,905	1,274,440		(1,207)			5.500	5.267	MON	5,770	69,240	06/20/2023	06/01/2053
3132E0-GB-2	FH SD3794 - RMBS		4	1.A	2,224,038	89.183	2,200,020	2,466,870	2,225,628		1,564			3.500	4.988	MON	7,195	65,671	03/26/2024	09/01/2052
3132E0-NX-6	FH SD4006 - RMBS		4	1.A	3,639,801	97.059	3,562,242	3,670,195	3,640,775		931			5.000	5.126	MON	15,292	183,510	12/20/2023	09/01/2053
3132DU-6X-0	FH SD7186 - RMBS		4	1.A	1,023,196	96.821	1,009,836	1,042,997	1,023,258		61			5.000	5.282	MON	4,346		12/12/2024	12/01/2054
3132DV-LV-5	FH SD7540 - RMBS		4	1.A	25,107	82.775	19,763	23,876	24,951		(24)			2.500	1.880	MON	50	597	07/21/2021	05/01/2051
3132DW-B5-1	FH SD8160 - RMBS		4	1.A	6,004,721	78.092	4,609,957	5,903,258	5,990,771		(2,028)			2.000	1.802	MON	9,839	118,065	07/23/2021	08/01/2051
3132DW-ER-0	FH SD8244 - RMBS		4	1.A	1,119,461	91.489	1,072,095	1,171,827	1,119,548		87			4.000	4.673	MON	3,906	15,624	08/26/2024	09/01/2052
3132DW-ES-8	FH SD8245 - RMBS		4	1.A	1,432,252	94.019	1,417,235	1,507,386	1,433,084		833			4.500	5.276	MON	5,653	51,748	03/20/2024	09/01/2052
3132DW-FQ-1	FH SD8275 - RMBS		4	1.A	503,369	94.063	498,324	529,775	504,012		643			4.500	5.307	MON	1,987	17,880	03/20/2024	12/01/2052
3132DW-GG-2	FH SD8299 - RMBS		4	1.A	4,830,848	96.545	4,792,725	4,964,262	4,830,899		51			5.000	5.442	MON	20,684	20,684	11/15/2024	02/01/2053
3132DW-GX-5	FH SD8314 - RMBS		4	1.A	1,056,541	94.033	1,015,681	1,080,127	1,056,720		179			4.500	4.810	MON	4,050	16,202	08/26/2024	04/01/2053
3132A8-6Y-0	FH ZS8087 - RMBS		4	1.A	58,976	93.322	54,291	58,176	58,694		(68)			2.500	2.136	MON	121	1,454	08/05/2019	04/01/2033
31403D-XF-1	FN 745978 - RMBS		4,5	1.A	13,977	101.902	14,175	13,910	14,712		89			6.991	4.862	MON	81	888	01/25/2007	10/01/2036
3138E0-KJ-7	FN AJ7496 - RMBS	C	4	1.A	27,084	98.062	25,723	26,232	26,349		(85)			3.000	2.255	MON	66	787	12/09/2011	12/01/2026
3138WB-UK-9	FN AS2385 - RMBS	C	4	1.A	154,235	93.769	136,882	145,978	152,963		(233)			4.000	2.966	MON	487	5,839	05/08/2014	05/01/2044
3138WD-BZ-3	FN AS3655 - RMBS		4	1.A	212,936	96.591	189,536	196,226	210,967		(421)			4.500	2.790	MON	736	8,830	08/06/2015	10/01/2044
3138WE-KK-4	FN AS4797 - RMBS	C	4	1.A	321,131	90.775	281,225	309,804	319,417		(324)			3.500	2.874	MON	904	10,843	08/06/2015	04/01/2045
3138WG-DN-1	FN AS6408 - RMBS	C	4	1.A	103,214	90.459	88,264	97,573	102,328		(148)			3.500	2.564	MON	285	3,415	07/06/2016	01/01/2046
3138WG-FT-6	FN AS6477 - RMBS		4	1.A	97,965	90.608	88,220	97,364	97,893		(22)			3.500	3.373	MON	284	3,408	02/28/2019	01/01/2046
3138WG-G6-5	FN AS6520 - RMBS	C	4	1.A	122,075	90.099	104,478	115,960	121,146		(162)			3.500	2.634	MON	338	4,059	10/25/2016	01/01/2046
3138WL-CM-3	FN AS9975 - RMBS		4	1.A	24,708	102.749	24,269	23,620	24,540		(23)			4.000	3.258	MON	79	945	12/01/2017	07/01/2047
3140FE-5K-6	FN BD7149 - RMBS		4	1.A	2,821,351	90.399	2,529,271	2,797,905	2,818,988		(694)			3.500	3.350	MON	8,161	97,927	02/25/2019	04/01/2047
3140FX-DM-1	FN BF0107 - RMBS		4	1.A	395,129	93.308	342,384	366,941	393,786		(398)			4.500	3.011	MON	1,376	16,512	07/25/2017	06/01/2056
3140FX-D7-4	FN BF0125 - RMBS		4	1.A	143,292	90.195	122,252	135,541	142,856		(123)			4.000	2.967	MON	452	5,422	10/13/2017	07/01/2056
3140FX-EE-8	FN BF0132 - RMBS		4	1.A	162,673	90.972	140,044	153,942	162,179		(139)			4.000	2.974	MON	513	6,158	07/14/2017	07/01/2056
3140FX-E4-0	FN BF0154 - RMBS		4	1.A	129,274	92.228	114,728	124,396	128,058		(250)			3.500	2.667	MON	363	4,354	08/17/2017	11/01/2046
3140FX-FN-7	FN BF0172 - RMBS		4	1.A	41,791	91.080	36,882	40,494	41,631		(89)			4.000	3.342	MON	135	1,620	02/13/2018	01/01/2041
3140FX-GG-1	FN BF0198 - RMBS		4	1.A	199,814	91.078	176,722	194,033	199,358		(380)			4.000	3.391	MON	647	7,761	05/25/2018	11/01/2040
3140FX-GK-2	FN BF0201 - RMBS		4	1.A	217,560	91.577	196,055	214,088	217,148		(182)			4.000	3.740	MON	714	8,564	09/17/2018	08/01/2051
3140FX-GL-0	FN BF0202 - RMBS		4	1.A	151,531	95.524	138,957	145,468	150,905		(309)			4.500	3.887	MON	546	6,546	07/17/2018	01/01/2051
3140GT-V3-1	FN BH5133 - RMBS		4,5	1.A	44,706	102.114	44,703	43,778	46,539		643			7.365	3.055	MON	269	1,785	08/22/2017	09/01/2047
3140H1-VX-5	FN BJ0629 - RMBS		4	1.A	1,414,656	93.518	1,284,056	1,373,059	1,408,574		(876)			4.000	3.533	MON	4,577	54,922	03/04/2019	03/01/2048
3140HE-AJ-1	FN BK0908 - RMBS		4	1.A	212,610	93.741	193,176	206,074	211,332		(131)			4.000	3.540	MON	687	8,243	03/04/2019	07/01/2048
3140HM-ZD-9	FN BK7939 - RMBS		4	1.A	81,043	95.847	75,612	78,889	80,430		(33)			4.500	4.136	MON	296	3,550	11/05/2018	11/01/2048
3140HP-S9-9	FN BK9543 - RMBS		4	1.A	7,881	95.847	7,238	7,552	7,799		(5)			4.500	3.912	MON	28	340	03/04/2019	11/01/2048
3140J5-FG-9	FN BM1066 - RMBS		4	1.A	38,031	93.401	33,931	36,328	37,864		(43)			4.000	3.103	MON	121	1,453	12/01/2017	02/01/2047
3140J7-VZ-5	FN BM3331 - RMBS		4	1.A	3,479,787	90.463	3,131,935	3,462,130	3,477,821		(700)			3.500	3.389	MON	10,098	121,175	03/04/2019	08/01/2047
3140J8-MN-0	FN BM3964 - RMBS		4	1.A	377,238	91.642	342,338	373,561	376,697		(144)			3.500	3.293	MON	1,090	13,075	02/28/2019	07/01/2046
3140J9-ME-8	FN BM4856 - RMBS		4	1.A	4,005,045	93.684	3,636,455	3,881,616	3,996,423		(3,152)			4.000	3.368	MON	12,939	155,265	02/25/2019	04/01/2047
3140J9-T9-2	FN BM5075 - RMBS		4	1.A	283,717	88.700	254,965	287,445	284,099		104			3.000	3.221	MON	719	8,623	02/25/2019	08/01/2046

E103

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3140J9-XA-4	FN BM5172 - RMBS			4	1.A	3,861,230	97.191	3,755,098	3,863,644	3,861,294		64			4.500	4.490	MON	14,489	57,955	08/29/2024	08/01/2047
3140JA-CQ-9	FN BM5478 - RMBS			4	1.A	629,243	95.665	574,753	600,799	626,877		(594)			4.500	3.607	MON	2,253	27,036	03/01/2019	01/01/2049
3140MY-AD-4	FN BW6303 - RMBS			4	1.A	147,927	98.035	143,651	146,530	147,700		(51)			5.000	4.863	MON	611	7,327	09/14/2022	08/01/2052
3140N3-AR-0	FN BW9915 - RMBS			4	1.A	2,369,533	98.091	2,405,494	2,452,298	2,377,961		2,368			5.000	5.514	MON	10,218	122,615	10/19/2022	10/01/2052
3140ND-B8-9	FN BX8162 - RMBS			4	1.A	525,148	97.421	515,955	529,616	525,376		122			5.000	5.127	MON	2,207	26,481	06/06/2023	05/01/2053
3140QA-NJ-5	FN CA3092 - RMBS			4	1.A	516,062	95.984	474,289	494,135	509,260		(290)			4.500	3.900	MON	1,853	22,236	02/21/2019	02/01/2049
3140QB-3Q-9	FN CA4406 - RMBS			4	1.A	2,416,489	86.791	2,055,993	2,368,903	2,403,126		(890)			3.000	2.773	MON	5,922	71,067	10/30/2019	10/01/2049
3140QG-ZQ-3	FN CA8850 - RMBS			4	1.A	7,372,312	78.215	5,547,827	7,093,024	7,331,323		(5,596)			2.000	1.563	MON	11,822	141,860	01/27/2021	02/01/2051
3140QL-NS-1	FN CB1300 - RMBS			4	1.A	1,896,785	82.605	1,490,674	1,804,583	1,883,552		(1,664)			2.500	1.906	MON	3,760	45,115	07/20/2021	08/01/2051
3140QP-BG-1	FN CB3638 - RMBS			4	1.A	1,645,165	95.685	1,549,004	1,618,859	1,642,423		(627)			4.500	4.274	MON	6,071	72,849	09/07/2022	05/01/2052
3140QP-JJ-7	FN CB3864 - RMBS			4	1.A	2,536,310	95.010	2,379,254	2,504,225	2,531,614		(894)			4.500	4.331	MON	9,391	112,690	06/24/2022	06/01/2052
3140QP-3W-5	FN CB4412 - RMBS			4	1.A	1,260,262	99.074	1,216,284	1,227,652	1,259,756		(882)			5.500	5.018	MON	5,627	67,521	11/14/2022	08/01/2052
3140QQ-F6-7	FN CB4688 - RMBS			4	1.A	293,064	98.854	281,439	284,701	291,930		(258)			5.000	4.580	MON	1,186	14,235	09/14/2022	09/01/2052
3140QR-KR-3	FN CB5703 - RMBS			4	1.A	611,832	101.630	602,232	592,573	608,965		(1,248)			6.000	5.345	MON	2,963	35,554	03/28/2023	02/01/2053
3140QS-GL-9	FN CB6502 - RMBS			4	1.A	1,719,159	92.142	1,698,161	1,842,984	1,722,681		3,522			4.000	4.994	MON	6,143	55,290	03/26/2024	06/01/2053
3140QU-6U-5	FN CB8982 - RMBS			4	1.A	3,660,636	96.614	3,550,268	3,674,704	3,660,727		90			5.000	5.058	MON	15,311	61,245	08/29/2024	08/01/2054
3140X7-5M-7	FN FM4451 - RMBS			4	1.A	2,815,309	82.958	2,197,481	2,648,923	2,781,317		(3,073)			2.500	1.786	MON	5,519	66,223	10/09/2020	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS			4	1.A	2,048,295	79.541	1,561,475	1,963,100	2,033,247		(1,752)			2.000	1.511	MON	3,272	39,262	10/22/2020	10/01/2050
3140XB-JE-1	FN FM7460 - RMBS			4	1.A	735,995	92.502	686,818	742,492	736,161		83			4.000	4.141	MON	2,475	29,700	06/24/2022	03/01/2051
3140XB-6D-7	FN FM8067 - RMBS			4	1.A	1,816,921	85.891	1,467,479	1,708,536	1,799,805		(1,795)			3.000	2.246	MON	4,271	51,256	07/16/2021	07/01/2051
3140XK-KX-7	FN FS3909 - RMBS			4	1.A	1,231,300	97.600	1,212,363	1,242,169	1,231,799		258			5.000	5.135	MON	5,176	62,108	06/06/2023	02/01/2053
3140XK-M9-8	FN FS3983 - RMBS			4	1.A	581,650	101.469	577,475	569,112	579,611		(849)			6.000	5.552	MON	2,846	34,147	03/06/2023	03/01/2053
3140XK-SG-6	FN FS4118 - RMBS			4	1.A	637,243	97.059	621,222	640,044	637,299		25			5.000	5.067	MON	2,667	32,002	05/01/2023	03/01/2053
3140XL-A3-2	FN FS4525 - RMBS			4	1.A	1,762,064	99.842	1,734,083	1,736,825	1,759,237		(1,520)			5.500	5.255	MON	7,960	95,525	06/06/2023	04/01/2053
3140XL-EK-0	FN FS4637 - RMBS			4	1.A	2,563,578	99.886	2,526,693	2,529,587	2,559,505		(2,217)			5.500	5.275	MON	11,594	139,127	06/06/2023	05/01/2053
3140XL-FY-9	FN FS4682 - RMBS			4	1.A	896,091	99.755	886,691	888,868	895,271		(418)			5.500	5.361	MON	4,074	48,888	05/31/2023	05/01/2053
3140XM-JT-4	FN FS5673 - RMBS			4	1.A	1,744,624	91.385	1,724,461	1,887,036	1,746,370		1,746			4.000	5.170	MON	6,290	56,611	03/20/2024	02/01/2053
3140XN-EN-0	FN FS6440 - RMBS			4	1.A	3,747,258	92.996	3,606,505	3,878,145	3,747,193		(65)			4.000	4.653	MON	12,927	51,709	08/29/2024	10/01/2048
3140XR-XV-2	FN FS9691 - RMBS			4	1.A	448,311	96.636	441,158	456,514	448,334		23			5.000	5.270	MON	1,902		12/12/2024	11/01/2054
31418A-X5-2	FN MA1599 - RMBS	C		4	1.A	263,167	87.085	220,198	252,855	261,390		(338)			3.000	2.309	MON	632	7,586	08/15/2016	09/01/2043
31418C-NT-7	FN MA3101 - RMBS			4	1.A	30,767	95.641	27,622	28,881	30,454		(35)			4.500	3.401	MON	108	1,300	12/04/2017	08/01/2047
31418C-QC-1	FN MA3150 - RMBS			4	1.A	28,852	95.641	25,867	27,046	28,514		(33)			4.500	3.403	MON	101	1,217	12/04/2017	10/01/2047
31418D-UG-5	FN MA4182 - RMBS			4	1.A	3,170,602	78.563	2,411,417	3,069,499	3,150,790		(1,962)			2.000	1.637	MON	5,116	61,388	10/07/2020	11/01/2050
31418D-YB-2	FN MA4305 - RMBS			4	1.A	2,279,070	78.310	1,781,128	2,274,450	2,277,899		(139)			2.000	1.971	MON	3,791	45,489	03/16/2021	04/01/2051
31418E-J6-8	FN MA4784 - RMBS			4	1.A	1,111,296	94.019	1,095,315	1,164,995	1,112,138		841			4.500	5.211	MON	4,369	39,319	03/26/2024	10/01/2052
31418F-DH-7	FN MA5503 - RMBS			4	1.A	1,308,944	99.374	1,301,767	1,309,967	1,308,906		(37)			5.500	5.502	MON	6,004	6,004	10/30/2024	10/01/2044
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS			4	1.A	27,498	95.554	26,418	27,648	27,524		9			3.500	3.639	MON	81	968	08/09/2018	08/27/2057
0829999999	U.S. Special Revenue - Residential Mortgage-Backed Securities					127,084,036	X X X	115,909,859	126,784,798	126,862,169		(23,365)			X X X	X X X	X X X	419,433	3,752,151	X X X	X X X
88258M-AA-3	TNGUTL 23 A1 - ABS			1	1.A FE	236,361	100.272	237,004	236,361	236,361					5.102	5.421	MS	3,015	13,064	03/10/2023	04/01/2035

E104

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
0849999999	U.S. Special Revenue - Other Loan-Backed and Structured Securities					236,361	X X X	237,004	236,361	236,361					X X X	X X X	X X X	3,015	13,064	X X X	X X X
0909999999	Subtotals - U.S. Special Revenue					128,937,408	X X X	117,622,313	128,676,159	128,701,848		(23,806)			X X X	X X X	X X X	435,610	3,802,008	X X X	X X X
E105	002824-BG-4	ABBOTT LABORATORIES		1.2	1.D FE	431,932		96,687	386,748	400,000	423,553		(1,591)		4.750	4.099	MN	1,636	19,000	03/04/2019	11/30/2036
	002824-BQ-2	ABBOTT LABORATORIES		1.2	1.D FE	182,349		84,556	156,429	185,000	183,495		260		1.400	1.555	JD	7	3,885	06/22/2020	06/30/2030
	00287Y-AY-5	ABBVIE INC		1.2	1.G FE	75,230		98,278	78,622	80,000	78,987		707		3.200	4.163	MN	334	2,560	02/21/2019	05/14/2026
	00287Y-CA-5	ABBVIE INC		1.2	1.G FE	734,682		85,501	555,757	650,000	721,272		(3,881)		4.050	3.099	MN	2,925	26,325	05/25/2021	11/21/2039
	010392-FT-0	ALABAMA POWER CO		1.2	1.E FE	99,665		70,691	70,691	100,000	99,703		7		3.450	3.468	AO	863	3,450	09/12/2019	10/01/2049
	015271-AG-4	ALEXANDRIA REAL ESTATE EQUITIES INC		1.2	2.A FE	382,508		97,831	391,324	400,000	386,938		2,460		4.500	5.313	JJ	7,550	18,000	02/28/2023	07/30/2029
	00507U-AS-0	ALLERGAN FUNDING SCS		C 1.2	2.C FE	741,518		99,257	744,428	750,000	749,685		1,539		3.800	4.013	MS	8,392	28,500	03/01/2019	03/15/2025
	023135-BT-2	AMAZON.COM INC		1.2	1.D FE	586,112		59,714	388,141	650,000	591,367		1,518		2.500	3.010	JD	1,264	16,250	05/25/2021	06/03/2050
	023135-CG-9	AMAZON.COM INC		1.2	1.D FE	508,898		95,929	489,238	510,000	509,295		150		3.450	3.485	AO	3,812	17,595	04/11/2022	04/13/2029
	025816-DA-4	AMERICAN EXPRESS CO		2.5	1.F FE	286,386		94,944	284,832	300,000	288,610		1,206		4.420	4.982	FA	5,451	13,260	02/10/2023	08/03/2033
	025816-DG-1	AMERICAN EXPRESS CO		2.5	1.F FE	504,830		101,115	505,575	500,000	504,519		(311)		5.389	4.784	JJ	11,452		11/15/2024	07/28/2027
	025816-DP-1	AMERICAN EXPRESS CO		2.5	1.F FE	252,033		100,594	251,485	250,000	251,730		(302)		5.098	4.752	FA	4,779	6,373	08/07/2024	02/16/2028
	025816-DV-8	AMERICAN EXPRESS CO		1.2,5	1.F FE	504,115		100,544	502,720	500,000	503,579		(536)		5.043	4.744	JJ	10,856		08/01/2024	07/26/2028
	02665W-DT-5	AMERICAN HONDA FINANCE CORP		1	1.G FE	1,042,241		82,683	864,037	1,045,000	1,043,276		268		1.800	1.829	JJ	8,778	18,810	01/11/2021	01/13/2031
	02665W-FL-0	AMERICAN HONDA FINANCE CORP		1	1.G FE	579,832		99,064	574,571	580,000	579,841		10		5.050	5.055	JJ	13,913		07/08/2024	07/10/2031
	02665W-FQ-9	AMERICAN HONDA FINANCE CORP		1	1.G FE	619,256		97,281	603,142	620,000	619,300		44		4.400	4.427	MS	8,790		09/03/2024	09/05/2029
	03027X-AK-6	AMERICAN TOWER CORP		1.2	2.B FE	682,171		97,750	684,250	700,000	683,270		1,099		3.375	4.786	AO	4,988		11/15/2024	10/15/2026
	03027X-BG-4	AMERICAN TOWER CORP		1.2	2.B FE	632,168		83,843	532,403	635,000	633,305		275		1.875	1.924	AO	2,514	11,906	09/23/2020	10/15/2030
	03027X-BJ-8	AMERICAN TOWER CORP		1.2	2.B FE	448,545		90,277	451,385	500,000	454,006		5,461		1.500	4.745	JJ	3,146		08/07/2024	01/31/2028
	03040W-AU-9	AMERICAN WATER CAPITAL CORP		1.2	2.A FE	646,184		94,259	659,813	700,000	660,628		7,818		3.450	4.882	JD	2,013	24,150	02/10/2023	06/01/2029
	031162-CJ-7	AMGEN INC		1.2	2.A FE	289,680		96,787	290,361	300,000	290,365		685		2.600	4.664	FA	2,860		11/15/2024	08/19/2026
	031162-CQ-1	AMGEN INC		1.2	2.A FE	480,765		96,211	481,055	500,000	483,019		2,254		3.200	4.490	MN	2,622	8,000	08/07/2024	11/02/2027
	031162-DF-4	AMGEN INC		1.2	2.A FE	193,912		77,335	150,803	195,000	193,967		20		4.200	4.233	FA	2,935	8,190	02/17/2022	02/22/2052
	031162-DQ-0	AMGEN INC		1.2	2.A FE	942,817		100,955	954,025	945,000	943,315		278		5.250	5.290	MS	16,400	49,613	02/15/2023	03/02/2030
	037389-BB-8	AON CORP		1.2	2.A FE	1,263,328		98,662	1,233,275	1,250,000	1,254,014		(1,472)		4.500	4.400	JD	2,500	39,375	08/07/2024	12/15/2028
	03740L-AD-4	AON CORP		1.2	2.A FE	478,130		95,695	478,475	500,000	479,137		1,007		2.850	4.705	MN	1,306	7,125	11/15/2024	05/28/2027
	03740L-AE-2	AON CORP		1.2	2.A FE	260,988		73,418	194,558	265,000	261,190		33		3.900	3.970	FA	3,531	10,335	02/23/2022	02/28/2052
	037833-BX-7	APPLE INC		1.2	1.B FE	758,534		91,536	640,752	700,000	750,454		(1,525)		4.650	4.128	FA	11,573	32,550	02/21/2019	02/23/2046
	038222-AN-5	APPLIED MATERIALS INC		1.2	1.F FE	149,426		85,509	128,264	150,000	149,676		56		1.750	1.792	JD	219	2,625	05/26/2020	06/01/2030
	00217G-AB-9	APTIV SWISS HOLDINGS LTD		C 1.2	2.B FE	473,100		86,312	409,982	475,000	473,586		173		3.250	3.297	MS	5,146	15,438	02/09/2022	03/01/2032
	039482-AD-6	ARCHER-DANIELS-MIDLAND CO		1.2	1.F FE	1,042,837		86,397	902,849	1,045,000	1,043,514		184		2.900	2.922	MS	10,102	30,305	02/23/2022	02/10/2032
	04316J-AL-3	ARTHUR J. GALLAGHER & CO.		1.2	2.B FE	124,903		99,586	124,483	125,000	124,903		1		4.850	4.868	JD	202		12/10/2024	12/15/2029
	00206R-HJ-4	AT&T INC		1.2	2.B FE	641,827		97,883	631,345	645,000	643,526		317		4.350	4.411	MS	9,353	28,058	02/13/2019	03/01/2029
	053015-AH-6	AUTOMATIC DATA PROCESSING INC		1.2	1.D FE	493,223		95,238	471,428	495,000	493,268		45		4.450	4.495	MS	6,853		09/04/2024	09/09/2034
	053484-AB-7	AVALONBAY COMMUNITIES INC		1.2	1.G FE	928,893		82,835	770,366	930,000	929,214		103		2.050	2.063	JJ	8,791	19,065	09/08/2021	01/15/2032
	05348E-BG-3	AVALONBAY COMMUNITIES INC		1.2	1.G FE	264,716		88,177	233,669	265,000	264,846		28		2.300	2.312	MS	2,032	6,095	02/10/2020	03/01/2030
	05348E-BH-1	AVALONBAY COMMUNITIES INC		1.2	1.G FE	647,108		86,814	564,291	650,000	648,260		264		2.450	2.498	JJ	7,343	15,925	05/08/2020	01/15/2031
	059165-ER-7	BALTIMORE GAS AND ELECTRIC CO		1.2	1.F FE	256,983		99,806	249,515	250,000	256,767		(215)		5.300	4.930	JD	1,104	6,441	08/07/2024	06/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig g n CHAR	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
06051G-HM-4	BANK OF AMERICA CORP			1,2,5	1.G FE	100,000	97.476	97,476	100,000	100,000					4.271	4.271	JJ	1,874	4,271	07/18/2018	07/23/2029
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.G FE	2,412,100	95.876	2,396,900	2,500,000	2,419,133		7,033			3.974	4.709	FA	39,740		08/07/2024	02/07/2030
06051G-LS-6	BANK OF AMERICA CORP			1,2,5	1.E FE	820,216	102.495	819,960	800,000	817,124		(3,092)			5.819	5.176	MS	13,707	23,276	03/27/2024	09/15/2029
06051G-MA-4	BANK OF AMERICA CORP			1,2,5	1.G FE	880,708	100.154	851,309	850,000	879,960		(748)			5.468	4.976	JJ	20,399	9,569	09/17/2024	01/23/2035
06368L-3L-8	BANK OF MONTREAL			1,2	1.F FE	264,098	101.629	254,073	250,000	263,577		(521)			5.511	4.506	JD	1,033	6,889	09/17/2024	06/04/2031
06368L-WU-6	BANK OF MONTREAL			1,2	1.F FE	569,608	102.574	564,157	550,000	568,809		(799)			5.717	4.686	MS	8,385		10/30/2024	09/25/2028
06406R-BK-2	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	393,724	98.791	395,164	400,000	395,366		885			4.596	4.851	JJ	7,915	18,384	02/10/2023	07/26/2030
06406R-BL-0	BANK OF NEW YORK MELLON CORP			2,5	1.F FE	926,523	102.670	924,030	900,000	925,497		(1,026)			5.802	4.714	AO	9,573		11/15/2024	10/25/2028
06406R-BX-4	BANK OF NEW YORK MELLON CORP			1,2,5	1.D FE	503,935	100.423	502,115	500,000	503,442		(493)			4.890	4.601	JJ	10,799		08/07/2024	07/21/2028
06418G-AN-7	BANK OF NOVA SCOTIA			1,2,5	1.F FE	495,000	96.788	479,101	495,000	495,000					4.740	4.742	MN	3,324	3,845	09/04/2024	11/10/2032
07274N-AL-7	BAYER US FINANCE II LLC			1,2	2.B FE	198,542	96.229	192,458	200,000	199,378		141			4.740	4.462	JD	389	8,750	06/18/2018	12/15/2028
075887-CQ-0	BECTON DICKINSON AND CO			1,2	2.B FE	1,096,601	99.531	1,094,841	1,100,000	1,096,754		153			4.693	4.795	FA	19,789		11/15/2024	02/13/2028
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.B FE	628,885	97.558	614,615	630,000	628,962		77			5.200	5.223	FA	12,376	16,380	02/12/2024	02/15/2034
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	229,073	85.968	197,726	230,000	229,393		88			2.550	2.596	AO	1,466	5,865	03/29/2021	04/01/2031
05565E-CJ-2	BMW US CAPITAL LLC			1,2	1.F FE	1,013,640	99.355	993,550	1,000,000	1,012,607		(1,033)			4.900	4.565	AO	12,114	24,500	08/07/2024	04/02/2029
05565E-CQ-6	BMW US CAPITAL LLC			1	1.F FE	498,230	99.564	497,820	500,000	498,318		88			4.600	4.737	FA	8,817		11/15/2024	08/13/2027
09659W-2F-0	BNP PARIBAS SA		C	1	1.G FE	198,928	97.251	194,502	200,000	199,562		109			4.400	4.466	FA	3,349	8,800	08/07/2018	08/14/2028
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	1,325,770	85.599	1,189,826	1,390,000	1,328,678		2,908			2.721	3.406	JJ	17,755	24,217	08/07/2024	01/12/2032
10373Q-BX-7	BP CAPITAL MARKETS AMERICA INC			1,2	1.E FE	509,898	99.470	507,297	510,000	510,000		102			4.699	4.699	AO	5,392	17,974	01/04/2024	04/10/2029
05583J-AJ-1	BPCE SA		C	2,5	2.A FE	635,000	81.807	519,474	635,000	635,000					2.277	2.277	JJ	6,466	14,459	01/12/2021	01/20/2032
11134L-AR-0	BROADCOM CORP			1,2	2.B FE	482,240	96.334	481,670	500,000	484,167		1,927			3.500	4.629	JJ	8,069		08/07/2024	01/15/2028
11135F-BH-3	BROADCOM INC			1,2	2.B FE	984,550	86.279	862,790	1,000,000	989,723		1,528			2.450	2.633	FA	9,256	24,500	07/02/2021	02/15/2031
11135F-CB-5	BROADCOM INC			1,2	2.B FE	374,340	97.321	364,954	375,000	374,357		17			4.350	4.388	FA	4,033		09/26/2024	02/15/2030
133131-AW-2	CAMDEN PROPERTY TRUST			1,2	1.G FE	489,205	97.301	486,505	500,000	490,214		1,009			4.100	4.670	AO	4,328	10,250	08/01/2024	10/15/2028
133131-AX-0	CAMDEN PROPERTY TRUST			1,2	1.G FE	702,210	92.940	697,050	750,000	705,721		3,511			3.150	4.618	JJ	11,813		08/07/2024	07/01/2029
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.F FE	578,000	101.091	584,306	578,000	578,000					5.237	5.237	JD	252	15,135	06/24/2024	06/28/2027
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE			1,2	1.F FE	499,125	100.284	501,420	500,000	499,290		166			5.001	5.048	AO	4,376	25,005	03/27/2024	04/28/2028
13645R-BF-0	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	634,778	85.292	541,604	635,000	634,841		21			2.450	2.454	JD	1,253	15,558	11/17/2021	12/02/2031
13648T-AA-5	CANADIAN PACIFIC RAILWAY CO			1,2	2.A FE	94,812	86.882	82,538	95,000	94,898		19			2.050	2.072	MS	628	1,948	03/03/2020	03/05/2030
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	420,000	99.709	418,778	420,000	420,000					4.927	4.929	MN	2,932	20,693	05/05/2022	05/10/2028
149123-CH-2	CATERPILLAR INC			1,2	1.F FE	1,481,939	90.179	1,343,667	1,490,000	1,485,489		789			2.600	2.662	AO	8,824	38,740	04/06/2020	04/09/2030
15189X-AV-0	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC			1,2	1.F FE	617,353	85.351	529,176	620,000	618,285		252			2.350	2.398	AO	3,643	14,570	03/08/2021	04/01/2031
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	88,257	91.167	91,167	100,000	91,228		1,610			2.750	4.841	AO	688	2,750	02/10/2023	10/01/2029
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	175,934	96.714	176,019	182,000	179,566		691			4.200	4.655	MS	2,251	7,644	02/21/2019	03/15/2028
161175-BU-7	CHARTER COMMUNICATIONS OPERATING LLC			1,2	2.C FE	1,775,825	84.372	1,463,854	1,735,000	1,761,966		(4,116)			2.800	2.519	AO	12,145	48,580	07/02/2021	04/01/2031
125523-CB-4	CIGNA GROUP			1,2	2.A FE	776,288	97.262	778,096	800,000	777,511		1,223			3.400	4.782	MS	9,067		11/15/2024	03/01/2027
17275R-BR-2	CISCO SYSTEMS INC			1,2	1.E FE	634,778	100.617	638,918	635,000	634,812		34			4.850	4.858	FA	10,694	15,399	02/21/2024	02/26/2029
17325F-BB-3	CITIBANK NA			1,2	1.E FE	624,108	103.141	618,846	600,000	623,125		(983)			5.803	4.645	MS	8,898		10/30/2024	09/29/2028
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	189,628	96.163	192,326	200,000	192,015		1,292			4.412	5.203	MS	2,231	8,824	02/10/2023	03/31/2031
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	500,000	84.680	423,400	500,000	500,000					2.561	2.561	MN	2,134	12,805	04/27/2021	05/01/2032

E106

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
172967-PF-2	CITIGROUP INC			1,2,5	1.G FE	497,910	99.952	499,760	500,000	498,227		317		5.174	5.259	FA	9,917	12,935	03/27/2024	02/13/2030
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC			1,2	2.A FE	239,542	99.113	237,871	240,000	239,575		33		4.500	4.569	AO	2,460		10/07/2024	10/08/2027
191216-DP-2	COCA-COLA CO			1	1.E FE	1,204,000	85.109	1,025,563	1,205,000	1,204,304		91		2.250	2.259	JJ	13,255	27,113	04/28/2021	01/05/2032
20030N-BH-3	COMCAST CORP			1	1.G FE	719,940	93.354	700,155	750,000	721,122		1,182		4.250	4.834	JJ	14,698		08/07/2024	01/15/2033
20030N-CH-2	COMCAST CORP			1,2	1.G FE	481,890	96.024	480,120	500,000	482,486		596		3.550	4.698	MN	2,958		11/15/2024	05/01/2028
20030N-CT-6	COMCAST CORP			1,2	1.G FE	1,288,650	97.570	1,219,625	1,250,000	1,266,217		(4,203)		4.150	3.756	AO	10,951	51,875	02/21/2019	10/15/2028
20030N-CU-3	COMCAST CORP			1,2	1.G FE	193,548	96.469	192,938	200,000	194,934		745		4.250	4.756	AO	1,794	8,500	02/10/2023	10/15/2030
20030N-EE-7	COMCAST CORP			1,2	1.G FE	767,628	97.177	748,263	770,000	767,951		195		4.800	4.839	MN	4,723	36,960	05/01/2023	05/15/2033
210518-DX-1	CONSUMERS ENERGY CO			1,2	1.E FE	274,381	99.331	273,160	275,000	274,416		35		4.700	4.748	JJ	5,242		07/29/2024	01/15/2030
228023-AB-3	CROWLEY CONRO LLC			1	1.A	122,483	86.882	106,415	122,483	122,483				4.181	4.181	FA	1,935	5,121	10/24/2018	08/15/2043
22822V-AT-8	CROWN CASTLE INC			1,2	2.B FE	924,127	84.150	782,595	930,000	926,185		581		2.250	2.323	JJ	9,649	20,925	07/02/2021	01/15/2031
22822V-BA-8	CROWN CASTLE INC			1,2	2.B FE	300,348	99.955	299,865	300,000	300,351		3		5.000	4.958	JJ	7,083		11/15/2024	01/11/2028
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	801,408	96.942	775,536	800,000	800,572		(163)		4.300	4.276	MS	9,173	34,400	03/04/2019	03/25/2028
126650-DJ-6	CVS HEALTH CORP			1,2	2.B FE	91,868	91.644	91,644	100,000	93,744		1,017		3.750	5.125	AO	938	3,750	02/10/2023	04/01/2030
126650-DY-3	CVS HEALTH CORP			1,2	2.B FE	439,646	95.901	422,923	441,000	439,815		109		5.300	5.340	JD	1,948	23,373	05/30/2023	06/01/2033
25243Y-BD-0	DIAGEO CAPITAL PLC			1,2	1.G FE	1,512,750	86.347	1,312,474	1,520,000	1,515,956		712		2.000	2.053	AO	5,236	30,400	04/27/2020	04/29/2030
26444H-AJ-0	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	1,018,670	84.885	848,850	1,000,000	1,010,639		(1,948)		1.750	1.537	JD	778	17,500	10/07/2020	06/15/2030
26442U-AG-9	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	59,989	96.387	57,832	60,000	59,997		1		3.700	3.701	MS	740	2,220	08/07/2018	09/01/2028
26442U-AH-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	190,213	94.844	181,152	191,000	190,638		79		3.450	3.499	MS	1,940	6,590	03/04/2019	03/15/2029
26442U-AL-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	903,768	82.857	911,427	1,100,000	929,441		15,709		2.000	4.757	FA	8,311	17,000	08/07/2024	08/15/2031
26078J-AD-2	DUPONT DE NEMOURS INC			1,2	2.A FE	230,000	99.627	229,142	230,000	230,000				4.725	4.724	MN	1,389	10,868	11/14/2018	11/15/2028
277432-AW-0	EASTMAN CHEMICAL CO			1,2	2.B FE	496,005	98.249	491,245	500,000	496,371		366		4.500	4.705	JD	1,875	11,250	08/07/2024	12/01/2028
277432-AX-8	EASTMAN CHEMICAL CO			1,2	2.B FE	364,945	101.914	371,986	365,000	364,953		4		5.750	5.752	MS	6,588	20,988	02/22/2023	03/08/2033
036752-AG-8	ELEVANCE HEALTH INC			1,2	2.A FE	1,761,408	97.761	1,759,698	1,800,000	1,762,785		1,377		4.101	4.812	MS	24,606		11/15/2024	03/01/2028
29250N-AZ-8	ENBRIDGE INC			1,2	2.A FE	927,030	91.602	916,020	1,000,000	932,011		4,981		3.125	4.704	MN	3,993	15,625	08/07/2024	11/15/2029
29273V-AR-1	ENERGY TRANSFER LP			1,2	2.B FE	1,534,845	102.205	1,533,075	1,500,000	1,532,798		(2,047)		6.050	4.791	JD	7,563	45,375	11/15/2024	12/01/2026
29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	1,600,496	100.038	1,600,608	1,600,000	1,600,537		41		4.600	4.583	JJ	34,756		11/15/2024	01/11/2027
29444U-BG-0	EQUINIX INC			1,2	2.B FE	556,680	92.997	557,982	600,000	558,535		1,855		1.800	4.721	JJ	4,980		11/15/2024	07/15/2027
29444U-BR-6	EQUINIX INC			1,2	2.B FE	917,080	91.067	910,670	1,000,000	924,920		7,840		2.000	4.423	MN	2,556	10,000	08/14/2024	05/15/2028
29444U-BS-4	EQUINIX INC			1,2	2.B FE	81,580	85.524	85,524	100,000	85,119		1,921		2.500	5.282	MN	319	2,500	02/10/2023	05/15/2031
26884T-AV-4	ERAC USA FINANCE LLC			1,2	1.G FE	995,070	99.414	994,140	1,000,000	995,237		167		4.600	4.756	MN	7,667		11/15/2024	05/01/2028
30161N-BJ-9	EXELON CORP			1,2	2.B FE	302,391	100.667	302,001	300,000	302,315		(76)		5.150	4.880	MS	4,549		11/15/2024	03/15/2028
31429K-AL-7	FEDERATION DES CAISSES DESJARDINS DU QUE			1,2	1.E FE	629,622	100.519	633,270	630,000	629,637		15		5.250	5.265	AO	5,972	24,806	01/22/2024	04/26/2029
31428X-BR-6	FEDEX CORP			1,2	2.B FE	436,083	97.924	421,073	430,000	432,575		(664)		4.200	4.017	AO	3,712	18,060	02/21/2019	10/17/2028
337738-AR-9	FISERV INC			1,2	2.B FE	879,228	97.308	875,772	900,000	879,839		611		4.200	4.860	AO	9,450		11/15/2024	10/01/2028
341081-GG-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	859,840	84.418	844,180	1,000,000	866,123		6,283		2.450	4.692	FA	10,072		08/07/2024	02/03/2032
37045X-BT-2	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	950,710	98.900	989,000	1,000,000	985,336		6,645		4.350	5.115	JJ	19,817	43,500	02/21/2019	01/17/2027
37045X-EH-5	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	511,515	102.040	510,200	500,000	511,176		(339)		5.800	5.076	JD	644	14,500	11/15/2024	06/23/2028
375558-BY-8	GILEAD SCIENCES INC			1,2	2.A FE	663,411	83.658	556,326	665,000	664,055		156		1.650	1.676	AO	2,743	10,973	09/23/2020	10/01/2030
378272-BN-7	GLENORE FUNDING LLC			1,2	2.A FE	727,965	103.164	722,148	700,000	727,159		(806)		6.125	4.958	AO	10,123		11/15/2024	10/06/2028
361841-AR-0	GLP CAPITAL LP			1,2	2.C FE	44,719	85.956	38,680	45,000	44,795		25		3.250	3.323	JJ	674	1,463	12/07/2021	01/15/2032
38151L-AG-5	GOLDMAN SACHS BANK USA			2,5	1.E FE	820,000	100.799	826,552	820,000	820,000				5.414	5.420	MN	4,933	22,197	05/15/2024	05/21/2027

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				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date	
38141G-A5-3	GOLDMAN SACHS GROUP INC			2.A FE	713,973	107.541	699,017	650,000	708,745		(5,082)			6.561	5.266	AO	7,937	42,647	12/19/2023	10/24/2034	
38141G-B3-7	GOLDMAN SACHS GROUP INC			1.F FE	338,705	98.183	319,095	325,000	338,406		(299)			5.330	4.787	JJ	7,603		09/17/2024	07/23/2035	
38141G-WV-2	GOLDMAN SACHS GROUP INC			2.A FE	1,930,580	96.228	1,924,560	2,000,000	1,937,625		7,045			3.814	4.644	AO	14,408	38,140	08/07/2024	04/23/2029	
404119-CC-1	HCA INC			2.C FE	993,260	83.039	830,390	1,000,000	995,431		637			2.375	2.451	JJ	10,951	23,750	06/24/2021	07/15/2031	
404119-CP-2	HCA INC			2.C FE	909,810	100.277	902,493	900,000	909,062		(748)			5.200	4.870	JD	3,900	23,400	11/15/2024	06/01/2028	
40414L-AR-0	HEALTHPEAK OP LLC			2.A FE	1,367,142	93.618	1,357,461	1,450,000	1,374,997		6,751			3.500	4.781	JJ	23,401	3,500	08/07/2024	07/15/2029	
437076-BY-7	HOME DEPOT INC			1.F FE	243,594	92.783	227,318	245,000	244,321		140			2.950	3.017	JD	321	7,228	06/03/2019	06/15/2029	
44107H-AC-6	HOSPITAL FOR SPECIAL SURGERY			1.E FE	25,000	96.468	24,117	25,000	25,000					3.737	3.736	AO	234	934	03/23/2018	04/01/2028	
404280-CT-4	HSBC HOLDINGS PLC		C	1.G FE	1,255,000	85.010	1,066,876	1,255,000	1,255,000					2.804	2.804	MN	3,617	35,190	05/17/2021	05/24/2032	
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC			1.G FE	480,040	95.943	479,716	500,000	480,862		822			3.100	4.622	MS	4,564		11/15/2024	09/15/2027	
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC			1.G FE	699,258	97.820	684,738	700,000	699,521		96			4.350	4.367	JD	1,353	30,450	05/12/2022	06/15/2029	
460690-BP-4	INTERPUBLIC GROUP OF COMPANIES INC			2.B FE	404,628	99.274	397,096	400,000	401,982		(507)			4.650	4.497	AO	4,650	18,600	02/21/2019	10/01/2028	
460690-BR-0	INTERPUBLIC GROUP OF COMPANIES INC			2.B FE	1,246,116	98.764	1,061,713	1,075,000	1,179,714		(19,635)			4.750	2.638	MS	12,907	51,063	07/02/2021	03/30/2030	
46647P-AV-8	JPMORGAN CHASE & CO			1.F FE	1,911,248	97.347	1,820,389	1,870,000	1,885,643		(4,408)			4.203	3.921	JJ	34,495	78,596	02/21/2019	07/23/2029	
46647P-AX-4	JPMORGAN CHASE & CO			1.F FE	130,000	98.033	127,443	130,000	130,000					4.452	4.452	JD	418	15,000	11/28/2018	12/05/2029	
46647P-BE-5	JPMORGAN CHASE & CO			1.E FE	1,485,266	90.125	1,261,750	1,400,000	1,445,797		(9,052)			2.739	2.018	AO	8,095	38,346	06/26/2020	10/15/2030	
46647P-CR-5	JPMORGAN CHASE & CO			1.E FE	800,000	84.377	675,016	800,000	800,000					2.545	2.545	MN	2,997	20,360	11/01/2021	11/08/2032	
46647P-DY-9	JPMORGAN CHASE & CO			1.F FE	706,596	105.735	687,278	650,000	701,939		(4,527)			6.254	5.116	AO	7,679	40,651	12/19/2023	10/23/2034	
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1.D FE	448,358	96.856	435,852	450,000	449,587		186			3.150	3.191	MN	2,363	14,175	05/03/2017	05/01/2027	
494368-CB-7	KIMBERLY-CLARK CORP			1.F FE	44,965	92.479	41,616	45,000	44,981		3			3.100	3.109	MS	368	1,395	03/24/2020	03/26/2030	
49456B-AV-3	KINDER MORGAN INC			2.B FE	188,750	95.081	190,162	200,000	190,436		916			4.800	5.542	FA	4,000	9,600	02/10/2023	02/01/2033	
48255G-AA-3	KKR GROUP FINANCE CO XII LLC			1.F FE	832,052	96.461	805,449	835,000	832,694		254			4.850	4.895	MN	4,950	40,498	05/10/2022	05/17/2032	
50077L-AD-8	KRAFT HEINZ FOODS CO			2.B FE	974,580	97.666	976,660	1,000,000	976,545		1,965			3.000	4.734	JD	2,500	15,000	11/15/2024	06/01/2026	
502431-AF-6	L3HARRIS TECHNOLOGIES INC			2.B FE	917,140	90.549	792,304	875,000	901,094		(5,204)			2.900	2.229	JD	1,128	25,375	11/02/2021	12/15/2029	
53944Y-AS-2	LLOYDS BANKING GROUP PLC		C	1.G FE	1,266,681	97.344	1,265,472	1,300,000	1,268,363		1,682			3.750	4.571	MS	13,948		11/15/2024	03/18/2028	
539830-BU-2	LOCKHEED MARTIN CORP			1.F FE	578,347	100.247	581,433	580,000	579,538		564			4.950	5.055	AO	6,061	28,710	10/19/2022	10/15/2025	
548661-EA-1	LOWE'S COMPANIES INC			2.A FE	674,265	86.911	564,922	650,000	665,931		(2,462)			2.625	2.187	AO	4,266	17,063	07/02/2021	04/01/2031	
548661-ED-5	LOWE'S COMPANIES INC			2.A FE	1,071,708	89.505	1,074,060	1,200,000	1,083,281		11,573			1.700	4.588	MS	6,007	10,200	08/07/2024	09/15/2028	
57636Q-AS-3	MASTERCARD INC			1.E FE	499,360	84.604	423,020	500,000	499,591		62			1.900	1.914	MS	2,797	9,500	03/02/2021	03/15/2031	
57636Q-BB-9	MASTERCARD INC			1.E FE	619,256	96.672	599,366	620,000	619,259		3			4.350	4.370	JJ	8,690		09/03/2024	01/15/2032	
58013M-FM-1	MCDONALD'S CORP			2.A FE	74,960	87.451	65,588	75,000	74,978		4			2.125	2.131	MS	531	1,594	03/03/2020	03/01/2030	
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1.F FE	502,560	100.094	500,470	500,000	502,505		(55)			5.100	4.945	FA	10,483		11/15/2024	08/03/2028	
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1.F FE	584,152	98.622	576,939	585,000	584,215		63			4.800	4.833	FA	11,700		07/29/2024	08/01/2029	
58989V-2J-2	MET TOWER GLOBAL FUNDING			1.D FE	983,680	98.335	983,350	1,000,000	984,344		664			4.000	4.612	AO	10,000		11/15/2024	10/01/2027	
594918-BL-7	MICROSOFT CORP			1.A FE	603,152	92.656	509,608	550,000	595,444		(1,451)			4.450	3.860	MN	3,943	24,475	02/21/2019	11/03/2045	
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC		C	1.G FE	982,740	98.311	983,110	1,000,000	983,573		833			4.080	4.621	AO	8,160		11/15/2024	04/19/2028	
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC		C	1.G FE	915,615	100.788	907,092	900,000	914,104		(1,511)			5.242	4.721	AO	9,436	23,589	08/07/2024	04/19/2029	
617446-8P-7	MORGAN STANLEY			1.E FE	1,128,840	92.920	1,115,040	1,200,000	1,133,340		4,500			3.622	4.671	AO	10,866	21,732	08/07/2024	04/01/2031	
61744Y-AK-4	MORGAN STANLEY			1.G FE	988,336	96.466	979,130	1,015,000	1,003,841		2,892			3.591	3.928	JJ	16,098	36,449	02/21/2019	07/22/2028	
61747Y-FL-4	MORGAN STANLEY			1.E FE	503,710	99.489	497,445	500,000	503,529		(181)			5.466	5.366	JJ	12,374	13,665	03/27/2024	01/18/2035	
61747Y-FQ-3	MORGAN STANLEY			1.E FE	1,018,544	101.825	1,018,250	1,000,000	1,016,474		(2,070)			5.656	5.223	AO	11,469	28,123	05/15/2024	04/18/2030	
61690U-8B-9	MORGAN STANLEY BANK NA			1.D FE	503,605	101.410	507,050	500,000	502,951		(654)			5.504	5.239	MN	2,676	13,454	06/04/2024	05/26/2028	

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Code	For orig n Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
61690U-8G-8	MORGAN STANLEY BANK NA			1.2,5	497,885	99.357	496,785	500,000	498,065			180		4.447	4.605	AO	4,509		10/30/2024	10/15/2027
55336V-AK-6	MPLX LP			1.2	984,440	98.542	985,420	1,000,000	985,255			815		4.125	4.849	MS	13,750		11/15/2024	03/01/2027
632525-CA-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		C		428,749	99.378	427,326	430,000	428,786			37		4.500	4.609	AO	1,881		11/19/2024	10/26/2027
63253Q-AG-9	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR				507,000	100.192	507,973	507,000	507,000					4.787	4.787	JJ	11,528	12,135	01/03/2024	01/10/2029
63307A-2X-2	NATIONAL BANK OF CANADA				484,602	101.956	494,487	485,000	484,676			71		5.600	5.619	JD	981	27,160	12/11/2023	12/18/2028
63307A-3B-9	NATIONAL BANK OF CANADA				389,204	97.292	379,439	390,000	389,237			33		4.500	4.546	AO	3,949		10/03/2024	10/10/2029
639057-AC-2	NATWEST GROUP PLC		C	1.2	760,536	95.446	763,568	800,000	762,334			1,798		1.642	3.666	JD	620	6,568	11/15/2024	06/14/2027
780097-BG-5	NATWEST GROUP PLC		C	2,5	299,025	99.059	297,177	300,000	299,125			100		4.892	4.970	MN	1,753	7,338	08/01/2024	05/18/2029
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING				2,018,950	100.322	2,006,440	2,000,000	2,017,507		(1,443)			4.850	4.537	JJ	46,344		11/15/2024	01/09/2028
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDINGS INC			1.2	659,841	91.595	641,165	700,000	661,985			2,144		1.875	4.700	JJ	6,052		11/15/2024	01/15/2027
637417-AL-0	NNN REIT INC			1.2	39,715	97.786	39,114	40,000	39,880			29		4.300	4.387	AO	363	1,720	09/18/2018	10/15/2028
65558R-AD-1	NORDEA BANK ABP		C		674,561	101.285	683,674	675,000	674,747			84		5.375	5.390	MS	9,977	36,281	09/15/2022	09/22/2027
655844-BH-0	NORFOLK SOUTHERN CORP		1		264,535	91.427	228,568	250,000	262,031		(477)			4.837	4.427	AO	3,023	12,093	02/21/2019	10/01/2041
655844-CE-6	NORFOLK SOUTHERN CORP			1.2	681,810	90.401	678,008	750,000	686,509			4,699		2.550	4.521	MN	3,188	9,563	08/07/2024	11/01/2029
666807-BS-0	NORTHROP GRUMMAN CORP			1.2	139,439	97.424	136,394	140,000	139,678			52		4.400	4.449	MN	1,027	6,160	03/19/2020	05/01/2030
66815L-2K-4	NORTHWESTERN MUTUAL GLOBAL FUNDING				804,678	99.225	798,761	805,000	804,818			62		4.350	4.359	MS	10,311	35,018	09/08/2022	09/15/2027
67080L-AA-3	NUVEEN LLC			1.2	99,403	97.103	97,103	100,000	99,748			60		4.000	4.072	MN	667	4,000	10/17/2018	11/01/2028
681919-BG-0	OMNICOM GROUP INC			1.2	583,070	98.798	577,968	585,000	583,207			138		5.300	5.339	MN	12,833		07/30/2024	11/01/2034
68233J-CF-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1.2	1,573,772	93.709	1,527,457	1,630,000	1,583,419			5,151		4.150	4.609	JD	5,637	67,645	02/10/2023	06/01/2032
68233J-CV-4	ONCOR ELECTRIC DELIVERY COMPANY LLC			1.2	496,920	99.022	495,110	500,000	496,987			67		4.650	4.791	MN	3,100		11/15/2024	11/01/2029
68389X-BN-4	ORACLE CORP			1.2	239,900	96.172	240,430	250,000	241,068			1,168		3.250	4.593	MN	1,038	4,063	08/07/2024	11/15/2027
68389X-BU-8	ORACLE CORP			1.2	287,277	96.038	288,114	300,000	287,901			624		2.800	4.711	AO	2,100		11/15/2024	04/01/2027
68389X-CE-3	ORACLE CORP			1.2	2,082,640	88.039	1,760,780	2,000,000	2,054,367		(8,371)			2.875	2.385	MS	15,333	57,500	07/02/2021	03/25/2031
686514-AE-0	ORLANDO HEALTH INC			1.2	80,387	95.936	76,749	80,000	80,150		(37)			3.777	3.720	AO	755	3,022	02/06/2018	10/01/2028
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II				494,911	98.776	488,941	495,000	494,882			(28)		4.500	4.484	FA	7,611		08/22/2024	08/28/2029
701094-AS-3	PARKER-HANNIFIN CORP			1.2	492,935	98.627	493,135	500,000	493,817			882		4.500	4.797	MS	6,625	11,250	03/27/2024	09/15/2029
70450Y-AH-6	PAYPAL HOLDINGS INC			1.2	502,764	87.663	525,978	600,000	524,639			11,862		2.300	4.975	JD	1,150	13,800	02/10/2023	06/01/2030
693304-BF-3	PECO ENERGY CO			1.2	1,027,919	98.315	1,012,645	1,030,000	1,028,165			171		4.900	4.926	JD	2,243	50,470	06/15/2023	06/15/2033
709599-BS-2	PENSKE TRUCK LEASING CO LP			1.2	769,275	101.751	763,133	750,000	767,191			(2,084)		5.700	4.871	FA	17,813		08/07/2024	02/01/2028
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1,205,000	84.181	1,014,381	1,205,000	1,205,000					2.307	2.307	AO	5,251	27,799	04/20/2021	04/23/2032
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC			2,5	1,012,660	101.766	508,830	500,000	511,433			(1,227)		5.582	4.853	JD	1,473	13,955	08/01/2024	06/12/2029
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC			2,5	506,955	100.871	504,355	500,000	505,887			(1,068)		5.300	4.692	JJ	11,778		08/07/2024	01/21/2028
74153W-CV-9	PRICOA GLOBAL FUNDING I				529,343	97.297	515,674	530,000	529,371			28		4.650	4.671	FA	8,489		08/20/2024	08/27/2031
74340X-BM-2	PROLOGIS LP			1.2	600,953	87.503	529,393	605,000	602,785			390		2.250	2.324	AO	2,874	13,613	02/03/2020	04/15/2030
74340X-BY-6	PROLOGIS LP			1.2	266,196	91.574	274,722	300,000	274,563			4,532		2.875	4.851	MN	1,102	8,625	02/10/2023	11/15/2029
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP			1.2	611,346	101.158	606,948	600,000	610,464			(882)		5.250	4.784	AO	7,875	17,850	08/01/2024	04/01/2029
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP			1.2	257,930	100.168	250,420	250,000	257,687			(243)		5.500	5.071	AO	3,438	7,792	08/07/2024	04/01/2034
74350L-AC-8	PROLOGIS TARGETED US LOGISTICS FUND LP			1.2	109,292	98.343	108,177	110,000	109,307			15		5.250	5.332	JJ	2,182		08/08/2024	01/15/2035
747525-BK-8	QUALCOMM INC			1.2	582,637	87.791	513,577	585,000	583,669			231		2.150	2.195	MN	1,432	12,578	05/06/2020	05/20/2030
756109-BP-8	REALTY INCOME CORP			1.2	349,577	102.215	357,753	350,000	349,651			35		5.625	5.641	AO	4,266	19,688	10/03/2022	10/13/2032
756109-BS-2	REALTY INCOME CORP			1.2	796,539	99.564	801,490	805,000	798,934			1,359		4.700	4.912	JD	1,682	37,835	04/05/2023	12/15/2028
756109-CA-0	REALTY INCOME CORP			1.2	458,965	91.948	459,740	500,000	460,373			1,408		2.100	4.799	MS	3,092		11/15/2024	03/15/2028

E109

SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				16 Rate of	Interest		Dates		
		3 Code	4 F o r e i g n C H A R	5 Bond CHAR			8 Rate Used To Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase / (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.		17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired
760759-AS-9	REPUBLIC SERVICES INC			1,2	2.A FE	966,800	96.782	967,820	1,000,000	970,653		3,853		3.375	4.476	MN	4,313	16,875	08/07/2024	11/15/2027
775109-CG-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	675,220	96.624	676,368	700,000	676,471		1,251		3.200	4.826	MS	6,596		11/15/2024	03/15/2027
775109-DE-8	ROGERS COMMUNICATIONS INC			1,2	2.C FE	628,198	99.403	626,239	630,000	628,493		295		5.000	5.065	FA	11,900	16,275	02/07/2024	02/15/2029
776743-AJ-5	ROPER TECHNOLOGIES INC			1,2	2.B FE	103,821	85.290	89,555	105,000	104,323		115		2.000	2.125	JD	6	3,150	06/08/2020	06/30/2030
78016H-ZS-2	ROYAL BANK OF CANADA			1	1.E FE	799,632	100.855	806,840	800,000	799,741		67		5.200	5.210	FA	17,333	42,871	07/13/2023	08/01/2028
78016H-ZX-1	ROYAL BANK OF CANADA			1,2,5	1.E FE	703,997	100.481	703,367	700,000	703,749		(248)		5.069	4.707	JJ	15,573		11/15/2024	07/23/2027
78016H-ZZ-6	ROYAL BANK OF CANADA			1,2,5	1.E FE	501,975	99.270	496,350	500,000	501,936		(39)		4.969	4.873	FA	10,283		10/30/2024	08/02/2030
78355H-LC-1	RYDER SYSTEM INC			1,2	2.A FE	293,805	99.699	294,112	295,000	293,905		99		4.950	5.040	MS	6,084		07/29/2024	09/01/2029
797440-BZ-6	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	241,107	83.891	251,673	300,000	253,739		6,849		1.700	4.803	AO	1,275	5,100	02/10/2023	10/01/2030
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	907,326	100.473	904,257	900,000	907,136		(190)		4.950	4.704	FA	16,830		11/15/2024	08/15/2028
80414L-2N-4	SAUDI ARABIAN OIL CO			C 1,2	1.E FE	283,119	98.763	281,475	285,000	283,185		66		5.250	5.336	JJ	6,816		07/10/2024	07/17/2034
78448T-AF-9	SMBC AVIATION CAPITAL FINANCE DAC			C 1,2	2.A FE	219,987	91.031	200,268	220,000	219,993		2		2.300	2.301	JD	225	5,060	06/08/2021	06/15/2028
842400-GQ-0	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	980,220	97.042	970,420	1,000,000	981,825		1,605		4.200	4.686	MS	14,000	21,000	08/07/2024	03/01/2029
842400-HY-2	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	617,160	102.397	614,382	600,000	616,666		(494)		5.650	4.814	AO	8,475		11/15/2024	10/01/2028
845011-AC-9	SOUTHWEST GAS CORP			1,2	2.A FE	154,805	86.282	133,737	155,000	154,889		19		2.200	2.214	JD	152	3,410	06/01/2020	06/15/2030
855244-BC-2	STARBUCKS CORP			1,2	2.A FE	608,847	87.555	534,086	610,000	609,145		106		3.000	3.022	FA	6,964	18,300	02/09/2022	02/14/2032
857477-BN-2	STATE STREET CORP			2,5	1.F FE	313,542	91.709	316,396	345,000	320,847		3,955		3.152	4.501	MS	2,749	10,874	02/10/2023	03/30/2031
857477-BS-1	STATE STREET CORP			2,5	1.F FE	1,425,075	95.078	1,426,170	1,500,000	1,428,942		3,867		2.203	3.869	FA	13,218		11/15/2024	02/07/2028
86562M-DA-5	SUMITOMO MITSUI FINANCIAL GROUP INC			C	1.G FE	814,984	101.772	814,176	800,000	813,975		(1,009)		5.880	4.685	JJ	21,952		11/15/2024	07/13/2026
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD			C 1,2	2.A FE	1,013,580	100.277	1,002,770	1,000,000	1,012,416		(1,164)		5.000	4.628	MN	4,861	25,000	08/07/2024	11/26/2028
875127-BM-3	TAMPA ELECTRIC CO			1,2	1.G FE	700,497	99.976	699,832	700,000	700,505		8		4.900	4.880	MS	11,433		11/15/2024	03/01/2029
87264A-AV-7	T-MOBILE USA INC			1,2	2.B FE	498,115	99.448	497,240	500,000	498,318		203		4.750	4.869	FA	9,896		08/07/2024	02/01/2028
87264A-CA-1	T-MOBILE USA INC			1,2	2.B FE	734,272	91.862	734,896	800,000	736,537		2,265		2.050	4.817	FA	6,196		11/15/2024	02/15/2028
87264A-DL-6	T-MOBILE USA INC			1,2	2.B FE	249,485	96.791	241,978	250,000	249,511		26		4.200	4.246	AO	2,771		09/23/2024	10/01/2029
89114T-ZD-7	TORONTO-DOMINION BANK			1	1.F FE	853,227	95.283	857,547	900,000	856,815		3,588		1.200	4.735	JD	840	5,400	11/15/2024	06/03/2026
89115A-2Y-7	TORONTO-DOMINION BANK			1	1.F FE	1,013,340	99.862	998,620	1,000,000	1,012,357		(983)		4.994	4.671	AO	11,930	24,970	08/07/2024	04/05/2029
89236T-LE-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	859,681	103.090	888,636	862,000	859,994		281		5.550	5.597	MN	5,449	47,841	11/15/2023	11/20/2030
89788M-AG-7	TRUIST FINANCIAL CORP			1,2,5	2.A FE	244,633	98.202	245,505	250,000	245,165		532		4.123	4.744	JD	716	5,154	08/07/2024	06/06/2028
89788M-AQ-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	647,628	106.964	641,784	600,000	643,424		(4,204)		7.161	5.057	AO	7,280	21,483	08/01/2024	10/30/2029
902613-AC-2	UBS GROUP AG			C 2	1.G FE	765,888	96.202	769,616	800,000	769,238		3,350		1.364	3.292	JJ	4,577		11/15/2024	01/30/2027
902613-AE-8	UBS GROUP AG			C 2	1.G FE	690,000	82.570	569,733	690,000	690,000				2.095	2.095	FA	5,622	14,456	02/02/2021	02/11/2032
90265E-AQ-3	UDR INC			1,2	2.A FE	665,658	91.586	576,992	630,000	648,821		(3,650)		3.200	2.534	JJ	9,296	20,160	02/19/2020	01/15/2030
907818-EV-6	UNION PACIFIC CORP			1,2	1.G FE	251,278	90.046	225,115	250,000	251,000		(55)		4.375	4.335	MS	3,372	10,938	02/21/2019	09/10/2038
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	704,697	96.031	677,019	705,000	704,870		28		3.700	3.705	MS	8,695	26,085	02/11/2019	03/01/2029
91324P-FJ-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	1,532,310	98.719	1,480,785	1,500,000	1,531,267		(1,043)		5.150	4.869	JJ	33,475		08/07/2024	07/15/2034
91159H-JP-6	US BANCORP			1,2,5	1.F FE	1,043,170	103.402	1,034,020	1,000,000	1,035,746		(7,424)		6.787	4.709	AO	12,254	33,935	08/07/2024	10/26/2027
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	778,720	97.354	778,832	800,000	779,474		754		4.000	4.884	MS	10,667		11/15/2024	03/01/2028
92343V-CX-0	VERIZON COMMUNICATIONS INC			1	2.A FE	676,501	83.517	584,619	700,000	679,007		473		4.522	4.734	MS	9,320	31,654	02/21/2019	09/15/2048
92343V-ER-1	VERIZON COMMUNICATIONS INC			1	2.A FE	984,610	97.988	979,880	1,000,000	985,078		468		4.329	4.771	MS	12,025		11/15/2024	09/21/2028
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	593,658	61.477	399,601	650,000	597,969		1,250		2.875	3.339	MN	2,128	18,688	05/25/2021	11/20/2050
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,019,413	86.158	861,580	1,000,000	1,012,715		(1,965)		2.550	2.321	MS	7,083	25,500	06/24/2021	03/21/2031
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	179,126	92.197	184,394	200,000	184,607		2,971		2.875	4.782	JJ	2,651	5,750	02/10/2023	07/15/2029

E10.10

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates		
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	For orig n	Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	1,249,275	97.321	1,216,513	1,250,000	1,249,337		62			5.000	5.007	JJ	28,819		08/07/2024	01/15/2034
92857W-BU-3	VODAFONE GROUP PLC		C	1	2.B FE	338,722	77.680	264,112	340,000	338,843		24		4.250	4.272	MS	4,174	14,450	09/10/2019	09/17/2050	
931142-EE-9	WALMART INC			1,2	1.C FE	94,620	97.753	89,933	92,000	93,028		(295)		3.700	3.334	JD	47	3,404	02/21/2019	06/26/2028	
931142-ET-6	WALMART INC			1,2	1.C FE	1,106,060	83.509	926,950	1,110,000	1,107,273		378		1.800	1.839	MS	5,495	19,980	09/08/2021	09/22/2031	
254687-FL-5	WALT DISNEY CO			1,2	1.F FE	261,070	88.963	235,752	265,000	263,060		392		2.000	2.166	MS	1,767	5,300	09/03/2019	09/01/2029	
94106L-CD-9	WASTE MANAGEMENT INC			1,2	1.G FE	613,186	98.327	604,711	615,000	613,204		19		4.800	4.849	MS	4,674		10/30/2024	03/15/2032	
95000U-3H-4	WELLS FARGO & CO			1,2,5	1.E FE	1,311,000	106.339	1,276,068	1,200,000	1,307,288		(3,712)		6.491	5.212	AO	14,713	38,946	08/07/2024	10/23/2034	
95000U-3L-5	WELLS FARGO & CO			1,2,5	1.E FE	611,196	101.657	609,942	600,000	610,669		(527)		5.707	4.881	AO	6,563		11/15/2024	04/22/2028	
95040Q-AD-6	WELLTOWER OP LLC			1,2	2.A FE	785,424	97.951	783,608	800,000	785,915		491		4.250	4.835	AO	7,178		11/15/2024	04/15/2028	
962166-BX-1	WEYERHAEUSER CO			1,2	2.B FE	318,278	95.458	305,466	320,000	319,131		159		4.000	4.062	MN	1,636	12,800	02/21/2019	11/15/2029	
1019999999	Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					166,106,102	X X X	158,634,921	167,345,483	166,119,613		93,788			X X X	X X X	X X X	1,781,008	3,363,121	X X X	X X X
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS			4	1.A	125,676	91.509	131,575	143,784	128,153		924		4.000	6.985	MON	479	5,751	11/23/2022	02/25/2049	
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS			4	1.A	19,024	92.470	19,954	21,579	18,943		159		4.000	7.441	MON	72	862	11/23/2022	11/25/2049	
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS			4	1.A	51,809	87.737	54,643	62,280	51,991		290		3.447	6.979	MON	179	2,148	11/23/2022	01/25/2047	
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS			4	1.A	51,428	87.915	53,945	61,361	53,011		586		3.500	6.743	MON	179	2,148	11/23/2022	03/25/2050	
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS			4	1.A	140,555	84.899	149,337	175,900	136,401		(2,712)		3.000	7.792	MON	440	5,277	11/23/2022	11/25/2050	
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS			4	1.A	104,025	81.865	110,823	135,372	106,953		1,200		2.500	6.809	MON	282	3,384	11/23/2022	11/25/2050	
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS			4	1.A	99,281	84.797	105,647	124,588	101,501		967		3.000	6.586	MON	311	3,738	11/23/2022	12/26/2050	
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS			4	1.A	122,623	84.721	130,317	153,819	124,763		1,155		3.000	7.102	MON	385	4,615	11/23/2022	03/27/2051	
1029999999	Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities					714,421	X X X	756,241	878,683	721,716		2,569			X X X	X X X	X X X	2,327	27,923	X X X	X X X
06540C-BF-3	BANK 2021-BNK35 A5 - CMBS			4	1.A	2,770,615	83.841	2,255,323	2,690,000	2,744,065		(8,019)		2.285	1.951	MON	5,122	61,467	07/28/2021	06/17/2064	
06644X-BG-0	BANK5 2024-5YR12 A3 - CMBS			4	1.A FE	926,962	103.105	927,945	900,000	926,680		(282)		5.902	5.259	MON	4,427		11/21/2024	12/17/2057	
05552Y-AE-6	BBCMS 2022-C16 A5 - CMBS			4	1.A	1,372,438	96.223	1,347,122	1,400,000	1,377,388		2,240		4.600	4.883	MON	5,367	64,400	09/20/2022	06/17/2055	
054976-AE-5	BBCMS 22C17 A5 - CMBS			4	1.A	762,148	95.476	706,522	740,000	757,442		(2,087)		4.441	4.085	MON	2,739	32,863	08/16/2022	09/15/2055	
08162B-BD-3	BMARK 2019-B11 A4 - CMBS			4	1.A	2,619,563	93.338	2,240,112	2,400,000	2,515,065		(26,202)		3.280	1.933	MON	6,561	78,732	05/26/2021	05/17/2052	
08160K-AE-4	BMARK 2019-B15 A5 - CMBS			4	1.A	1,160,234	89.010	963,083	1,082,000	1,128,081		(9,180)		2.928	1.992	MON	2,640	31,681	05/26/2021	12/16/2072	
08163L-AG-4	BMARK 2020-B21 A5 - CMBS			4	1.A	845,336	83.399	711,393	853,000	847,846		713		1.978	2.082	MON	1,406	16,868	05/26/2021	12/17/2053	
08163B-BA-8	BMARK 2020-B22 A5 - CMBS			4	1.A	1,684,395	82.656	1,405,152	1,700,000	1,689,492		1,457		1.973	2.080	MON	2,795	33,541	05/26/2021	01/15/2054	
08163K-BG-5	BMARK 2021-B30 A5 - CMBS			4	1.A	618,773	84.815	619,150	730,000	644,174		10,410		2.576	4.614	MON	1,567	18,805	06/17/2022	11/17/2054	
08163R-BQ-8	BMARK 2022-B35 A5 - CMBS			4	1.A	1,795,024	93.352	1,633,660	1,750,000	1,785,311		(4,060)		4.594	4.222	MON	6,699	79,064	07/21/2022	05/17/2055	
08162Q-AE-9	BMARK 20IG3 A4 - CMBS			4	1.A	1,037,207	83.382	839,657	1,023,090	1,023,090		(3,185)		2.437	2.091	MON	2,045	24,540	05/22/2020	09/17/2048	
05612A-AA-4	BX 2024-BIO A - CMBS			4,5	1.A	309,225	100.241	310,747	310,000	309,545		320		6.039	6.279	MON	884	17,855	01/24/2024	02/15/2041	
12529M-AF-5	CF 2019-CF1 A5 - CMBS			4	1.A	2,197,969	93.636	1,872,720	2,000,000	2,093,189		(21,227)		3.786	2.601	MON	6,310	75,714	10/23/2019	05/17/2052	
12597N-AS-2	CSAIL 2020-C19 A3 - CMBS			4	1.A	1,553,320	87.133	1,306,995	1,500,000	1,528,616		(5,552)		2.561	2.153	MON	3,201	38,412	05/14/2020	03/17/2053	
22945E-AU-5	CSAIL 2021-C20 A3 - CMBS			4	1.A	523,242	86.746	433,730	500,000	514,761		(2,441)		2.805	2.252	MON	1,169	14,024	05/27/2021	03/17/2054	
24022F-AA-8	DC 2024-HLTN A - CMBS			4	1.A FE	504,473	100.742	503,710	500,000	504,438		(34)		5.727	5.518	MON	2,386		12/17/2024	04/13/2040	
36261P-AT-9	GSMS 19GSA1 A4 - CMBS			4	1.A	2,004,366	91.476	1,780,123	1,946,000	1,975,113		(5,987)		3.048	2.709	MON	4,943	59,312	10/30/2019	11/13/2052	
36254C-AV-2	GSMS 2017-GS7 A4 - CMBS			4	1.A	2,475,684	95.111	2,377,775	2,500,000	2,490,661		2,755		3.430	3.579	MON	7,146	85,750	02/13/2019	08/12/2050	

E10.11

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				16	17	Interest			Dates	
		3	4	5			8	9			12	13	14	15			18	19	20	21	22
CUSIP Identification	Description	Code	For orig Bond CHAR	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used To Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase / (Decrease)	Current Year's (Amortization) / Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
36270G-AA-9 46643T-BJ-0	GSMS 2023-SHIP A - CMBS JPMBB 2014-C26 A4 - CMBS		4 4	1.A FE 1.A	693,764 3,654	98.741 99.333	696,124 3,683	705,000 3,708	694,462 3,701		698 6			4.322 3.494	5.302 3.608	MON MON	2,539 11	2,539 130	11/18/2024 10/09/2018	09/13/2038 01/17/2048	
1039999999	Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities				25,858,392	X X X	22,934,726	25,216,708	25,553,120		(69,657)			X X X	X X X	X X X	69,957	735,697	X X X	X X X	
E10.12																					
00835A-AA-6	AFFRM 24B A - ABS		4	1.A FE	1,788,680	99.506	1,791,108	1,800,000	1,789,190		510			4.620	4.945	MON	3,696	6,930	11/26/2024	09/17/2029	
03330W-AJ-3	ANCHC 16 A1R - CDO		C 4,5	1.A FE	500,000	100.133	500,667	500,000	500,000					6.079	6.125	JAJO	6,079	34,702	11/19/2021	01/19/2035	
03766H-AA-8	APID XXXIX A1 - CDO		C 4,5	1.A FE	1,620,355	100.151	1,682,530	1,680,000	1,639,217		9,512			5.917	6.716	JAJO	19,882	112,691	09/28/2022	04/23/2035	
03769H-AA-5	APID XXXVII A - CDO		C 4,5	1.A FE	250,275	100.145	250,363	250,000	250,256		(47)			6.023	6.045	JAJO	2,970	17,047	11/10/2021	10/23/2034	
12554X-AJ-1	CIFC 2019-V A1R - CDO		C 4,5	1.A FE	400,000	100.127	400,508	400,000	400,000					6.058	6.106	JAJO	5,250	27,319	11/30/2021	01/16/2035	
185512-AA-8	CNL 2022-A A1 - ABS		4	1.A FE	339,080	97.045	329,095	339,116	339,091		4			4.016	5.120	MS	4,540	13,619	06/09/2022	03/01/2033	
14041N-FX-4	COMET 2021-2 A - ABS		4	1.A FE	113,445	89.467	118,991	133,000	119,449		3,450			1.390	4.548	MON	82	1,849	03/22/2023	07/15/2030	
14041N-GB-1	COMET 2022-3 A - ABS		4	1.A FE	253,020	100.393	253,994	253,000	253,006		(8)			4.950	4.997	MON	557	12,524	03/14/2023	10/15/2027	
29375C-AC-3	EFF 231 A3 - ABS		4	1.A FE	224,939	101.327	227,986	225,000	224,968		17			5.420	5.425	MON	373	12,195	02/22/2023	10/22/2029	
78433L-AG-1	EIX 2023-A A1 - ABS		4	1.A FE	166,043	96.377	160,042	166,058	166,059					4.697	4.697	JD	347	7,800	04/19/2023	06/15/2042	
88240T-AA-9	ERCOTT 2022 A1 - ABS		4	1.A FE	786,070	96.848	761,304	786,081	786,259		(17)			4.265	4.259	FA	13,969	33,526	06/08/2022	08/01/2036	
38137W-AQ-8	GLM 6 AR - CDO		C 4,5	1.A FE	477,650	100.158	500,788	500,000	484,355		2,971			5.937	6.944	JAJO	5,937	33,926	09/28/2022	04/20/2035	
576339-DF-9	MCCT 231 A - ABS		A 4	1.A FE	1,483,776	100.178	1,486,642	1,484,000	1,484,126		(124)			4.700	4.737	MON	1,937	69,748	01/20/2023	06/21/2027	
56847F-AA-3	MFIT 23A A - ABS		4	1.A FE	760,430	101.535	761,513	750,000	759,901		(528)			4.700	5.664	MON	1,535	4,188	12/04/2024	10/22/2035	
63941C-AB-9	NAVSL 2019-D A2A - ABS		4	1.A FE	75,162	96.199	75,549	78,534	75,199		37			3.010	6.092	MON	105	197	12/03/2024	12/15/2059	
63941F-AB-2	NAVSL 2020-A A2A - ABS		4	1.A FE	372,271	95.099	373,504	392,752	372,819		548			2.460	6.139	MON	429	805	11/21/2024	11/15/2068	
63942P-AA-1	NAVSL 2022-B A - ABS		4	1.A FE	530,609	96.097	509,990	530,703	530,598		9			4.160	4.202	MON	981	22,077	05/17/2022	10/15/2070	
64034Y-AB-7	NSLT 2021-D AFX - ABS		4	1.A FE	439,826	92.975	441,712	475,087	440,605		779			1.630	4.908	MON	237	645	11/21/2024	04/20/2062	
64035D-AD-8	NSLT 21A AP2 - ABS		4	1.A FE	745,295	92.742	746,740	805,180	745,818		523			1.360	4.204	MON	335	913	12/03/2024	04/20/2062	
484915-AA-1	OGS 2022-A A - ABS		4	1.A FE	516,430	101.866	526,175	516,537	516,548		4			5.486	5.486	FA	11,807	28,337	11/09/2022	08/01/2034	
73328E-AD-3	PFAST 241 A3 - ABS		4	1.A FE	771,831	99.760	770,147	772,000	771,836		4			4.440	4.450	MON	1,714		12/04/2024	01/22/2030	
69335P-EK-7	PFSFC 2022-C A - ABS		4	1.A FE	969,805	99.742	997,420	1,000,000	1,000,000		18,924			3.890	5.327	MON	1,729	38,900	02/16/2023	05/17/2027	
69335P-EV-3	PFSFC 23B A - ABS		4	1.A FE	1,499,608	100.884	1,513,260	1,500,000	1,499,817		140			5.270	5.339	MON	3,513	79,050	05/19/2023	05/15/2028	
69701C-AA-8	PSTAT 221 A1 - CDO		C 2,5	1.A FE	649,952	99.981	661,198	661,327	654,131		2,431			5.706	6.870	JAJO	8,176	42,809	09/27/2022	04/15/2030	
750103-AA-1	RAD 15 A - CDO		C 4,5	1.A FE	500,000	100.131	500,653	500,000	500,000					5.969	6.013	JAJO	5,969	34,087	11/23/2021	01/20/2034	
75907A-AA-1	RMIT 242 A - ABS		4	1.A FE	1,486,826	100.228	1,490,390	1,487,000	1,486,824		(2)			5.110	5.112	MON	3,166	4,221	11/21/2024	12/15/2033	
77341D-AA-5	ROCKT 2017-3 A - CDO		C 4,5	1.A FE	212,265	100.139	212,295	212,000	211,994		(223)			6.069	6.121	JAJO	2,573	14,669	01/19/2022	10/21/2030	
78448Y-AJ-0	SMB 2021-A AP2 - ABS		4	1.A FE	908,842	88.743	911,116	1,026,696	910,487		1,645			1.070	4.840	MON	488	915	11/21/2024	01/15/2053	
83207D-AA-6	SMB 23C A1A - ABS		4	1.A FE	922,066	101.447	921,017	907,880	922,014		(52)			5.670	5.275	MON	2,288	4,290	11/25/2024	11/15/2052	
1049999999	Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities				19,764,551	X X X	19,876,697	20,131,951	19,834,567		40,507			X X X	X X X	X X X	110,664	659,979	X X X	X X X	
1109999999	Subtotals - Industrial and Miscellaneous (Unaffiliated)				212,443,466	X X X	202,202,585	213,572,825	212,229,016		67,207			X X X	X X X	X X X	1,963,956	4,786,720	X X X	X X X	
46435U-85-3	ISHARES:BRD USD HY CP BD			4.B	27,905,720	36.790	28,033,980		28,033,980		128,260					N/A		1,599,533	03/26/2024		
1619999999	SVO Identified Funds - Exchange Traded Funds - as Identified by the SVO				27,905,720	X X X	28,033,980		28,033,980		128,260			X X X	X X X	X X X		1,599,533	X X X	X X X	

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON	RF		46,729.000	4,672,900	100.000	4,672,900	4,672,900								12/26/2024	
501999999	Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				4,672,900		4,672,900	4,672,900								X X X	X X X
05536J-10-0	BCS FINANCIAL CORPORATION	~	~	11,868.000	1,663,182	140.140	1,663,182					256,349		256,349		12/30/2016	
502999999	Industrial and Miscellaneous (Unaffiliated) - Other				1,663,182		1,663,182					256,349		256,349		X X X	X X X
510999999	Total - Industrial and Miscellaneous (Unaffiliated)				6,336,082		6,336,082	4,672,900				256,349		256,349		X X X	X X X
024071-81-3	AMERICAN FUNDS BAL R6			1,088.073	37,375	34.350	37,375	35,033		623		1,452		1,452		12/23/2024	0.
649280-81-5	AMERICAN FUNDS NWLD R6			451.290	34,736	76.970	34,736	33,094		423		434		434		12/23/2024	0.
256219-10-6	DODGE & COX STCK I			207.403	53,340	257.180	53,340	50,664		624		1,268		1,268		12/23/2024	0.
315911-75-0	FIDELITY 500 INDEX			5,014.867	1,023,986	204.190	1,023,986	744,655		11,811		170,210		170,210		12/24/2024	0.
315911-72-7	FIDELITY INTERNATIONL IX			129.882	6,174	47.540	6,174	6,117		188		(93)		(93)		12/24/2024	0.
316146-35-6	FIDELITY US BOND INDEX			26,628.684	272,145	10.220	272,145	273,789	803	7,523		(4,877)		(4,877)		12/23/2024	0.
41665H-78-9	HARTFD:SCHR EM E SDR			653,947.110	10,881,680	16.640	10,881,680	10,505,734		143,058		517,764		517,764		12/27/2024	0.
57630E-87-5	MASSMUTUAL S:BL CH I			99.563	2,343	23.530	2,343	2,319				24		24		12/23/2024	0.
57630G-45-8	MASSMUTUAL S:TRP 25 I			28,674.661	419,510	14.630	419,510	436,977		15,800		18,310		18,310		12/23/2024	0.
57630G-41-7	MASSMUTUAL S:TRP 30 I			1,356.733	20,622	15.200	20,622	20,270		728		334		334		12/19/2024	0.
57630G-32-6	MASSMUTUAL S:TRP 40 I			1,204.103	18,567	15.420	18,567	19,430		555		(899)		(899)		12/23/2024	0.
57630G-27-6	MASSMUTUAL S:TRP 45 I			18,596.303	308,327	16.580	308,327	312,385		9,213		6,695		6,695		12/23/2024	0.
57630G-14-4	MASSMUTUAL S:TRP 60 I			1,507.874	27,639	18.330	27,639	27,997		773		(358)		(358)		12/23/2024	0.
57630G-18-5	MASSMUTUAL SELECT TRP RETIREMENT 2055 I			1,216.986	20,628	16.950	20,628	21,695		572		(1,067)		(1,067)		12/23/2024	0.
57629H-35-0	MASSMUTUAL:CR B I			12,618.191	113,311	8.980	113,311	126,902		3,402		(2,781)		(2,781)		12/23/2024	0.
552966-80-6	MFS INTERNATIONAL EQT R6			653,104.650	22,087,999	33.820	22,087,999	17,543,737		319,351		567,726		567,726		12/17/2024	0.
704329-24-2	PAYDEN:EM MKT BD SI			1,124,622.310	11,673,580	10.380	11,673,580	11,398,890		773,783		4,861		4,861		12/30/2024	0.
779562-20-6	T ROWE PRICE NH I			2,110.378	118,645	56.220	118,645	125,705				(1,264)		(1,264)		12/23/2024	0.
922908-83-5	VANGUARD MD-CP I INST			4,005.784	289,258	72.210	289,258	245,672		3,837		27,841		27,841		12/24/2024	0.
921908-87-7	VANGUARD RE IDX ADM			1,306.807	165,063	126.310	165,063	160,315		5,538		287		287		12/24/2024	0.
922908-87-6	VANGUARD S-C ID INST			2,483.609	285,988	115.150	285,988	243,030		3,387		25,973		25,973		12/24/2024	0.
969251-71-9	WM BLAIR:INTL LDRS I			8,764.720	169,948	19.390	169,948	168,498		951		(4,026)		(4,026)		12/23/2024	0.
532999999	Mutual Funds - Designation Not Assigned by SVO				48,030,864		48,030,864	42,502,908	803	1,302,140		1,327,814		1,327,814		X X X	X X X
540999999	Total - Mutual Funds				48,030,864		48,030,864	42,502,908	803	1,302,140		1,327,814		1,327,814		X X X	X X X

LN

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/ Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 Date Acquired	18 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
		3 Code	4 F o r e i g n			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared But Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase / (Decrease)	14 Current Year's Other -Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (13 - 14)	16 Total Foreign Exchange Change in B./A.C.V.		
560999999	Total - Unit Investment Trust					X X X									X X X	X X X	
580999999	Total - Closed-End Funds					X X X									X X X	X X X	
464287-20-0	ISHARES:CORE S&P 500	~	~	92,156.000	54,250,394	588.680	54,250,394	27,580,758		696,047		10,089,379		10,089,379	10/31/2024		
46432F-33-9	ISHARES:MSCI USA QF	~	~	36,359.000	6,474,811	178.080	6,474,811	5,516,315		65,839		958,496		958,496	01/25/2024		
581999999	Exchange Traded Funds				60,725,205	X X X	60,725,205	33,097,073		761,886		11,047,875		11,047,875	X X X	X X X	
597999999	Total - Parent, Subsidiaries and Affiliates					X X X									X X X	X X X	
598999999	Total - Common Stocks				115,092,151	X X X	115,092,151	80,272,881	803	2,064,026		12,632,038		12,632,038	X X X	X X X	
599999999	Total - Preferred and Common Stocks				134,138,283	X X X	134,138,283	102,374,018	803	3,267,215		12,783,486		12,783,486	X X X	X X X	

E121

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
912810-TU-2	UNITED STATES TREASURY		03/27/2024	Barclays Bank		984,690	1,000,000.00	5,048
912810-TX-6	UNITED STATES TREASURY		03/27/2024	HSBC SECURITIES		734,064	750,000.00	3,678
91282C-JV-4	UNITED STATES TREASURY		02/08/2024	DEUTSCHE BANK ALEX BROWN		2,491,215	2,500,000.00	2,627
91282C-JW-2	UNITED STATES TREASURY		02/26/2024	Various		3,466,979	3,500,000.00	7,418
91282C-JZ-5	UNITED STATES TREASURY		03/27/2024	Various		2,944,733	3,000,000.00	9,011
91282C-KG-5	UNITED STATES TREASURY		03/27/2024	Various		2,592,895	2,600,000.00	293
91282C-KK-6	UNITED STATES TREASURY		04/30/2024	DEUTSCHE BANK ALEX BROWN		1,346,469	1,350,000.00	179
91282C-KQ-3	UNITED STATES TREASURY		07/30/2024	Various		2,785,298	2,750,000.00	20,181
91282C-KT-7	UNITED STATES TREASURY		06/04/2024	Montgomery		3,018,169	3,000,000.00	1,844
91282C-KX-8	UNITED STATES TREASURY		06/28/2024	SALOMON BROTHERS INC		1,991,800	2,000,000.00	231
91282C-KZ-3	UNITED STATES TREASURY		07/31/2024	HARRIS NESBITT CORP BONDS		2,513,578	2,500,000.00	5,053
91282C-LF-6	UNITED STATES TREASURY		08/29/2024	DEUTSCHE BANK ALEX BROWN		1,000,666	1,000,000.00	1,579
91282C-LS-8	UNITED STATES TREASURY		10/30/2024	HARRIS NESBITT CORP BONDS		874,660	875,000.00	
0109999999	Subtotal - Bonds - U. S. Government				X X X	26,745,216	26,825,000.00	57,142
625517-NJ-2	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA		11/14/2024	Wachovia Bank		441,390	500,000.00	3,094
0709999999	Subtotal - Bonds - U.S. Political Subdivisions of States				X X X	441,390	500,000.00	3,094
3133KY-3Y-3	FH RB5315 - RMBS		10/30/2024	Morgan Stanley		2,574,720	2,576,732.87	5,118
3142GR-U8-1	FH RJ1506 - RMBS		08/26/2024	SALOMON BROTHERS INC		1,197,324	1,200,418.71	4,335
3142GS-VP-0	FH RJ2421 - RMBS		11/15/2024	DEUTSCHE BANK ALEX BROWN		4,776,123	4,800,123.24	12,467
3132E0-GB-2	FH SD3794 - RMBS		03/26/2024	Montgomery		2,344,057	2,599,994.13	6,825
3132DU-6X-0	FH SD7186 - RMBS		12/12/2024	HARRIS NESBITT CORP BONDS		1,023,196	1,042,997.00	1,738
3132DW-ER-0	FH SD8244 - RMBS		08/26/2024	TORONTO DOMINION SECURTIES (USA) INC		1,146,497	1,200,128.05	3,467
3132DW-ES-8	FH SD8245 - RMBS		03/20/2024	TORONTO DOMINION SECURTIES (USA) INC		1,517,320	1,596,916.65	4,192
3132DW-FQ-1	FH SD8275 - RMBS		03/20/2024	TORONTO DOMINION SECURTIES (USA) INC		532,372	560,299.37	1,471
3132DW-GG-2	FH SD8299 - RMBS		11/15/2024	SALOMON BROTHERS INC		4,865,328	4,999,694.36	11,805
3132DW-GX-5	FH SD8314 - RMBS		08/26/2024	TORONTO DOMINION SECURTIES (USA) INC		1,075,994	1,100,013.92	3,575
3140J9-XA-4	FN BM5172 - RMBS		08/29/2024	MIZUHO SECURTIES USA INC.		3,997,443	3,999,942.81	14,500
3140QS-GL-9	FN CB6502 - RMBS		03/26/2024	Nomura International Trust Co		1,865,864	2,000,256.65	6,001
3140QU-6U-5	FN CB8982 - RMBS		08/29/2024	Wachovia Bank		3,732,056	3,746,397.79	15,090
3140XM-JT-4	FN FS5673 - RMBS		03/20/2024	TORONTO DOMINION SECURTIES (USA) INC		1,849,324	2,000,282.36	4,667
3140XN-EN-0	FN FS6440 - RMBS		08/29/2024	MIZUHO SECURTIES USA INC.		3,865,259	4,000,267.65	12,890
3140XR-XV-2	FN FS9691 - RMBS		12/12/2024	Morgan Stanley		448,311	456,513.91	761
31418E-J6-8	FN MA4784 - RMBS		03/26/2024	SALOMON BROTHERS INC		1,192,706	1,250,338.39	4,220
31418F-DH-7	FN MA5503 - RMBS		10/30/2024	Morgan Stanley		1,327,019	1,328,056.41	2,638
646140-DS-9	NEW JERSEY ST TPK AUTH TPK REV		11/14/2024	Morgan Stanley		572,755	640,000.00	4,081
0909999999	Subtotal - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations				X X X	39,903,668	41,099,374.27	119,841
00835A-AA-6	AFFRM 24B A - ABS		11/26/2024	Wachovia Bank		1,788,680	1,800,000.00	2,772

13

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
025816-DG-1	AMERICAN EXPRESS CO		11/15/2024	Morgan Stanley		504,830	500,000.00	8,233
025816-DP-1	AMERICAN EXPRESS CO		08/07/2024	MITSUBISHI UFJ SECURITIES		252,033	250,000.00	6,089
025816-DV-8	AMERICAN EXPRESS CO		08/01/2024	Merrill Lynch		504,115	500,000.00	420
02665W-FL-0	AMERICAN HONDA FINANCE CORP		07/08/2024	Montgomery		579,832	580,000.00	
02665W-FQ-9	AMERICAN HONDA FINANCE CORP		09/03/2024	DEUTSCHE BANK ALEX BROWN		619,256	620,000.00	
03027X-AK-6	AMERICAN TOWER CORP		11/15/2024	SALOMON BROTHERS INC		682,171	700,000.00	2,166
03027X-BJ-8	AMERICAN TOWER CORP		08/07/2024	Merrill Lynch		448,545	500,000.00	167
031162-CJ-7	AMGEN INC		11/15/2024	DONALDSON LUFKIN & JENRETTE		289,680	300,000.00	1,928
031162-CQ-1	AMGEN INC		08/07/2024	GOLDMAN		480,765	500,000.00	4,267
037389-BB-8	AON CORP		08/07/2024	Merrill Lynch		746,182	750,000.00	4,969
03740L-AD-4	AON CORP		11/15/2024	Merrill Lynch		478,130	500,000.00	6,729
04316J-AL-3	ARTHUR J. GALLAGHER & CO.		12/10/2024	Montgomery		124,902	125,000.00	
053015-AH-6	AUTOMATIC DATA PROCESSING INC		09/04/2024	Montgomery		493,223	495,000.00	
059165-ER-7	BALTIMORE GAS AND ELECTRIC CO		08/07/2024	SALOMON BROTHERS INC		256,982	250,000.00	2,282
06051G-HQ-5	BANK OF AMERICA CORP		08/07/2024	CHASE SECURITIES INC		2,412,100	2,500,000.00	276
06051G-LS-6	BANK OF AMERICA CORP		03/27/2024	Montgomery		820,216	800,000.00	2,069
06051G-MA-4	BANK OF AMERICA CORP		09/17/2024	Various		880,708	850,000.00	11,194
06368L-3L-8	BANK OF MONTREAL		09/17/2024	RBS GREENWICH CAPITAL		264,098	250,000.00	3,980
06368L-WU-6	BANK OF MONTREAL		10/30/2024	JEFFERIES & COMPANY, INC.		569,608	550,000.00	3,144
06406R-BL-0	BANK OF NEW YORK MELLON CORP		11/15/2024	DEUTSCHE BANK ALEX BROWN		926,523	900,000.00	3,336
06406R-BX-4	BANK OF NEW YORK MELLON CORP		08/07/2024	CHASE SECURITIES INC		503,935	500,000.00	1,087
06418G-AN-7	BANK OF NOVA SCOTIA		09/04/2024	SCOTIA MCLEOD INC		495,000	495,000.00	
06644X-BG-0	BANK5 2024-5YR12 A3 - CMBS		11/21/2024	Montgomery		926,962	900,000.00	1,476
075887-CQ-0	BECTON DICKINSON AND CO		11/15/2024	DONALDSON LUFKIN & JENRETTE		1,096,601	1,100,000.00	13,623
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA OR BELL		02/12/2024	OPPENHEIMER & ASSOCIATES		628,885	630,000.00	
05565E-CJ-2	BMW US CAPITAL LLC		08/07/2024	Montgomery		1,013,640	1,000,000.00	17,150
05565E-CQ-6	BMW US CAPITAL LLC		11/15/2024	SALOMON BROTHERS INC		498,230	500,000.00	6,069
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC		08/07/2024	CHASE SECURITIES INC		435,770	500,000.00	983
10373Q-BX-7	BP CAPITAL MARKETS AMERICA INC		01/04/2024	CHASE SECURITIES INC		509,898	510,000.00	
11134L-AR-0	BROADCOM CORP		08/07/2024	DONALDSON LUFKIN & JENRETTE		482,240	500,000.00	1,118
11135F-CB-5	BROADCOM INC		09/26/2024	TORONTO DOMINION SECURITIES (USA) INC		374,340	375,000.00	
05612A-AA-4	BX 24BIO A - CMBS		01/24/2024	CHASE SECURITIES INC		309,225	310,000.00	
133131-AW-2	CAMDEN PROPERTY TRUST		08/01/2024	GOLDMAN		489,205	500,000.00	6,093
133131-AX-0	CAMDEN PROPERTY TRUST		08/07/2024	Merrill Lynch		702,210	750,000.00	2,428
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE		06/24/2024	OPPENHEIMER & ASSOCIATES		578,000	578,000.00	
13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE		03/27/2024	COWEN AND COMPANY, LLC		499,125	500,000.00	10,627
125523-CB-4	CIGNA GROUP		11/15/2024	Montgomery		776,288	800,000.00	5,818
17275R-BR-2	CISCO SYSTEMS INC		02/21/2024	SALOMON BROTHERS INC		634,778	635,000.00	
17325F-BB-3	CITIBANK NA		10/30/2024	GOLDMAN		624,108	600,000.00	3,095
172967-PF-2	CITIGROUP INC		03/27/2024	GOLDMAN		497,910	500,000.00	3,449
12592B-AT-1	CNH INDUSTRIAL CAPITAL LLC		10/07/2024	GOLDMAN		239,542	240,000.00	
20030N-BH-3	COMCAST CORP		08/07/2024	Merrill Lynch		719,940	750,000.00	2,036
20030N-CH-2	COMCAST CORP		11/15/2024	DONALDSON LUFKIN & JENRETTE		481,890	500,000.00	838

E131

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
210518-DX-1	CONSUMERS ENERGY CO		07/29/2024	Wachovia Bank		274,381	275,000.00	
22822V-BA-8	CROWN CASTLE INC		11/15/2024	DONALDSON LUFKIN & JENRETTE		300,348	300,000.00	5,292
24022F-AA-8	DC 2024-HLTN A - CMBS		12/17/2024	Morgan Stanley		504,473	500,000.00	1,352
26442U-AL-8	DUKE ENERGY PROGRESS LLC		08/07/2024	Morgan Stanley		419,640	500,000.00	4,806
277432-AW-0	EASTMAN CHEMICAL CO		08/07/2024	Merrill Lynch		496,005	500,000.00	4,188
036752-AG-8	ELEVANCE HEALTH INC		11/15/2024	Montgomery		1,761,408	1,800,000.00	15,789
29250N-AZ-8	ENBRIDGE INC		08/07/2024	CHASE SECURITIES INC		927,030	1,000,000.00	7,205
29273V-AR-1	ENERGY TRANSFER LP		11/15/2024	DEUTSCHE BANK ALEX BROWN		1,534,845	1,500,000.00	42,098
29379V-CE-1	ENTERPRISE PRODUCTS OPERATING LLC		11/15/2024	Merrill Lynch		1,600,496	1,600,000.00	25,964
29444U-BG-0	EQUINIX INC		11/15/2024	Merrill Lynch		556,680	600,000.00	3,690
29444U-BR-6	EQUINIX INC		08/14/2024	Merrill Lynch		917,080	1,000,000.00	5,000
26884T-AV-4	ERAC USA FINANCE LLC		11/15/2024	Morgan Stanley		995,070	1,000,000.00	2,172
30161N-BJ-9	EXELON CORP		11/15/2024	SALOMON BROTHERS INC		302,391	300,000.00	2,704
31429K-AL-7	FEDERATION DES CAISSES DESJARDINS DU QUE		01/22/2024	HARRIS NESBITT CORP BONDS		629,622	630,000.00	
337738-AR-9	FISERV INC		11/15/2024	DONALDSON LUFKIN & JENRETTE		879,228	900,000.00	4,935
341081-GG-6	FLORIDA POWER & LIGHT CO		08/07/2024	Morgan Stanley		859,840	1,000,000.00	340
37045X-EH-5	GENERAL MOTORS FINANCIAL COMPANY INC		11/15/2024	Montgomery		511,515	500,000.00	11,681
378272-BN-7	GLENCORE FUNDING LLC		11/15/2024	CHASE SECURITIES INC		727,965	700,000.00	5,002
38151L-AG-5	GOLDMAN SACHS BANK USA		05/15/2024	GOLDMAN		820,000	820,000.00	
38141G-B3-7	GOLDMAN SACHS GROUP INC		09/17/2024	SALOMON BROTHERS INC		338,705	325,000.00	2,646
38141G-WV-2	GOLDMAN SACHS GROUP INC		08/07/2024	Merrill Lynch		1,930,580	2,000,000.00	22,248
36270G-AA-9	GSMS 2023-SHIP A - CMBS		11/18/2024	CHASE SECURITIES INC		693,764	705,000.00	1,524
404119-CP-2	HCA INC		11/15/2024	Various		909,810	900,000.00	14,488
40414L-AR-0	HEALTHPEAK OP LLC		08/07/2024	Various		1,276,436	1,350,000.00	2,669
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC		11/15/2024	DEUTSCHE BANK ALEX BROWN		480,040	500,000.00	2,713
50077L-AD-8	KRAFT HEINZ FOODS CO		11/15/2024	DEUTSCHE BANK ALEX BROWN		974,580	1,000,000.00	13,917
53944Y-AS-2	LLOYDS BANKING GROUP PLC	C	11/15/2024	Wachovia Bank		1,266,681	1,300,000.00	8,125
548661-ED-5	LOWE'S COMPANIES INC		08/07/2024	Merrill Lynch		1,071,708	1,200,000.00	8,103
57636Q-BB-9	MASTERCARD INC		09/03/2024	CHASE SECURITIES INC		619,256	620,000.00	
58769J-AL-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		11/15/2024	Montgomery		502,560	500,000.00	7,438
58769J-AW-7	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		07/29/2024	SALOMON BROTHERS INC		584,152	585,000.00	
58989V-2J-2	MET TOWER GLOBAL FUNDING		11/15/2024	Merrill Lynch		983,680	1,000,000.00	5,222
56847F-AA-3	MFIT 23A A - ABS		12/04/2024	HARRIS NESBITT CORP BONDS		760,430	750,000.00	2,094
606822-CE-2	MITSUBISHI UFJ FINANCIAL GROUP INC	C	11/15/2024	DEUTSCHE BANK ALEX BROWN		982,740	1,000,000.00	3,287
606822-CY-8	MITSUBISHI UFJ FINANCIAL GROUP INC	C	08/07/2024	DONALDSON LUFKIN & JENRETTE		915,615	900,000.00	14,284
617446-8P-7	MORGAN STANLEY		08/07/2024	DAIWA SECURITIES AMERICA INC.		1,128,840	1,200,000.00	15,333
61747Y-FL-4	MORGAN STANLEY		03/27/2024	CHASE SECURITIES INC		503,710	500,000.00	5,542
61747Y-FQ-3	MORGAN STANLEY		05/15/2024	Morgan Stanley		1,018,544	1,000,000.00	4,399
61690U-8B-9	MORGAN STANLEY BANK NA		06/04/2024	Merrill Lynch		503,605	500,000.00	382
61690U-8G-8	MORGAN STANLEY BANK NA		10/30/2024	Merrill Lynch		497,885	500,000.00	803
55336V-AK-6	MPLX LP		11/15/2024	Merrill Lynch		984,440	1,000,000.00	8,823
632525-CA-7	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR	C	11/19/2024	Montgomery		428,749	430,000.00	
63253Q-AG-9	NATIONAL AUSTRALIA BANK LTD (NEW YORK BR		01/03/2024	SALOMON BROTHERS INC		507,000	507,000.00	

E132

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
63307A-3B-9	NATIONAL BANK OF CANADA		10/03/2024	DONALDSON & LUFKIN		389,204	390,000.00	
639057-AC-2	NATWEST GROUP PLC	C	11/15/2024	GOLDMAN		760,536	800,000.00	5,619
780097-BG-5	NATWEST GROUP PLC	C	08/01/2024	Merrill Lynch		299,025	300,000.00	3,017
63941C-AB-9	NAVSL 2019-D A2A - ABS		12/03/2024	GOLDMAN		76,621	80,057.81	127
63941F-AB-2	NAVSL 2020-A A2A - ABS		11/21/2024	GOLDMAN		379,905	400,806.49	192
64952W-EY-5	NEW YORK LIFE GLOBAL FUNDING		11/15/2024	Various		2,018,950	2,000,000.00	21,286
65339K-BY-5	NEXTERA ENERGY CAPITAL HOLDINGS INC		11/15/2024	DONALDSON LUFKIN & JENRETTE		659,841	700,000.00	4,484
655844-CE-6	NORFOLK SOUTHERN CORP		08/07/2024	Merrill Lynch		681,810	750,000.00	5,153
64034Y-AB-7	NSLT 2021-D AFX - ABS		11/21/2024	RBC Dain Rauscher (US)		448,808	484,788.19	44
64035D-AD-8	NSLT 21A AP2 - ABS		12/03/2024	DEUTSCHE BANK ALEX BROWN		762,142	823,381.52	435
681919-BG-0	OMNICOM GROUP INC		07/30/2024	Wachovia Bank		583,070	585,000.00	
68233J-CV-4	ONCOR ELECTRIC DELIVERY COMPANY LLC		11/15/2024	Merrill Lynch		496,920	500,000.00	323
68389X-BN-4	ORACLE CORP		08/07/2024	Merrill Lynch		239,900	250,000.00	1,873
68389X-BU-8	ORACLE CORP		11/15/2024	DONALDSON LUFKIN & JENRETTE		287,277	300,000.00	1,097
6944PL-3C-1	PACIFIC LIFE GLOBAL FUNDING II		08/22/2024	CHASE SECURITIES INC		494,911	495,000.00	
701094-AS-3	PARKER-HANNIFIN CORP		03/27/2024	Montgomery		492,935	500,000.00	1,000
709599-BS-2	PENSKE TRUCK LEASING CO LP		08/07/2024	CHASE SECURITIES INC		769,275	750,000.00	831
73328E-AD-3	PFAST 241 A3 - ABS		12/04/2024	COWEN AND COMPANY, LLC		771,831	772,000.00	
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC		08/01/2024	GOLDMAN		512,660	500,000.00	3,876
693475-BV-6	PNC FINANCIAL SERVICES GROUP INC		08/07/2024	BNP Paribas		506,955	500,000.00	1,251
74153W-CV-9	PRICOA GLOBAL FUNDING I		08/20/2024	DEUTSCHE BANK ALEX BROWN		529,343	530,000.00	
74350L-AC-8	PROLOGIS TARGETED U.S. LOGISTICS FUND L		08/08/2024	Wachovia Bank		109,292	110,000.00	
74350L-AA-2	PROLOGIS TARGETED US LOGISTICS FUND LP		08/01/2024	CHASE SECURITIES INC		611,346	600,000.00	12,688
74350L-AB-0	PROLOGIS TARGETED US LOGISTICS FUND LP		08/07/2024	Merrill Lynch		257,930	250,000.00	5,767
756109-CA-0	REALTY INCOME CORP		11/15/2024	DONALDSON LUFKIN & JENRETTE		458,965	500,000.00	1,838
760759-AS-9	REPUBLIC SERVICES INC		08/07/2024	Montgomery		966,800	1,000,000.00	7,781
75907A-AA-1	RMIT 242 A - ABS		11/21/2024	Various		1,486,826	1,487,000.00	
775109-CG-4	ROGERS COMMUNICATIONS INC		11/15/2024	CHASE SECURITIES INC		675,220	700,000.00	3,920
775109-DE-8	ROGERS COMMUNICATIONS INC		02/07/2024	SALOMON BROTHERS INC		628,198	630,000.00	
78016H-ZX-1	ROYAL BANK OF CANADA		11/15/2024	RBC Dain Rauscher (US)		703,997	700,000.00	11,335
78016H-ZZ-6	ROYAL BANK OF CANADA		10/30/2024	Merrill Lynch		501,975	500,000.00	6,142
78355H-LC-1	RYDER SYSTEM INC		07/29/2024	MITSUBISHI UFJ SECURITIES		293,805	295,000.00	
797440-CE-2	SAN DIEGO GAS & ELECTRIC CO		11/15/2024	Morgan Stanley		907,326	900,000.00	11,509
80414L-2N-4	SAUDI ARABIAN OIL CO	C	07/10/2024	CITIBANK		283,119	285,000.00	
78448Y-AJ-0	SMB 2021-A AP2 - ABS		11/21/2024	RBC Dain Rauscher (US)		924,276	1,044,131.48	217
83207D-AA-6	SMB 23C A1A - ABS		11/25/2024	GOLDMAN		937,286	922,866.01	1,599
842400-GQ-0	SOUTHERN CALIFORNIA EDISON CO		08/07/2024	Merrill Lynch		980,220	1,000,000.00	18,317
842400-HY-2	SOUTHERN CALIFORNIA EDISON CO		11/15/2024	DEUTSCHE BANK ALEX BROWN		617,160	600,000.00	4,426
857477-BS-1	STATE STREET CORP		11/15/2024	GOLDMAN		1,425,075	1,500,000.00	9,271
86562M-DA-5	SUMITOMO MITSUI FINANCIAL GROUP INC	C	11/15/2024	Montgomery		814,984	800,000.00	16,333
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	08/07/2024	GOLDMAN		1,013,580	1,000,000.00	10,000
875127-BM-3	TAMPA ELECTRIC CO		11/15/2024	CHASE SECURITIES INC		700,497	700,000.00	7,336
87264A-AV-7	T-MOBILE USA INC		08/07/2024	DONALDSON LUFKIN & JENRETTE		498,115	500,000.00	462

E133

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
87264A-CA-1	T-MOBILE USA INC		11/15/2024	Montgomery		734,272	800,000.00	4,237
87264A-DL-6	T-MOBILE USA INC		09/23/2024	Wachovia Bank		249,485	250,000.00	
89114T-ZD-7	TORONTO-DOMINION BANK		11/15/2024	DEUTSCHE BANK ALEX BROWN		853,227	900,000.00	4,950
89115A-2Y-7	TORONTO-DOMINION BANK		08/07/2024	Morgan Stanley		1,013,340	1,000,000.00	17,063
89788M-AG-7	TRUIST FINANCIAL CORP		08/07/2024	Merrill Lynch		244,633	250,000.00	1,775
89788M-AQ-5	TRUIST FINANCIAL CORP		08/01/2024	RBC Dain Rauscher (US)		647,628	600,000.00	10,980
902613-AC-2	UBS GROUP AG	C	11/15/2024	GOLDMAN		765,888	800,000.00	3,274
91324P-FJ-6	UNITEDHEALTH GROUP INC		08/07/2024	Merrill Lynch		1,532,310	1,500,000.00	2,790
91159H-JP-6	US BANCORP		08/07/2024	Merrill Lynch		1,043,170	1,000,000.00	19,230
92277G-AM-9	VENTAS REALTY LP		11/15/2024	SALOMON BROTHERS INC		778,720	800,000.00	6,844
92343V-ER-1	VERIZON COMMUNICATIONS INC		11/15/2024	Montgomery		984,610	1,000,000.00	6,854
927804-GP-3	VIRGINIA ELECTRIC AND POWER CO		08/07/2024	DEUTSCHE BANK ALEX BROWN		1,249,275	1,250,000.00	3,993
94106L-CD-9	WASTE MANAGEMENT INC		10/30/2024	Barclays Bank		613,186	615,000.00	
95000U-3H-4	WELLS FARGO & CO		08/07/2024	Merrill Lynch		1,311,000	1,200,000.00	22,719
95000U-3L-5	WELLS FARGO & CO		11/15/2024	Montgomery		611,196	600,000.00	2,473
95040Q-AD-6	WELLTOWER OP LLC		11/15/2024	DONALDSON LUFKIN & JENRETTE		785,424	800,000.00	3,117
1109999999	Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	103,897,103	105,390,031.50	716,017
46435U-85-3	ISHARES:BRD USD HY CP BD		03/26/2024	Merrill Lynch		27,905,720		
1619999999	Subtotal - Bonds - SVO Identified Funds				X X X	27,905,720		
2509999997	Subtotal - Bonds - Part 3				X X X	198,893,097	173,814,405.77	896,094
2509999998	Summary Item from Part 5 for Bonds				X X X	15,480,757	15,576,000.00	64,490
2509999999	Subtotal - Bonds				X X X	214,373,854	189,390,406	960,584
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		12/26/2024	FHLB Bank	48,646.000	4,864,600		
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	4,864,600	X X X	
024071-81-3	AMERICAN FUNDS BAL R6		12/23/2024	Reliance Trust	488.544	16,739		
649280-81-5	AMERICAN FUNDS NWLD R6		12/23/2024	Reliance Trust	109.695	8,695		
256219-10-6	DODGE & COX STCK I		12/23/2024	Reliance Trust	116.235	29,868		
315911-75-0	FIDELITY 500 INDEX		12/24/2024	Reliance Trust	957.145	182,264		
315911-72-7	FIDELITY INTERNATIONL IX		12/24/2024	Reliance Trust	49.821	2,477		
316146-35-6	FIDELITY US BOND INDEX		12/23/2024	Reliance Trust	7,128.572	73,636		
41665H-78-9	HARTFD:SCHR EM E SDR		12/27/2024	Northern Trust	96,347.540	1,643,058		
57630E-87-5	MASSMUTUAL S:BL CH I		12/23/2024	Reliance Trust	100.226	2,333		
57630E-57-8	MASSMUTUAL S:ST BD I		09/24/2024	Reliance Trust	1,691.759	14,302		
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/23/2024	Reliance Trust	4,846.303	71,416		

E134

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
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/19/2024	Reliance Trust	847.718	13,025		
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/23/2024	Reliance Trust	827.494	13,677		
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/23/2024	Reliance Trust	4,752.036	81,093		
57630G-14-4	MASSMUTUAL S:TRP 60 I		12/23/2024	Reliance Trust	1,534.505	28,446		
57630G-18-5	MASSMUTUAL SELECT TRP RETIREMENT 2055 I		12/23/2024	Reliance Trust	1,216.986	21,695		
57629H-35-0	MASSMUTUAL:CR B I		12/23/2024	Reliance Trust	2,172.586	19,837		
552966-80-6	MFS INTERNATIONAL EQT R6		12/17/2024	Northern Trust	9,200.540	319,351		
704329-24-2	PAYDEN:EM MKT BD SI		12/30/2024	Northern Trust	506,754.180	5,273,783		
779562-20-6	T ROWE PRICE NH I		12/23/2024	Reliance Trust	476.295	27,519		
922908-83-5	VANGUARD MD-CP I INST		12/24/2024	Reliance Trust	1,208.483	82,529		
921908-87-7	VANGUARD RE IDX ADM		12/24/2024	Reliance Trust	421.858	52,679		
922908-87-6	VANGUARD S-C ID INST		12/24/2024	Reliance Trust	680.850	73,718		
969251-71-9	WM BLAIR:INTL LDRS I		12/23/2024	Reliance Trust	2,547.508	52,117		
532999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO				X X X	8,104,257	X X X	
464287-20-0	ISHARES:CORE S&P 500		10/31/2024	Various	1,544.000	882,006		
46432F-33-9	ISHARES:MSCI USA QF		01/25/2024	Merrill Lynch	36,359.000	5,516,315		
581999999	Common Stocks - Exchange Traded Funds				X X X	6,398,321	X X X	
598999997	Subtotal - Common Stocks - Part 3				X X X	19,367,178	X X X	
598999998	Summary Item from Part 5 for Common Stocks				X X X	31,803,547	X X X	
598999999	Subtotal - Common Stocks				X X X	51,170,725	X X X	
599999999	Subtotal - Preferred and Common Stocks				X X X	51,170,725	X X X	
600999999	Totals				X X X	265,544,579	X X X	960,584

E135

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
36202E-NA-3	G2 003985 - RMBS		12/01/2024	Paydown		2,122	2,121.86	2,141	2,134		(12)		(12)		2,122				67	05/20/2037
36202E-ZG-7	G2 004343 - RMBS		12/01/2024	Paydown		4,998	4,997.97	5,150	5,129		(131)		(131)		4,998				140	01/20/2039
36179R-VB-2	G2 MA3310 - RMBS		12/01/2024	Paydown		26,568	26,567.63	28,050	27,865		(1,297)		(1,297)		26,568				520	12/20/2045
36179R-VD-8	G2 MA3312 - RMBS		12/01/2024	Paydown		17,615	17,615.35	18,803	18,751		(1,135)		(1,135)		17,615				454	12/20/2045
36179S-QX-8	G2 MA4070 - RMBS		12/01/2024	Paydown		21,633	21,632.74	22,904	22,711		(1,079)		(1,079)		21,633				485	11/20/2046
36179T-4N-2	G2 MA5329 - RMBS		08/29/2024	Various		313,367	331,439.69	339,622	338,756		(593)		(593)		338,163		(24,796)	(24,796)	8,376	07/20/2048
36205R-XM-4	GN 398584 - RMBS		12/01/2024	Paydown		219	219.25	214	216		3		3		219				9	06/15/2029
36207J-2F-9	GN 433774 - RMBS		12/01/2024	Paydown		2,519	2,518.94	2,571	2,535		(16)		(16)		2,519				97	05/15/2028
36210B-WF-8	GN 487646 - RMBS		12/01/2024	Paydown		121	120.60	118	119		1		1		121				5	09/15/2029
36200R-LW-0	GN 570141 - RMBS		12/01/2024	Paydown		505	505.34	505	505						505				20	12/15/2031
38378N-WU-3	GNR 2014-017 AM - CMBS		12/01/2024	Paydown		2,873	2,873.48	2,982	2,914		(41)		(41)		2,873				55	06/16/2048
38379U-K5-4	GNR 2016-131 A - CMBS		08/16/2024	Paydown		19,781	19,781.15	19,701	19,761		20		20		19,781				264	04/16/2057
38381R-QR-3	GNR 2019-023 NE - CMO/RMBS		12/01/2024	Paydown		30,795	30,794.80	31,049	31,113		(318)		(318)		30,795				630	11/20/2048
912810-SE-9	UNITED STATES TREASURY		03/04/2024	CITADEL SECURITIES LLC		1,662,418	2,000,000.00	1,734,379	1,734,567		1,079		1,079		1,735,646		(73,229)	(73,229)	20,398	11/15/2048
	UNITED STATES TREASURY			HARRIS NESBITT CORP																
91282C-JJ-1	BONDS		12/05/2024			358,189	350,000.00	365,409	365,364		(1,196)		(1,196)		364,168		(5,979)	(5,979)	16,664	11/15/2033
91282C-JL-6	UNITED STATES TREASURY		12/03/2024	SALOMON BROTHERS INC		1,055,453	1,050,000.00	1,058,082	1,057,962		(3,747)		(3,747)		1,054,215		1,238	1,238	51,750	11/30/2025
	UNITED STATES TREASURY			HARRIS NESBITT CORP																
91282C-JZ-5	BONDS		03/27/2024			123,066	125,000.00	122,608			13		13		122,621		445	445	577	02/15/2034
91282C-KG-5	UNITED STATES TREASURY		07/08/2024	Various		450,511	453,000.00	451,744			62		62		451,806		(1,296)	(1,296)	5,072	03/31/2029
91282C-KK-6	UNITED STATES TREASURY		07/01/2024	CHASE SECURITIES INC		230,161	230,000.00	229,398			48		48		229,447		715	715	1,889	04/30/2026
690353-Z9-1	US INTERNATIONAL DEVELOPMENT FINANCE COR		03/20/2024	Maturity @ 100.00		142,310	142,310.00	142,310	142,310						142,310				1,032	03/20/2024
0109999999	Bonds - U.S. Governments				X X X	4,465,224	4,811,498.80	4,577,740	3,772,712		(8,339)		(8,339)		4,568,125		(102,902)	(102,902)	108,504	X X X
68607L-XQ-5	OREGON		06/01/2024	Paydown		38,168	38,168.28	46,090	41,220		(3,052)		(3,052)		38,168				1,124	06/01/2027
917542-QV-7	UTAH ST		07/01/2024	Paydown			0.11													07/01/2025
917542-QV-7	UTAH ST - MBS		07/01/2024	Paydown		60,519	60,518.86	60,901	60,615		(96)		(96)		60,519				2,142	07/01/2025
0509999999	Bonds - U.S. States, Territories and Possessions				X X X	98,687	98,687.25	106,991	101,835		(3,148)		(3,148)		98,687				3,266	X X X
05914F-FE-5	BALTIMORE CNTY MD		10/18/2024	Call @ 102.16		204,312	200,000.00	234,752	214,554		(2,944)		(2,944)		212,031		(7,719)	(7,719)	10,603	11/01/2027
93974C-RF-9	WASHINGTON ST		04/01/2024	Call @ 100.00		100,000	100,000.00	117,649	111,975		(259)		(259)		111,717		(11,717)	(11,717)	3,393	08/01/2033
947627-DM-4	WEBER BASIN UTAH WTR CONSERVANCY DIST		11/14/2024	RAYMOND JAMES/FI		114,225	115,000.00	115,000	115,000						115,000		(775)	(775)	3,799	03/01/2025
0709999999	Bonds - U.S. Political Subdivisions of States				X X X	418,537	415,000.00	467,401	441,529		(3,203)		(3,203)		438,748		(20,211)	(20,211)	17,795	X X X
88213A-KB-0	BOARD OF REGENTS TEXAS A & M UNIVERSITY		05/15/2024	Maturity @ 100.00		175,000	175,000.00	175,000	175,000						175,000				2,230	05/15/2024
31326M-EY-5	FH 2B6451 - RMBS		12/01/2024	Paydown		22,071	22,071.18	22,607	22,936		(865)		(865)		22,071				630	08/01/2047
31292H-BB-9	FH C00934 - RMBS		12/01/2024	Paydown		110	109.96	110	110						110				5	03/01/2030
31335H-3N-1	FH C90805 - RMBS		03/01/2024	Paydown		328	328.27	338	328						328				2	03/01/2024

E14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31294M-AC-5	FH E02703 - RMBS		12/01/2024	Paydown		4,837	4,837.35	4,922	4,847		(9)		(9)		4,837				99	07/01/2025
3128MJ-V2-3	FH G08632 - RMBS		12/01/2024	Paydown		10,457	10,457.02	10,960	10,897		(440)		(440)		10,457				207	03/01/2045
31335A-QK-7	FH G60458 - RMBS		08/29/2024	Various		133,409	140,242.47	147,539	146,531		(554)		(554)		145,978		(12,569)	(12,569)	3,554	01/01/2044
31335B-M7-8	FH G61282 - RMBS		08/29/2024	Various		3,229,882	3,536,797.64	3,461,088	3,466,288		4,758		4,758		3,471,046		(241,164)	(241,164)	76,982	01/01/2048
31335B-2A-3	FH G61669 - RMBS		12/01/2024	Various		523,906	570,543.71	561,986	562,525		739		739		563,264		(39,358)	(39,358)	12,349	01/01/2047
31307T-L9-0	FH J36652 - RMBS		12/01/2024	Various		437,980	451,528.47	452,375	452,030		(138)		(138)		451,892		(13,911)	(13,911)	9,518	03/01/2032
3132M9-T5-3	FH Q28972 - RMBS		12/01/2024	Paydown		23,441	23,441.12	24,987	24,822		(1,380)		(1,380)		23,441				506	10/01/2044
3132WN-UV-2	FH Q48695 - RMBS		12/01/2024	Paydown		34,390	34,390.45	35,465	35,402		(1,011)		(1,011)		34,390				741	06/01/2047
3132XT-AE-8	FH Q50904 - RMBS		12/01/2024	Paydown		37,832	37,831.64	38,127	38,105		(273)		(273)		37,832				768	09/01/2047
3133AN-QZ-0	FH QC4072 - RMBS		12/01/2024	Paydown		16,496	16,496.06	17,287	17,192		(696)		(696)		16,496				211	07/01/2051
3133BG-C6-3	FH QE6393 - RMBS		12/01/2024	Paydown		19,812	19,812.07	19,930	19,914		(102)		(102)		19,812				618	07/01/2052
3133BJ-NR-9	FH QE8500 - RMBS		12/01/2024	Paydown		535,181	535,181.10	521,133	522,006		13,176		13,176		535,181				15,933	08/01/2052
3133BJ-NS-7	FH QE8501 - RMBS		12/01/2024	Paydown		26,639	26,638.61	26,797	26,775		(136)		(136)		26,639				561	08/01/2052
3133BJ-N7-3	FH QE8514 - RMBS		12/01/2024	Paydown		458,953	458,952.60	450,419	450,930		8,022		8,022		458,953				12,210	08/01/2052
3133BM-Q6-5	FH QF0477 - RMBS		12/01/2024	Paydown		29,669	29,669.44	29,952	29,917		(247)		(247)		29,669				778	09/01/2052
3133KG-LG-1	FH RA1227 - RMBS		12/01/2024	Paydown		38,353	38,353.29	39,228	39,013		(659)		(659)		38,353				566	08/01/2049
3133KM-G9-0	FH RA5624 - RMBS		03/26/2024	Various		780,545	928,528.90	974,665	968,742		(937)		(937)		967,806		(187,260)	(187,260)	7,490	08/01/2051
3133KY-3Y-3	FH RB5315 - RMBS		12/01/2024	Paydown		52,517	52,517.26	52,476			41		41		52,517				241	10/01/2044
3142GR-U8-1	FH RJ1506 - RMBS		12/01/2024	Paydown		25,316	25,315.70	25,250			65		65		25,316				299	05/01/2054
3142GS-VP-0	FH RJ2421 - RMBS		12/01/2024	Paydown		5,024	5,023.97	4,999			25		25		5,024				23	09/01/2054
3132DM-ZK-4	FH SD0746 - RMBS		12/01/2024	Paydown		241,925	241,924.78	243,588	243,382		(1,457)		(1,457)		241,925				2,760	11/01/2051
3132DM-ZZ-7	FH SD0792 - RMBS		12/01/2024	Paydown		103,281	103,280.89	103,588	103,545		(264)		(264)		103,281				1,223	12/01/2051
3132DN-NS-8	FH SD1301 - RMBS		12/01/2024	Paydown		37,451	37,451.24	38,347	38,258		(806)		(806)		37,451				1,094	07/01/2052
3132DN-QB-2	FH SD1350 - RMBS		12/01/2024	Paydown		40,161	40,161.19	40,036	40,036		125		125		40,161				1,109	07/01/2052
3132DN-QH-9	FH SD1356 - RMBS		12/01/2024	Paydown		29,469	29,469.07	30,109	30,045		(576)		(576)		29,469				714	07/01/2052
3132DN-VJ-9	FH SD1517 - RMBS		12/01/2024	Paydown		66,953	66,953.40	67,037	67,016		(62)		(62)		66,953				1,753	09/01/2052
3132DQ-BS-4	FH SD2749 - RMBS		12/01/2024	Paydown		154,173	154,173.38	146,224	146,412		7,761		7,761		154,173				3,602	03/01/2053
3132DQ-F6-8	FH SD2889 - RMBS		12/01/2024	Paydown		123,306	123,306.42	124,944	124,863		(1,557)		(1,557)		123,306				3,704	05/01/2053
3132DQ-MZ-6	FH SD3076 - RMBS		12/01/2024	Paydown		106,760	106,759.65	106,026	106,040		719		719		106,760				3,248	05/01/2053
3132DQ-RS-7	FH SD3197 - RMBS		12/01/2024	Paydown		142,902	142,902.43	144,867	144,803		(1,900)		(1,900)		142,902				4,458	06/01/2053
3132E0-GB-2	FH SD3794 - RMBS		12/01/2024	Paydown		133,832	133,123.77	120,019			13,130		13,130		133,124		708	708	1,437	09/01/2052
3132E0-NX-6	FH SD4006 - RMBS		12/01/2024	Paydown		328,873	328,873.07	326,150	326,153		2,720		2,720		328,873				9,550	09/01/2053
3132DV-KV-6	FH SD7508 - RMBS		08/29/2024	Various		1,064,811	1,127,809.89	1,184,200	1,168,843		(3,124)		(3,124)		1,165,719		(100,908)	(100,908)	28,619	10/01/2049
3132DV-LV-5	FH SD7540 - RMBS		12/01/2024	Paydown		1,935	1,935.31	2,035	2,024		(89)		(89)		1,935				27	05/01/2051
3132DW-B5-1	FH SD8160 - RMBS		12/01/2024	Paydown		379,082	379,082.08	385,598	384,832		(5,750)		(5,750)		379,082				4,256	08/01/2051
3132DW-ER-0	FH SD8244 - RMBS		12/01/2024	Paydown		28,301	28,301.02	27,036			1,265		1,265		28,301				230	09/01/2052
3132DW-ES-8	FH SD8245 - RMBS		12/01/2024	Paydown		90,978	89,530.84	85,068			4,462		4,462		89,531		1,447	1,447	1,371	09/01/2052
3132DW-FQ-1	FH SD8275 - RMBS		12/01/2024	Paydown		30,524	30,524.07	29,003			1,521		1,521		30,524				565	12/01/2052
3132DW-GG-7	FH SD8299 - RMBS		12/01/2024	Paydown		35,432	35,432.24	34,480			952		952		35,432				148	02/01/2053
3132DW-GX-3	FH SD8314 - RMBS		12/01/2024	Paydown		19,887	19,886.91	19,453			434		434		19,887				190	04/01/2053
3132A8-6Y-0	FH ZS8087 - RMBS		12/01/2024	Various		813,990	854,230.03	865,976	862,833		(1,721)		(1,721)		861,112		(47,122)	(47,122)	14,923	04/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V.	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
E142	31403D-XF-1		12/01/2024	Paydown		3,438	3,438.36	3,455	3,615			(176)	(176)		3,438				101	10/01/2036
	31417G-F2-7		08/29/2024	Various		159,970	173,331.56	177,665	176,990			(336)	(336)		176,654		(16,684)	(16,684)	3,752	04/01/2043
	3138E0-KJ-7		12/01/2024	Paydown		24,469	24,469.37	25,265	24,657			(188)	(188)		24,469				440	12/01/2026
	3138LJ-4T-4		12/01/2024	Various		387,769	387,769.45	396,131	388,579			(809)	(809)		387,769				11,794	12/01/2024
	3138WB-UK-9		12/01/2024	Paydown		42,094	42,094.17	44,475	44,175			(2,081)	(2,081)		42,094				1,126	05/01/2044
	3138WD-BZ-3		12/01/2024	Paydown		18,329	18,328.72	19,890	19,745			(1,416)	(1,416)		18,329				307	10/01/2044
	3138WE-KK-4		12/01/2024	Paydown		40,879	40,878.64	42,373	42,190			(1,311)	(1,311)		40,879				736	04/01/2045
	3138WG-DN-		12/01/2024	Paydown		10,749	10,749.22	11,371	11,289			(540)	(540)		10,749				222	01/01/2046
	3138WG-FT-6		12/01/2024	Paydown		9,355	9,354.49	9,412	9,407			(53)	(53)		9,354				149	01/01/2046
	3138WG-G6-5		12/01/2024	Paydown		12,096	12,096.38	12,734	12,654			(558)	(558)		12,096				233	01/01/2046
	3138WL-CM-3		12/01/2024	Paydown		1,506	1,505.69	1,575	1,566			(60)	(60)		1,506				31	07/01/2047
	3138Y4-6V-6		08/29/2024	Various		262,974	276,505.01	288,516	286,468			(854)	(854)		285,614		(22,640)	(22,640)	7,069	07/01/2042
	3140FE-5K-6		12/01/2024	Paydown		144,504	144,504.20	145,715	145,629			(1,125)	(1,125)		144,504				2,670	04/01/2047
	3140FX-DM-1		12/01/2024	Paydown		37,067	37,066.87	39,914	39,819			(2,752)	(2,752)		37,067				803	06/01/2056
	3140FX-D7-4		12/01/2024	Paydown		11,395	11,395.06	12,047	12,020			(625)	(625)		11,395				252	07/01/2056
	3140FX-EE-8		12/01/2024	Paydown		11,533	11,533.10	12,187	12,161			(628)	(628)		11,533				259	07/01/2056
	3140FX-E4-0		12/01/2024	Paydown		19,563	19,562.95	20,330	20,178			(615)	(615)		19,563				396	11/01/2046
	3140FX-FN-7		12/01/2024	Paydown		5,633	5,632.60	5,813	5,803			(171)	(171)		5,633				119	01/01/2041
	3140FX-GG-1		12/01/2024	Paydown		25,562	25,562.36	26,324	26,314			(752)	(752)		25,562				557	11/01/2040
	3140FX-GK-2		12/01/2024	Paydown		19,149	19,148.97	19,459	19,439			(290)	(290)		19,149				413	08/01/2051
	3140FX-GL-0		12/01/2024	Paydown		11,552	11,551.66	12,033	12,008			(456)	(456)		11,552				280	01/01/2051
	3140GT-V3-1		12/01/2024	Paydown		16,217	16,217.41	16,561	17,002			(785)	(785)		16,217				395	09/01/2047
	3140H1-VX-5		12/01/2024	Paydown		160,721	160,720.83	165,590	164,981			(4,260)	(4,260)		160,721				3,542	03/01/2048
	3140HE-AJ-1		12/01/2024	Paydown		31,346	31,346.30	32,341	32,166			(820)	(820)		31,346				623	07/01/2048
	3140HM-ZD-9		12/01/2024	Paydown		8,071	8,070.78	8,291	8,232			(161)	(161)		8,071				185	11/01/2048
	3140HP-S9-9		12/01/2024	Paydown		2,223	2,222.63	2,320	2,297			(74)	(74)		2,223				65	11/01/2048
	3140J5-FG-9		12/01/2024	Paydown		2,976	2,976.34	3,116	3,106			(129)	(129)		2,976				70	02/01/2047
	3140J7-VZ-5		12/01/2024	Paydown		422,461	422,460.67	424,615	424,461			(2,000)	(2,000)		422,461				7,726	08/01/2047
	3140J8-MN-0		12/01/2024	Paydown		37,456	37,456.49	37,825	37,785			(329)	(329)		37,456				670	07/01/2046
	3140J9-ME-8		12/01/2024	Paydown		423,554	423,553.53	437,022	436,425			(12,871)	(12,871)		423,554				9,176	04/01/2047
	3140J9-T9-2		12/01/2024	Various		2,351,057	2,539,420.25	2,504,502	2,507,370			3,000	3,000		2,510,369		(159,312)	(159,312)	54,811	08/01/2046
	3140J9-XA-4		12/01/2024	Paydown		136,298	136,298.44	136,213				85	85		136,298				1,245	08/01/2047
	3140JA-CQ-9		12/01/2024	Paydown		48,479	48,479.43	50,775	50,632			(2,152)	(2,152)		48,479				1,181	01/01/2049
	3140JA-EU-8		09/24/2024	Various		614,624	640,723.41	648,732	647,901			(801)	(801)		647,100		(32,476)	(32,476)	16,034	05/01/2044
	3140JA-GD-4		08/29/2024	Various		153,465	160,446.82	162,202	162,013			(160)	(160)		161,853		(8,387)	(8,387)	4,041	08/01/2045
	3140MY-AD-4		12/01/2024	Paydown		26,138	26,138.48	26,388	26,356			(218)	(218)		26,138				608	08/01/2052
	3140N3-AR-0		12/01/2024	Paydown		403,121	403,120.54	389,515	390,511			12,609	12,609		403,121				10,783	10/01/2052
	3140ND-B8-9		12/01/2024	Paydown		9,405	9,405.29	9,326	9,328			77	77		9,405				270	05/01/2053
	3140QA-NJ-5		12/01/2024	Paydown		51,836	51,836.32	54,137	53,453			(1,617)	(1,617)		51,836				1,383	02/01/2049
	3140QB-3Q-9		12/01/2024	Paydown		185,404	185,404.28	189,129	188,152			(2,748)	(2,748)		185,404				2,800	10/01/2049
	3140QG-ZQ-3		12/01/2024	Paydown		593,450	593,450.47	616,818	613,856			(20,406)	(20,406)		593,450				6,769	02/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
3140QL-NS-1	FN CB1300 - RMBS		12/01/2024	Paydown		140,983	140,983.08	148,186	147,283		(6,300)		(6,300)		140,983				1,851	08/01/2051
3140QM-5T-7	FN CB2657 - RMBS		03/26/2024	Various		3,042,538	3,483,995.55	3,558,030	3,549,703		(1,841)		(1,841)		3,547,862		(505,324)	(505,324)	33,617	01/01/2052
3140QN-V2-5	FN CB3332 - RMBS		08/29/2024	Various		1,538,053	1,644,554.02	1,534,318	1,538,433		6,014		6,014		1,544,447		(6,394)	(6,394)	42,091	04/01/2052
3140QP-BG-1	FN CB3638 - RMBS		12/01/2024	Paydown		199,965	199,965.16	203,215	202,953		(2,988)		(2,988)		199,965				4,910	05/01/2052
3140QP-JJ-7	FN CB3864 - RMBS		12/01/2024	Paydown		227,540	227,539.89	230,455	230,110		(2,570)		(2,570)		227,540				6,492	06/01/2052
3140QP-3W-5	FN CB4412 - RMBS		12/01/2024	Paydown		160,759	160,759.43	165,030	165,079		(4,319)		(4,319)		160,759				5,267	08/01/2052
3140QQ-F6-7	FN CB4688 - RMBS		12/01/2024	Paydown		38,022	38,022.38	39,139	39,022		(1,000)		(1,000)		38,022				1,092	09/01/2052
3140QR-KR-3	FN CB5703 - RMBS		12/01/2024	Paydown		66,791	66,790.95	68,962	68,779		(1,988)		(1,988)		66,791				2,388	02/01/2053
3140QS-GL-9	FN CB6502 - RMBS		12/01/2024	Paydown		157,272	157,272.42	146,706			10,567		10,567		157,272				2,628	06/01/2053
3140QU-6U-5	FN CB8982 - RMBS		12/01/2024	Paydown		71,694	71,694.15	71,420			274		274		71,694				980	08/01/2054
3140X7-5M-7	FN FM4451 - RMBS		12/01/2024	Paydown		115,675	115,674.73	122,941	121,590		(5,916)		(5,916)		115,675				1,645	09/01/2050
3140X8-EE-3	FN FM4632 - RMBS		12/01/2024	Paydown		171,663	171,663.28	179,113	177,951		(6,287)		(6,287)		171,663				1,998	10/01/2050
3140XB-JE-1	FN FM7460 - RMBS		12/01/2024	Paydown		75,027	75,026.77	74,370	74,379		648		648		75,027				1,564	03/01/2051
3140XB-6D-7	FN FM8067 - RMBS		12/01/2024	Paydown		234,633	234,632.58	249,517	247,413		(12,781)		(12,781)		234,633				3,789	07/01/2051
3140XD-2J-4	FN FM9776 - RMBS		06/18/2024	Various		3,335,384	3,817,850.61	3,924,502	3,913,669		(3,606)		(3,606)		3,910,063		(574,679)	(574,679)	62,632	11/01/2051
3140XK-KX-7	FN FS3909 - RMBS		12/01/2024	Paydown		113,476	113,475.70	112,483	112,505		971		971		113,476				3,026	02/01/2053
3140XK-M9-8	FN FS3983 - RMBS		12/01/2024	Paydown		88,608	88,607.63	90,560	90,374		(1,767)		(1,767)		88,608				2,394	03/01/2053
3140XK-SG-6	FN FS4118 - RMBS		12/01/2024	Paydown		62,076	62,075.80	61,804	61,807		269		269		62,076				1,737	03/01/2053
3140XL-A3-2	FN FS4525 - RMBS		12/01/2024	Paydown		194,698	194,698.30	197,528	197,381		(2,683)		(2,683)		194,698				6,179	04/01/2053
3140XL-EK-0	FN FS4637 - RMBS		12/01/2024	Paydown		311,292	311,292.37	315,475	315,247		(3,955)		(3,955)		311,292				10,181	05/01/2053
3140XL-FY-9	FN FS4682 - RMBS		12/01/2024	Paydown		67,217	67,216.54	67,763	67,732		(516)		(516)		1,933				67,217	05/01/2053
3140XL-RZ-3	FN FS5003 - RMBS		08/29/2024	Various		942,027	995,694.38	931,674	931,934		4,373		4,373		936,306		5,720	5,720	25,359	08/01/2050
3140XM-JT-4	FN FS5673 - RMBS		12/01/2024	Paydown		113,246	113,246.39	104,700			8,547		8,547		113,246				1,955	02/01/2053
3140XN-EN-0	FN FS6440 - RMBS		12/01/2024	Paydown		122,123	122,122.55	118,001			4,122		4,122		122,123				1,048	10/01/2048
31418A-XS-2	FN MA1599 - RMBS		12/01/2024	Paydown		29,606	29,605.69	30,813	30,645		(1,039)		(1,039)		29,606				418	09/01/2043
31418C-NT-7	FN MA3101 - RMBS		12/01/2024	Paydown		3,250	3,249.78	3,462	3,431		(181)		(181)		3,250				84	08/01/2047
31418C-QC-1	FN MA3150 - RMBS		12/01/2024	Paydown		2,576	2,575.50	2,747	2,718		(143)		(143)		2,576				68	10/01/2047
31418D-JG-5	FN MA4182 - RMBS		12/01/2024	Paydown		208,259	208,259.48	215,126	213,914		(5,655)		(5,655)		208,259				2,349	11/01/2050
31418D-YB-2	FN MA4305 - RMBS		12/01/2024	Paydown		145,975	145,974.96	146,271	146,205		(230)		(230)		145,975				1,623	04/01/2051
31418E-J6-8	FN MA4784 - RMBS		12/01/2024	Paydown		85,343	85,342.91	81,409			3,934		3,934		85,343				1,610	10/01/2052
31418F-DH-7	FN MA5503 - RMBS		12/01/2024	Paydown		18,089	18,089.42	18,075			14		14		18,089				83	10/01/2044
451443-ZJ-7	IDAHO ST BLDG AUTH BLDG REV		11/14/2024	FIRST TENNESSEE BANK BOND DIVI		175,309	180,000.00	180,000	180,000						180,000		(4,691)	(4,691)	6,684	09/01/2026
54627R-AL-4	LASGOV 22A A1 - ABS		11/14/2024	Various		550,576	555,989.85	555,990	555,990						555,990		(5,414)	(5,414)	22,856	02/01/2029
64469D-B9-1	NEW HAMPSHIRE ST HSG FIN AUTH SINGLE FAM		05/01/2024	Call @ 100.00		15,000	15,000.00	15,000	15,000						15,000				248	07/01/2040
64971X-EK-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		11/14/2024	FIRST TENNESSEE BANK BOND DIVI		147,093	150,000.00	146,523	148,802		412		412		149,159		(2,066)	(2,066)	6,631	08/01/2026
64971W-6A-3	SANTA ANA CALIF CMNTY REDEV AGY		05/01/2024	Maturity @ 100.00		130,000	130,000.00	130,000	130,000						130,000				1,788	05/01/2024
801096-AU-2	SUCCESSO		11/14/2024	MARKET04		186,928	190,000.00	190,000	190,000						190,000		(3,072)	(3,072)	8,858	09/01/2026
35563P-GG-8	SCRT 2018-3 MA - CMO/RMBS		12/01/2024	Paydown		4,768	4,768.17	4,742	4,745		23		23		4,768				87	08/27/2057

E14.3

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPMENT AUTHORITY SUCCESSOR AGENCY TO THE REDEVELOPMENT		11/01/2024	Call @ 100.00		15,000	15,000.00	15,000	15,000						15,000				306	11/01/2037
798170-AG-1	AG		08/01/2024	Maturity @ 100.00		180,000	180,000.00	180,000	180,000						180,000				5,324	08/01/2024
88258M-AA-3	TEXAS NATURAL GAS SECURITIZATION FINANCE		04/01/2024	Paydown		7,640	7,639.76	7,640	7,640						7,640				227	04/01/2035
88258M-AA-3	TNGUTL 23 A1 - ABS		10/01/2024	Paydown		10,999	10,999.31	10,999	10,999						10,999				608	04/01/2035
91412H-BM-4	UNIVERSITY CALIF REVS		08/01/2024	Call @ 100.00		135,000	135,000.00	135,000	135,000						135,000				3,471	05/15/2025
0909999999	Bonds - U. S. Special Rev. and Special Assessment and all Non-Guar. Obligations				X X X	31,176,235	33,147,756.99	33,248,215	32,117,561		(39,991)		(39,991)		33,151,792		(1,975,556)	(1,975,556)	675,667	X X X
002824-BM-1	ABBOTT LABORATORIES		09/06/2024	Merrill Lynch		198,922	200,000.00	206,312	201,589		(738)		(738)		200,851		(1,929)	(1,929)	7,621	09/15/2025
00287Y-AQ-2	ABBVIE INC		08/07/2024	Merrill Lynch		296,421	300,000.00	314,151	303,145		(1,681)		(1,681)		301,464		(5,043)	(5,043)	7,920	05/14/2025
00287Y-AY-5	ABBVIE INC		11/15/2024	Merrill Lynch		901,499	920,000.00	865,150	900,212		7,118		7,118		907,330		(5,831)	(5,831)	29,767	05/14/2026
00084D-AU-4	ABN AMRO BANK NV	C	08/07/2024	Merrill Lynch		844,533	900,000.00	900,000	900,000						900,000		(55,467)	(55,467)	8,944	06/16/2027
36186C-BY-8	ALLY FINANCIAL INC		03/21/2024	Morgan Stanley		598,223	540,000.00	658,962	622,755		(1,961)		(1,961)		620,793		(22,571)	(22,571)	17,280	11/01/2031
023135-BR-6	AMAZON.COM INC		03/20/2024	CHASE SECURITIES INC		984,755	1,095,000.00	1,094,639	1,094,820		11		11		1,094,831		(110,076)	(110,076)	3,979	06/03/2027
025816-CF-4	AMERICAN EXPRESS CO		11/15/2024	Merrill Lynch		293,775	300,000.00	300,747	300,438		(162)		(162)		300,276		(6,501)	(6,501)	9,323	05/20/2026
03027X-AT-7	AMERICAN TOWER CORP		02/29/2024	DONALDSON LUFKIN & JENRETTE		348,215	350,000.00	351,645	350,104		(62)		(62)		350,042		(1,827)	(1,827)	3,577	05/15/2024
032654-AU-9	ANALOG DEVICES INC		08/07/2024	DONALDSON LUFKIN & JENRETTE		288,470	320,000.00	318,096	318,681		161		161		318,842		(30,371)	(30,371)	4,639	10/01/2028
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE INC		08/07/2024	CHASE SECURITIES INC		592,878	600,000.00	659,406	630,694		(4,370)		(4,370)		626,324		(33,446)	(33,446)	19,667	04/13/2028
037833-DP-2	APPLE INC		08/07/2024	CHASE SECURITIES INC		1,019,827	1,120,000.00	1,109,046	1,113,462		649		649		1,114,111		(94,284)	(94,284)	22,381	09/11/2029
037833-DU-1	APPLE INC		05/14/2024	Merrill Lynch		2,549,487	3,045,000.00	3,062,008	3,055,985		(664)		(664)		3,055,321		(505,834)	(505,834)	25,819	05/11/2030
038522-AQ-1	ARAMARK SERVICES INC		03/21/2024	DEUTSCHE BANK ALEX BROWN		696,708	720,000.00	712,884	698,904	17,366	190		17,556		716,460		(19,752)	(19,752)	23,400	02/01/2028
00206R-DQ-2	AT&T INC		11/15/2024	Merrill Lynch		247,730	250,000.00	250,285	250,129		(33)		(33)		250,096		(2,366)	(2,366)	12,898	03/01/2027
00206R-ML-3	AT&T INC		08/07/2024	Morgan Stanley		1,133,844	1,190,000.00	1,188,013	1,189,094		241		241		1,189,334		(55,490)	(55,490)	17,589	03/25/2026
052769-AD-8	AUTODESK INC		09/17/2024	DONALDSON LUFKIN & JENRETTE		348,782	350,000.00	355,114	351,141		(668)		(668)		350,473		(1,691)	(1,691)	11,612	06/15/2025
06761K-AL-5	BABSAN 2019-III A1R - CDO	C	12/23/2024	Paydown		270,000	270,000.00	270,135	270,001		(1)		(1)		270,000				20,942	04/21/2031
05523U-AK-6	BAE SYSTEMS HOLDINGS INC		02/29/2024	Merrill Lynch		224,138	227,000.00	233,694	227,772		(172)		(172)		227,600		(3,463)	(3,463)	3,522	10/07/2024
058498-AW-6	BALL CORP		03/21/2024	Merrill Lynch		542,017	635,000.00	632,711	545,548	87,864	50		87,914		633,462		(91,445)	(91,445)	11,157	08/15/2030
058498-AX-4	BALL CORP		03/21/2024	Barclays Bank		42,650	50,000.00	50,000	43,164	6,836			6,836		50,000		(7,350)	(7,350)	825	09/15/2031
05964H-AB-1	BANCO SANTANDER SA	C	11/15/2024	Montgomery		196,896	200,000.00	210,024	203,798		(977)		(977)		202,821		(5,925)	(5,925)	9,374	04/11/2027
06540R-AE-4	BANK 2017-BNK9 A4 - CMBS		11/18/2024	Morgan Stanley		440,342	460,000.00	506,126	484,468		(5,544)		(5,544)		478,923		(38,581)	(38,581)	15,732	11/18/2054
06051G-GC-7	BANK OF AMERICA CORP		11/15/2024	Merrill Lynch		490,655	500,000.00	500,000	500,000						500,000		(9,345)	(9,345)	20,508	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP		08/07/2024	CHASE SECURITIES INC		293,442	300,000.00	322,401	309,955		(1,905)		(1,905)		308,051		(14,609)	(14,609)	12,046	01/20/2028
06051G-GR-4	BANK OF AMERICA CORP		08/07/2024	GOLDMAN		1,694,368	1,750,000.00	1,711,395	1,729,698		2,508		2,508		1,732,206		(37,839)	(37,839)	65,847	07/21/2028
06051G-HD-4	BANK OF AMERICA CORP		11/15/2024	Merrill Lynch		520,330	543,000.00	542,965	543,014		4		4		543,019		(22,689)	(22,689)	16,915	12/20/2028
06051G-JS-9	BANK OF AMERICA CORP		11/15/2024	Merrill Lynch		379,936	400,000.00	371,276	379,462		4,191		4,191		383,653		(3,717)	(3,717)	9,171	07/22/2027

E144

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
06051G-KJ-7	BANK OF AMERICA CORP		08/07/2024	DONALDSON LUFKIN & JENRETTE		1,069,726	1,130,000.00	1,130,000	1,130,000						1,130,000		(60,274)	(60,274)	29,147	02/04/2028
06368L-AP-1	BANK OF MONTREAL		09/14/2024	Maturity @ 100.00		1,510,000	1,510,000.00	1,509,049	1,509,658		342		342		1,510,000				64,175	09/14/2024
06406R-AB-3	BANK OF NEW YORK MELLON CORP		08/07/2024	Morgan Stanley		389,104	400,000.00	424,188	410,817		(2,038)		(2,038)		408,779		(19,675)	(19,675)	13,806	02/07/2028
06406R-AR-8	BANK OF NEW YORK MELLON CORP		09/26/2024	DONALDSON LUFKIN & JENRETTE		754,362	880,000.00	879,674	879,764		23		23		879,788		(125,425)	(125,425)	16,900	01/28/2031
06738E-AW-5	BARCLAYS PLC	C	03/21/2024	SALOMON BROTHERS INC		678,762	700,000.00	659,995	678,594		1,009		1,009		679,603		(841)	(841)	12,789	05/09/2028
07177M-AB-9	BAXALTA INC		09/06/2024	Barclays Bank		297,879	300,000.00	308,583	303,590		(2,001)		(2,001)		301,589		(3,710)	(3,710)	8,533	06/23/2025
07274N-AY-9	BAYER US FINANCE II LLC		11/15/2024	Merrill Lynch		102,978	103,000.00	114,671	106,496		(1,876)		(1,876)		104,620		(1,642)	(1,642)	7,128	08/15/2025
05550M-AU-8	BBCMS 2019-C3 A4 - CMBS		05/14/2024	Barclays Bank		1,519,869	1,650,000.00	1,895,695	1,805,873		(10,727)		(10,727)		1,795,146		(275,277)	(275,277)	27,096	05/17/2052
075887-BW-8	BECTON DICKINSON AND CO		11/15/2024	Morgan Stanley		779,840	800,000.00	794,280	799,577		(33)		(33)		799,545		(19,705)	(19,705)	28,120	06/06/2027
084664-CW-9	BERKSHIRE HATHAWAY FINANCE CORP		05/14/2024	BNY/SUNTRUST CAPITAL MARKETS		635,864	780,000.00	778,409	778,895		58		58		778,953		(143,089)	(143,089)	6,629	10/15/2030
08163G-AU-4	BMARK 2021-B28 A5 - CMBS		05/14/2024	CHASE SECURITIES INC		1,544,121	1,900,000.00	1,956,996	1,946,714		(2,238)		(2,238)		1,944,476		(400,355)	(400,355)	19,365	08/17/2054
08163M-AE-7	BMARK 2021-B31 A5 - CMBS		06/18/2024	CHASE SECURITIES INC		1,520,438	1,800,000.00	1,528,523	1,564,602		11,606		11,606		1,576,208		(55,771)	(55,771)	26,557	12/17/2054
124166-AA-7	BMILK 1 A1 - CDO	C	06/06/2024	Paydown		250,000	250,000.00	250,000	250,000						250,000				10,594	10/15/2031
05565E-BK-0	BMW US CAPITAL LLC		07/29/2024	JEFFERIES & COMPANY, INC.		1,475,145	1,490,000.00	1,487,452	1,489,305		311		311		1,489,617		(14,472)	(14,472)	46,972	04/09/2025
05602R-AE-1	BMWOT 2022-A A4 - ABS		11/21/2024	Wachovia Bank		284,981	289,000.00	288,914	288,949		20		20		288,969		(3,988)	(3,988)	9,030	12/26/2028
05581K-AB-7	BNP PARIBAS SA	C	01/10/2024	Maturity @ 100.00		375,000	375,000.00	373,860	374,996		4		4		375,000				7,125	01/10/2024
05568Y-AA-6	BNSF 2007-1 PTC - ABS		04/01/2024	Various		126,240	126,239.63	139,031	127,732		(1,492)		(1,492)		126,240				3,785	04/01/2024
099724-AL-0	BORGWARNER INC		08/07/2024	Wachovia Bank		185,178	195,000.00	194,452	194,715		47		47		194,762		(9,584)	(9,584)	5,699	07/01/2027
10112R-AW-4	BOSTON PROPERTIES LP		02/01/2024	Maturity @ 100.00		120,000	120,000.00	118,862	119,982		18		18		120,000				2,280	02/01/2024
10112R-AZ-7	BOSTON PROPERTIES LP		05/15/2024	Merrill Lynch		58,934	60,000.00	59,854	59,977		8		8		59,986		(1,052)	(1,052)	1,611	01/15/2025
10112R-BF-0	BOSTON PROPERTIES LP		08/07/2024	Merrill Lynch		861,056	1,120,000.00	808,685	830,160		13,451		13,451		843,610		17,446	17,446	23,400	10/01/2033
10373Q-AB-6	BP CAPITAL MARKETS AMERICA INC		11/15/2024	Morgan Stanley		139,107	140,000.00	140,000	140,000						140,000		(893)	(893)	6,156	09/21/2025
110122-BB-3	BRISTOL-MYERS SQUIBB CO		08/07/2024	DONALDSON LUFKIN & JENRETTE		389,580	400,000.00	410,396	406,792		(1,253)		(1,253)		405,539		(15,959)	(15,959)	12,314	02/27/2027
11134L-AH-2	BROADCOM CORP		11/15/2024	DEUTSCHE BANK ALEX BROWN		589,590	600,000.00	600,270	600,144		(35)		(35)		600,109		(10,519)	(10,519)	31,194	01/15/2027
14040H-BN-4	CAPITAL ONE FINANCIAL CORP		11/15/2024	Merrill Lynch		488,090	500,000.00	481,270	491,810		2,153		2,153		493,963		(5,873)	(5,873)	22,344	03/09/2027
14317H-AD-3	CARMX 2022-2 A4 - ABS		11/21/2024	Barclays Bank		279,650	283,000.00	282,955	282,973		10		10		282,983		(3,332)	(3,332)	9,590	09/15/2027
1248EP-BX-0	CCO HOLDINGS LLC		03/21/2024	GOLDMAN		233,562	250,000.00	228,564	229,713		1,000		1,000		230,713		2,850	2,850	8,125	02/01/2028
1248EP-CQ-4	CCO HOLDINGS LLC		03/21/2024	BNP Paribas		355,219	430,000.00	430,000	379,733	50,267			50,267		430,000		(74,781)	(74,781)	13,276	02/01/2032
125039-AF-4	CD 2017-CD6 A5 - CMBS		11/20/2024	Barclays Bank		2,387,012	2,500,000.00	2,483,789	2,490,918		1,427		1,427		2,492,344		(105,333)	(105,333)	84,000	11/15/2050
12513G-BF-5	CDW LLC		03/21/2024	BNP Paribas		570,358	630,000.00	632,836	631,801		(75)		(75)		631,726		(61,369)	(61,369)	12,513	02/15/2029
15135B-AR-2	CENTENE CORP		03/21/2024	GOLDMAN		19,104	20,000.00	19,832	19,911		5		5		19,915		(811)	(811)	236	12/15/2027
15135B-AT-8	CENTENE CORP		03/21/2024	DONALDSON LUFKIN & JENRETTE		189,800	200,000.00	217,978	207,811		(761)		(761)		207,050		(17,250)	(17,250)	2,569	12/15/2029
15135B-AW-1	CENTENE CORP		03/21/2024	CHASE SECURITIES INC		51,351	60,000.00	60,000	60,000						60,000		(8,649)	(8,649)	800	10/15/2030
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRIC LLC		11/15/2024	Merrill Lynch		69,986	110,000.00	74,523	75,135		566		566		75,702		(5,715)	(5,715)	4,404	07/01/2050
17322M-AW-6	CGCMT 2014-GC21 A5 - CMBS		04/12/2024	Paydown		225,000	225,000.00	227,144	224,914		86		86		225,000				1,662	05/10/2047

E14.5

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
17291E-AW-1	CGCMT 2016-P6 A5 - CMBS	C	11/20/2024	Montgomery		961,719	1,000,000.00	1,104,375	1,047,310						1,032,599		(70,880)	(70,880)	36,167	12/10/2049
14315J-AQ-2	CGMS 2017-2 A1R - CDO		06/14/2024	Paydown		935,486	935,485.84	917,712	925,148			(14,711)		10,337	935,486				37,116	07/20/2031
808513-AX-3	CHARLES SCHWAB CORP		05/15/2024	GOLDMAN		98,417	100,000.00	99,933	99,987			3		3	99,991		(1,574)	(1,574)	1,882	05/21/2025
808513-BB-0	CHARLES SCHWAB CORP		08/29/2024	Merrill Lynch		611,931	615,000.00	614,668	614,912			47		47	614,959		(3,028)	(3,028)	24,108	03/24/2025
161175-BK-9	CHARTER COMMUNICATIONS OPERATING LLC CHENIERE ENERGY PARTNERS LP		11/15/2024	HSBC SECURITIES DONALDSON LUFKIN & JENRETTE		452,280	468,000.00	452,402	459,961			1,557		1,557	461,519		(9,239)	(9,239)	23,096	03/15/2028
16411Q-AG-6	CHEVRON CORP	03/21/2024	Maturity @ 100.00		104,675	110,000.00	112,371	111,503			(53)		(53)	111,450		(6,775)	(6,775)	2,393	10/01/2029	
166764-BT-6	CISCO SYSTEMS INC	11/15/2024	Merrill Lynch		490,525	500,000.00	492,670	497,617			90		90	498,537		(8,012)	(8,012)	18,028	02/28/2026	
17275R-BC-5	CITIGROUP INC	05/15/2024	GOLDMAN		176,090	180,000.00	180,464	180,090			(25)		(25)	180,065		(3,974)	(3,974)	3,300	04/27/2025	
172967-JP-7	CITIGROUP INC	10/30/2024	Merrill Lynch		912,953	930,000.00	909,439	922,757			2,502		2,502	925,259		(12,305)	(12,305)	31,620	05/01/2026	
172967-KN-0	CITIGROUP INC	11/15/2024	Merrill Lynch		245,008	250,000.00	250,000	250,000						250,000		(4,993)	(4,993)	13,173	01/10/2028	
172967-LD-1	CN 2022-A A1 - ABS	09/01/2024	Paydown		48,717	48,716.89	48,712	48,713			4		4	48,717				1,427	03/01/2033	
185512-AA-8	COCA-COLA CO	05/14/2024	HSBC SECURITIES		819,774	940,000.00	939,257	939,576			37		37	939,613		(119,839)	(119,839)	6,293	03/15/2028	
191216-DD-9	COMCAST CORP	11/15/2024	Morgan Stanley		139,233	140,000.00	139,962	139,996			3		3	139,999		(766)	(766)	6,037	10/15/2025	
20030N-CS-8	CROWLEY CONRO LLC	08/15/2024	Various		6,446	6,446.46	6,446	6,446						6,446				202	08/15/2043	
228023-AB-3	CROWN AMERICAS LLC	03/21/2024	GOLDMAN		280,561	290,000.00	272,822	274,278			1,203		1,203	275,481		5,079	5,079	5,991	09/30/2026	
22819K-AB-6	CROWN CASTLE INC	11/15/2024	Merrill Lynch		846,056	850,000.00	869,457	855,998			(2,745)		(2,745)	853,253		(7,197)	(7,197)	47,596	02/15/2026	
22822V-AB-7	CSAIL 2017-C8 A4 - CMBS	05/14/2024	Morgan Stanley		2,314,160	2,500,000.00	2,754,492	2,648,836			(16,579)		(16,579)	2,632,258		(318,097)	(318,097)	38,866	06/17/2050	
12595B-AD-3	CVS HEALTH CORP	11/15/2024	Merrill Lynch		315,123	325,000.00	321,903	323,178			648		648	323,826		(8,702)	(8,702)	9,006	06/01/2026	
233853-AF-7	DAIMLER TRUCK FINANCE NORTH AMERICA LLC	08/07/2024	GOLDMAN		611,767	650,000.00	647,173	648,296			339		339	648,635		(36,868)	(36,868)	8,450	12/14/2026	
23312V-AF-3	DBJPM 2016-C3 A5 - CMBS	05/14/2024	Morgan Stanley		941,992	1,000,000.00	1,054,375	1,022,763			(3,410)		(3,410)	1,019,353		(77,361)	(77,361)	13,246	08/12/2049	
244199-BH-7	DEERE & CO	08/07/2024	Morgan Stanley		88,573	90,000.00	89,878	89,967			15		15	89,982		(1,410)	(1,410)	2,014	04/15/2025	
260543-CY-7	DOW CHEMICAL CO	11/15/2024	Merrill Lynch		299,244	300,000.00	311,670	306,348			(1,100)		(1,100)	305,248		(6,004)	(6,004)	13,920	11/30/2028	
26441C-AX-3	DUKE ENERGY CORP	11/15/2024	Merrill Lynch		575,556	600,000.00	575,448	588,538			2,649		2,649	591,186		(15,630)	(15,630)	23,783	08/15/2027	
26078J-AC-4	DUPONT DE NEMOURS INC	11/15/2024	Merrill Lynch		448,452	450,000.00	467,136	454,882			(2,470)		(2,470)	452,412		(3,960)	(3,960)	20,387	11/15/2025	
278865-AV-2	ECOLAB INC	08/07/2024	Merrill Lynch		385,032	400,000.00	398,628	399,143			176		176	399,320		(14,288)	(14,288)	8,310	11/01/2026	
278865-BL-3	ECOLAB INC	08/07/2024	DONALDSON LUFKIN & JENRETTE		356,102	380,000.00	379,886	379,933			13		13	379,946		(23,844)	(23,844)	6,392	02/01/2027	
78433L-AG-1	EIX 2023-A A1 - ABS	12/15/2024	Paydown		7,419	7,418.65	7,418	7,419						7,419				262	06/15/2042	
036752-AR-4	ELEVANCE HEALTH INC	09/05/2024	Barclays Bank		957,700	1,000,000.00	943,100	967,659			9,731		9,731	977,389		(19,689)	(19,689)	14,625	03/15/2026	
28628C-AA-4	ELFI 22A A - ABS	11/21/2024	Various		440,876	454,212.26	454,196	454,207			1		1	454,208		(13,332)	(13,332)	17,682	08/26/2047	
29273R-BD-0	ENERGY TRANSFER LP	05/15/2024	DEUTSCHE BANK ALEX BROWN		1,134,061	1,150,000.00	1,146,357	1,149,170			232		232	1,149,402		(15,341)	(15,341)	31,309	03/15/2025	
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP	03/21/2024	DONALDSON LUFKIN & JENRETTE		156,435	160,000.00	154,598	155,506			705		705	156,211		224	224	2,103	06/01/2025	
29336U-AF-4	ENLINK MIDSTREAM PARTNERS LP	03/21/2024	Barclays Bank		147,015	150,000.00	142,350	143,018			592		592	143,610		3,405	3,405	5,052	07/15/2026	
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING LLC	05/15/2024	GOLDMAN		690,116	700,000.00	710,108	701,698			(726)		(726)	700,972		(10,856)	(10,856)	19,833	02/15/2025	
29379V-BL-6	ENTERPRISE PRODUCTS OPERATING LLC	11/15/2024	DEUTSCHE BANK ALEX BROWN		492,675	500,000.00	515,665	509,939			(2,946)		(2,946)	506,993		(14,318)	(14,318)	24,852	02/15/2027	
29444U-BG-0	EQUINIX INC	08/07/2024	Merrill Lynch		365,454	395,000.00	394,009	394,489			85		85	394,574		(29,120)	(29,120)	7,564	07/15/2027	
88240T-AA-9	ERCOTT 2022 A1 - ABS	08/01/2024	Paydown		64,384	64,384.27	64,383	64,400			(16)		(16)	64,384				2,066	08/01/2036	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
26884A-BG-7	ERP OPERATING LP		08/07/2024	Merrill Lynch		386,400	400,000.00	423,452	410,905		(1,907)		(1,907)		408,998		(22,598)	(22,598)	13,253	08/01/2027
28108Q-AA-2	ESLFT 2012-1 A - ABS EVERNORTH HEALTH INC		02/26/2024	Paydown DONALDSON LUFKIN & JENRETTE		13,245	13,244.88	13,286	13,248		(3)		(3)		13,245				122	09/25/2030
30219G-AK-4			03/04/2024	JENRETTE		645,314	650,000.00	655,603	650,258		(220)		(220)		650,037		(4,724)	(4,724)	5,119	06/15/2024
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERVICES I		08/07/2024	Merrill Lynch		265,017	280,000.00	279,580	279,815		51		51		279,866		(14,849)	(14,849)	3,014	03/01/2026
337932-AH-0	FIRSTENERGY CORP		11/15/2024	Various		795,079	820,000.00	796,474	781,571	17,653	1,435		19,088		800,659		(5,580)	(5,580)	36,635	07/15/2027
33767B-AD-1	FIRSTENERGY TRANSMISSION LLC		03/21/2024	Merrill Lynch		182,098	200,000.00	179,356	183,561		719		719		184,280		(2,182)	(2,182)	3,025	09/15/2028
337738-AT-5	FISERV INC		11/15/2024	CHASE SECURITIES INC		229,416	235,000.00	234,984	234,996		1		1		234,997		(5,581)	(5,581)	10,382	07/01/2026
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC		11/15/2024	Morgan Stanley		168,734	170,000.00	180,564	171,933		(1,312)		(1,312)		170,621		(1,887)	(1,887)	9,922	07/15/2025
345397-A8-6	FORD MOTOR CREDIT COMPANY LLC		03/21/2024	GOLDMAN		484,413	510,000.00	510,000	510,000						510,000		(25,587)	(25,587)	12,739	08/17/2027
345397-B2-8	FORD MOTOR CREDIT COMPANY LLC		03/21/2024	GOLDMAN		192,582	200,000.00	200,000	200,000						200,000		(7,418)	(7,418)	2,475	11/13/2025
345397-B5-1	FORD MOTOR CREDIT COMPANY LLC		03/21/2024	MARKET04		180,316	200,000.00	200,000	200,000						200,000		(19,684)	(19,684)	3,528	02/16/2028
345397-C2-7	FORD MOTOR CREDIT COMPANY LLC		03/21/2024	GOLDMAN		205,105	210,000.00	209,973	210,000						210,000		(4,895)	(4,895)	3,378	05/28/2027
35671D-BL-8	FREEMPORT-MCMORAN INC		03/21/2024	Morgan Stanley		664,647	670,000.00	664,131	669,011		259		259		669,271		(4,624)	(4,624)	11,093	11/14/2024
35671D-CE-3	FREEMPORT-MCMORAN INC		03/21/2024	Merrill Lynch		42,998	45,000.00	45,000	45,000						45,000		(2,003)	(2,003)	1,052	03/01/2028
35671D-CH-6	FREEMPORT-MCMORAN INC		03/21/2024	DONALDSON LUFKIN & JENRETTE		19,245	20,000.00	20,000	20,000						20,000		(755)	(755)	601	08/01/2030
361448-BD-4	GATX CORP		02/15/2024	Maturity @ 100.00		250,000	250,000.00	254,518	250,039		(39)		(39)		250,000				5,438	02/15/2024
36164Q-6M-5	GE CAPITAL INTERNATIONAL FUNDING COMPANY GEN DIGITAL INC	C	09/06/2024	CHASE SECURITIES INC DONALDSON LUFKIN & JENRETTE		295,767	300,000.00	303,666	301,927		(697)		(697)		301,230		(5,463)	(5,463)	8,264	11/15/2025
871503-AU-2			03/21/2024	JENRETTE		656,799	660,000.00	658,337	653,987	5,632	66		5,698		659,686		(2,887)	(2,887)	14,667	04/15/2025
369550-BG-2	GENERAL DYNAMICS CORP GENERAL DYNAMICS CORP		09/17/2024	Morgan Stanley DONALDSON LUFKIN & JENRETTE		59,624	60,000.00	59,264	59,842		81		81		59,923		(300)	(300)	1,768	05/15/2025
369550-BL-1			03/26/2024	JENRETTE		285,233	295,000.00	339,297	316,993		(1,669)		(1,669)		315,323		(30,091)	(30,091)	5,076	04/01/2027
370334-CF-9	GENERAL MILLS INC		07/29/2024	Barclays Bank		494,950	500,000.00	505,620	501,177		(598)		(598)		500,579		(5,629)	(5,629)	15,722	04/17/2025
37045X-DR-4	GENERAL MOTORS FINANCIAL COMPANY INC		08/07/2024	RBC Dain Rauscher (US)		1,011,231	1,075,000.00	1,073,947	1,074,352		120		120		1,074,472		(63,241)	(63,241)	23,999	02/26/2027
37331N-AJ-0	GEORGIA-PACIFIC LLC		08/07/2024	GOLDMAN		840,464	870,000.00	869,826	869,941		20		20		869,961		(29,497)	(29,497)	13,026	09/30/2025
375558-BF-9	GILEAD SCIENCES INC		11/15/2024	Barclays Bank		394,792	400,000.00	400,624	400,208		(86)		(86)		400,121		(5,329)	(5,329)	17,723	03/01/2026
375558-BX-0	GILEAD SCIENCES INC GLP CAPITAL LP		08/07/2024	SALOMON BROTHERS INC DONALDSON LUFKIN & JENRETTE		906,590	1,000,000.00	977,560	986,404		2,127		2,127		988,530		(81,940)	(81,940)	10,233	10/01/2027
361841-AS-8			03/21/2024	JENRETTE		15,716	15,000.00	14,729	14,732		5		5		14,736		980	980	346	12/01/2033
38141G-WB-6	GOLDMAN SACHS GROUP INC		08/07/2024	Morgan Stanley		1,638,621	1,670,000.00	1,776,930	1,708,234		(10,934)		(10,934)		1,697,300		(58,679)	(58,679)	66,438	01/26/2027
38141G-ZK-3	GOLDMAN SACHS GROUP INC		08/07/2024	CHASE SECURITIES INC		762,923	805,000.00	805,000	805,000						805,000		(42,077)	(42,077)	20,307	02/24/2028
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LLC GRAPHIC PACKAGING INTERNATIONAL LLC		03/21/2024	MARKET04 DONALDSON LUFKIN & JENRETTE		90,248	100,000.00	100,000	90,396	9,604			9,604		100,000		(9,752)	(9,752)	1,983	03/01/2029
38869P-AM-6			03/21/2024	JENRETTE		644,618	650,000.00	636,331	641,589	6,681	633		7,314		648,903		(4,285)	(4,285)	16,385	08/15/2024
36250H-AE-3	GSMS 2014-GC26 A5 - CMBS		11/14/2024	Paydown		270,000	270,000.00	268,323	269,544		456		456		270,000				7,805	11/13/2047
36252T-AR-6	GSMS 2016-GS2 A4 - CMBS		05/14/2024	GOLDMAN		1,167,913	1,225,000.00	1,325,584	1,265,155		(7,192)		(7,192)		1,257,963		(90,050)	(90,050)	17,124	05/12/2049
404119-BW-8	HCA INC		03/21/2024	CHASE SECURITIES INC		654,554	640,000.00	667,712	655,128		(677)		(677)		654,451		103	103	24,440	02/01/2029
40414L-AQ-2	HEALTHPEAK OP LLC		03/26/2024	US Bancorp Piper-DTC		731,906	765,000.00	854,673	803,645		(3,847)		(3,847)		799,798		(67,892)	(67,892)	17,473	07/15/2026
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY INC		03/21/2024	Merrill Lynch		200,146	200,000.00	199,960	199,984		1		1		199,985		161	161	4,600	05/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
436440-AM-3	HOLOGIC INC		03/21/2024	Merrill Lynch		654,656	680,000.00	663,802	653,412	18,335	423		18,758		672,170		(17,514)	(17,514)	20,443	02/01/2028
436440-AP-6	HOLOGIC INC		03/21/2024	MARKET04		112,496	125,000.00	125,000	113,468	11,533			11,533		125,000		(12,504)	(12,504)	2,483	02/15/2029
437076-BN-1	HOME DEPOT INC		11/15/2024	Merrill Lynch		719,573	750,000.00	695,198	728,867		6,683		6,683		735,550		(15,977)	(15,977)	18,727	09/15/2026
437076-BT-8	HOME DEPOT INC		05/14/2024	DONALDSON LUFKIN & JENRETTE		463,102	495,000.00	548,252	523,004		(2,965)		(2,965)		520,039		(56,937)	(56,937)	9,317	09/14/2027
437076-CA-8	HOME DEPOT INC		08/07/2024	Morgan Stanley		85,907	90,000.00	89,562	89,786		38		38		89,824		(3,917)	(3,917)	1,831	04/15/2027
437076-CN-0	HOME DEPOT INC		08/07/2024	DONALDSON LUFKIN & JENRETTE		221,952	230,000.00	228,767	229,178		144		144		229,323		(7,370)	(7,370)	5,382	04/15/2027
438516-CE-4	HONEYWELL INTERNATIONAL INC		08/07/2024	Merrill Lynch		692,415	750,000.00	692,010	712,066		6,932		6,932		718,998		(26,583)	(26,583)	7,723	03/01/2027
441077-AX-4	HOST HOTELS & RESORTS LP		04/01/2024	Maturity @ 100.00		187,000	187,000.00	186,205	186,969		31		31		187,000				2,737	04/01/2024
013817-AJ-0	HOWMET AEROSPACE INC		03/21/2024	MARKET04		126,881	125,000.00	123,374	123,497		105		105		123,603		3,279	3,279	4,794	02/01/2027
443201-AA-6	HOWMET AEROSPACE INC		03/21/2024	MARKET04		106,310	105,000.00	105,000	105,000						105,000		1,310	1,310	2,888	05/01/2025
404280-AW-9	HSBC HOLDINGS PLC	C	11/15/2024	GOLDMAN		1,638,698	1,650,000.00	1,683,856	1,661,560		(4,543)		(4,543)		1,657,017		(18,320)	(18,320)	84,746	03/08/2026
44963B-AD-0	IHO VERWALTUNGS GMBH	C	03/21/2024	JEFFERIES & COMPANY, INC.		200,542	200,000.00	219,052	196,508	11,680	(1,127)		10,553		207,061		(6,519)	(6,519)	4,604	05/15/2029
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CORP		11/15/2024	Merrill Lynch		344,957	350,000.00	351,089	350,366		(148)		(148)		350,218		(5,262)	(5,262)	15,060	02/19/2026
459200-JR-3	INTERNATIONAL BUSINESS MACHINES CORP		11/15/2024	Barclays Bank		340,127	350,000.00	343,872	347,567		672		672		348,238		(8,112)	(8,112)	15,111	01/27/2027
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP		03/20/2024	SALOMON BROTHERS INC		1,738,008	1,800,000.00	1,963,962	1,877,084		(7,125)		(7,125)		1,869,959		(131,951)	(131,951)	20,955	05/15/2026
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP		08/07/2024	CHASE SECURITIES INC		594,944	640,000.00	638,816	639,414		102		102		639,517		(44,573)	(44,573)	7,948	05/15/2027
449934-AD-0	IQVIA INC		03/21/2024	Wachovia Bank		412,301	420,000.00	428,316	416,266	6,494	(795)		5,699		421,966		(9,665)	(9,665)	9,333	10/15/2026
24422E-VF-3	JOHN DEERE CAPITAL CORP		08/07/2024	Morgan Stanley		421,529	450,000.00	449,703	449,860		26		26		449,886		(28,357)	(28,357)	7,197	03/09/2027
24422E-WA-3	JOHN DEERE CAPITAL CORP		08/07/2024	Montgomery		1,015,060	1,080,000.00	1,079,384	1,079,621		74		74		1,079,695		(64,636)	(64,636)	19,737	01/11/2027
46643T-BJ-0	JPMBB 2014-C26 A4 - CMBS		12/01/2024	Paydown		136,292	136,292.42	134,339	135,834		459		459		136,292				4,293	01/17/2048
46649Y-AC-9	JPMMT 189 A3 - CMO/RMBS		12/01/2024	Paydown		10,605	10,604.72	9,269	9,384		1,221		1,221		10,605				265	02/25/2049
46591F-AC-8	JPMMT 195 A3 - CMO/RMBS		12/01/2024	Paydown		4,339	4,339.50	3,826	3,777		562		562		4,340				92	11/25/2049
46648C-AB-0	JPMMT 2017-1 A2 - CMO/RMBS		12/01/2024	Paydown		4,527	4,526.98	3,766	3,758		769		769		4,527				81	01/25/2047
46591K-AC-7	JPMMT 2019-8 A3 - CMO/RMBS		12/01/2024	Paydown		9,383	9,382.84	7,864	8,016		1,366		1,366		9,383				170	03/25/2050
46652F-BK-5	JPMMT 2020-4 A13 - CMO/RMBS		12/25/2024	Paydown		12,516	12,516.00	10,001	9,899		2,617		2,617		12,516				180	11/25/2050
46652F-AD-2	JPMMT 2020-4 A3A - CMO/RMBS		12/01/2024	Paydown		9,632	9,632.20	7,402	7,525		2,108		2,108		9,632				115	11/25/2050
46653J-AC-5	JPMMT 2020-5 A3 - CMO/RMBS		12/01/2024	Paydown		10,505	10,505.04	8,371	8,477		2,028		2,028		10,505				175	12/26/2050
46652T-AC-4	JPMMT 2020-8 A3 - CMO/RMBS		12/01/2024	Paydown		19,909	19,909.20	15,871	15,999		3,910		3,910		19,909				341	03/27/2051
46647P-DA-1	JPMORGAN CHASE & CO		11/15/2024	Montgomery		1,274,391	1,290,000.00	1,290,000	1,290,000						1,290,000		(15,609)	(15,609)	59,175	04/28/2028
48666K-AY-5	KB HOME		03/21/2024	DONALDSON LUFKIN & JENRETTE		142,275	150,000.00	156,159	140,608	12,193	(148)		12,045		152,653		(10,378)	(10,378)	2,600	11/15/2029
48666K-AZ-2	KB HOME		03/21/2024	DONALDSON LUFKIN & JENRETTE		213,528	240,000.00	248,332	215,292	31,190	(191)		30,999		246,291		(32,763)	(32,763)	2,667	06/15/2031
48666K-BA-6	KB HOME		03/21/2024	CHASE SECURITIES INC		46,432	45,000.00	45,000	45,000						45,000		1,432	1,432	2,266	07/15/2030
49456B-AP-6	KINDER MORGAN INC		11/15/2024	Barclays Bank		491,675	500,000.00	505,005	502,480		(518)		(518)		501,962		(10,287)	(10,287)	26,099	03/01/2028
482598-AA-7	KNL 2019-KNSQ A - CMBS		02/15/2024	Paydown		344,000	344,000.00	344,000	344,000						344,000				3,758	05/15/2036
423074-AF-0	KRAFT HEINZ FOODS CO		03/21/2024	Morgan Stanley		366,818	350,000.00	414,888	389,957		(1,888)		(1,888)		388,069		(21,251)	(21,251)	15,495	07/15/2028
50077L-BF-2	KRAFT HEINZ FOODS CO		03/21/2024	GOLDMAN		348,476	365,000.00	403,696	392,670		(829)		(829)		391,841		(43,364)	(43,364)	8,790	03/01/2031
413875-AR-6	L3HARRIS TECHNOLOGIES INC		07/29/2024	DONALDSON LUFKIN & JENRETTE		592,926	600,000.00	602,334	600,488		(260)		(260)		600,228		(7,302)	(7,302)	17,436	04/27/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
512807-AN-8	LAM RESEARCH CORP		08/29/2024	Morgan Stanley		347,708	350,000.00	352,804	350,515		(358)		(358)		350,158		(2,450)	(2,450)	12,746	03/15/2025
512807-AS-7	LAM RESEARCH CORP		08/07/2024	Morgan Stanley		394,728	400,000.00	413,196	407,201		(2,075)		(2,075)		405,125		(10,397)	(10,397)	13,458	03/15/2026
526057-CV-4	LENNAR CORP		03/21/2024	US Bancorp Piper-DTC		685,957	690,000.00	669,107	680,227		598		598		680,825		5,132	5,132	5,583	06/15/2027
53944Y-AH-6	LLOYDS BANKING GROUP PLC	C	03/12/2024	Maturity @ 100.00		900,000	900,000.00	907,372	900,316		(316)		(316)		900,000				17,550	03/12/2024
539830-BP-3	LOCKHEED MARTIN CORP		05/14/2024	Morgan Stanley		596,267	715,000.00	747,790	737,028		(1,269)		(1,269)		735,759		(139,492)	(139,492)	5,548	06/15/2030
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		08/29/2024	GOLDMAN		1,138,029	1,150,000.00	1,192,684	1,166,077		(5,329)		(5,329)		1,160,748		(22,719)	(22,719)	41,448	03/14/2026
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II		09/06/2024	BNP Paribas		791,408	800,000.00	798,368	799,452		168		168		799,620		(8,212)	(8,212)	27,276	03/08/2026
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II		11/15/2024	Barclays Bank		364,829	366,000.00	365,623	365,787		112		112		365,899		(1,070)	(1,070)	18,649	08/26/2025
58013M-EY-6	MCDONALD'S CORP		11/15/2024	Various		742,305	750,000.00	758,513	752,560		(1,154)		(1,154)		751,406		(9,101)	(9,101)	35,150	01/30/2026
58013M-FN-9	MCDONALD'S CORP		09/06/2024	Wachovia Bank		64,257	65,000.00	64,977	64,992		3		3		64,996		(739)	(739)	2,550	07/01/2025
58013M-FP-4	MCDONALD'S CORP		03/20/2024	DEUTSCHE BANK ALEX BROWN		1,071,526	1,120,000.00	1,274,325	1,200,060		(5,246)		(5,246)		1,194,814		(123,288)	(123,288)	28,420	07/01/2027
59001A-BA-9	MERITAGE HOMES CORP		03/21/2024	CHASE SECURITIES INC		394,084	400,000.00	449,233	424,924		(1,882)		(1,882)		423,042		(28,958)	(28,958)	6,207	06/06/2027
59001A-BD-3	MERITAGE HOMES CORP		03/21/2024	JEFFERIES & COMPANY, INC.		266,226	290,000.00	290,000	290,000						290,000		(23,774)	(23,774)	4,994	04/15/2029
30303M-8G-0	META PLATFORMS INC		11/15/2024	Merrill Lynch		643,031	660,000.00	658,673	659,037		223		223		659,260		(16,229)	(16,229)	29,068	08/15/2027
552953-CE-9	MGM RESORTS INTERNATIONAL		03/21/2024	Barclays Bank		650,585	650,000.00	661,570	647,894	4,766	(485)		4,281		652,175		(1,590)	(1,590)	10,382	06/15/2025
606822-AD-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	11/15/2024	Montgomery		494,655	500,000.00	507,045	502,375		(944)		(944)		501,431		(6,776)	(6,776)	23,367	03/01/2026
606822-BD-5	MITSUBISHI UFJ FINANCIAL GROUP INC	C	03/07/2024	Maturity @ 100.00		650,000	650,000.00	657,995	650,317		(317)		(317)		650,000				11,073	03/07/2024
606822-BZ-6	MITSUBISHI UFJ FINANCIAL GROUP INC	C	08/07/2024	RBC Dain Rauscher (US)		1,739,137	1,855,000.00	1,855,000	1,855,000						1,855,000		(115,863)	(115,863)	24,929	10/13/2027
615394-AM-5	MOOG INC		03/21/2024	Merrill Lynch		611,280	650,000.00	652,000	614,406	36,195	(359)		35,836		650,242		(38,962)	(38,962)	7,674	12/15/2027
61744Y-AK-4	MORGAN STANLEY		08/07/2024	SALOMON BROTHERS INC		226,888	235,000.00	228,827	231,741		401		401		232,143		(5,255)	(5,255)	8,814	07/22/2028
61747Y-EK-7	MORGAN STANLEY		08/07/2024	GOLDMAN		761,111	805,000.00	805,000	805,000						805,000		(43,889)	(43,889)	20,865	01/21/2028
61761J-ZN-2	MORGAN STANLEY		11/15/2024	Merrill Lynch		98,097	100,000.00	102,105	100,799		(203)		(203)		100,596		(2,499)	(2,499)	4,224	04/23/2027
61772B-AB-9	MORGAN STANLEY		03/20/2024	CHASE SECURITIES INC		985,668	1,065,000.00	1,065,000	1,065,000						1,065,000		(79,332)	(79,332)	6,503	05/04/2027
55336V-AJ-9	MPLX LP		09/06/2024	GOLDMAN		624,413	625,000.00	653,813	631,210		(3,635)		(3,635)		627,576		(3,163)	(3,163)	23,529	06/01/2025
55336V-AR-1	MPLX LP		11/15/2024	Wachovia Bank		58,312	60,000.00	59,731	59,877		24		24		59,901		(1,590)	(1,590)	2,820	03/15/2028
61764P-BU-5	MSBAM 2014-C19 A4 - CMBS		11/18/2024	Paydown		190,000	190,000.00	187,773	189,452		548		548		190,000				5,783	12/17/2047
639057-AC-2	NATWEST GROUP PLC	C	08/07/2024	Merrill Lynch		800,513	850,000.00	850,000	850,000						850,000		(49,487)	(49,487)	9,072	06/14/2027
63941C-AB-9	NAVSL 2019-D A2A - ABS		12/15/2024	Paydown		1,524	1,524.09	1,459			65		65		1,524				4	12/15/2059
63941F-AB-2	NAVSL 2020-A A2A - ABS		12/15/2024	Paydown		8,054	8,054.19	7,634			420		420		8,054				17	11/15/2068
63942A-AA-4	NAVSL 2020-I A1A - ABS		11/21/2024	Various		64,866	71,190.85	65,092	66,267		1,436		1,436		67,703		(2,836)	(2,836)	810	04/15/2069
63942P-AA-1	NAVSL 2022-B A - ABS		12/15/2024	Paydown		98,894	98,893.84	98,876	98,873		21		21		98,894				2,186	10/15/2070
64110L-AX-4	NETFLIX INC		03/21/2024	Montgomery		659,382	620,000.00	655,836	641,369		(794)		(794)		640,575		18,807	18,807	14,273	05/15/2029
651229-AW-6	NEWELL BRANDS INC		03/21/2024	Merrill Lynch		491,900	500,000.00	485,490	490,733		891		891		491,625		275	275	12,567	04/01/2026
651229-BD-7	NEWELL BRANDS INC		03/21/2024	Merrill Lynch		48,802	50,000.00	49,634	49,687		10		10		49,698		(896)	(896)	1,748	09/15/2029
65535H-AZ-2	NOMURA HOLDINGS INC	C	08/07/2024	GOLDMAN		1,014,887	1,080,000.00	1,080,000	1,080,000						1,080,000		(65,113)	(65,113)	26,271	01/22/2027
655844-AW-8	NORFOLK SOUTHERN CORP		09/06/2024	MARKET04		150,447	150,000.00	172,638	154,378		(2,168)		(2,168)		152,210		(1,763)	(1,763)	6,801	05/17/2025
655844-CE-6	NORFOLK SOUTHERN CORP		05/14/2024	Montgomery		403,047	460,000.00	501,096	486,649		(1,713)		(1,713)		484,936		(81,888)	(81,888)	6,354	11/01/2029
666807-BK-7	NORTHROP GRUMMAN CORP		11/15/2024	Merrill Lynch		315,260	325,000.00	325,751	325,482		(142)		(142)		325,340		(10,080)	(10,080)	13,491	02/01/2027
666807-BM-3	NORTHROP GRUMMAN CORP		05/15/2024	DONALDSON LUFKIN & JENRETTE		294,594	300,000.00	296,748	299,371		226		226		299,597		(5,003)	(5,003)	7,374	01/15/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
666807-BN-1	NORTHROP GRUMMAN CORP		11/15/2024	Morgan Stanley		478,100	500,000.00	479,680	489,913		2,073		2,073		491,985		(13,885)	(13,885)	21,802	01/15/2028
66815L-2J-7	NORTHWESTERN MUTUAL GLOBAL FUNDING		08/29/2024	Morgan Stanley		810,183	815,000.00	814,723	814,857		62		62		814,919		(4,736)	(4,736)	37,943	07/01/2025
64034Y-AB-7	NSLT 2021-D AFX - ABS		12/20/2024	Paydown		9,702	9,701.55	8,982			720		720		9,702				13	04/20/2062
64035D-AD-8	NSLT 21A AP2 - ABS		12/20/2024	Paydown		18,201	18,201.05	16,847			1,354		1,354		18,201				21	04/20/2062
67066G-AE-4	NVIDIA CORP		11/15/2024	DEUTSCHE BANK ALEX BROWN		489,680	500,000.00	487,525	495,132		1,533		1,533		496,665		(6,985)	(6,985)	18,756	09/16/2026
62947Q-BB-3	NXP BV	C	11/15/2024	Montgomery		502,520	500,000.00	524,615	508,045		(3,445)		(3,445)		504,600		(2,080)	(2,080)	32,472	03/01/2026
62954H-AZ-1	NXP BV	C	11/15/2024	Montgomery		493,145	500,000.00	505,310	503,101		(1,152)		(1,152)		501,949		(8,804)	(8,804)	17,760	06/18/2026
484915-AA-1	OGS 2022-A A - ABS		08/01/2024	Paydown		50,223	50,223.49	50,213	50,224		(1)		(1)		50,223				2,076	08/01/2034
680665-AJ-5	OLIN CORP		03/21/2024	Morgan Stanley		347,314	355,000.00	335,579	336,799		1,003		1,003		337,802		9,513	9,513	9,602	09/15/2027
68233J-CQ-5	ONCOR ELECTRIC DELIVERY COMPANY LLC		11/15/2024	DEUTSCHE BANK ALEX BROWN		514,077	520,000.00	518,929	519,069		200		200		519,255		(5,178)	(5,178)	22,546	05/15/2028
682691-AB-6	ONEMAIN FINANCE CORP		03/21/2024	Morgan Stanley		55,574	60,000.00	50,227	52,469		512		512		52,981		2,592	2,592	1,458	01/15/2027
682680-BR-3	ONEOK INC		11/15/2024	DONALDSON LUFKIN & JENRETTE		160,011	160,000.00	167,565	162,136		(1,043)		(1,043)		161,284		(1,273)	(1,273)	9,711	03/01/2026
68389X-BM-6	ORACLE CORP		11/15/2024	JENRETTE		241,865	250,000.00	238,040	245,558		1,499		1,499		247,058		(5,193)	(5,193)	8,889	07/15/2026
68389X-BS-3	ORACLE CORP		09/17/2024	Wachovia Bank		79,682	80,000.00	77,005	79,551		367		367		79,918		(236)	(236)	1,986	11/15/2024
68389X-BU-8	ORACLE CORP		08/07/2024	CHASE SECURITIES INC		419,373	440,000.00	439,054	439,538		82		82		439,620		(20,247)	(20,247)	10,506	04/01/2027
693342-AA-5	PCG 2022-A A1 - ABS		11/15/2024	Various		675,853	696,494.30	696,480	696,567		(17)		(17)		696,549		(20,696)	(20,696)	23,294	06/01/2032
693342-AF-4	PCG 2022-B A1 - ABS		11/15/2024	Various		1,251,242	1,284,179.91	1,284,147	1,284,399		(45)		(45)		1,284,355		(33,113)	(33,113)	48,377	06/01/2033
709599-AX-2	PENSKE TRUCK LEASING CO LP		11/15/2024	SALOMON BROTHERS INC		294,933	300,000.00	293,937	297,310		691		691		298,001		(3,068)	(3,068)	14,245	04/01/2027
71429M-AB-1	PERRIGO FINANCE UNLIMITED CO	C	03/21/2024	Merrill Lynch		194,806	200,000.00	189,700	190,844		892		892		191,736		3,070	3,070	4,618	03/15/2026
69335P-EK-7	PFSFC 2022-C A - ABS		11/15/2024	MITSUBISHI UFJ SECURITIES		995,391	1,000,000.00	999,744	999,879		121		121		1,000,000		(4,609)	(4,609)	35,982	05/17/2027
719160-AA-1	PHOENIX 2012 LLC		07/03/2024	Various		106,255	106,255.43	102,189	105,602		710		710		106,255				855	07/03/2024
69353R-FG-8	PNC BANK NA (DELAWARE)		11/15/2024	Merrill Lynch		335,402	350,000.00	341,523	345,970		884		884		346,854		(11,452)	(11,452)	11,543	10/25/2027
74340X-BN-0	PROLOGIS LP		11/15/2024	Merrill Lynch		307,151	325,000.00	310,924	315,648		2,414		2,414		318,062		(10,911)	(10,911)	7,539	04/15/2027
69701C-AA-8	PSTAT 221 A1 - CDO	C	10/15/2024	Paydown		847,961	847,961.34	833,376	835,618		12,344		12,344		847,961				35,865	04/15/2030
745867-AX-9	PULTEGROUP INC		03/21/2024	DONALDSON LUFKIN & JENRETTE		689,434	690,000.00	667,437	680,183		692		692		680,876		8,558	8,558	23,958	01/15/2027
756109-AS-3	REALTY INCOME CORP		11/15/2024	SALOMON BROTHERS INC		723,675	750,000.00	745,320	746,980		847		847		747,827		(24,152)	(24,152)	30,188	01/15/2027
756109-AV-6	REALTY INCOME CORP		10/30/2024	Morgan Stanley		258,869	260,000.00	267,356	261,527		(1,133)		(1,133)		260,394		(1,525)	(1,525)	10,523	04/15/2025
760759-AR-1	REPUBLIC SERVICES INC		11/15/2024	Barclays Bank		876,141	900,000.00	877,567	891,489		2,916		2,916		894,404		(18,263)	(18,263)	36,033	07/01/2026
74841C-AA-9	ROCKET MORTGAGE LLC		03/21/2024	MARKET04		202,048	225,000.00	188,290	194,044		1,156		1,156		195,201		6,847	6,847	4,622	03/01/2029
77341D-AA-5	ROCKT 2017-3 A - CDO	C	10/21/2024	Paydown		222,891	222,890.63	223,169	223,119		(228)		(228)		222,891				8,993	10/21/2030
775109-BE-0	ROGERS COMMUNICATIONS INC		11/15/2024	Montgomery		167,725	170,000.00	175,148	171,196		(607)		(607)		170,590		(2,864)	(2,864)	5,700	12/15/2025
77578J-AC-2	ROLLS-ROYCE PLC	C	03/21/2024	CHASE SECURITIES INC		201,112	200,000.00	195,156	195,481		243		243		195,724		5,388	5,388	5,111	10/15/2027
75513E-CH-2	RTX CORP		08/07/2024	DONALDSON LUFKIN & JENRETTE		964,121	990,000.00	1,115,740	1,051,352		(12,264)		(12,264)		1,039,088		(74,967)	(74,967)	31,089	03/15/2027
78355H-KL-2	RYDER SYSTEM INC		03/18/2024	Maturity @ 100.00		200,000	200,000.00	204,182	200,121		(121)		(121)		200,000				3,650	03/18/2024
78409V-BJ-2	S&P GLOBAL INC		08/07/2024	GOLDMAN		985,355	1,060,000.00	1,052,029	1,053,929		660		660		1,054,590		(69,235)	(69,235)	26,792	03/01/2029
785592-AM-8	SABINE PASS LIQUEFACTION LLC		08/29/2024	Various		800,154	800,000.00	874,224	811,272		(6,360)		(6,360)		804,912		(4,758)	(4,758)	38,650	03/01/2025

E14.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	
80282K-BC-9	SANTANDER HOLDINGS USA INC		Montgomery		476,483	510,000.00	510,000	510,000						510,000		(33,517)	(33,517)	13,828	01/06/2028	
81180W-BC-4	SEAGATE HDD CAYMAN	C	03/21/2024	Montgomery		138,228	150,000.00	136,545	138,848	55	406	461		139,308		(1,080)	(1,080)	1,943	06/01/2029	
81180W-BM-2	SEAGATE HDD CAYMAN	C	03/21/2024	Montgomery		68,294	60,000.00	64,800	64,456		(77)	(77)		64,378		3,916	3,916	1,829	12/01/2032	
81211K-AK-6	SEALED AIR CORP		03/21/2024	JEFFERIES & COMPANY, INC.		674,310	650,000.00	682,500	674,678		(442)	(442)		674,236		74	74	31,033	07/15/2033	
817565-CF-9	SERVICE CORPORATION INTERNATIONAL		03/21/2024	CHASE SECURITIES INC		215,788	250,000.00	253,750	218,275	34,378	(83)	34,295		252,570		(36,783)	(36,783)	5,156	08/15/2030	
817565-CG-7	SERVICE CORPORATION INTERNATIONAL		03/21/2024	Barclays Bank		44,275	50,000.00	50,000	44,828	5,173		5,173		50,000		(5,725)	(5,725)	722	05/15/2031	
82620K-AL-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	11/15/2024	CHASE SECURITIES INC		576,618	600,000.00	554,118	581,791		5,562	5,562		587,353		(10,735)	(10,735)	15,393	10/15/2026	
82620K-AZ-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ NV	C	08/07/2024	GOLDMAN		461,667	485,000.00	484,505	484,779		60	60		484,839		(23,173)	(23,173)	5,287	03/11/2026	
82967N-BA-5	SIRIUS XM RADIO INC		03/21/2024	Merrill Lynch		665,443	690,000.00	664,953	666,961	11,023	704	11,727		678,687		(13,244)	(13,244)	22,425	08/01/2027	
82967N-BG-2	SIRIUS XM RADIO INC		03/21/2024	Montgomery		87,461	100,000.00	103,750	89,239	13,393	(86)	13,307		102,546		(15,085)	(15,085)	3,025	07/01/2030	
82967N-BJ-6	SIRIUS XM RADIO INC		03/21/2024	Montgomery		18,295	20,000.00	20,000	18,510	1,490		1,490		20,000		(1,705)	(1,705)	556	07/15/2028	
78448Y-AJ-0	SMB 2021-A AP2 - ABS		12/15/2024	Paydown		17,436	17,435.76	15,434			2,001	2,001		17,436				16	01/15/2053	
78448Y-AM-3	SMB 2021-A APL - ABS		11/20/2024	Various		423,425	431,143.39	429,575	427,337		852	852		428,189		(4,764)	(4,764)	23,032	01/15/2053	
83206N-AA-5	SMB 22B A1A - ABS		11/21/2024	Various		625,655	648,762.82	644,178	644,084		(915)	(915)		643,169		(17,514)	(17,514)	21,714	02/16/2055	
83207D-AA-6	SMB 23C A1A - ABS		12/15/2024	Paydown		14,986	14,985.56	15,220			(234)	(234)		14,986				71	11/15/2052	
78471H-AB-4	SOFI 2019-A A2X - ABS		11/21/2024	Various		429,443	435,124.60	433,493	433,918		525	525		434,443		(5,000)	(5,000)	12,969	06/15/2048	
84756N-AD-1	SPECTRA ENERGY PARTNERS LP		03/15/2024	Maturity @ 100.00		200,000	200,000.00	212,338	200,000					200,000				4,750	03/15/2024	
853496-AD-9	STANDARD BUILDING SOLUTIONS INC		03/21/2024	Morgan Stanley		372,528	390,000.00	388,144	375,714	13,311	51	13,362		389,076		(16,548)	(16,548)	12,865	01/15/2028	
853496-AG-2	STANDARD BUILDING SOLUTIONS INC		03/21/2024	Montgomery		72,216	80,000.00	79,750	73,566	6,236	6	6,242		79,808		(7,592)	(7,592)	2,431	07/15/2030	
853496-AH-0	STANDARD BUILDING SOLUTIONS INC		03/21/2024	Montgomery		46,411	55,000.00	55,000	47,397	7,603		7,603		55,000		(8,589)	(8,589)	1,289	01/15/2031	
857477-AW-3	STATE STREET CORP		11/15/2024	Merrill Lynch		243,568	250,000.00	240,095	246,484		1,266	1,266		247,750		(4,182)	(4,182)	6,607	05/19/2026	
857477-BS-1	STATE STREET CORP		08/07/2024	Morgan Stanley		847,100	895,000.00	895,000	895,000					895,000		(47,900)	(47,900)	19,772	02/07/2028	
865622-BJ-2	SUMITOMO MITSUI BANKING CORP	C	01/10/2024	Maturity @ 100.00		800,000	800,000.00	835,800	800,196		(196)	(196)		800,000				15,800	01/10/2024	
86562M-AF-7	SUMITOMO MITSUI FINANCIAL GROUP INC	C	11/15/2024	Barclays Bank		386,896	400,000.00	374,832	390,579		3,178	3,178		393,757		(6,861)	(6,861)	14,154	07/14/2026	
874060-AW-6	TAKEDA PHARMACEUTICAL CO LTD	C	11/15/2024	Merrill Lynch		402,504	400,000.00	419,688	410,726		(1,861)	(1,861)		408,865		(6,361)	(6,361)	19,556	11/26/2028	
878742-AZ-8	TECK RESOURCES LTD		03/21/2024	Barclays Bank		646,009	700,000.00	670,110	673,431		179	179		673,610		(27,601)	(27,601)	24,570	02/01/2043	
87901J-AH-8	TEGNA INC		03/21/2024	JENRETTE		246,846	275,000.00	289,644	252,321	31,432	(608)	30,824		283,145		(36,299)	(36,299)	7,257	09/15/2029	
87901J-AJ-4	TEGNA INC		03/21/2024	RBC Dain Rauscher (US)		82,897	90,000.00	90,000	84,179	5,821		5,821		90,000		(7,103)	(7,103)	2,197	03/15/2028	
88033G-DH-0	TENET HEALTHCARE CORP		03/21/2024	JEFFERIES & COMPANY, INC.		176,342	185,000.00	168,136	169,000		716	716		169,716		6,626	6,626	2,377	06/15/2028	
880779-BA-0	TEREX CORP		03/21/2024	JEFFERIES & COMPANY, INC.		71,010	75,000.00	67,352	67,652		262	262		67,914		3,096	3,096	1,354	05/15/2029	
88104L-AE-3	TERRAFORM POWER OPERATING LLC		03/21/2024	JEFFERIES & COMPANY, INC.		670,257	700,000.00	663,250	680,547	384	963	1,347		681,894		(11,637)	(11,637)	22,847	01/31/2028	
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	03/21/2024	Morgan Stanley		739,543	790,000.00	657,912	732,038	3,270	4,213	7,483		739,520		22	22	12,028	10/01/2026	
88167A-AS-0	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	03/21/2024	MARKET04		338,105	315,000.00	315,000	315,000					315,000		23,105	23,105	13,092	09/15/2029	
88224L-AK-4	TEXAS CHILDREN'S HOSPITAL		10/01/2024	Maturity @ 100.00		200,000	200,000.00	203,368	200,331		(389)	(389)		200,000				5,936	10/01/2024	
872540-AQ-2	TJX COMPANIES INC		08/07/2024	Merrill Lynch		359,449	375,000.00	372,203	374,185		176	176		374,362		(14,913)	(14,913)	7,570	09/15/2026	
87264A-BB-0	T-MOBILE USA INC		09/17/2024	Morgan Stanley		203,264	205,000.00	204,953	204,989		6	6		204,995		(1,732)	(1,732)	6,637	04/15/2025	
87264A-BV-6	T-MOBILE USA INC		03/21/2024	GOLDMAN		350,991	380,000.00	381,000	380,701		(28)	(28)		380,673		(29,682)	(29,682)	5,700	04/15/2029	
87264A-BZ-7	T-MOBILE USA INC		11/15/2024	CHASE SECURITIES INC		720,352	750,000.00	701,130	722,723		11,095	11,095		733,818		(13,465)	(13,465)	14,156	02/15/2026	
88947E-AT-7	TOLL BROTHERS FINANCE CORP		03/21/2024	Montgomery		694,958	720,000.00	669,384	693,812		1,313	1,313		695,124		(166)	(166)	19,140	02/15/2028	

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11 + 12 - 13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
89114T-ZN-5	TORONTO-DOMINION BANK		08/07/2024	Morgan Stanley		1,185,486	1,255,000.00	1,253,632	1,254,155						1,254,319		(68,834)	(68,834)	26,240	01/12/2027
89115A-2J-0	TORONTO-DOMINION BANK		09/13/2024	Maturity @ 100.00		806,000	806,000.00	806,000	806,000						806,000				34,537	09/13/2024
89236T-DR-3	TOYOTA MOTOR CREDIT CORP		11/15/2024	DEUTSCHE BANK ALEX BROWN		486,440	500,000.00	496,675	498,631		385		385		499,015		(12,575)	(12,575)	21,644	01/11/2027
89236T-JV-8	TOYOTA MOTOR CREDIT CORP		08/07/2024	ING FINANCIAL MARKETS LLC		1,009,427	1,070,000.00	1,068,887	1,069,312		134		134		1,069,446		(60,019)	(60,019)	21,742	01/13/2027
893647-BE-6	TRANSDIGM INC		03/28/2024	Call @ 100.00		660,000	660,000.00	670,032	659,525	1,462	(987)		475		660,000				22,115	03/15/2026
86787E-BB-2	TRUIST BANK		11/15/2024	Wachovia Bank		39,742	40,000.00	39,976	39,994		3		3		39,997		(255)	(255)	1,688	11/03/2025
902613-AP-3	UBS GROUP AG	C	11/15/2024	Morgan Stanley		1,660,247	1,670,000.00	1,670,000	1,670,000						1,670,000		(9,753)	(9,753)	80,664	05/12/2028
902613-AX-6	UBS GROUP AG	C	11/15/2024	DONALDSON LUFKIN & JENRETTE		249,073	250,000.00	245,970	249,114		628		628		249,742		(669)	(669)	10,729	03/26/2025
904764-BG-1	UNILEVER CAPITAL CORP		03/07/2024	Maturity @ 100.00		150,000	150,000.00	148,917	149,961		39		39		150,000				2,438	03/07/2024
906548-CM-2	UNION ELECTRIC CO		08/07/2024	Merrill Lynch		105,943	110,000.00	109,641	109,866		22		22		109,889		(3,946)	(3,946)	2,100	06/15/2027
907818-ES-3	UNION PACIFIC CORP		11/15/2024	Merrill Lynch		218,621	220,000.00	219,991	220,010		(6)		(6)		220,003		(1,383)	(1,383)	11,069	07/15/2025
907818-EY-0	UNION PACIFIC CORP		06/18/2024	SALOMON BROTHERS INC		849,791	875,000.00	1,031,360	967,548		(9,463)		(9,463)		958,085		(108,294)	(108,294)	26,882	09/10/2028
907818-FW-3	UNION PACIFIC CORP		11/15/2024	Merrill Lynch		250,824	385,000.00	262,127	264,061		1,762		1,762		265,823		(14,999)	(14,999)	13,503	03/10/2052
911312-BX-3	UNITED PARCEL SERVICE INC		09/18/2024	Morgan Stanley		228,944	230,000.00	229,759	229,936		36		36		229,972		(1,028)	(1,028)	8,671	04/01/2025
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		03/21/2024	Merrill Lynch		97,257	100,000.00	106,250	97,700	3,956	(186)		3,770		101,470		(4,213)	(4,213)	3,385	01/15/2028
911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC		03/21/2024	DONALDSON LUFKIN & JENRETTE		464,253	510,000.00	531,734	470,317	53,105	(650)		52,455		522,771		(58,518)	(58,518)	14,167	07/15/2030
91324P-CW-0	UNITEDHEALTH GROUP INC		08/07/2024	JENRETTE		1,509,339	1,540,000.00	1,698,605	1,618,151		(15,293)		(15,293)		1,602,858		(93,519)	(93,519)	56,524	01/15/2027
91324P-CY-6	UNITEDHEALTH GROUP INC		08/07/2024	Merrill Lynch		585,552	600,000.00	637,098	617,114		(3,028)		(3,028)		614,086		(28,534)	(28,534)	16,481	04/15/2027
91159H-HR-4	US BANCORP		11/15/2024	DEUTSCHE BANK ALEX BROWN		386,776	400,000.00	394,620	397,646		599		599		398,245		(11,469)	(11,469)	13,335	04/27/2027
92343V-DY-7	VERIZON COMMUNICATIONS INC		11/15/2024	Merrill Lynch		197,522	200,000.00	206,194	202,698		(710)		(710)		201,988		(4,466)	(4,466)	9,671	03/16/2027
92343V-EN-0	VERIZON COMMUNICATIONS INC		09/17/2024	Merrill Lynch		148,988	150,000.00	144,881	149,058		595		595		149,653		(666)	(666)	5,528	02/15/2025
92564R-AE-5	VICI PROPERTIES LP		03/21/2024	Merrill Lynch		136,504	150,000.00	160,497	155,570		(500)		(500)		155,069		(18,565)	(18,565)	3,781	08/15/2030
927804-FS-8	VIRGINIA ELECTRIC AND POWER CO		07/29/2024	Morgan Stanley		884,736	900,000.00	895,030	898,889		462		462		899,351		(14,615)	(14,615)	19,763	05/15/2025
927804-FV-1	VIRGINIA ELECTRIC AND POWER CO		03/01/2024	Morgan Stanley		1,044,032	1,100,000.00	1,115,200	1,106,616		(429)		(429)		1,106,187		(62,155)	(62,155)	9,915	11/15/2026
92826C-AD-4	VISA INC		10/30/2024	Morgan Stanley		493,045	500,000.00	490,455	497,367		1,101		1,101		498,467		(5,422)	(5,422)	13,869	12/14/2025
928563-AK-1	VMWARE LLC		08/07/2024	GOLDMAN		366,544	410,000.00	407,872	408,572		179		179		408,751		(42,207)	(42,207)	7,237	08/15/2028
92857W-BJ-8	VODAFONE GROUP PLC	C	11/15/2024	Merrill Lynch		59,797	60,000.00	59,550	59,900		62		62		59,962		(164)	(164)	2,393	05/30/2025
929089-AB-6	VOYA FINANCIAL INC		11/15/2024	Merrill Lynch		343,434	350,000.00	339,420	346,100		1,354		1,354		347,454		(4,020)	(4,020)	11,817	06/15/2026
931142-EE-9	WALMART INC		11/15/2024	Merrill Lynch		1,034,460	1,058,000.00	1,088,132	1,073,218		(2,984)		(2,984)		1,070,234		(35,775)	(35,775)	35,014	06/26/2028
949746-RW-3	WELLS FARGO & CO		08/07/2024	CHASE SECURITIES INC		291,465	300,000.00	307,560	302,822		(720)		(720)		302,102		(10,637)	(10,637)	7,150	04/22/2026
949746-SH-5	WELLS FARGO & CO		11/15/2024	CHASE SECURITIES INC		387,488	400,000.00	394,088	396,290		1,125		1,125		397,415		(9,927)	(9,927)	12,833	10/23/2026
95000U-2A-0	WELLS FARGO & CO		11/15/2024	Various		1,695,566	1,750,000.00	1,728,755	1,739,134		1,952		1,952		1,741,087		(45,520)	(45,520)	59,086	05/22/2028
95000U-2V-4	WELLS FARGO & CO		11/15/2024	DEUTSCHE BANK ALEX BROWN		659,376	680,000.00	680,000	680,000						680,000		(20,624)	(20,624)	27,573	03/24/2028
961214-EW-9	WESTPAC BANKING CORP	C	08/07/2024	GOLDMAN		1,691,415	1,870,000.00	1,870,000	1,870,000						1,870,000		(178,585)	(178,585)	26,173	11/20/2028
94989D-AW-9	WFCM 2015-C27 A5 - CMBS		05/14/2024	Morgan Stanley		952,400	973,000.00	1,037,765	987,581		(5,360)		(5,360)		982,221		(29,821)	(29,821)	15,390	02/18/2048

E14.12

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
96949L-AD-7	WILLIAMS COMPANIES INC		11/15/2024	DEUTSCHE BANK ALEX		487,640	500,000.00	486,285	493,746		1,511		1,511		495,257		(7,617)	(7,617)	17,344	06/15/2027
92940P-AB-0	WRKCO INC		11/15/2024	BROWN		29,893	30,000.00	29,956	29,985		6		6		29,991		(98)	(98)	1,639	03/15/2026
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC		03/21/2024	Barclays Bank		148,172	150,000.00	145,545	147,748		377		377		148,125		47	47	2,890	04/29/2025
98877D-AD-7	ZF NORTH AMERICA CAPITAL INC		03/21/2024	Merrill Lynch		160,709	155,000.00	154,589	154,624		17		17		154,641		6,067	6,067	4,766	04/14/2028
110999999	Bonds - Industrial and Miscellaneous (Unaffiliated)				X X X	156,737,921	163,853,880.58	164,968,939	163,379,119	526,381	(35,438)		490,943		163,935,819		(7,197,906)	(7,197,906)	4,525,867	X X X
250999997	Subtotal - Bonds - Part 4				X X X	192,896,604	202,326,824	203,369,286	199,812,756	526,381	(90,119)		436,262		202,193,171		(9,296,575)	(9,296,575)	5,331,099	X X X
250999998	Summary Item from Part 5 for Bonds				X X X	15,169,045	15,576,000.00	15,480,757			11,714		11,714		15,492,471		(323,426)	(323,426)	190,098	X X X
250999999	Subtotal - Bonds				X X X	208,065,649	217,902,823.62	218,850,043	199,812,756	526,381	(78,405)		447,976		217,685,642		(9,620,001)	(9,620,001)	5,521,197	X X X
464288-68-7	ISHARES:PREF AND INC SEC		06/18/2024	CITIGROUP GLOBAL MARKETS INC.	71,634.000	2,260,133		2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	
401999999	Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred				X X X	2,260,133	X X X	2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	X X X
450999997	Subtotal - Preferred Stocks - Part 4				X X X	2,260,133	X X X	2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	X X X
450999999	Subtotal - Preferred Stocks				X X X	2,260,133	X X X	2,645,795	2,234,264	411,530			411,530		2,645,795		(385,662)	(385,662)	59,170	X X X
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		12/03/2024	FHLB Bank	34,531.000	3,453,100		3,453,100	3,261,400						3,453,100					
501999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded				X X X	3,453,100	X X X	3,453,100	3,261,400						3,453,100					X X X
024071-81-3	AMERICAN FUNDS BAL R6		12/18/2024	Reliance Trust		1,886											1,886	1,886		
649280-81-5	AMERICAN FUNDS NWLD R6		12/23/2024	Reliance Trust		919											919	919		
256219-10-6	DODGE & COX STCK I		12/20/2024	Reliance Trust	17.168	7,546		3,330	4,181			(851)	(851)	3,330		4,216	4,216	38		
315911-75-0	FIDELITY 500 INDEX		08/19/2024	Reliance Trust	46,241	8,914		3,966	7,652	(3,687)		(3,687)	(3,687)	3,966		4,949	4,949	53		
57630E-87-5	MASSMUTUAL S:BL CH I		12/16/2024	Reliance Trust	168.112	4,211		3,680	3,326	341		341	341	3,680		530	530			
57630G-49-0	MASSMUTUAL S:TRP 20 I		05/29/2024	Reliance Trust	1,752.297	24,532		26,767	23,393	3,374		3,374	3,374	26,767		(2,235)	(2,235)			
57630G-45-8	MASSMUTUAL S:TRP 25 I		12/03/2024	Reliance Trust	1,724.710	26,957		27,423	23,870	3,553		3,553	3,553	27,423		(466)	(466)			
57630G-41-7	MASSMUTUAL S:TRP 30 I		12/19/2024	Reliance Trust	1,732.980	28,385		24,940	24,730	211		211	211	24,940		3,444	3,444			
57630G-36-7	MASSMUTUAL S:TRP 35 I		12/03/2024	Reliance Trust	891.900	15,068		13,396	13,468	(71)		(71)	(71)	13,396		1,671	1,671			
57630G-32-6	MASSMUTUAL S:TRP 40 I		12/19/2024	Reliance Trust	725.455	13,741		11,370	11,150	220		220	220	11,370		2,371	2,371			
57630G-27-6	MASSMUTUAL S:TRP 45 I		12/19/2024	Reliance Trust	337.011	23,047		5,453	5,369	84		84	84	5,453		17,594	17,594			
57630G-14-4	MASSMUTUAL S:TRP 60 I		12/19/2024	Reliance Trust	26.631	1,032		449					449			583	583			
57630G-18-5	MASSMUTUAL SELECT TRP RETIREMENT 2055 I		12/19/2024	Reliance Trust		1,181										1,181	1,181			
552966-80-6	MFS INTERNATIONAL EQT R6		07/31/2024	Northern Trust	75,105.490	2,670,000		1,810,042	2,483,254	(673,212)		(673,212)	(673,212)	1,810,042		859,958	859,958			
779562-20-6	T ROWE PRICE NH I		12/16/2024	Reliance Trust	347.484	24,741		28,749	19,647	9,102		9,102	9,102	28,749		(4,008)	(4,008)			

E14.13

SCHEDULE D - PART 4

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

1 CUSIP Ident- ification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid- eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amort- ization)/ Accretion	13 Current Year's Other -Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11 + 12 - 13)	15 Total Foreign Exchange Change in B./A.C.V.						
921908-87-7 969251-71-9	VANGUARD RE IDX ADM WM BLAIR:INTL LDRS I		05/29/2024 05/29/2024	Reliance Trust Reliance Trust	68,950 599,462	7,943 12,505		10,340 10,987	8,734 11,749	1,607 (763)			1,607 (763)		10,340 10,987		(2,397) 1,518	(2,397) 1,518	72	
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO				X X X	2,872,608	X X X	1,980,892	2,640,523	(660,092)			(660,092)		1,980,892		891,714	891,714	163	X X X
464287-20-0	ISHARES:CORE S&P 500		12/09/2024	Various	34,058,000	17,909,179		9,413,155	16,267,123	(6,853,968)			(6,853,968)		9,413,155		8,496,024	8,496,024	60,423	
5819999999	Common Stocks - Exchange Traded Funds				X X X	17,909,179	X X X	9,413,155	16,267,123	(6,853,968)			(6,853,968)		9,413,155		8,496,024	8,496,024	60,423	X X X
5989999998	Summary Item from Part 5 for Common Stocks				X X X	31,804,924	X X X	31,803,547							31,803,547		1,378	1,378		X X X
5989999999	Subtotal - Common Stocks				X X X	56,039,811	X X X	46,650,694	22,169,046	(7,514,060)			(7,514,060)		46,650,694		9,389,116	9,389,116	60,586	X X X
5999999999	Subtotal - Preferred and Common Stocks				X X X	58,299,944	X X X	49,296,489	24,403,310	(7,102,530)			(7,102,530)		49,296,489		9,003,454	9,003,454	119,756	X X X
6009999999	Totals					266,365,593	X X X	268,146,532	224,216,066	(6,576,149)	(78,405)		(6,654,554)		266,982,131		(616,547)	(616,547)	5,640,953	X X X

E14.14

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Forfeign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's -Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
91282C-KD-2	UNITED STATES TREASURY		02/29/2024	CHASE SECURITIES INC	03/27/2024	SALOMON BROTHERS INC	1,000,000.000	1,000,549	1,003,045	1,000,543		(6)		(6)			2,503	2,503	3,234	462
91282C-LC-3	UNITED STATES TREASURY		08/01/2024	CHASE SECURITIES INC	12/18/2024	Various	1,876,000.000	1,887,728	1,861,524	1,886,962		(766)		(766)			(25,438)	(25,438)	27,222	408
91282C-LG-4	UNITED STATES TREASURY		08/29/2024	HARRIS NESBITT CORP BONDS	11/15/2024	Various	1,400,000.000	1,399,674	1,382,475	1,399,703		29		29			(17,228)	(17,228)	13,087	2,140
91282C-LH-2	UNITED STATES TREASURY		09/17/2024	HARRIS NESBITT CORP BONDS	11/15/2024	Various	1,000,000.000	1,002,697	991,780	1,002,518		(179)		(179)			(10,739)	(10,739)	6,941	1,865
91282C-LJ-8	UNITED STATES TREASURY		09/17/2024	Various	11/15/2024	SALOMON BROTHERS INC	4,250,000.000	4,293,885	4,093,605	4,292,890		(995)		(995)			(199,285)	(199,285)	34,781	5,594
91282C-LM-1	UNITED STATES TREASURY		09/27/2024	SALOMON BROTHERS INC	11/19/2024	Morgan Stanley	750,000.000	750,968	719,471	750,951		(17)		(17)			(31,480)	(31,480)	3,809	
0109999999	Bonds - U.S. Governments						10,276,000.000	10,335,501	10,051,900	10,333,567		(1,934)		(1,934)			(281,667)	(281,667)	89,074	10,469
817826-AD-2	7-ELEVEN INC		08/07/2024	Morgan Stanley	11/15/2024	Merrill Lynch	750,000.000	670,613	663,458	676,472		5,859		5,859			(13,014)	(13,014)	7,529	4,821
126650-DM-9	CVS HEALTH CORP		08/07/2024	US Bancorp Piper-DTC	11/15/2024	Merrill Lynch	500,000.000	452,090	453,065	456,223		4,133		4,133			(3,158)	(3,158)	4,821	3,015
036752-AB-9	ELEVANCE HEALTH INC		08/07/2024	Merrill Lynch	11/15/2024	Morgan Stanley	1,000,000.000	973,240	969,450	975,379		2,139		2,139			(5,929)	(5,929)	16,932	6,793
502431-AS-8	L3HARRIS TECHNOLOGIES INC		08/07/2024	SCOTIA MCLEOD INC	11/15/2024	Merrill Lynch	750,000.000	763,035	753,420	762,484		(551)		(551)			(9,064)	(9,064)	25,776	15,255
780097-BP-5	NATWEST GROUP PLC		08/07/2024	Morgan Stanley	11/15/2024	Montgomery	1,000,000.000	956,040	954,950	960,206		4,166		4,166			(5,256)	(5,256)	15,024	6,487
83444M-AA-9	SOLVENTUM CORP		11/15/2024	Montgomery	12/31/2024	Montgomery	800,000.000	809,168	808,727	808,727		(441)		(441)					15,260	10,052
857477-BY-8	STATE STREET CORP		08/07/2024	Morgan Stanley	11/15/2024	DONALDSON LUFKIN & JENRETTE	500,000.000	521,070	514,075	519,413		(1,657)		(1,657)			(5,338)	(5,338)	15,682	7,598
1109999999	Bonds - Industrial and Miscellaneous (Unaffiliated)						5,300,000.000	5,145,256	5,117,145	5,158,904		13,648		13,648			(41,759)	(41,759)	101,024	54,021
2509999998	Subtotal - Bonds						15,576,000.000	15,480,757	15,169,045	15,492,471		11,714		11,714			(323,426)	(323,426)	190,098	64,490
4509999998	Subtotal - Preferred Stocks						X X X													
31338#-10-4	FEDERAL HOME LOAN BANK OF BOSTON		11/21/2024	FHLB Bank	12/03/2024	FHLB Bank	317,747.000	317,774.700	31,774.700	31,774.700										
5019999999	Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Publicly Traded						X X X	31,774.700	31,774.700	31,774.700										
57630E-87-5	MASSMUTUAL S:BL CH I		04/15/2024	Reliance Trust	12/03/2024	Reliance Trust	32.003	689	816	689							127	127		
57630G-49-0	MASSMUTUAL S:TRP 20 I		11/22/2024	Reliance Trust	12/03/2024	Reliance Trust	623.122	8,801	9,032	8,801							231	231		
57630G-36-7	MASSMUTUAL S:TRP 35 I		11/22/2024	Reliance Trust	12/03/2024	Reliance Trust	1,105.385	18,456	19,388	18,456							933	933		
57630G-14-4	MASSMUTUAL S:TRP 60 I		01/08/2024	Reliance Trust	03/25/2024	Reliance Trust	54.231	901	988	901							87	87		
5329999999	Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						X X X	28.847	30,224	28,847							1,378	1,378		
5989999998	Subtotal - Common Stocks						X X X	31,803.547	31,804.924	31,803.547							1,378	1,378		
5999999999	Subtotal - Stocks						X X X	31,803.547	31,804.924	31,803.547							1,378	1,378		
6009999999	Totals						X X X	47,284.304	46,973.969	47,296.018		11,714		11,714			(322,048)	(322,048)	190,098	64,490

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method	7 Book/ Adjusted Carrying Value	8 Total Amount of Goodwill Included in Book Adjusted Carrying Value	9 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date	
									10 Number of Shares	11 % of Outstanding
NONE										
1999999 Totals									XXX	XXX

1. Total amount of goodwill nonadmitted \$ 0

ET 6

SCHEDULE D - PART 6 - SECTION 2

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

SCHEDULE DB - PART A - SECTION 1

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

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

E18

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART A - SECTION 2

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

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

E19

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

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

E20

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

(a)

Code	Description of Hedged Risk(s)
NONE	

SCHEDULE DB - PART B - SECTION 1

Future Contracts Open December 31 of Current Year

(b)

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

E20.1

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

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

E21

(a)

Code	Description of Hedged Risk(s)
NONE	

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

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

E22

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Year

Collateral Pledged by Reporting Entity

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

E23

Collateral Pledged to Reporting Entity

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

SCHEDULE DB - PART E

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

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

E24

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts)
and not included on Schedule A, B, BA, D, DB and E)

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

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year
 (Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
 and not reported in aggregate on Line 10 of the assets page. (Line 9 for Separate Accounts))

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

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
OPEN DEPOSITORIES						
CITIZENS BANK - OPERATING	PROVIDENCE, RI	0.180	34,581		5,844,940	
CITIZENS BANK - DENTAL UCDS	PROVIDENCE, RI				(677,028)	
CITIZENS BANK - FACETS	PROVIDENCE, RI				(121,802)	
CITIZENS BANK - CLEARCYCLE	PROVIDENCE, RI				(12,241,619)	
CITIZENS BANK - ADMIN	PROVIDENCE, RI				(1,651,509)	
CITIZENS BANK - CASH BLDG MGMT	PROVIDENCE, RI				(447,031)	
CITIZENS BANK - CERIDIAN	PROVIDENCE, RI				52,002	
CITIZENS BANK - HEALTH EXCHANGE	PROVIDENCE, RI				163,005	
RELIANCE TRUST	WARRINGTON, PA				26,246	
NORTHERN TRUST	CHICAGO, IL				156	
FHLB BOSTON	BOSTON, MA	3.970	755,749	17,357	2,433,298	
0199998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories	X X X	X X X				X X X
0199999 Totals - Open Depositories	X X X	X X X	790,330	17,357	(6,619,342)	X X X
SUSPENDED DEPOSITORIES						
0299998 Deposits in () depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories	X X X	X X X				X X X
0299999 Totals - Suspended Depositories	X X X	X X X				X X X
0399999 Total Cash on Deposit	X X X	X X X	790,330	17,357	(6,619,342)	X X X
0499999 Cash in Company's Office	X X X	X X X	X X X	X X X	1,500	X X X
0599999 Total Cash	X X X	X X X	790,330	17,357	(6,617,842)	X X X

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

1. January	(20,975,570)	4. April	(1,095,873)	7. July	(9,387,085)	10. October	(31,775,427)
2. February	(31,582,211)	5. May	28,799,383	8. August	68,918,714	11. November	119,564,233
3. March	(1,401,621)	6. June	7,550,370	9. September	(1,015,945)	12. December	(6,619,342)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due & Accrued	9 Amount Received During Year
665279-87-3	NORTHERN INST: TREAS PRM		12/31/2024	4.190	X X X	5,917,874	16,699	3,875
8209999999 Exempt Money Market Mutual Funds – as Identified by SVO						5,917,874	16,699	3,875
000000-00-0	FEP FACETS REPURCHASE AGREEMENT	RA	12/31/2024	0.180	X X X	84,398		3,114
57629E-20-9	MASSMUTUAL P:USGMM R5		12/23/2024		X X X	251,508	856	8,777
8309999999 All Other Money Market Mutual Funds						335,906	856	11,891
8609999999 Total Cash Equivalents						6,253,780	17,555	15,766

E28

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

SCHEDULE E – PART 3 – SPECIAL DEPOSITS

States, etc.	1 Type of Depo	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama	AL					
2. Alaska	AK					
3. Arizona	AZ					
4. Arkansas	AR					
5. California	CA					
6. Colorado	CO					
7. Connecticut	CT					
8. Delaware	DE					
9. District of Columbia	DC					
10. Florida	FL					
11. Georgia	GA					
12. Hawaii	HI					
13. Idaho	ID					
14. Illinois	IL					
15. Indiana	IN					
16. Iowa	IA					
17. Kansas	KS					
18. Kentucky	KY					
19. Louisiana	LA					
20. Maine	ME					
21. Maryland	MD					
22. Massachusetts	MA					
23. Michigan	MI					
24. Minnesota	MN					
25. Mississippi	MS					
26. Missouri	MO					
27. Montana	MT					
28. Nebraska	NE					
29. Nevada	NV					
30. New Hampshire	NH					
31. New Jersey	NJ					
32. New Mexico	NM					
33. New York	NY					
34. North Carolina	NC					
35. North Dakota	ND					
36. Ohio	OH					
37. Oklahoma	OK					
38. Oregon	OR					
39. Pennsylvania	PA					
40. Rhode Island	RI					
41. South Carolina	SC					
42. South Dakota	SD					
43. Tennessee	TN					
44. Texas	TX					
45. Utah	UT					
46. Vermont	VT					
47. Virginia	VA					
48. Washington	WA					
49. West Virginia	WV					
50. Wisconsin	WI					
51. Wyoming	WY					
52. American Samoa	AS					
53. Guam	GU					
54. Puerto Rico	PR					
55. U.S. Virgin Islands	VI					
56. Northern Mariana Islands	MP					
57. Canada	CAN					
58. Aggregate Other Alien and Other	OT	XXX	XXX			
59. Total	XXX	XXX				

NONE

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

NONE

OVERFLOW PAGE FOR WRITE-INS
