PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Motor Club Insurance Company

NAIC Group Code 1318 (Current) 1318 (Prior) NAIC Company Code 12487 Employer's ID Number 20-3462094

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

Country of Domicile United States of America

Incorporated/Organized 09/14/2005 Commenced Business 01/01/2006

Statutory Home Office 110 Royal Little Drive (Street and Number), Providence, RI, US 02904 (City or Town, State, Country and Zip Code)

Main Administrative Office 3333 Fairview Rd, Mail Stop A357 (Street and Number)

Costa Mesa, CA, US 92626-1698 (City or Town, State, Country and Zip Code), 714-850-5111 (Area Code) (Telephone Number)

Mail Address P.O. Box 25001 Mail Stop A357 (Street and Number or P.O. Box), Santa Ana, CA, US 92799-5001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3333 Fairview Rd, Mail Stop A357 (Street and Number)

Costa Mesa, CA, US 92626-1698 (City or Town, State, Country and Zip Code), 714-885-2170 (Area Code) (Telephone Number)

Internet Website Address www.ace.aaa.com

Statutory Statement Contact Quynh Nguyen (Name), 714-885-2170 (Area Code) (Telephone Number)

Nguyen.Quynh@ace.aaa.com (E-mail Address), 714-885-2179 (FAX Number)

OFFICERS

President & Chief Executive Officer	Greg Lambro Backley #	Vice President & General Counsel	April Felice Savoy #
Vice President, CFO and Treasurer	Chad David Hourigan	Secretary	Gail Chi-way Louis

OTHER

William Henry Prokop #, Assistant Secretary

DIRECTORS OR TRUSTEES

Greg Lambro Backley #	Brian Harris Deephouse	Michael Shawn Mohamed
Santosh Muralidharan Perumbadi #	John Raymond Galvin	Marta Genovese

State of California
County of Orange
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.

Greg Lambro Backley	Chad David Hourigan	Gail Chi-way Louis
President & Chief Executive Officer	Vice President, CFO and Treasurer	Secretary

Subscribed and sworn to before me this 4th day of Feb 2025

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

BRAD TOMA
Notary Public - California
Orange County
Commission # 2465158
My Comm. Expires Oct 2, 2027

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage of Column 1 Line 13	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage of Column 5 Line 13
1. Long-Term Bonds (Schedule D, Part 1):						
1.01 U.S. governments	13,409,328	14.732	13,409,328		13,409,328	14.732
1.02 All other governments	19,812	0.022	19,812		19,812	0.022
1.03 U.S. states, territories and possessions, etc. guaranteed	13,865	0.015	13,865		13,865	0.015
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed		0.000				0.000
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	7,339,125	8.063	7,339,125		7,339,125	8.063
1.06 Industrial and miscellaneous	15,402,904	16.923	15,402,904		15,402,904	16.923
1.07 Hybrid securities		0.000				0.000
1.08 Parent, subsidiaries and affiliates		0.000				0.000
1.09 SVO identified funds		0.000				0.000
1.10 Unaffiliated bank loans		0.000				0.000
1.11 Unaffiliated certificates of deposit		0.000				0.000
1.12 Total long-term bonds	36,185,034	39.755	36,185,034		36,185,034	39.755
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000				0.000
2.02 Parent, subsidiaries and affiliates		0.000				0.000
2.03 Total preferred stocks		0.000				0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	17,355,466	19.068	17,355,466		17,355,466	19.068
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
3.05 Mutual funds	35,229,391	38.705	35,229,391		35,229,391	38.705
3.06 Unit investment trusts		0.000				0.000
3.07 Closed-end funds		0.000				0.000
3.08 Exchange traded funds		0.000				0.000
3.09 Total common stocks	52,584,857	57.773	52,584,857		52,584,857	57.773
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages		0.000				0.000
4.02 Residential mortgages		0.000				0.000
4.03 Commercial mortgages		0.000				0.000
4.04 Mezzanine real estate loans		0.000				0.000
4.05 Total valuation allowance		0.000				0.000
4.06 Total mortgage loans		0.000				0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000				0.000
5.02 Properties held for production of income		0.000				0.000
5.03 Properties held for sale		0.000				0.000
5.04 Total real estate		0.000				0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(2,274,004)	(2.498)	(2,274,004)		(2,274,004)	(2.498)
6.02 Cash equivalents (Schedule E, Part 2)	4,514,661	4.960	4,514,661		4,514,661	4.960
6.03 Short-term investments (Schedule DA)		0.000				0.000
6.04 Total cash, cash equivalents and short-term investments	2,240,657	2.462	2,240,657		2,240,657	2.462
7. Contract loans		0.000				0.000
8. Derivatives (Schedule DB)		0.000				0.000
9. Other invested assets (Schedule BA)		0.000				0.000
10. Receivables for securities	8,754	0.010	8,754		8,754	0.010
11. Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)		0.000				0.000
13. Total invested assets	91,019,302	100.000	91,019,302		91,019,302	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

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

NONE

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

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

NONE

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		75,120,889
2.	Cost of bonds and stocks acquired, Part 3, Column 7		24,945,987
3.	Accrual of discount		216,964
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	5,780	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13	6,641,947	
	4.4. Part 4, Column 11	(299,513)	6,348,214
5.	Total gain (loss) on disposals, Part 4, Column 19		231,611
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		18,055,078
7.	Deduct amortization of premium		32,213
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	3,165	
	9.4. Part 4, Column 13		3,165
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(3,318)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		88,769,891
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		88,769,891

SCHEDULE D - SUMMARY BY COUNTRY

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

Description			1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1.	United States	13,409,328	12,873,396	13,266,174	14,528,034
Governments	2.	Canada				
(Including all obligations guaranteed	3.	Other Countries	19,812	19,467	19,782	20,000
by governments)	4.	Totals	13,429,140	12,892,863	13,285,956	14,548,034
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	13,865	11,820	15,064	10,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals				
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	7,339,125	6,782,795	7,338,114	7,623,439
Industrial and Miscellaneous, SVO	8.	United States	14,488,860	13,851,398	14,489,597	14,693,380
Identified Funds, Unaffiliated Bank	9.	Canada	397,106	382,948	398,608	395,000
Loans, Unaffiliated Certificates of Deposit and Hybrid Securities	10.	Other Countries	516,938	490,828	517,064	512,000
(unaffiliated)	11.	Totals	15,402,904	14,725,174	15,405,269	15,600,380
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	36,185,034	34,412,652	36,044,403	37,781,853
PREFERRED STOCKS	14.	United States				
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries				
	17.	Totals				
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks				
COMMON STOCKS	20.	United States	44,179,088	44,179,088	20,311,776	
Industrial and Miscellaneous	21.	Canada	612,752	612,752	430,969	
(unaffiliated), Mutual Funds, Unit	22.	Other Countries	7,793,017	7,793,017	5,165,929	
Investment Trusts, Closed-End Funds and Exchange Traded Funds	23.	Totals	52,584,857	52,584,857	25,908,674	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	52,584,857	52,584,857	25,908,674	
	26.	Total Stocks	52,584,857	52,584,857	25,908,674	
	27.	Total Bonds and Stocks	88,769,891	86,997,509	61,953,077	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	163,849	5,880,830	2,584,270	1,173,189	3,607,190	XXX	13,409,328	37.1	9,650,919	29.7	13,409,328	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	163,849	5,880,830	2,584,270	1,173,189	3,607,190	XXX	13,409,328	37.1	9,650,919	29.7	13,409,328	
2. All Other Governments												
2.1 NAIC 1						XXX						
2.2 NAIC 2		19,812				XXX	19,812	0.1				19,812
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		19,812				XXX	19,812	0.1				19,812
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1				13,865		XXX	13,865	0.0	14,064	0.0	13,865	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals				13,865		XXX	13,865	0.0	14,064	0.0	13,865	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1						XXX						
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	571,060	1,971,855	1,830,572	2,037,418	928,219	XXX	7,339,124	20.3	6,347,807	19.5	7,207,102	132,022
5.2 NAIC 2						XXX						
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	571,060	1,971,855	1,830,572	2,037,418	928,219	XXX	7,339,124	20.3	6,347,807	19.5	7,207,102	132,022

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	2,356,335	5,004,754	1,723,664	538,527	697,336	XXX	10,320,616	28.5	10,657,437	32.7	4,772,433	5,548,183
6.2 NAIC 2	55,028	2,145,303	2,240,240	221,684	420,034	XXX	5,082,289	14.0	5,878,504	18.1	3,923,113	1,159,176
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	2,411,363	7,150,057	3,963,904	760,211	1,117,370	XXX	15,402,905	42.6	16,535,941	50.8	8,695,546	6,707,359
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2						XXX						
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 3,091,244	12,857,439	6,138,506	3,762,999	5,232,745		31,082,933	85.9	XXX	XXX	25,402,728	5,680,205
12.2 NAIC 2	(d) 55,028	2,165,115	2,240,240	221,684	420,034		5,102,101	14.1	XXX	XXX	3,923,113	1,178,988
12.3 NAIC 3	(d)								XXX	XXX		
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	3,146,272	15,022,554	8,378,746	3,984,683	5,652,779		(b) 36,185,034	100.0	XXX	XXX	29,325,841	6,859,193
12.8 Line 12.7 as a % of Col. 7	8.7	41.5	23.2	11.0	15.6		100.0	XXX	XXX	XXX	81.0	19.0
13. Total Bonds Prior Year												
13.1 NAIC 1	2,735,058	10,846,864	5,206,624	3,360,932	4,520,749		XXX	XXX	26,670,227	81.9	21,120,478	5,549,749
13.2 NAIC 2		1,664,947	3,377,438	436,893	399,226		XXX	XXX	5,878,504	18.1	5,207,546	670,958
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	2,735,058	12,511,811	8,584,062	3,797,825	4,919,975		XXX	XXX	(b) 32,548,731	100.0	26,328,024	6,220,707
13.8 Line 13.7 as a % of Col. 9	8.4	38.4	26.4	11.7	15.1		XXX	XXX	100.0	XXX	80.9	19.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,386,575	9,411,354	5,736,238	3,663,007	5,205,554		25,402,728	70.2	21,120,478	64.9	25,402,728	XXX
14.2 NAIC 2	55,028	1,668,606	1,575,302	221,684	402,492		3,923,112	10.8	5,207,546	16.0	3,923,112	XXX
14.3 NAIC 3												XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	1,441,603	11,079,960	7,311,540	3,884,691	5,608,046		29,325,840	81.0	26,328,024	80.9	29,325,840	XXX
14.8 Line 14.7 as a % of Col. 7	4.9	37.8	24.9	13.2	19.1		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	4.0	30.6	20.2	10.7	15.5		81.0	XXX	XXX	XXX	81.0	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	1,704,669	3,446,085	402,268	99,992	27,191		5,680,205	15.7	5,549,749	17.1	XXX	5,680,205
15.2 NAIC 2		496,509	664,938		17,542		1,178,989	3.3	670,958	2.1	XXX	1,178,989
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	1,704,669	3,942,594	1,067,206	99,992	44,733		6,859,194	19.0	6,220,707	19.1	XXX	6,859,194
15.8 Line 15.7 as a % of Col. 7	24.9	57.5	15.6	1.5	0.7		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	4.7	10.9	2.9	0.3	0.1		19.0	XXX	XXX	XXX	XXX	19.0

(a) Includes $ 6,859,193 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations		5,341,630	2,115,112	664,776	3,461,312	XXX	11,582,830	32.0	7,649,371	23.5	11,582,831	(1)
1.02 Residential Mortgage-Backed Securities	163,849	539,200	469,158	508,413	145,878	XXX	1,826,498	5.0	2,001,547	6.1	1,826,497	1
1.03 Commercial Mortgage-Backed Securities						XXX						
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	163,849	5,880,830	2,584,270	1,173,189	3,607,190	XXX	13,409,328	37.1	9,650,918	29.7	13,409,328	
2. All Other Governments												
2.01 Issuer Obligations		19,812				XXX	19,812	0.1				19,812
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		19,812				XXX	19,812	0.1				19,812
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations				13,865		XXX	13,865	0.0	14,064	0.0	13,865	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals				13,865		XXX	13,865	0.0	14,064	0.0	13,865	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations						XXX						
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals						XXX						
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations				37,076	12,978	XXX	50,054	0.1	53,049	0.2	50,054	
5.02 Residential Mortgage-Backed Securities	571,060	1,971,855	1,830,572	2,000,342	915,241	XXX	7,289,070	20.1	6,294,757	19.3	7,157,048	132,022
5.03 Commercial Mortgage-Backed Securities						XXX						
5.04 Other Loan-Backed and Structured Securities						XXX						
5.05 Totals	571,060	1,971,855	1,830,572	2,037,418	928,219	XXX	7,339,124	20.3	6,347,806	19.5	7,207,102	132,022
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	90,028	3,633,080	3,715,507	670,949	1,090,180	XXX	9,199,744	25.4	10,169,098	31.2	7,611,633	1,588,111
6.02 Residential Mortgage-Backed Securities	948,997	1,873,374	195,308	89,262	27,190	XXX	3,134,131	8.7	2,775,337	8.5	112,818	3,021,313
6.03 Commercial Mortgage-Backed Securities	678,563	701,766				XXX	1,380,329	3.8	1,349,344	4.1	639,657	740,672
6.04 Other Loan-Backed and Structured Securities	693,773	941,838	53,090			XXX	1,688,701	4.7	2,242,164	6.9	331,439	1,357,262
6.05 Totals	2,411,361	7,150,058	3,963,905	760,211	1,117,370	XXX	15,402,905	42.6	16,535,943	50.8	8,695,547	6,707,358
7. Hybrid Securities												
7.01 Issuer Obligations						XXX						
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals						XXX						
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	90,028	8,994,522	5,830,619	1,386,666	4,564,470	XXX	20,866,305	57.7	XXX	XXX	19,258,383	1,607,922
12.02 Residential Mortgage-Backed Securities	1,683,906	4,384,429	2,495,038	2,598,017	1,088,309	XXX	12,249,699	33.9	XXX	XXX	9,096,363	3,153,336
12.03 Commercial Mortgage-Backed Securities	678,563	701,766				XXX	1,380,329	3.8	XXX	XXX	639,657	740,672
12.04 Other Loan-Backed and Structured Securities	693,773	941,838	53,090			XXX	1,688,701	4.7	XXX	XXX	331,439	1,357,262
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	3,146,270	15,022,555	8,378,747	3,984,683	5,652,779		36,185,034	100.0	XXX	XXX	29,325,842	6,859,192
12.10 Line 12.09 as a % of Col. 7	8.7	41.5	23.2	11.0	15.6		100.0	XXX	XXX	XXX	81.0	19.0
13. Total Bonds Prior Year												
13.01 Issuer Obligations	15,000	6,561,729	6,201,403	1,409,656	3,697,794	XXX	XXX	XXX	17,885,582	55.0	16,557,993	1,327,589
13.02 Residential Mortgage-Backed Securities	1,446,585	3,901,116	2,115,561	2,386,199	1,222,180	XXX	XXX	XXX	11,071,641	34.0	8,284,920	2,786,721
13.03 Commercial Mortgage-Backed Securities	695,588	458,691	195,065			XXX	XXX	XXX	1,349,344	4.1	991,241	358,103
13.04 Other Loan-Backed and Structured Securities	577,885	1,590,276	72,034	1,969		XXX	XXX	XXX	2,242,164	6.9	493,871	1,748,293
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	2,735,058	12,511,812	8,584,063	3,797,824	4,919,974		XXX	XXX	32,548,731	100.0	26,328,025	6,220,706
13.10 Line 13.09 as a % of Col. 9	8.4	38.4	26.4	11.7	15.1		XXX	XXX	100.0	XXX	80.9	19.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	55,028	8,191,920	5,082,823	1,381,684	4,546,928	XXX	19,258,383	53.2	16,557,993	50.9	19,258,383	XXX
14.02 Residential Mortgage-Backed Securities	758,723	2,544,797	2,228,717	2,503,007	1,061,118	XXX	9,096,362	25.1	8,284,920	25.5	9,096,362	XXX
14.03 Commercial Mortgage-Backed Securities	445,985	193,672				XXX	639,657	1.8	991,241	3.0	639,657	XXX
14.04 Other Loan-Backed and Structured Securities	181,867	149,572				XXX	331,439	0.9	493,871	1.5	331,439	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,441,603	11,079,961	7,311,540	3,884,691	5,608,046		29,325,841	81.0	26,328,025	80.9	29,325,841	XXX
14.10 Line 14.09 as a % of Col. 7	4.9	37.8	24.9	13.2	19.1		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	4.0	30.6	20.2	10.7	15.5		81.0	XXX	XXX	XXX	81.0	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	35,000	802,602	747,796	4,982	17,542	XXX	1,607,922	4.4	1,327,589	4.1	XXX	1,607,922
15.02 Residential Mortgage-Backed Securities	925,183	1,839,632	266,321	95,010	27,191	XXX	3,153,337	8.7	2,786,721	8.6	XXX	3,153,337
15.03 Commercial Mortgage-Backed Securities	232,578	508,094				XXX	740,672	2.0	358,103	1.1	XXX	740,672
15.04 Other Loan-Backed and Structured Securities	511,906	792,266	53,090			XXX	1,357,262	3.8	1,748,293	5.4	XXX	1,357,262
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	1,704,667	3,942,594	1,067,207	99,992	44,733		6,859,193	19.0	6,220,706	19.1	XXX	6,859,193
15.10 Line 15.09 as a % of Col. 7	24.9	57.5	15.6	1.5	0.7		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	4.7	10.9	2.9	0.3	0.1		19.0	XXX	XXX	XXX	XXX	19.0

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,751,316		5,751,316	
2. Cost of cash equivalents acquired	2,809,941		2,809,941	
3. Accrual of discount				
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	4,046,596		4,046,596	
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)	4,514,661		4,514,661	
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	4,514,661		4,514,661	

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
U.S. Governments - Issuer Obligations																					
912810-RA-8	US Treasury Bond INFL IX				1.A	9,848	100.3510	10,035	10,000	10,141	187	106			0.625	2.414	FA	32	43	04/23/2024	02/15/2043
912810-RF-7	US Treasury Bond INFL IX				1.A	88,668	112.5000	90,000	80,000	90,936	1,777	492			1.375	2.431	FA	563	741	04/17/2024	02/15/2044
912810-RN-0	US Treasury Bond				1.A	900,455	73.8440	862,496	1,168,000	908,395		7,509			2.875	4.547	FA	12,684	33,580	12/08/2023	08/15/2045
912810-RX-8	US Treasury Bond				1.A	605,462	73.9960	574,210	776,000	609,942		4,238			3.000	4.532	MN	3,023	23,280	12/08/2023	05/15/2047
912810-SE-9	US Treasury Bond				1.A	340,397	78.2150	320,681	410,000	341,400		1,003			3.375	4.527	MN	1,797	11,728	10/02/2024	11/15/2048
912810-SM-1	US Treasury Bond INFL IX				1.A	73,296	71.3570	64,222	90,000	78,081	1,994	986			0.250	1.688	FA	104	272	06/14/2023	02/15/2050
912810-TJ-7	US Treasury Bond				1.A	231,302	71.8710	222,800	310,000	233,325		1,357			3.000	4.586	FA	3,513	9,300	09/29/2023	08/15/2052
912810-TS-7	US Treasury Bond				1.A	561,826	88.1060	541,849	615,000	563,699		1,773			3.875	4.550	MN	3,094	23,831	12/11/2023	05/15/2043
912810-TT-5	US Treasury Bond				1.A	555,842	89.2150	507,632	569,000	556,113		246			4.125	4.263	FA	8,866	23,471	12/07/2023	08/15/2053
912810-TX-6	US Treasury Bond				1.A	443,255	91.3830	429,499	470,000	443,572		316			4.250	4.601	FA	7,545	9,988	05/02/2024	02/15/2054
912810-UC-0	US Treasury Bond				1.A	290,448	91.4840	274,453	300,000	290,485		37			4.250	4.443	FA	4,816		10/31/2024	08/15/2054
912828-ZE-3	US Treasury Note				1.A	913,884	92.3160	952,705	1,032,000	949,970		34,163			0.625	4.384	MS	1,648	6,450	12/08/2023	03/31/2027
91282C-AV-3	US Treasury Bond	SD			1.A	602,924	81.8090	527,665	645,000	618,218		4,318			0.875	1.619	MN	733	5,644	05/18/2021	11/15/2030
91282C-BH-3	US Treasury Bond				1.A	539,435	95.9490	566,100	590,000	563,830		23,105			0.375	4.630	JJ	926	2,213	12/08/2023	01/31/2026
91282C-CY-5	US Treasury Bond				1.A	911,105	89.3590	936,487	1,048,000	938,979		26,387			1.250	4.288	MS	3,347	13,100	12/08/2023	09/30/2028
91282C-EE-7	US Treasury Bond				1.A	875,011	92.2770	881,248	955,000	883,773		8,762			2.375	4.314	MS	5,795	11,341	08/07/2024	03/31/2029
91282C-FJ-5	US Treasury Bond				1.A	393,709	94.7070	380,722	402,000	394,109		400			3.125	3.586	FA	4,268		09/30/2024	08/31/2029
91282C-FU-0	US Treasury Bond				1.A	577,213	99.5940	577,644	580,000	578,352		538			4.125	4.233	AO	4,098	23,925	10/31/2022	10/31/2027
91282C-GC-9	US Treasury Bond				1.A	9,957	98.8400	9,884	10,000	9,973		8			3.875	3.970	JD	1	581	12/30/2022	12/31/2027
91282C-JY-8	US Treasury Bond INFL IX				1.A	197,129	98.5010	197,002	200,000	199,286	1,822	335			1.750	2.112	JJ	1,660	1,786	06/11/2024	01/15/2034
91282C-JZ-5	US Treasury Bond				1.A	260,949	95.7540	263,323	275,000	261,754		805			4.000	4.654	FA	4,155	5,500	04/24/2024	02/15/2034
91282C-LK-5	US Treasury Bond				1.A	622,437	96.8130	605,078	625,000	622,594		158			3.625	3.716	FA	7,698		08/30/2024	08/31/2029
91282C-LU-3	US Treasury Bond				1.A	544,522	97.8750	533,419	545,000	544,530		8			4.125	4.139	AO	3,850		11/29/2024	10/31/2031
91282C-LW-9	US Treasury Bond				1.A	491,313	97.4220	491,981	505,000	491,324		11			4.250	4.594	MN	2,814		12/31/2024	11/15/2034
91282C-MA-6	US Treasury Bond				1.A	400,017	98.8520	400,349	405,000	400,050		33			4.125	4.404	MN	1,469		12/18/2024	11/30/2029
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						11,440,403	XXX	11,221,484	12,615,000	11,582,831	5,780	117,094			XXX	XXX	XXX	88,497	206,773	XXX	XXX
U.S. Governments - Residential MBS																					
36179T-SF-3	GNMA Pool #MA5018			4	1.A	82,557	87.7790	73,576	83,820	82,691		32			3.000	3.201	MON	210	2,515	04/02/2018	02/20/2048
36179T-SG-1	GNMA Pool #MA5019			4	1.A	65,959	90.2150	58,866	65,251	65,863		(24)			3.500	3.349	MON	190	2,284	04/02/2018	02/20/2048
36179T-UA-1	GNMA Pool #MA5077			4	1.A	63,380	90.2150	56,564	62,699	63,291		(19)			3.500	3.344	MON	183	2,194	04/02/2018	03/20/2048
36179T-UB-9	GNMA Pool #MA5078			4	1.A	37,059	93.3410	33,592	35,988	36,934		(33)			4.000	3.571	MON	120	1,440	04/02/2018	03/20/2048
36179T-UC-7	GNMA Pool #MA5079			4	1.A	10,228	96.0350	9,415	9,803	10,180		(15)			4.500	3.882	MON	37	441	04/02/2018	03/20/2048
36179T-XW-0	GNMA Pool #MA5193			4	1.A	25,888	95.9110	23,746	24,759	25,773		(39)			4.500	3.829	MON	93	1,114	05/29/2018	05/20/2048
36179V-7E-4	GNMA Pool #MA7193				1.A	175,383	83.5260	141,740	169,696	174,974		(134)			2.500	2.082	MON	354	4,242	03/16/2021	02/20/2051
36179V-N3-0	GNMA Pool #MA6710			4	1.A	80,924	86.9300	66,503	76,502	80,577		(107)			3.000	2.246	MON	191	2,295	06/22/2020	06/20/2050
36179V-QT-0	GNMA Pool #MA6766			4	1.A	86,645	86.7140	71,024	81,907	86,273		(117)			3.000	2.250	MON	205	2,457	06/22/2020	07/20/2050
36179V-ZQ-6	GNMA Pool #MA7051				1.A	262,442	80.0790	257,667	321,768	263,719		969			2.000	4.732	MON	536	6,435	12/11/2023	12/20/2050
36179W-2W-7	GNMA Pool #MA7989			4	1.A	117,590	89.3720	111,977	125,293	117,804		98			3.500	4.406	MON	365	4,385	02/13/2023	04/20/2052
36179W-BY-3	GNMA Pool #MA7255				1.A	218,983	83.5260	176,977	211,882	218,479		(148)			2.500	2.080	MON	441	5,297	03/16/2021	03/20/2051
36179W-XL-7	GNMA Pool #MA7883			4	1.A	123,973	89.3730	117,890	131,908	124,191		104			3.500	4.406	MON	385	4,617	02/13/2023	02/20/2052
36179W-ZB-7	GNMA Pool #MA7938			4	1.A	162,541	89.3730	154,874	173,290	162,834		130			3.500	4.436	MON	505	6,065	02/13/2023	03/20/2052
36179X-DB-9	GNMA Pool #MA8198			4	1.A	170,367	86.6990	162,093	186,960	170,782		186			3.000	4.437	MON	467	5,609	02/13/2023	08/20/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179X-NC-6	GNMA Pool #MA8487			4	1.A	141,850	89.3730	135,407	151,508	142,131		113			3.500	4.362	MON	442	5,303	02/13/2023	12/20/2052
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						1,825,770	XXX	1,651,912	1,913,034	1,826,497		998			XXX	XXX	XXX	4,724	56,693	XXX	XXX
0109999999. Total - U.S. Government Bonds						13,266,174	XXX	12,873,396	14,528,034	13,409,328	5,780	118,093			XXX	XXX	XXX	93,222	263,467	XXX	XXX
All Other Governments - Issuer Obligations																					
77586R-AT-7	Romania 144A		D		2.C FE	19,782	97.3370	19,467	20,000	19,812		30			5.875	6.139	JJ	493	588	05/02/2024	01/30/2029
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						19,782	XXX	19,467	20,000	19,812		30			XXX	XXX	XXX	493	588	XXX	XXX
0309999999. Total - All Other Government Bonds						19,782	XXX	19,467	20,000	19,812		30			XXX	XXX	XXX	493	588	XXX	XXX
U.S. States, Territories and Possessions																					
13063A-5G-5	California State BAB G O Taxable				1.C FE	15,064	118.2030	11,820	10,000	13,865		(199)			7.550	3.971	AO	189	755	04/03/2018	04/01/2039
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						15,064	XXX	11,820	10,000	13,865		(199)			XXX	XXX	XXX	189	755	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						15,064	XXX	11,820	10,000	13,865		(199)			XXX	XXX	XXX	189	755	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds							XXX								XXX	XXX	XXX			XXX	XXX
U.S Special Revenues - Issuer Obligations																					
88258M-AA-3	Texas Natural Gas Fin Corp Taxable Revenue				1.A FE	37,076	100.2100	37,154	37,076	37,076					5.102	5.102	AO	473	2,049	03/10/2023	04/01/2035
913366-EP-1	University CA Regents Taxable Revenue			1	1.D FE	13,397	107.3970	10,740	10,000	12,978		(71)			6.548	4.479	MN	84	655	04/27/2018	05/15/2048
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						50,473	XXX	47,894	47,076	50,054		(71)			XXX	XXX	XXX	557	2,704	XXX	XXX
U.S Special Revenues - Residential MBS																					
3128MJ-2Z-2	Fed Home Loan Mtg Corp Gold Pool #G08791			4	1.A	61,822	86.6770	54,918	63,359	62,015		44			3.000	3.306	MON	158	1,901	04/02/2018	12/01/2047
3128MJ-3H-1	Fed Home Loan Mtg Corp Gold Pool #G08799			4	1.A	56,743	86.6740	50,404	58,154	56,906		28			3.000	3.326	MON	145	1,745	04/02/2018	02/01/2048
3128MJ-3N-8	Fed Home Loan Mtg Corp Gold Pool #G08804			4	1.A	54,818	89.8350	49,109	54,666	54,791		(6)			3.500	3.470	MON	159	1,913	04/02/2018	03/01/2048
3128MJ-3P-3	Fed Home Loan Mtg Corp Gold Pool #G08805			4	1.A	48,652	92.8270	43,977	47,375	48,504		(21)			4.000	3.623	MON	158	1,895	04/02/2018	03/01/2048
3128MJ-3T-5	Fed Home Loan Mtg Corp Gold Pool #G08809			4	1.A	40,862	92.8270	36,936	39,790	40,736		(24)			4.000	3.629	MON	133	1,592	04/02/2018	04/01/2048
3128MJ-3U-2	Fed Home Loan Mtg Corp Gold Pool #G08810			4	1.A	11,253	95.5580	10,255	10,732	11,198		(9)			4.500	3.770	MON	40	483	04/03/2018	04/01/2048
3128MJ-3X-6	Fed Home Loan Mtg Corp Gold Pool #G08813			4	1.A	54,195	89.8350	48,552	54,046	54,168		(5)			3.500	3.472	MON	158	1,892	04/02/2018	05/01/2048
3128MJ-4C-1	Fed Home Loan Mtg Corp Gold Pool #G08818			4	1.A	38,835	95.5890	35,426	37,061	38,660		(36)			4.500	3.792	MON	139	1,668	05/29/2018	06/01/2048
3132A9-T6-4	Fed Home Loan Mtg Corp Super Pool #ZS8673			4	1.A	86,528	95.2180	78,258	82,188	85,251		(300)			3.000	1.748	MON	205	2,466	06/22/2020	10/01/2032
3132AE-KR-6	Fed Home Loan Mtg Corp Super Pool #ZT2104			4	1.A	115,709	93.6930	103,433	110,397	114,267		(353)			2.500	1.490	MON	230	2,760	06/22/2020	12/01/2033
3132DQ-3V-6	Fed Home Loan Mtg Corp Super Pool #SD3512			4	1.A	278,237	100.6410	278,908	277,133	278,197		(22)			6.000	5.931	MON	1,386	16,628	08/30/2023	08/01/2053
3132DQ-3W-4	Fed Home Loan Mtg Corp Super Pool #SD3513			4	1.A	207,635	101.1710	209,233	206,811	207,607		(15)			6.000	5.918	MON	1,034	12,409	08/30/2023	08/01/2053
3132DQ-ZW-9	Fed Home Loan Mtg Corp Super Pool #SD3457			4	1.A	208,670	91.6810	208,371	227,279	208,894		224			4.000	5.677	MON	758	5,303	05/03/2024	10/01/2052
3132DV-3M-5	Fed Home Loan Mtg Corp Super Pool #SD8004			4	1.A	56,100	86.1900	47,920	55,598	56,039		(14)			3.000	2.879	MON	139	1,668	07/02/2019	07/01/2049
3132DV-5Q-4	Fed Home Loan Mtg Corp Super Pool #SD8055			4	1.A	120,562	82.4240	97,103	117,810	120,275		(57)			2.500	2.225	MON	245	2,945	03/03/2020	03/01/2050
3132DW-JL-8	Fed Home Loan Mtg Corp Super Pool #SD8367			4	1.A	321,200	98.7810	322,473	326,454	321,244		44			5.500	5.766	MON	1,496	10,474	05/03/2024	10/01/2053
3133A6-GU-9	Fed Natl Mtg Assn Pool #QB0211			4	1.A	70,707	82.0310	55,771	67,987	70,444		(87)			2.500	2.057	MON	142	1,700	06/22/2020	06/01/2050
3133KP-YY-8	Fed Home Loan Mtg Corp Pool #RA7927			4	1.A	241,824	94.2350	242,226	257,046	242,003		179			4.500	5.470	MON	964	6,747	05/03/2024	09/01/2052
3136A6-AN-4	FNR 2012-75 KC			4	1.A	4,086	94.8020	3,824	4,034	4,077		(1)			3.500	3.267	MON	12	141	04/16/2018	05/25/2042
3136AF-LL-6	FNR 2013-81 NC			4	1.A	1,728	98.7610	1,716	1,738	1,736		1			1.700	1.902	MON	2	30	10/08/2019	06/25/2043
3136AR-QA-9	FNR 2016-25 LA GA			4	1.A	6,402	91.1420	6,020	6,605	6,438		3			2.500	2.994	MON	14	165	04/11/2018	03/25/2046
3136AV-ZX-0	FNA 2017-MS A2			4	1.A	35,100	85.2100	34,084	40,000	35,796		347			3.000	4.415	MON	100	1,200	01/09/2023	03/25/2047
3136B5-PK-5	FNR 2019 38 PC			4	1.A	12,529	88.2150	10,936	12,397	12,498		(3)			3.000	2.822	MON	31	372	07/01/2019	08/25/2049
3136B8-NW-5	FNR 2020-1AC			4	1.A	37,176	92.2150	32,717	35,479	37,077		(18)			3.500	2.869	MON	103	1,242	01/16/2020	08/25/2058
3136BP-RL-7	FNR 2022 90 AY			4	1.A	91,013	93.4550	84,109	90,000	90,812		(106)			4.500	4.368	MON	338	4,050	01/12/2023	12/25/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31374C-SS-6	Fed Natl Mtg Assn Pool #310229			4	1.A	55,290	90.4550	54,717	60,491	55,454		164			3.500	4.574	MON	176	1,588	03/18/2024	08/01/2043
3137F7-GL-3	FHR 5055 DG			4	1.A	44,305	77.6440	41,399	53,320	44,731		184			1.500	4.022	MON	67	800	04/05/2023	12/25/2050
3137FR-K7-5	FHR 4961 JB			4	1.A	20,684	89.6610	17,900	19,964	20,522		(24)			2.500	2.019	MON	42	499	03/03/2020	12/15/2042
3137H4-FG-0	FHR 5170 DP			4	1.A	46,743	85.2960	43,132	50,567	47,268		175			2.000	3.061	MON	84	1,011	08/02/2022	07/25/2050
3140L2-2Y-8	Fed Natl Mtg Assn Pool #BR4390			4	1.A	292,654	78.3720	240,207	306,494	293,344		137			2.000	2.590	MON	511	6,130	02/16/2022	03/01/2051
3140L8-ZQ-6	Fed Natl Mtg Assn Pool #BR9750			4	1.A	306,376	78.3420	251,577	321,128	307,282		283			2.000	2.493	MON	535	6,423	02/16/2022	04/01/2051
3140MM-Y2-8	Fed Natl Mtg Assn Pool #BV7928			4	1.A	438,625	94.2110	436,848	463,693	439,069		322			4.500	5.284	MON	1,739	20,866	12/11/2023	08/01/2052
3140XF-LA-7	Fed Natl Mtg Assn Pool #FS0320			4	1.A	292,529	78.4190	240,208	306,313	293,303		322			2.000	2.510	MON	511	6,126	02/16/2022	09/01/2051
3140XG-GQ-6	Fed Natl Mtg Assn Pool #FS1106			4	1.A	250,478	82.2860	216,244	262,796	251,097		234			2.500	3.062	MON	547	6,570	04/04/2022	11/01/2051
3140XG-GR-4	Fed Natl Mtg Assn Pool #FS1107			4	1.A	236,568	82.6350	204,432	247,392	237,051		151			2.500	3.084	MON	515	6,185	04/04/2022	12/01/2051
3140XH-3J-4	Fed Natl Mtg Assn Pool #FS2600			4	1.A	199,902	85.4110	198,497	232,402	200,549		514			3.000	4.953	MON	581	6,972	12/11/2023	05/01/2052
3140XM-HN-9	Fed Natl Mtg Assn Pool #FS5636			4	1.A	537,235	78.2030	533,659	682,406	540,428		2,817			2.000	4.700	MON	1,137	13,648	12/11/2023	04/01/2052
3140XN-RG-1	Fed Natl Mtg Assn Pool #FS6786			4	1.A	265,220	98.6910	263,197	266,689	265,222		2			5.500	5.581	MON	1,222	2,445	10/23/2024	02/01/2054
3140XQ-RW-9	Fed Natl Mtg Assn Pool #FS8600			4	1.A	378,091	101.2710	377,121	372,389	378,059		(32)			6.000	5.893	MON	1,862	3,724	10/23/2024	07/01/2054
31418C-4W-1	Fed Natl Mtg Assn Pool #MA3356			4	1.A	14,263	92.6390	12,936	13,964	14,230		(8)			4.000	3.698	MON	47	558	01/04/2019	12/01/2048
31418C-5Z-3	Fed Natl Mtg Assn Pool #MA3563			4	1.A	14,563	92.6390	13,209	14,259	14,531		(7)			4.000	3.686	MON	48	570	01/04/2019	01/01/2049
31418C-U7-7	Fed Natl Mtg Assn Pool #MA3305			4	1.A	60,820	89.5270	54,533	60,912	60,814		(1)			3.500	3.515	MON	178	2,132	04/18/2018	03/01/2048
31418C-V3-5	Fed Natl Mtg Assn Pool #MA3333			4	1.A	35,059	92.7020	31,652	34,144	34,942		(33)			4.000	3.633	MON	114	1,366	04/02/2018	04/01/2048
31418C-WU-4	Fed Natl Mtg Assn Pool #MA3358			4	1.A	31,766	95.4090	28,890	30,280	31,597		(45)			4.500	3.792	MON	114	1,363	04/03/2018	05/01/2048
31418D-C5-9	Fed Natl Mtg Assn Pool #MA3691			4	1.A	30,193	86.3210	25,833	29,927	30,162		(5)			3.000	2.875	MON	75	898	06/28/2019	07/01/2049
31418D-C6-7	Fed Natl Mtg Assn Pool #MA3692			4	1.A	32,608	89.6230	28,560	31,867	32,532		(23)			3.500	3.186	MON	93	1,115	06/28/2019	07/01/2049
31418D-CX-8	Fed Natl Mtg Assn Pool #MA3685			4	1.A	6,900	86.2320	6,005	6,964	6,904		1			3.000	3.116	MON	17	209	05/21/2019	06/01/2049
31418D-NG-3	Fed Natl Mtg Assn Pool #MA3990			4	1.A	119,615	82.3090	96,206	116,885	119,317		(69)			2.500	2.239	MON	244	2,922	03/03/2020	03/01/2050
31418D-PD-8	Fed Natl Mtg Assn Pool #MA4019			4	1.A	207,370	82.3980	164,544	199,694	206,598		(180)			2.500	2.069	MON	416	4,992	05/08/2020	05/01/2050
31418D-Q8-8	Fed Natl Mtg Assn Pool #MA4078			4	1.A	62,902	82.4900	49,914	60,510	62,673		(56)			2.500	2.058	MON	126	1,513	06/22/2020	07/01/2050
31418D-QH-8	Fed Natl Mtg Assn Pool #MA4055			4	1.A	229,971	82.4760	182,651	221,458	229,116		(200)			2.500	2.071	MON	461	5,536	05/08/2020	06/01/2050
31418D-WW-8	Fed Natl Mtg Assn Pool #MA4260			4	1.A	214,232	86.2550	180,046	208,736	212,942		(327)			1.500	1.064	MON	261	3,131	02/02/2021	02/01/2036
31418E-HK-9	Fed Natl Mtg Assn Pool #MA4733			4	1.A	437,259	94.2140	435,720	462,479	437,698		353			4.500	5.304	MON	1,734	20,812	12/11/2023	09/01/2052
35563P-LK-3	Freddie Mac-SCRT			4	1.A	12,648	88.9600	10,563	11,874	12,352		(54)			3.500	2.279	MON	35	416	08/06/2019	10/25/2058
35563P-NP-0	Freddie Mac-SCRT			4	1.A	17,906	91.0210	15,684	17,231	17,627		(56)			2.500	1.722	MON	36	431	03/05/2020	08/25/2059
35564K-B3-2	Freddie Mac-STACR 144A			4	1.C FE	21,313	106.5090	21,302	20,000	21,295		(17)			8.569	7.314	MON	29	150	11/26/2024	07/25/2042
35564K-E4-7	Freddie Mac-STACR 144A			4	1.C	47,419	105.0980	47,294	45,000	47,350		(69)			8.119	7.366	MON	61	1,251	11/26/2024	08/25/2042
35564K-L4-9	Freddie Mac-STACR 144A			4	1.A	16,481	109.4970	16,425	15,000	16,303		(178)			9.569	7.254	MON	24	1,041	04/30/2024	03/25/2052
35564K-P4-5	Freddie Mac-STACR 144A			4	1.C FE	15,806	104.8970	15,735	15,000	15,795		(11)			7.660	6.622	MON	19	101	11/26/2024	03/25/2043
35564K-WT-2	Freddie Mac-STACR 144A			4	1.A	31,463	104.6120	31,384	30,000	31,279		(183)			7.919	6.803	MON	40	1,744	04/30/2024	05/25/2042
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						7,287,641	XXX	6,734,901	7,576,362	7,289,070		3,871			XXX	XXX	XXX	21,989	218,625	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						7,338,114	XXX	6,782,795	7,623,439	7,339,125		3,800			XXX	XXX	XXX	22,545	221,329	XXX	XXX
Industrial and Miscellaneous - Issuer Obligations																					
001084-AR-3	AGCO Corp			1	2.C FE	4,996	100.9390	5,047	5,000	4,997		1			5.450	5.479	MS	76	136	03/18/2024	03/21/2027
001084-AS-1	AGCO Corp			1	2.C FE	4,987	100.5350	5,027	5,000	4,987		1			5.800	5.836	MS	81	145	03/18/2024	03/21/2034
00138C-AV-0	Corebridge Global Funding 144A				1.F FE	4,995	102.8060	5,140	5,000	4,996		1			5.900	5.922	MS	84	295	09/14/2023	09/19/2028
00138C-BA-5	Corebridge Global Funding 144A				1.F FE	29,948	100.5300	30,159	30,000	29,953		5			5.200	5.240	JD	30	780	06/18/2024	06/24/2029
00138C-BC-1	Corebridge Global Funding 144A				1.F FE	19,975	99.2200	19,844	20,000	19,975					4.900	4.929	JD	76		11/25/2024	12/03/2029
00206R-LJ-9	AT&T Inc			1	2.B FE	33,797	67.4710	22,940	34,000	33,811		3			3.550	3.580	MS	355	1,207	09/18/2020	09/15/2055

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00206R-MN-9	AT&T Inc			1	2.B FE	12,826	69.1340	8,296	12,000	12,776		(13)			3.800	3.466	JD	38	456	12/07/2020	12/01/2057
00206R-MT-6	AT&T Inc			1	2.B FE	24,889	100.3780	25,095	25,000	24,901		8			5.400	5.456	FA	510	1,350	06/29/2023	02/15/2034
00287Y-BX-6	AbbVie Inc			1	1.G FE	19,995	92.7930	18,559	20,000	19,997		1			3.200	3.203	MN	71	640	11/12/2019	11/21/2029
00287Y-DT-3	AbbVie Inc			1	1.G FE	9,990	100.0020	10,000	10,000	9,991		1			4.950	4.967	MS	146	274	02/22/2024	03/15/2031
00287Y-DW-6	AbbVie Inc			1	1.G FE	4,983	96.2890	4,814	5,000	4,983					5.400	5.423	MS	80	149	02/22/2024	03/15/2054
00440K-AC-7	Accenture Capital Inc			1	1.D FE	49,919	96.0740	48,037	50,000	49,921		2			4.250	4.277	AO	514		10/01/2024	10/04/2031
010392-FL-7	Alabama Power Co			2	1.E FE	28,065	82.2680	20,567	25,000	27,637		(97)			4.150	3.396	FA	392	1,038	04/07/2020	08/15/2044
010392-FT-0	Alabama Power Co			1	1.E FE	21,026	70.7060	14,141	20,000	20,938		(25)			3.450	3.171	AO	173	690	05/20/2021	10/01/2049
01400E-AD-5	Alcon Finance Corp 144A			2	2.A FE	211,406	88.3370	176,674	200,000	206,728		(1,231)			2.600	1.912	MN	491	5,200	02/02/2021	05/27/2030
023551-AJ-3	Amerada Hess Corp				2.C FE	35,981	111.1030	33,331	30,000	34,276		(538)			7.300	4.763	FA	827	2,190	08/02/2022	08/15/2031
023551-AM-6	Amerada Hess Corp				2.C FE	23,089	110.8560	22,171	20,000	22,910		(179)			7.125	4.945	MS	420	1,069	09/05/2024	03/15/2033
03027X-AW-0	American Tower Corp			2	2.B FE	13,748	94.7380	14,211	15,000	14,006		184			3.800	5.441	FA	215	570	07/31/2023	08/15/2029
03027X-CC-2	American Tower Corp			1	2.B FE	29,914	100.6250	30,187	30,000	29,941		15			5.250	5.312	JJ	726	1,794	05/22/2023	07/15/2028
03073E-AW-5	Cencora Inc			1	2.B FE	40,029	99.5030	39,801	40,000	40,028					4.850	4.833	JD	119		12/09/2024	12/15/2029
03076C-AN-6	Ameriprise Finl Inc			1	1.G FE	14,975	103.0320	15,455	15,000	14,981		6			5.700	5.736	JD	38	941	11/07/2023	12/15/2028
031162-DU-1	Amgen Inc			1	2.A FE	19,703	96.2280	19,246	20,000	19,706		2			5.750	5.846	MS	380	1,006	05/02/2024	03/02/2063
035240-AQ-3	Anheuser-Busch InBev Inc			1	1.G FE	25,100	99.9330	24,983	25,000	25,098		(2)			4.750	4.638	JJ	521		11/06/2024	01/23/2029
036752-BG-7	Elevance Health Inc				2.A FE	19,996	99.7580	19,952	20,000	19,997					4.500	4.510	AO	153		10/22/2024	10/30/2026
03740L-AD-4	Aon Corp			1	2.A FE	9,994	95.5980	9,560	10,000	9,998		1			2.850	2.860	MN	26	285	02/23/2022	05/28/2027
037833-EU-0	Apple Inc			1	1.B FE	44,878	99.0370	44,567	45,000	44,904		16			4.150	4.195	MN	265	1,868	05/08/2023	05/10/2030
04020E-AE-7	Ares Strategic Income Fund 144A			1	2.C FE	19,880	99.9780	19,996	20,000	19,883		3			5.700	5.906	MS	127		11/22/2024	03/15/2028
04316J-AL-3	Arthur J Gallagher & Co			1	2.B FE	4,996	99.4940	4,975	5,000	4,996					4.850	4.868	JD	8		12/10/2024	12/15/2029
04685A-3E-9	Athene Global Funding 144A				1.E FE	65,474	83.9900	58,793	70,000	66,219		384			2.646	3.509	AO	448	1,720	05/02/2024	10/04/2031
049560-AZ-8	Atmos Energy Corp			1	1.E FE	36,823	104.7720	36,670	35,000	36,741		(82)			5.900	5.178	MN	264	1,033	06/18/2024	11/15/2033
053332-BH-4	AutoZone Inc			1	2.B FE	25,025	107.6270	26,907	25,000	25,023		(2)			6.550	6.536	MN	273	1,665	10/24/2023	11/01/2033
053332-BK-7	AutoZone Inc			1	2.B FE	19,964	99.4340	19,887	20,000	19,966		2			5.400	5.423	JJ	549		06/24/2024	07/15/2034
054561-AJ-4	AXA Equitable Hldgs I			1	2.A FE	15,922	97.9790	16,656	17,000	16,155		210			4.350	6.033	AO	146	631	05/02/2024	04/20/2028
05526D-BY-0	BAT Capital Corp			1	2.A FE	20,000	102.2600	20,452	20,000	20,000					5.834	5.834	FA	425	583	02/15/2024	02/20/2031
05526D-BZ-7	BAT Capital Corp			1	2.A FE	10,114	102.8210	10,282	10,000	10,107		(7)			6.000	5.844	FA	218	300	03/12/2024	02/20/2034
05684B-AC-1	Bain Capital Specialty Corp			1	2.C FE	69,253	95.2290	66,660	70,000	69,722		150			2.550	2.780	AO	387	1,785	10/05/2021	10/13/2026
059165-ES-5	Baltimore Gas & Electric Co			1	1.F FE	19,994	98.8030	19,761	20,000	19,994					5.650	5.652	JD	94	549	06/03/2024	06/01/2054
06051G-HA-0	Bank of America Corp			1	1.G FE	28,460	77.2630	23,179	30,000	28,632		32			3.946	4.250	JJ	520	1,184	02/07/2019	01/23/2049
06051G-JL-4	Bank of America Corp			1	1.G FE	47,657	83.5490	41,774	50,000	47,710		54			1.922	2.624	AO	179	673	10/24/2024	10/24/2031
06051G-JW-0	Bank of America Corp			1	1.G FE	20,000	74.8510	14,970	20,000	20,000					3.311	3.311	AO	127	662	04/16/2021	04/22/2042
06051G-KD-0	Bank of America Corp			1	1.G FE	22,544	84.4370	21,109	25,000	23,098		207			2.572	3.704	AO	127	643	03/24/2022	10/20/2032
06051G-LG-2	Bank of America Corp			2	1.E FE	29,540	100.4640	30,139	30,000	29,630		73			5.202	5.524	AO	286	1,561	10/04/2023	04/25/2029
06051G-LV-9	Bank of America Corp			1	1.E FE	80,175	101.8020	81,441	80,000	80,130		(45)			5.933	5.831	MS	1,398	4,153	05/02/2024	09/15/2027
06406R-BT-3	Bank of NY Mellon Corp			1	1.D FE	25,000	105.0480	26,262	25,000	25,000					6.317	6.317	AO	290	1,579	10/18/2023	10/25/2029
06406R-BV-8	Bank of NY Mellon Corp			1	1.D FE	10,000	100.1270	10,013	10,000	10,000					4.975	4.975	MS	148	249	03/07/2024	03/14/2030
06406R-BW-6	Bank of NY Mellon Corp			1	1.D FE	15,000	99.0710	14,861	15,000	15,000					5.188	5.188	MS	231	389	03/07/2024	03/14/2035
06406R-BZ-9	Bank of NY Mellon Corp			1	1.D FE	25,000	99.7970	24,949	25,000	25,000					5.060	5.060	JJ	559		07/15/2024	07/22/2032
09290D-AJ-0	BlackRock Funding Inc			1	1.D FE	14,940	98.0510	14,708	15,000	14,941		2			4.900	4.950	JJ	316		07/17/2024	01/08/2035
097023-CD-5	Boeing Co			1	2.C FE	9,166	92.1080	9,211	10,000	9,195		29			3.200	5.383	MS	107		11/05/2024	03/01/2029
097023-CN-3	Boeing Co			1	2.C FE	4,429	89.2630	4,463	5,000	4,446		16			2.950	5.478	FA	61		10/28/2024	02/01/2030
097023-CY-9	Boeing Co			1	2.C FE	24,651	98.5600	24,640	25,000	24,659		8			5.150	5.448	MN	215	258	11/18/2024	05/01/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
097023-DR-3	Boeing Co			1	2.C FE	10,492	104.6150	10,461	10,000	10,482		(10)			6.388	5.458	MN	106		11/05/2024	05/01/2031
097023-DS-1	Boeing Co			1	2.C FE	10,465	104.7930	10,479	10,000	10,461		(4)			6.528	5.867	MN	109		11/18/2024	05/01/2034
100743-AM-5	Boston Gas Co 144A			1	2.A FE	5,000	89.0960	4,455	5,000	5,000					3.757	3.757	MS	55	188	03/11/2022	03/16/2032
10373Q-BP-4	BP Cap Mkts America			1	1.E FE	19,143	62.0180	12,404	20,000	19,213		19			2.939	3.159	JD	44	588	08/31/2021	06/04/2051
10373Q-BQ-2	BP Cap Mkts America			1	1.E FE	6,564	63.4260	6,343	10,000	6,584		20			3.379	5.591	FA	134	169	05/02/2024	02/08/2061
10373Q-BU-3	BP Cap Mkts America			1	1.E FE	15,000	96.5020	14,475	15,000	15,000					4.812	4.812	FA	277	722	02/09/2023	02/13/2033
10373Q-BV-1	BP Cap Mkts America			1	1.E FE	10,000	96.7580	9,676	10,000	10,000					4.893	4.894	MS	150	489	05/09/2023	09/11/2033
10373Q-CA-6	BP Cap Mkts America			1	1.E FE	44,767	98.5760	44,359	45,000	44,773		5			5.227	5.293	MN	287	261	11/20/2024	11/17/2034
10921U-2L-1	Brighthouse Financial Inc 144A				1.G FE	39,976	100.8060	40,322	40,000	39,978		2			5.650	5.664	JD	132	1,130	06/03/2024	06/10/2029
110122-EK-0	Bristol Myers Squibb Co			1	1.F FE	14,941	97.0380	14,556	15,000	14,942		1			5.550	5.577	FA	298	416	02/14/2024	02/22/2054
11135F-BX-8	Broadcom Inc			1	2.B FE	14,980	100.3520	15,053	15,000	14,982		2			5.050	5.080	JJ	356		07/08/2024	07/12/2029
11135F-CA-7	Broadcom Inc			1	2.B FE	39,942	98.3360	39,334	40,000	39,945		3			4.150	4.198	FA	410		09/26/2024	02/15/2028
114259-AW-4	Brooklyn Union Gas Co 144A			1	2.A FE	35,000	94.9550	33,234	35,000	35,000					4.866	4.866	FA	691	1,703	08/02/2022	08/05/2032
12513G-BG-3	CDW LLC			1	2.C FE	55,000	95.8820	52,735	55,000	55,000					2.670	2.670	JD	122	1,469	11/23/2021	12/01/2026
126650-CY-4	CVS Health Corp			1	2.B FE	13,266	86.4810	12,972	15,000	13,277		11			4.780	6.053	MS	191		11/15/2024	03/25/2038
126650-CZ-1	CVS Health Corp			1	2.B FE	8,731	82.4710	8,247	10,000	8,746		15			5.050	6.064	MS	135	253	06/03/2024	03/25/2048
126650-DG-2	CVS Health Corp			1	2.B FE	23,101	91.0660	22,766	25,000	23,132		31			3.250	5.084	FA	307		12/04/2024	08/15/2029
126650-DJ-6	CVS Health Corp			1	2.B FE	14,077	91.5750	13,736	15,000	14,089		12			3.750	5.082	AO	141		12/04/2024	04/01/2030
126650-DK-3	CVS Health Corp			1	2.B FE	3,688	78.4380	2,353	3,000	3,558		(31)			4.125	2.598	AO	31	124	07/31/2020	04/01/2040
126650-DN-7	CVS Health Corp			1	2.B FE	4,149	81.3120	4,066	5,000	4,162		13			1.750	5.221	FA	32		11/25/2024	08/21/2030
126650-DQ-0	CVS Health Corp			1	2.B FE	16,271	80.6450	16,129	20,000	16,328		58			1.875	5.421	FA	128		11/19/2024	02/28/2031
126650-DR-8	CVS Health Corp			1	2.B FE	4,081	80.0990	4,005	5,000	4,092		11			2.125	5.389	MS	31		11/26/2024	09/15/2031
126650-DW-7	CVS Health Corp			1	2.B FE	39,856	98.6470	39,459	40,000	39,896		24			5.000	5.071	JJ	839	2,322	05/30/2023	01/30/2029
127097-AM-5	Coterra Energy Inc			1	2.B FE	14,931	97.7430	14,661	15,000	14,931					5.400	5.458	FA	32		12/03/2024	02/15/2035
14040H-CZ-6	Capital One Finl Co			1	2.A FE	9,613	103.2790	10,328	10,000	9,686		58			6.312	7.152	JD	40	631	10/06/2023	06/08/2029
14040H-DC-6	Capital One Finl Co			1	2.A FE	80,459	110.4330	82,825	75,000	80,128		(321)			7.624	6.186	AO	969	4,375	09/25/2024	10/30/2031
14149Y-BR-8	Cardinal Health Inc			1	2.B FE	50,165	99.3740	49,687	50,000	50,163		(2)			5.000	4.923	MN	271		12/06/2024	11/15/2029
14913U-AU-4	Caterpillar Finl Svs Corp				1.F FE	49,919	99.6510	49,826	50,000	49,920		2			4.700	4.737	MN	300		11/12/2024	11/15/2029
15189T-BG-1	CenterPoint Energy Inc			1	2.B FE	34,927	101.1210	35,392	35,000	34,936		10			5.400	5.447	JD	158	1,055	05/08/2024	06/01/2029
161175-AY-0	Charter Comm LLC			2	2.C FE	10,066	99.8830	9,988	10,000	10,004		(11)			4.908	4.789	JJ	215	491	10/16/2018	07/23/2025
161175-BA-1	Charter Comm LLC			2	2.C FE	13,333	94.5750	9,458	10,000	12,955		(90)			6.484	4.290	AO	122	648	06/16/2020	10/23/2045
161175-BK-9	Charter Comm LLC			1	2.C FE	15,955	96.7810	14,517	15,000	15,371		(118)			4.200	3.314	MS	186	630	09/04/2019	03/15/2028
161175-BL-7	Charter Comm LLC			1	2.C FE	7,779	82.1670	8,217	10,000	7,804		25			5.375	7.399	MN	90	269	05/02/2024	05/01/2047
161175-BN-3	Charter Comm LLC			1	2.C FE	19,422	85.5630	17,113	20,000	19,436		11			5.750	5.971	AO	288	1,150	12/28/2023	04/01/2048
161175-BR-4	Charter Comm LLC			1	2.C FE	29,497	97.8530	29,356	30,000	29,509		12			5.050	5.486	MS	383		11/21/2024	03/30/2029
161175-BT-0	Charter Comm LLC			1	2.C FE	18,608	75.2760	18,819	25,000	18,692		84			4.800	6.933	MS	400	1,200	02/22/2024	03/01/2050
161175-CC-6	Charter Comm LLC			1	2.C FE	4,995	66.7100	3,335	5,000	4,995					4.400	4.405	JD	18	220	05/18/2021	12/01/2061
161175-CE-2	Charter Comm LLC			1	2.C FE	6,774	68.0160	6,802	10,000	6,793		19			3.500	6.664	MS	117		10/24/2024	03/01/2042
161175-CR-3	Charter Comm LLC			1	2.C FE	4,988	102.3180	5,116	5,000	4,989		1			6.550	6.583	JD	27	179	05/09/2024	06/01/2034
17275R-BS-0	Cisco Sys Inc			1	1.E FE	19,960	100.3240	20,065	20,000	19,964		4			4.950	4.984	FA	344	495	02/21/2024	02/26/2031
17275R-BV-3	Cisco Sys Inc			1	1.E FE	9,956	95.9790	9,598	10,000	9,956					5.350	5.377	FA	186	268	02/21/2024	02/26/2064
172967-PF-2	Citigroup Inc			1	1.G FE	10,000	99.9050	9,990	10,000	10,000					5.174	5.174	FA	198	259	02/06/2024	02/13/2030
174610-BF-1	Citizens Finl Group			1	2.A FE	14,981	101.5380	15,231	15,000	14,983		2			5.841	5.867	JJ	385	438	07/02/2024	01/23/2030
174610-BG-9	Citizens Finl Group			1	2.A FE	5,000	105.7010	5,285	5,000	5,000					6.645	6.645	AO	61	166	04/18/2024	04/25/2035
174610-BH-7	Citizens Finl Group			1	2.A FE	25,000	100.3720	25,093	25,000	25,000					5.718	5.718	JJ	627		07/18/2024	07/23/2032

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
18551P-AE-9	Cleco Corp Hldgs			1	2.C FE	12,729	89.8990	13,485	15,000	13,274		308			3.375	6.238	MS	149	506	03/07/2023	09/15/2029
18977W-2G-4	CNO Global Funding 144A				1.G FE	29,997	99.5290	29,859	30,000	29,997					4.875	4.879	JD	77		12/10/2024	12/10/2027
19828A-AB-3	Columbia Pipeline LLC 144A			1	2.B FE	15,147	102.4170	15,363	15,000	15,110		(27)			6.042	5.812	FA	342	924	08/07/2023	08/15/2028
19828A-AC-1	Columbia Pipeline LLC 144A			1	2.B FE	4,828	98.7870	4,939	5,000	4,838		10			5.681	6.154	JJ	131	147	04/23/2024	01/15/2034
19828A-AD-9	Columbia Pipeline LLC 144A			1	2.B FE	10,912	97.5610	10,732	11,000	10,914		2			5.097	5.235	AO	174		10/24/2024	10/01/2031
19828T-AA-4	Columbia Pipelines LLC 144A			1	2.A FE	19,616	102.9700	20,594	20,000	19,672		49			5.927	6.278	FA	448	1,208	11/10/2023	08/15/2030
19828T-AB-2	Columbia Pipelines LLC 144A			1	2.A FE	9,996	102.6600	10,266	10,000	10,000		3			6.036	6.036	MN	77	766	08/02/2023	11/15/2033
20030N-BT-7	Comcast Corp			1	1.G FE	4,165	80.7900	4,039	5,000	4,392		39			3.200	4.567	JJ	74	160	06/11/2018	07/15/2036
20030N-CY-5	Comcast Corp			1	1.G FE	14,972	75.8480	11,377	15,000	14,977		1			3.250	3.263	MN	81	488	10/29/2019	11/01/2039
20030N-DH-1	Comcast Corp			1	1.G FE	28,895	80.5050	20,126	25,000	27,998		(191)			3.750	2.707	AO	234	844	05/02/2024	04/01/2040
20030N-DS-7	Comcast Corp			1	1.G FE	31,139	60.2600	26,515	44,000	31,496		186			2.887	4.759	MN	212	1,270	03/28/2024	11/01/2051
20030N-ED-9	Comcast Corp			1	1.G FE	49,892	99.0170	49,509	50,000	49,925		17			4.550	4.591	JJ	1,049	2,692	05/01/2023	01/15/2029
20030N-EE-7	Comcast Corp			1	1.G FE	19,938	97.1690	19,434	20,000	19,947		5			4.800	4.839	MN	123	960	05/01/2023	05/15/2033
20268J-AR-4	CommonSpirit Health			1	1.G FE	25,000	99.6050	24,901	25,000	25,000					5.205	5.205	JD	108	907	03/13/2024	12/01/2031
205887-CC-4	ConAgra Inc			1	2.C FE	48,178	99.3980	44,729	45,000	46,441		(377)			4.850	3.869	MN	364	2,183	12/13/2022	11/01/2028
205887-CJ-9	ConAgra Inc			1	2.C FE	34,949	101.0090	35,353	35,000	34,974		18			5.300	5.345	AO	464	2,169	07/17/2023	10/01/2026
20826F-AV-8	ConocoPhillips Co			1	1.F FE	19,968	73.1220	14,624	20,000	19,970		1			3.800	3.809	MS	224	760	02/22/2022	03/15/2052
20826F-BD-7	ConocoPhillips Co			1	1.F FE	13,237	72.3480	12,299	17,000	13,255		17			4.025	5.405	MS	201	403	10/24/2024	03/15/2062
20826F-BE-5	ConocoPhillips Co			1	1.F FE	4,860	92.6150	4,631	5,000	4,862		1			5.300	5.494	MN	34	133	06/13/2024	05/15/2053
20826F-BG-0	ConocoPhillips Co			1	1.F FE	10,047	96.4870	9,649	10,000	10,047					5.550	5.516	MS	163	438	05/02/2024	03/15/2054
20826F-BH-8	ConocoPhillips Co			1	1.F FE	14,798	96.0450	14,407	15,000	14,802		2			5.700	5.786	MS	252	922	11/14/2023	09/15/2063
20826F-BJ-4	ConocoPhillips Co			1	1.F FE	24,967	98.9600	24,740	25,000	24,967					4.700	4.728	JJ	85		11/25/2024	01/15/2030
20826F-BN-5	ConocoPhillips Co			1	1.F FE	15,095	94.5770	14,187	15,000	15,095					5.650	5.609	JJ	61		12/09/2024	01/15/2065
209111-GC-1	Consolidated Edison Co NY Inc			1	1.G FE	25,000	65.4930	16,373	25,000	25,000					3.200	3.200	JD	67	800	11/29/2021	12/01/2051
209111-GK-3	Consolidated Edison Co NY Inc			1	1.G FE	9,930	99.6280	9,963	10,000	9,931		1			5.700	5.749	MN	73	295	05/06/2024	05/15/2054
209111-GN-7	Consolidated Edison Co NY Inc			1	1.G FE	24,794	96.1790	24,045	25,000	24,794					5.500	5.557	MS	164		11/14/2024	03/15/2055
21037X-AD-2	Constellation Software Inc 144A			1	2.B FE	10,047	100.3450	10,034	10,000	10,043		(3)			5.461	5.399	FA	205	273	02/07/2024	02/16/2034
22160K-AP-0	Costco Wholesale Corp			1	1.E FE	12,894	85.5730	12,836	15,000	12,943		49			1.600	4.540	AO	47		11/08/2024	04/20/2030
224044-CN-5	Cox Comm Inc 144A			1	2.B FE	23,123	84.2740	21,069	25,000	23,281		145			2.600	3.756	JD	29	650	05/02/2024	06/15/2031
224044-CU-9	Cox Comm Inc 144A			1	2.B FE	54,695	96.8300	53,256	55,000	54,699		4			5.450	5.522	MS	1,091		11/06/2024	09/01/2034
22822V-AK-7	Crown Castle Intl Corp			1	2.B FE	25,172	96.2300	25,982	27,000	25,694		374			3.800	5.507	FA	388	1,026	11/17/2023	02/15/2028
22822V-AN-1	Crown Castle Intl Corp			1	2.B FE	15,442	90.9500	16,371	18,000	15,854		370			3.100	5.957	MN	71	558	11/16/2023	11/15/2029
22822V-BB-6	Crown Castle Intl Corp			1	2.B FE	34,921	98.8580	34,600	35,000	34,942		14			4.800	4.850	MS	560	1,680	04/24/2023	09/01/2028
25278X-AW-9	Diamond Energy Inc			1	2.B FE	5,386	99.8550	4,993	5,000	5,384		(2)			6.250	5.696	MS	92	156	09/10/2024	03/15/2053
25278X-BA-6	Diamond Energy Inc			1	2.B FE	5,089	94.0260	4,701	5,000	5,089					5.750	5.625	AO	58	144	09/09/2024	04/18/2054
25278X-BB-4	Diamond Energy Inc			1	2.B FE	14,022	93.9020	13,146	14,000	14,022					5.900	5.889	AO	168	148	12/03/2024	04/18/2064
254709-AT-5	Discover Finl Svs			2	2.B FE	16,824	114.3070	17,146	15,000	16,742		(82)			7.964	6.228	MN	196	996	09/23/2024	11/02/2034
25470D-BF-5	Discovery Comm Inc			1	2.C FE	5,061	93.1630	4,658	5,000	5,038		(8)			4.125	3.922	MN	26	206	03/17/2022	05/15/2029
25470D-BJ-7	Discovery Comm Inc			2	2.C FE	8,989	88.9480	8,895	10,000	9,005		15			3.625	5.809	MN	46		11/26/2024	05/15/2030
26441C-BH-7	Duke Energy Co			1	2.B FE	8,392	87.6530	8,765	10,000	8,707		202			2.450	5.223	JD	20	245	05/31/2023	06/01/2030
26441C-BL-8	Duke Energy Co			1	2.B FE	17,395	85.3970	17,079	20,000	17,938		267			2.550	4.386	JD	23	510	03/21/2023	06/15/2031
26441C-BU-8	Duke Energy Co			1	2.B FE	8,897	87.4060	8,741	10,000	8,923		16			5.000	5.786	FA	189	500	05/31/2023	08/15/2052
26441C-CE-3	Duke Energy Co			1	2.B FE	4,993	99.7440	4,987	5,000	4,994					5.450	5.467	JD	12	142	06/05/2024	06/15/2034
26442C-AH-7	Duke Energy Inc				1.F FE	35,203	97.9000	29,370	30,000	34,210		(206)			5.300	4.029	FA	601	1,590	12/02/2020	02/15/2040
26442C-BH-6	Duke Energy Inc			1	1.F FE	3,542	70.5150	3,526	5,000	3,553		11			3.550	5.644	MS	52	89	07/03/2024	03/15/2052

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
26442E-AF-7	Duke Energy Ohio Inc			1	1.F FE	24,989	95.4940	23,874	25,000	24,995		1			3.650	3.655	FA	380	913	01/03/2019	02/01/2029
26442E-AL-4	Duke Energy Ohio Inc			1	1.F FE	24,332	96.6630	24,166	25,000	24,339		7			5.550	5.737	MS	409	698	05/02/2024	03/15/2054
26442U-AP-9	Duke Energy Progress Inc			1	1.F FE	14,870	76.5400	11,481	15,000	14,877		2			4.000	4.050	AO	150	600	03/14/2022	04/01/2052
26443T-AB-2	Duke Energy Indiana LLC			1	1.F FE	19,553	67.3130	13,463	20,000	19,603		10			3.250	3.369	AO	163	650	09/25/2019	10/01/2049
26875P-AW-1	EOG Resources			1	1.G FE	15,110	98.0610	14,709	15,000	15,110					5.650	5.598	JD	94		12/02/2024	12/01/2054
281020-AM-9	Edison Intl Inc			1	2.C FE	13,664	96.9920	14,549	15,000	13,994		275			4.125	6.479	MS	182	619	10/17/2023	03/15/2028
281020-AY-3	Edison Intl Inc			1	2.B FE	9,981	100.2190	10,022	10,000	9,986		3			5.250	5.291	MN	67	525	05/10/2023	11/15/2028
281020-BB-2	Edison Intl Inc			1	2.B FE	34,888	98.9110	34,619	35,000	34,889		1			5.250	5.304	MS	286		11/01/2024	03/15/2032
29273V-AT-7	Energy Transfer Equity			1	2.B FE	9,989	105.6690	10,567	10,000	9,989		1			6.400	6.422	JD	53	640	10/10/2023	12/01/2030
29273V-AZ-3	Energy Transfer Equity			1	2.B FE	9,980	100.4750	10,047	10,000	9,982		2			5.250	5.296	JJ	277		06/06/2024	07/01/2029
29278N-AG-8	Energy Transfer Ptrns LP			1	2.B FE	19,875	100.3400	20,068	20,000	19,911		18			5.250	5.368	AO	222	1,050	06/01/2023	04/15/2029
29379V-CG-6	Enterprise Prods Inc			1	1.G FE	19,880	96.8240	19,365	20,000	19,884		4			4.950	5.024	FA	393		08/01/2024	02/15/2035
29379V-CH-4	Enterprise Prods Inc			1	1.G FE	10,495	96.3590	9,636	10,000	10,493		(2)			5.550	5.221	FA	220		09/13/2024	02/16/2055
29444U-BE-5	Equinix Inc			1	2.B FE	8,671	91.9220	9,192	10,000	8,924		186			3.200	5.762	MN	38	320	08/16/2023	11/18/2029
29449W-AF-4	Equitable Finl Life 144A				1.E FE	19,946	90.3800	18,076	20,000	19,975		8			1.800	1.841	MS	113	360	03/03/2021	03/08/2028
29449W-AL-1	Equitable Finl Life 144A				1.E FE	54,935	94.5230	51,988	55,000	54,975		13			1.700	1.725	MN	127	935	11/08/2021	11/12/2026
30034W-AB-2	Evergy Inc			1	2.B FE	9,958	90.9730	9,097	10,000	9,978		4			2.900	2.950	MS	85	290	12/10/2019	09/15/2029
30037D-AA-3	Evergy Metro Inc			1	1.F FE	15,570	86.6650	13,000	15,000	15,335		(62)			2.250	1.793	JD	28	338	02/02/2021	06/01/2030
30040W-AU-2	Eversource Energy			1	2.B FE	59,398	97.1850	58,311	60,000	59,475		49			5.125	5.255	MN	393	3,075	06/13/2023	05/15/2033
30040W-AX-6	Eversource Energy			1	2.B FE	14,920	99.2310	14,885	15,000	14,925		5			5.500	5.571	JJ	413	371	01/16/2024	01/01/2034
30303M-8L-9	Meta Platforms Inc			1	1.D FE	44,989	100.1230	45,056	45,000	44,993		2			4.600	4.605	MN	265	2,070	05/01/2023	05/15/2028
316773-DK-3	Fifth Third Bancorp			1	2.A FE	5,000	103.7390	5,187	5,000	5,000					6.339	6.339	JJ	136	317	07/24/2023	07/27/2029
337932-AH-0	FirstEnergy Corp			1	2.C FE	42,902	97.3790	43,821	45,000	43,277		375			3.900	5.538	JJ	809	934	05/14/2024	07/15/2027
341081-GP-6	Florida Power & Light			1	1.D FE	44,982	99.0980	44,594	45,000	44,985		2			4.625	4.632	MN	266	2,081	05/15/2023	05/15/2030
350930-AC-7	Foundry JV HIldgs LLC 144A			1	2.B FE	203,886	100.9170	201,834	200,000	203,686		(200)			6.150	5.822	JJ	7,995		05/24/2024	01/25/2032
361841-AL-3	GLP Capital LP			1	2.C FE	19,747	99.2710	19,854	20,000	19,814		39			5.300	5.558	JJ	489	1,060	03/06/2023	01/15/2029
373334-JS-1	Georgia Power Co				1.G FE	19,859	91.2680	18,254	20,000	19,885		5			4.750	4.803	MS	317	950	02/15/2019	09/01/2040
373334-KQ-3	Georgia Power Co			1	1.F FE	9,968	97.3310	9,733	10,000	9,975		3			4.700	4.740	MN	60	470	05/02/2022	05/15/2032
373334-KS-9	Georgia Power Co			1	1.F FE	29,962	99.5700	29,871	30,000	29,974		7			4.650	4.678	MN	174	1,395	05/01/2023	05/16/2028
373334-KY-6	Georgia Power Co			1	1.G FE	29,930	98.3670	29,510	30,000	29,930					4.550	4.596	MS	99		12/02/2024	03/15/2030
375558-BZ-5	Gilead Sciences Inc			1	2.A FE	14,976	100.3610	15,054	15,000	14,979		3			5.250	5.270	AO	166	855	09/07/2023	10/15/2033
375558-CB-7	Gilead Sciences Inc			1	2.A FE	30,083	99.7990	29,940	30,000	30,083		(1)			4.800	4.735	MN	164		12/12/2024	11/15/2029
378272-BP-2	Glencore Funding LLC 144A			1	2.A FE	17,416	105.0280	17,855	17,000	17,411		(7)			6.375	5.851	AO	256	638	10/24/2024	10/06/2030
378272-BS-6	Glencore Funding LLC 144A			1	2.A FE	65,115	100.8230	65,535	65,000	65,100		(15)			5.371	5.330	AO	844	1,746	04/05/2024	04/04/2029
38141G-B2-9	Goldman Sachs Group Inc			1	1.F FE	40,000	99.4900	39,796	40,000	40,000					5.049	5.049	JJ	886		07/16/2024	07/23/2030
38141G-B6-0	Goldman Sachs Group Inc			1	1.F FE	25,000	97.9270	24,482	25,000	25,000					4.692	4.692	AO	222		10/16/2024	10/23/2030
38141G-WV-2	Goldman Sachs Group Inc			1	2.A FE	103,176	96.1940	86,575	90,000	96,182		(1,805)			3.814	1.671	AO	648	3,433	01/07/2021	04/23/2029
38141G-XA-7	Goldman Sachs Group Inc			1	1.F FE	37,962	88.2380	30,883	35,000	37,350		(141)			4.411	3.748	AO	292	1,544	06/10/2020	04/23/2039
38141G-XR-0	Goldman Sachs Group Inc			1	1.F FE	15,000	82.5810	12,387	15,000	15,000					1.992	1.992	JJ	128	299	01/20/2021	01/27/2032
437076-DF-6	Home Depot Inc			1	1.F FE	4,922	95.9190	4,796	5,000	4,922		1			5.300	5.406	JD	4	133	06/17/2024	06/25/2054
438516-CT-1	Honeywell Intl Inc			1	1.F FE	4,986	93.8130	4,691	5,000	4,986					5.250	5.269	MS	88		12/09/2024	03/01/2054
44891A-CB-1	Hyundai Capital America 144A				1.G FE	29,891	100.6150	30,184	30,000	29,953		36			5.500	5.633	MS	417	1,650	03/28/2023	03/30/2026
458140-BG-4	Intel Corp 144A			1	2.A FE	17,518	66.0220	16,505	25,000	17,541		23			3.734	6.186	JD	60	373	12/09/2024	12/08/2047
458140-BJ-8	Intel Corp			1	2.A FE	6,388	59.7870	5,979	10,000	6,396		8			3.250	6.079	MN	42	81	12/09/2024	11/15/2049
458140-BM-1	Intel Corp			1	2.A FE	13,044	77.3690	11,605	15,000	13,068		24			4.750	5.720	MS	190	594	08/28/2024	03/25/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
458140-CC-2	Intel Corp			1	2.A FE	9,978	78.1180	7,812	10,000	9,978					5.050	5.063	FA	205	505	08/02/2022	08/05/2062
458140-CJ-7	Intel Corp			1	2.A FE	9,315	88.5680	8,857	10,000	9,317		2			5.700	6.217	FA	223		11/06/2024	02/10/2053
458140-CK-4	Intel Corp			1	2.A FE	10,360	90.3650	9,036	10,000	10,355		(3)			5.900	5.671	FA	231	590	02/08/2023	02/10/2063
459200-KM-2	Intl Business Machines Corp			1	1.G FE	99,986	94.9960	94,996	100,000	99,994		3			2.200	2.203	FA	868	2,200	02/02/2022	02/09/2027
465685-AQ-8	ITC Hldgs Corp 144A			1	2.B FE	24,949	89.4620	22,366	25,000	24,970		5			2.950	2.974	MN	96	738	05/11/2020	05/14/2030
46647P-BD-7	JPMorgan Chase & Co			1	1.F FE	55,000	94.6850	52,077	55,000	55,000					3.702	3.702	MN	311	2,036	04/29/2019	05/06/2030
46647P-BX-3	JPMorgan Chase & Co			1	1.F FE	8,065	82.9040	8,290	10,000	8,261		197			1.953	4.884	FA	80	195	01/05/2024	02/04/2032
46647P-CC-8	JPMorgan Chase & Co			1	1.F FE	12,687	85.7990	12,870	15,000	12,900		214			2.580	4.882	AO	74	387	02/02/2024	04/22/2032
46647P-CD-6	JPMorgan Chase & Co			1	1.E FE	4,969	73.4970	3,675	5,000	4,973		1			3.157	3.198	AO	30	158	04/19/2021	04/22/2042
46647P-CR-5	JPMorgan Chase & Co			1	1.E FE	15,000	84.3710	12,656	15,000	15,000					2.545	2.545	MN	56	382	11/01/2021	11/08/2032
46647P-DG-8	JPMorgan Chase & Co			1	1.E FE	55,000	99.9920	54,996	55,000	55,000					4.851	4.851	JJ	1,156	2,668	07/18/2022	07/25/2028
46647P-DU-7	JPMorgan Chase & Co			1	1.E FE	35,000	101.0090	35,353	35,000	35,000					5.299	5.299	JJ	809	1,855	07/17/2023	07/24/2029
46647P-DW-3	JPMorgan Chase & Co			2	1.E FE	15,000	102.3240	15,349	15,000	15,000					6.070	6.070	AO	175	908	10/16/2023	10/22/2027
46647P-EC-6	JPMorgan Chase & Co			1	1.E FE	35,066	99.5420	34,840	35,000	35,061		(5)			5.336	5.311	JJ	820	934	01/30/2024	01/23/2035
46647P-EG-7	JPMorgan Chase & Co			1	1.F FE	65,151	102.0130	66,308	65,000	65,134		(17)			5.581	5.526	AO	695	1,814	05/02/2024	04/22/2030
46647P-ER-3	JPMorgan Chase & Co			1	1.E FE	44,532	96.3320	43,349	45,000	44,538		6			4.946	5.070	AO	427		10/24/2024	10/22/2035
476556-DE-2	Jersey Central Power & Light 144A			1	1.G FE	4,982	97.6480	4,882	5,000	4,982					5.100	5.144	JJ	18		12/02/2024	01/15/2035
49338C-AD-5	KeySpan Gas East Inc 144A			1	2.A FE	5,000	101.4330	5,072	5,000	5,000					5.994	5.994	MS	96	300	03/01/2023	03/06/2033
502431-AR-0	L3Harris Corp			1	2.B FE	10,110	97.0260	9,703	10,000	10,110					5.600	5.522	JJ	235		12/12/2024	07/31/2053
502431-AS-8	L3Harris Corp			1	2.B FE	19,955	99.9660	19,993	20,000	19,965		9			5.050	5.095	JD	84	724	03/11/2024	06/01/2029
502431-AU-3	L3Harris Corp			1	2.B FE	4,994	99.6520	4,983	5,000	4,995		1			5.350	5.364	JD	22	192	03/11/2024	06/01/2034
502431-AV-1	L3Harris Corp			1	2.B FE	14,515	96.2050	14,431	15,000	14,515					5.500	5.727	FA	341		12/30/2024	08/15/2054
50540R-BA-9	Laboratory Corp of America			1	2.B FE	29,882	95.7320	28,720	30,000	29,886		4			4.550	4.612	AO	372		09/16/2024	04/01/2032
532457-CQ-9	Lilly Eli & Co			1	1.E FE	9,978	98.0510	9,805	10,000	9,980		2			4.200	4.249	FA	160		08/12/2024	08/14/2029
532457-CR-7	Lilly Eli & Co			1	1.E FE	4,998	96.0200	4,801	5,000	4,998					4.600	4.604	FA	88		08/12/2024	08/14/2034
548661-EP-8	Lowes Co's Inc			1	2.A FE	19,997	100.1630	20,033	20,000	19,999		1			4.800	4.806	AO	240	960	03/28/2023	04/01/2026
55261F-AS-3	M & T Bank Corp			1	2.A FE	55,685	107.2330	58,978	55,000	55,610		(70)			7.413	7.070	AO	691	3,892	09/09/2024	10/30/2029
55336V-BQ-2	MPLX LP			1	2.B FE	12,031	87.5050	13,126	15,000	12,469		366			2.650	6.257	FA	150	398	10/16/2023	08/15/2030
55903V-BB-8	WarnerMedia Hldgs Inc			1	2.C FE	13,835	93.0710	13,961	15,000	13,970		136			4.054	5.924	MS	179	304	05/13/2024	03/15/2029
55903V-BC-6	WarnerMedia Hldgs Inc			1	2.C FE	107,803	88.1490	105,779	120,000	109,415		782			4.279	5.789	MS	1,512	3,423	12/03/2024	03/15/2032
55903V-BE-2	WarnerMedia Hldgs Inc			1	2.C FE	27,652	74.6540	27,622	37,000	27,683		31			5.141	7.279	MS	560	437	12/18/2024	03/15/2052
55903V-BF-9	WarnerMedia Hldgs Inc			1	2.C FE	53,110	73.8360	44,302	60,000	53,113		3			5.391	6.163	MS	952	1,617	12/18/2024	03/15/2062
571748-BH-4	Marsh & McLennan Cos Inc			1	1.G FE	10,265	92.6100	9,261	10,000	10,208		(11)			4.750	4.543	MS	140	475	02/20/2019	03/15/2039
573874-AP-9	Marvel Technology Inc			1	2.C FE	19,947	102.4820	20,496	20,000	19,957		9			5.750	5.809	FA	434	1,045	09/12/2023	02/15/2029
595017-BK-9	Microchip Technology Inc			1	2.B FE	29,969	99.6830	29,905	30,000	29,969					4.900	4.938	MS	61		12/11/2024	03/15/2028
595017-BL-7	Microchip Technology Inc			1	2.B FE	19,984	99.2240	19,845	20,000	19,984					5.050	5.070	MS	42		12/11/2024	02/15/2030
617446-8L-6	Morgan Stanley Group Inc			1	1.E FE	55,322	88.8580	48,872	55,000	55,189		(35)			2.699	2.625	JJ	656	1,484	02/02/2021	01/22/2031
617446-8X-0	Morgan Stanley Group Inc			1	1.E FE	10,000	81.8110	8,181	10,000	10,000					1.928	1.928	AO	34	193	01/20/2021	04/28/2032
61747Y-EH-4	Morgan Stanley			1	1.E FE	25,428	83.7990	25,140	30,000	26,377		383			2.511	4.354	AO	149	753	06/08/2022	10/20/2032
61747Y-FF-7	Morgan Stanley			1	1.E FE	10,000	101.1080	10,111	10,000	10,000					5.449	5.449	JJ	244	543	07/19/2023	07/20/2029
61747Y-FQ-3	Morgan Stanley			1	1.E FE	50,151	101.7860	50,893	50,000	50,134		(17)			5.656	5.585	AO	573	1,406	05/02/2024	04/18/2030
636274-AD-4	National Grid Group Inc			1	2.B FE	10,000	101.9410	10,194	10,000	10,000					5.602	5.602	JD	30	560	06/07/2023	06/12/2028
65339K-BR-0	Nextera Energy Capital			1	2.A FE	68,054	86.4770	60,534	70,000	68,479		236			2.250	2.658	JD	131	1,575	03/03/2023	06/01/2030
65339K-BS-8	Nextera Energy Capital				2.A FE	15,021	100.6130	15,092	15,000	15,007		(10)			5.749	5.679	MS	287	862	08/08/2023	09/01/2025
65473P-AL-9	NiSource Inc			1	2.B FE	8,457	81.7850	8,178	10,000	8,886		159			1.700	3.754	FA	64	170	03/16/2022	02/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
65473P-AN-5	NiSource Inc			1	2.B FE	30,132	100.8690	30,261	30,000	30,094		(26)			5.250	5.144	MS	398	1,575	05/31/2023	03/30/2028
65473P-AP-0	NiSource Inc				2.B FE	9,995	99.6890	9,969	10,000	9,996					5.400	5.405	JD	2	843	05/31/2023	06/30/2033
65473P-AQ-8	NiSource Inc			1	2.B FE	9,668	99.1980	9,920	10,000	9,685		18			5.350	5.794	AO	134	293	05/02/2024	04/01/2034
65473Q-BE-2	NiSource Fin Corp			1	2.B FE	30,407	97.3480	29,204	30,000	30,137		(61)			3.490	3.267	MN	134	1,047	04/08/2020	05/15/2027
666807-BT-8	Northrop Grumman Corp			1	2.A FE	42,965	95.7550	28,726	30,000	40,486		(586)			5.150	2.346	MN	258	1,545	07/31/2020	05/01/2040
67021C-AV-9	NSTAR Electric Co			1	1.F FE	14,978	100.5200	15,078	15,000	14,979		1			5.400	5.419	JD	68	425	05/20/2024	06/01/2034
67066G-AG-9	NVIDIA Corp			1	1.D FE	36,096	82.7560	24,827	30,000	34,910		(280)			3.500	2.195	AO	263	1,050	07/31/2020	04/01/2040
67103H-AL-1	O'Reilly Automotive Inc			1	2.B FE	9,579	96.7670	9,677	10,000	9,638		39			4.700	5.295	JD	21	470	06/12/2023	06/15/2032
677050-AN-6	Oglethorpe Power Corp			1	2.A FE	19,795	88.1470	17,629	20,000	19,816		4			5.050	5.117	AO	253	1,010	05/10/2019	10/01/2048
677347-CH-7	Ohio Edison Co 144A			1	1.G FE	10,093	99.9770	9,998	10,000	10,082		(8)			5.500	5.371	JJ	254	550	07/21/2023	01/15/2033
677415-CV-1	Ohio Power Co			1	2.A FE	29,858	96.7330	29,020	30,000	29,878		11			5.000	5.060	JD	125	1,500	05/08/2023	06/01/2033
682680-BG-7	ONEOK Inc			1	2.B FE	4,996	103.5870	5,179	5,000	4,997					6.100	6.111	MN	39	305	11/15/2022	11/15/2032
682680-CC-5	ONEOK Inc			1	2.B FE	14,984	96.9830	14,548	15,000	14,985		1			4.400	4.423	AO	178		09/10/2024	10/15/2029
682680-CE-1	ONEOK Inc			1	2.B FE	19,936	95.6760	19,135	20,000	19,937		2			5.050	5.090	MN	272		09/10/2024	11/01/2034
682680-CG-6	ONEOK Inc			1	2.B FE	19,962	93.9550	18,791	20,000	19,962					5.850	5.862	MN	315		09/12/2024	11/01/2064
68389X-BP-9	Oracle Corp			1	2.B FE	29,445	83.5630	25,069	30,000	29,591		24			3.800	3.936	MN	146	1,140	04/03/2018	11/15/2037
68389X-BV-6	Oracle Corp			1	2.B FE	8,923	90.3250	9,033	10,000	9,176		136			2.950	4.743	AO	74	295	02/02/2023	04/01/2030
68389X-BW-4	Oracle Corp			1	2.B FE	15,843	78.2990	12,528	16,000	15,784		1			3.600	3.663	AO	144	576	02/10/2022	04/01/2040
68389X-CB-9	Oracle Corp			1	2.B FE	4,990	72.0160	3,601	5,000	4,991					4.100	4.110	MS	55	205	03/22/2021	03/25/2061
68389X-CE-3	Oracle Corp			1	2.B FE	14,977	88.0120	13,202	15,000	14,985		2			2.875	2.893	MS	115	431	03/22/2021	03/25/2031
68389X-CP-8	Oracle Corp			1	2.B FE	24,983	97.3950	24,349	25,000	24,985		1			4.900	4.909	FA	493	1,225	02/02/2023	02/06/2033
68902V-AK-3	Otis Worldwide Corp			1	2.B FE	69,731	88.8560	66,642	75,000	71,157		577			2.565	3.654	FA	727	1,796	11/06/2024	02/15/2030
694308-JG-3	Pacific Gas & Electric Co			1	2.B FE	8,567	85.5360	8,554	10,000	8,956		146			2.500	4.480	FA	104	250	03/24/2022	02/01/2031
694308-JM-0	Pacific Gas & Electric Co			1	2.B FE	36,990	96.7820	38,713	40,000	37,587		360			4.550	5.847	JJ	910	1,706	01/18/2024	07/01/2030
694308-JN-8	Pacific Gas & Electric Co			1	2.B FE	10,870	86.7010	8,670	10,000	10,816		(18)			4.950	4.408	JJ	248	495	09/23/2021	07/01/2050
694308-JT-5	Pacific Gas & Electric Co			1	2.B FE	30,217	88.6900	31,042	35,000	31,269		459			3.250	5.176	JD	95	1,138	09/20/2022	06/01/2031
694308-KF-3	Pacific Gas & Electric Co			1	2.B FE	89,845	101.1430	91,029	90,000	89,919		30			5.450	5.490	JD	218	4,905	02/21/2024	06/15/2027
694308-KH-9	Pacific Gas & Electric Co			1	2.B FE	4,975	109.1400	5,457	5,000	4,976					6.750	6.789	JJ	156	338	01/04/2023	01/15/2053
694308-KL-0	Pacific Gas & Electric Co			1	2.B FE	20,333	103.4970	20,699	20,000	20,293		(40)			6.100	5.682	JJ	563	610	05/02/2024	01/15/2029
709599-BN-3	Penske Truck Leasing 144A			1	2.B FE	4,986	98.7180	4,936	5,000	4,993		3			4.400	4.461	JJ	110	220	06/02/2022	07/01/2027
709599-BU-7	Penske Truck Leasing 144A			1	2.B FE	19,774	101.0160	20,203	20,000	19,886		76			5.750	6.182	MN	118	1,150	07/07/2023	05/24/2026
709599-BW-3	Penske Truck Leasing 144A			1	2.B FE	9,975	102.9210	10,292	10,000	9,981		5			6.050	6.110	FA	252	605	07/27/2023	08/01/2028
713448-EZ-7	PepsiCo Inc			1	1.E FE	4,276	85.3160	4,266	5,000	4,294		18			1.625	4.646	MN	14		11/04/2024	05/01/2030
717081-EU-3	Pfizer Inc			1	1.F FE	8,755	84.4310	8,443	10,000	8,758		4			3.900	5.142	MS	115		12/09/2024	03/15/2039
718172-DA-4	Philip Morris Intl			1	1.F FE	24,756	100.4730	25,118	25,000	24,808		32			5.125	5.298	FA	484	1,281	06/06/2023	02/15/2030
718172-DB-2	Philip Morris Intl			1	1.F FE	14,867	100.2170	15,033	15,000	14,884		11			5.375	5.494	FA	305	806	06/29/2023	02/15/2033
718172-DE-6	Philip Morris Intl			1	1.F FE	14,721	101.6030	15,240	15,000	14,749		22			5.625	5.874	MS	267	844	09/05/2023	09/07/2033
718172-DH-9	Philip Morris Intl			1	1.F FE	39,312	100.0630	40,025	40,000	39,376		64			5.125	5.428	FA	786	1,025	05/02/2024	02/13/2031
718172-DM-8	Philip Morris Intl				1.F FE	44,730	99.1430	44,614	45,000	44,744		13			4.375	4.592	MN	328		11/07/2024	11/01/2027
718172-DP-1	Philip Morris Intl			1	1.F FE	14,773	97.7640	14,665	15,000	14,777		5			4.750	5.009	MN	119		11/04/2024	11/01/2031
74256L-ES-4	Principal Life Global Fund II 144A				1.E FE	69,591	94.3520	66,046	70,000	69,843		82			1.500	1.622	MN	128	1,050	11/09/2021	11/17/2026
74256L-EY-1	Principal Life Global Fund II 144A				1.E FE	19,965	100.2180	20,044	20,000	19,971		6			5.100	5.140	JJ	442	510	01/18/2024	01/25/2029
744533-BR-0	Pub Svc Oklahoma			1	2.A FE	25,037	97.0430	24,261	25,000	25,036		(1)			5.200	5.180	JJ	94		12/05/2024	01/15/2035
74456Q-CR-5	Public Svc Elec & Gas			1	1.F FE	19,688	97.0120	19,402	20,000	19,692		4			5.450	5.557	MS	363	545	05/02/2024	03/01/2054
744573-AX-4	Public Svcs Enterprise Group			1	2.B FE	5,005	104.2020	5,210	5,000	5,005					6.125	6.109	AO	65	316	11/06/2023	10/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
744573-AZ-9	Public Svcs Enterprise Group			1	2.B FE	4,992	99.7920	4,990	5,000	4,992		1			5.450	5.471	AO	68	139	03/25/2024	04/01/2034
745310-AH-5	Puget Energy Inc			1	2.C FE	30,695	99.3890	29,817	30,000	30,017		(133)			3.650	3.196	MN	140	1,095	07/02/2019	05/15/2025
745310-AN-2	Puget Energy Inc			1	2.C FE	22,205	91.3620	22,840	25,000	22,392		186			4.224	6.031	MS	311	528	05/15/2024	03/15/2032
75513E-CT-6	Raytheon Tech Corp				2.A FE	9,991	101.7630	10,176	10,000	9,994		3			5.750	5.783	MN	85	575	11/06/2023	11/08/2026
760759-AX-8	Republic Services Inc			1	2.A FE	7,979	81.1250	8,113	10,000	8,113		135			1.450	5.074	FA	55	73	06/24/2024	02/15/2031
760759-BB-5	Republic Services Inc			1	2.A FE	15,078	99.7500	14,963	15,000	15,076		(1)			4.875	4.738	AO	183		11/25/2024	04/01/2029
760759-BK-5	Republic Services Inc			1	2.A FE	29,946	99.1710	29,751	30,000	29,947		1			5.200	5.223	MN	199	607	06/18/2024	11/15/2034
76209P-AE-3	RGA Global Funding 144A				1.E FE	20,000	101.3780	20,276	20,000	20,000					5.448	5.448	MN	112	545	05/22/2024	05/24/2029
78355H-LD-9	Ryder Sys Inc			1	2.A FE	14,987	99.1470	14,872	15,000	14,987					4.900	4.919	JD	114		10/28/2024	12/01/2029
78403D-AN-0	SBA Tower Trust 144A				1.F FE	35,000	99.8980	34,964	35,000	35,000					2.836	2.836	MON	44	995	09/10/2019	01/15/2025
822905-AA-3	Shell Finance Inc				1.D FE	4,348	83.7100	4,186	5,000	4,350		3			4.375	5.438	MN	30	109	11/01/2024	05/11/2045
822905-AG-0	Shell Finance Inc			1	1.D FE	30,302	67.3730	20,212	30,000	30,300		(1)			3.250	3.191	AO	230		11/01/2024	04/06/2050
824348-BL-9	Sherwin Williams Co			1	2.B FE	30,637	87.3350	30,567	35,000	31,844		514			2.300	4.193	MN	103	805	08/02/2022	05/15/2030
83192P-AA-6	Smith & Nephew PLC			1	2.B FE	21,236	83.7920	20,948	25,000	21,270		34			2.032	5.037	AO	109		12/12/2024	10/14/2030
83192P-AD-0	Smith & Nephew PLC			1	2.B FE	9,970	99.2350	9,924	10,000	9,971		2			5.400	5.440	MS	152	270	03/13/2024	03/20/2034
83444M-AC-5	Solventum Corp 144A			1	2.C FE	29,954	100.2530	30,076	30,000	29,961		7			5.400	5.435	MS	540	828	02/23/2024	03/01/2029
842400-GG-2	Southern Calif Edison			1	1.G FE	3,959	77.0460	3,852	5,000	3,962		3			4.000	5.651	AO	50		11/21/2024	04/01/2047
842400-GT-4	Southern Calif Edison			1	1.G FE	14,425	71.5430	10,731	15,000	14,371		(8)			3.650	3.870	FA	228	365	10/15/2024	02/01/2050
842400-GU-1	Southern Calif Edison			1	1.G FE	15,022	86.8660	13,030	15,000	15,012		(2)			2.250	2.233	JD	28	338	03/05/2020	06/01/2030
842400-HM-8	Southern Calif Edison			1	1.G FE	24,991	85.4780	21,369	25,000	24,994		1			2.750	2.754	FA	286	688	01/10/2022	02/01/2032
842400-HT-3	Southern Calif Edison			1	1.G FE	10,416	104.3230	10,432	10,000	10,382		(34)			5.950	5.331	MN	99	595	02/20/2024	11/01/2032
842400-HZ-9	Southern Calif Edison			1	1.G FE	28,914	98.9340	29,680	30,000	28,969		54			5.200	5.677	JD	130	1,387	05/02/2024	06/01/2034
842434-CY-6	Southern Calif Gas Co			1	1.D FE	10,125	99.5080	9,951	10,000	10,122		(2)			5.750	5.662	JD	48	575	06/05/2023	06/01/2053
842434-CZ-3	Southern Calif Gas Co			1	1.D FE	34,689	99.5320	34,836	35,000	34,728		25			5.200	5.316	JD	152	1,820	06/29/2023	06/01/2033
842434-DA-7	Southern Calif Gas Co			1	1.D FE	19,536	98.0370	19,607	20,000	19,542		6			5.600	5.763	AO	280	600	05/02/2024	04/01/2054
842587-DQ-7	Southern Co			1	2.A FE	44,932	100.1520	45,068	45,000	44,953		12			4.850	4.883	JD	97	2,183	05/15/2023	06/15/2028
845011-AB-1	Southwest Gas Corp			1	2.A FE	11,244	76.3910	11,459	15,000	11,287		43			4.150	6.115	JD	52	623	05/02/2024	06/01/2049
845011-AC-9	Southwest Gas Corp			1	2.A FE	20,288	86.1520	22,399	26,000	21,142		726			2.200	6.302	JD	25	572	10/27/2023	06/15/2030
845437-BU-5	Southwestern Elec Power			1	2.A FE	9,987	98.9650	9,896	10,000	9,989		1			5.300	5.317	AO	133	530	03/28/2023	04/01/2033
857477-BS-1	State Street Corp			1	1.F FE	65,000	95.0280	61,768	65,000	65,000					2.203	2.203	FA	573	1,432	02/02/2022	02/07/2028
87264A-CA-1	T-Mobile USA Inc				2.B FE	10,266	91.8170	9,182	10,000	10,117		(36)			2.050	1.664	FA	77	205	09/22/2020	02/15/2028
87264A-CS-2	T-Mobile USA Inc			1	2.B FE	9,993	90.0650	9,007	10,000	9,996		1			2.400	2.409	MS	71	240	12/01/2021	03/15/2029
87264A-DA-0	T-Mobile USA Inc			1	2.B FE	24,947	99.4450	24,861	25,000	24,961		10			4.800	4.848	JJ	553	1,200	05/08/2023	07/15/2028
87264A-DC-6	T-Mobile USA Inc			1	2.B FE	20,787	102.5570	20,511	20,000	20,767		(20)			5.750	5.193	JJ	530	481	09/13/2024	01/15/2034
87264A-DM-4	T-Mobile USA Inc			1	2.B FE	19,971	94.6250	18,925	20,000	19,971					4.700	4.719	JJ	248		09/23/2024	01/15/2035
876030-AK-3	Tapestry Inc			1	2.B FE	15,050	98.8610	14,829	15,000	15,049		(1)			5.100	5.022	MS	43		12/12/2024	03/11/2030
876030-AL-1	Tapestry Inc			1	2.B FE	14,980	97.2360	14,585	15,000	14,980					5.500	5.514	MS	46		12/04/2024	03/11/2035
87612B-BU-5	Targa Resources Ptrs LP			1	2.B FE	17,167	90.9860	18,197	20,000	17,669		259			4.000	6.058	JJ	369	800	05/31/2023	01/15/2032
893574-AP-8	Transcontinental Gas Pipe Line			1	2.B FE	14,719	91.1270	13,669	15,000	14,806		32			3.250	3.516	MN	62	488	03/17/2022	05/15/2030
902494-BL-6	Tyson Foods Inc			1	2.B FE	4,992	101.1050	5,055	5,000	4,993		1			5.400	5.437	MS	80	140	02/28/2024	03/15/2029
902494-BM-4	Tyson Foods Inc			1	2.B FE	4,991	101.3600	5,068	5,000	4,991		1			5.700	5.724	MS	84	148	02/28/2024	03/15/2034
91159H-JC-5	US Bancorp			1	1.G FE	70,000	94.8050	66,363	70,000	70,000					2.215	2.215	JJ	663	1,551	01/20/2022	01/27/2028
913017-CY-3	Raytheon Tech Corp			1	2.A FE	43,986	97.3230	43,795	45,000	44,016		30			4.125	4.750	MN	232	413	12/05/2024	11/16/2028
91324P-DT-6	United Health Group Inc			1	1.F FE	14,985	79.1200	11,868	15,000	14,988		1			3.500	3.506	FA	198	525	07/26/2019	08/15/2039
91324P-EK-4	United Health Group Inc			1	1.F FE	5,200	85.8280	4,291	5,000	5,191		(4)			4.750	4.504	MN	30	238	06/08/2022	05/15/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91324P-EL-2	United Health Group Inc			1	1.F FE	4,951	86.3210	4,316	5,000	4,952					4.950	5.007	MN	32	248	05/17/2022	05/15/2062
91324P-ES-7	United Health Group Inc			1	1.F FE	4,962	100.4110	5,021	5,000	4,963					5.875	5.930	FA	111	294	10/25/2022	02/15/2053
91324P-ET-5	United Health Group Inc			1	1.F FE	4,941	102.2470	5,112	5,000	4,941					6.050	6.130	FA	114	303	10/25/2022	02/15/2063
91324P-FC-1	United Health Group Inc			1	1.F FE	34,553	93.9030	32,866	35,000	34,559		7			5.375	5.461	AO	397	1,066	05/02/2024	04/15/2054
91324P-FM-9	United Health Group Inc			2	1.F FE	14,910	97.5160	14,627	15,000	14,910					5.750	5.789	JJ	374		07/23/2024	07/15/2064
92338C-AB-9	Veralto Corp			1	2.B FE	10,109	101.1570	10,116	10,000	10,103		(6)			5.500	4.831	MS	157		11/26/2024	09/18/2026
92553P-AP-7	Viacom Inc			1	2.C FE	14,528	72.8670	14,573	20,000	14,765		120			4.375	6.925	MS	258	766	07/22/2024	03/15/2043
92553P-AU-6	Viacom Inc			2	2.C FE	4,441	86.9730	4,349	5,000	4,446		4			5.850	6.916	MS	98		09/17/2024	09/01/2043
92553P-AW-2	Viacom Inc			1	2.C FE	23,555	77.7830	15,557	20,000	23,103		(109)			5.250	4.060	AO	263	1,050	07/09/2020	04/01/2044
92556H-AC-1	Paramount Global			1	2.C FE	3,763	75.4950	3,775	5,000	3,770		7			4.950	7.045	MN	29	124	08/26/2024	05/19/2050
927804-GD-0	Virginia Elec & Pwr Co			1	1.F FE	5,550	56.3410	5,634	10,000	5,598		48			2.450	5.728	JD	11	245	05/02/2024	12/15/2050
927804-GK-4	Virginia Elec & Pwr Co			1	1.F FE	39,837	97.8900	39,156	40,000	39,860		13			5.000	5.053	AO	500	2,000	06/06/2023	04/01/2033
927804-GP-3	Virginia Elec & Pwr Co			1	1.F FE	34,752	97.2830	34,049	35,000	34,771		20			5.000	5.091	JJ	807	909	01/02/2024	01/15/2034
927804-GQ-1	Virginia Elec & Pwr Co			1	1.F FE	4,944	94.4720	4,724	5,000	4,945		1			5.350	5.425	JJ	123	139	01/04/2024	01/15/2054
927804-GR-9	Virginia Elec & Pwr Co			1	1.F FE	9,977	97.5940	9,759	10,000	9,978		1			5.050	5.079	FA	195		08/06/2024	08/15/2034
94106L-BY-4	Waste Mgmt Inc			1	1.G FE	29,818	100.1160	30,035	30,000	29,829		11			4.950	5.054	JJ	734		06/24/2024	07/03/2031
94106L-CE-7	Waste Mgmt Inc			1	1.G FE	34,823	97.5230	34,133	35,000	34,824		1			4.950	5.014	MS	274		10/30/2024	03/15/2035
95000U-2F-9	Wells Fargo & Co			1	1.E FE	26,901	97.6820	24,420	25,000	25,557		(374)			3.196	1.645	JD	31	799	04/27/2021	06/17/2027
95000U-2G-7	Wells Fargo & Co			1	2.A FE	28,656	90.2420	31,585	35,000	29,551		759			2.879	6.094	AO	171	1,008	10/24/2023	10/30/2030
95000U-2J-1	Wells Fargo & Co			2	2.A FE	12,069	88.1940	13,229	15,000	12,472		335			2.572	5.897	FA	150	386	10/16/2023	02/11/2031
95000U-2U-6	Wells Fargo & Co			1	2.A FE	65,033	87.6850	61,379	70,000	65,671		416			3.350	4.228	MS	775	2,345	07/18/2023	03/02/2033
95000U-2X-0	Wells Fargo & Co			1	2.A FE	25,000	99.6940	24,923	25,000	25,000					3.908	3.908	AO	179	977	04/18/2022	04/25/2026
95000U-3B-7	Wells Fargo & Co			1	2.A FE	13,218	96.5610	14,484	15,000	13,380		138			4.897	6.565	JJ	318	735	10/24/2023	07/25/2033
95000U-3D-3	Wells Fargo & Co			1	1.E FE	15,000	98.9110	14,837	15,000	15,000					5.389	5.389	AO	150	808	04/17/2023	04/24/2034
95000U-3H-4	Wells Fargo & Co			2	1.E FE	66,452	106.2510	69,063	65,000	66,377		(76)			6.491	6.171	AO	797	3,246	05/02/2024	10/23/2034
96337R-AA-0	Whistler Pipeline LLC 144A			1	2.C FE	20,508	99.6130	19,923	20,000	20,483		(25)			5.400	4.814	MS	438		09/16/2024	09/30/2029
96337R-AB-8	Whistler Pipeline LLC 144A			1	2.C FE	10,118	99.9070	9,991	10,000	10,114		(4)			5.700	5.490	MS	231		08/22/2024	09/30/2031
96337R-AC-6	Whistler Pipeline LLC 144A			1	2.C FE	10,270	100.3080	10,031	10,000	10,264		(7)			5.950	5.587	MS	241		08/21/2024	09/30/2034
969457-CJ-7	Williams Cos Inc			1	2.B FE	4,995	100.9120	5,046	5,000	4,995					5.650	5.664	MS	83	283	02/27/2023	03/15/2033
970648-AJ-0	Willis North America Inc			1	2.B FE	43,618	90.9440	40,925	45,000	43,857		148			2.950	3.524	MS	391	1,180	05/02/2024	09/15/2029
976826-BS-5	Wisconsin Power & Light			1	2.A FE	14,972	99.5850	14,938	15,000	14,974		3			5.375	5.399	MS	204	455	03/04/2024	03/30/2034
98388M-AD-9	Xcel Energy Inc			1	2.A FE	9,996	95.1880	9,519	10,000	9,998					4.600	4.604	JD	38	460	05/03/2022	06/01/2032
98389B-AW-0	Xcel Energy Inc			1	2.B FE	29,784	89.3140	26,794	30,000	29,887		21			2.600	2.682	JD	65	780	11/04/2019	12/01/2029
013716-AU-9	Alcan Aluminum Ltd		A		1.F FE	26,935	105.4810	26,370	25,000	26,809		(126)			6.125	5.108	JD	68	1,531	03/06/2024	12/15/2033
06368F-AJ-8	Bank of Montreal		A		1.F FE	64,864	95.9780	62,386	65,000	64,938		27			2.650	2.695	MS	541	1,723	03/03/2022	03/08/2027
06418B-AE-8	Bank of Nova Scotia		A		1.F FE	65,000	96.2590	62,568	65,000	65,000					2.951	2.951	MS	586	1,918	03/07/2022	03/11/2027
11271L-AC-6	Brookfield Finance Inc		A	1	1.G FE	48,210	97.2770	43,775	45,000	46,638		(554)			3.900	2.553	JJ	761	1,755	02/02/2022	01/25/2028
29250N-AZ-8	Enbridge Inc		A	1	2.A FE	13,841	91.5470	13,732	15,000	13,862		21			3.125	4.895	MN	60		11/25/2024	11/15/2029
29250N-BR-5	Enbridge Inc		A	1	2.A FE	4,994	101.0880	5,054	5,000	4,995		1			5.700	5.717	MS	89	285	03/06/2023	03/08/2033
29250N-CC-7	Enbridge Inc		A	1	2.A FE	39,940	100.6290	40,252	40,000	39,943		3			5.625	5.645	AO	538	1,125	04/02/2024	04/05/2034
78016E-YV-3	Royal Bank of Canada		A		1.E FE	69,954	94.9380	66,457	70,000	69,980		9			2.050	2.064	JJ	638	1,435	01/12/2022	01/21/2027
89114T-ZT-2	Toronto Dominion Bank		A		1.F FE	64,871	95.9300	62,355	65,000	64,941		26			2.800	2.843	MS	561	1,820	03/07/2022	03/10/2027
055451-BA-5	BHP Finance USA Ltd		D	1	1.F FE	29,644	98.2900	29,487	30,000	29,669		23			4.900	5.065	FA	502	1,225	05/02/2024	02/28/2033
055451-BE-7	BHP Finance USA Ltd		D	1	1.F FE	25,208	100.5130	25,128	25,000	25,193		(15)			5.250	5.137	MS	412	1,313	03/04/2024	09/08/2033
05571A-AV-7	BPCE SA 144A		D	1	2.A FE	258,295	100.4910	251,227	250,000	257,775		(520)			5.716	4.860	JJ	6,470		09/09/2024	01/18/2030

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
12661P-AC-3	CSL Finance PLC 144A		D	1	1.G FE	19,835	94.0450	18,809	20,000	19,873		14			4.250	4.352	AO	151	850	04/22/2022	04/27/2032
29446M-AG-7	Equinor ASA		D	1	1.D FE	24,768	80.8660	20,217	25,000	24,809		9			3.625	3.691	AO	214	906	04/01/2020	04/06/2040
456873-AD-0	Trane Tech Fin Ltd		D	1	2.A FE	9,605	95.9600	9,596	10,000	9,607		2			3.800	4.840	MS	106		12/20/2024	03/21/2029
62947Q-BB-3	NXP Funding LLC		D	1	2.A FE	17,850	100.6900	17,117	17,000	17,247		(238)			5.350	3.855	MS	303	910	05/19/2022	03/01/2026
62947Q-BC-1	NXP Funding LLC		D	1	2.A FE	10,056	101.6590	10,166	10,000	10,048		(7)			5.550	5.405	JD	46	555	05/02/2024	12/01/2028
78081B-AN-3	Royalty Pharma PLC		D	1	2.C FE	21,450	81.9980	20,499	25,000	22,360		340			2.150	3.969	MS	178	538	03/24/2022	09/02/2031
822582-CL-4	Shell Intl Finance Corp		D	1	1.D FE	19,953	63.4030	12,681	20,000	19,956		1			3.000	3.012	MN	58	600	11/22/2021	11/26/2051
89157X-AC-5	TotalEnergies Capital SA		D	1	1.D FE	45,522	95.8090	43,114	45,000	45,521		(1)			5.638	5.564	AO	606	987	10/24/2024	04/05/2064
89157X-AE-1	TotalEnergies Capital SA		D	1	1.D FE	4,735	92.6020	4,630	5,000	4,736		1			5.275	5.644	MS	81		11/06/2024	09/10/2054
89157X-AF-8	TotalEnergies Capital SA		D	1	1.D FE	25,158	92.8480	23,212	25,000	25,158					5.425	5.386	MS	418		10/03/2024	09/10/2064
892938-AB-7	Trane Tech Fin Ltd		D	1	2.A FE	4,985	98.8980	4,945	5,000	4,986		1			5.100	5.138	JD	13	128	06/04/2024	06/13/2034
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,205,946	XXX	8,811,960	9,325,000	9,199,742		5,021			XXX	XXX	XXX	108,770	259,557	XXX	XXX
Industrial and Miscellaneous - Residential MBS																					
03464B-AA-6	Angel Oak Mtg Trust 144A			4	1.A	61,922	90.3680	55,958	61,922	61,878		(13)			2.881	2.842	MON	149	1,784	02/08/2022	12/25/2066
03464E-AA-0	Angel Oak Mtg Trust 144A			4	1.A	22,105	82.1130	18,152	22,106	22,100		(2)			1.035	1.017	MON	19	229	08/17/2021	01/20/2065
03464T-AA-7	Angel Oak Mtg Trust 144A			4	1.A	90,838	94.1260	89,531	95,118	90,853		16			4.000	4.640	MON	317		12/13/2024	01/25/2067
034651-AA-7	Angel Oak Mtg Trust 144A			4	1.A FE	9,339	94.2900	8,806	9,339	9,337		3			0.990	0.969	MON	8	93	12/18/2020	04/25/2053
03465D-AA-1	Angel Oak Mtg Trust 144A			4	1.A	16,891	85.0470	14,365	16,891	16,886		(1)			0.985	0.968	MON	14	166	05/12/2021	04/25/2066
03465E-AA-9	Angel Oak Mtg Trust 144A			4	1.A	42,874	84.7170	39,006	46,043	43,098		231			1.068	4.679	MON	41	367	07/26/2024	05/25/2066
03465H-AA-2	Angel Oak Mtg Trust 144A			4	1.A	38,266	84.5830	32,367	38,267	38,256		(3)			0.951	0.932	MON	30	364	08/30/2021	07/25/2066
03465J-AA-8	Angel Oak Mtg Trust 144A			4	1.A	111,933	82.3030	101,567	123,406	112,601		685			1.458	5.660	MON	150	1,274	07/26/2024	09/25/2066
03465L-AA-3	Angel Oak Mtg Trust 144A			4	1.A	14,378	93.7050	13,473	14,378	14,366		(3)			1.691	1.654	MON	20	243	06/26/2020	04/25/2065
03465M-AA-1	Angel Oak Mtg Trust 144A			4	1.A	29,735	86.8330	25,820	29,735	29,716		(6)			1.820	1.779	MON	45	541	12/16/2021	11/25/2066
04285A-AA-3	Arroyo Mtg Trust			4	1.A	15,107	94.0610	14,210	15,107	15,093		(4)			2.962	2.943	MON	37	448	07/19/2019	10/25/2048
10569J-AA-8	BRAVO Res Funding Trust 144A			4	1.A	83,942	99.4280	83,749	84,231	83,942					5.108	5.163	MON	359	1,434	08/27/2024	07/25/2062
126401-AA-6	Credit Suisse Mtg Trust 144A			4	1.A FE	16,985	92.8290	15,767	16,985	16,962		(11)			2.208	2.142	MON	31	248	09/29/2020	05/25/2065
126405-AA-7	Credit Suisse Mtg Trust 144A			4	1.A FE	43,738	88.5530	37,528	42,379	42,833		(147)			2.000	1.206	MON	71	848	09/30/2020	01/25/2060
126416-AA-4	Credit Suisse Mtg Trust 144A			4	1.A	79,265	88.9290	70,490	79,266	79,218		(14)			2.265	2.233	MON	150	1,795	01/24/2022	11/25/2066
12656G-AA-4	COLT Funding LLC 144A			4	1.A FE	14,518	90.5750	13,150	14,518	14,511		(2)			1.325	1.302	MON	16	192	10/29/2020	10/26/2065
12659P-AA-1	Credit Suisse Mtg Trust 144A			4	1.A FE	42,443	84.3930	35,820	42,444	42,430		(4)			1.101	1.081	MON	39	467	06/29/2021	05/25/2066
12662E-AA-1	Credit Suisse Mtg Trust 144A			4	1.A FE	34,965	88.0800	30,797	34,965	34,953		(3)			1.179	1.157	MON	34	412	03/26/2021	02/25/2066
12662K-AA-7	Credit Suisse Mtg Trust 144A			4	1.A	58,208	81.8730	47,657	58,208	58,190		(5)			1.174	1.152	MON	57	684	09/27/2021	07/25/2066
17326U-AA-2	Citigroup Mtg Loan Trust 144A			4	1.A	17,911	97.9900	17,556	17,916	17,883		(8)			3.291	3.262	MON	49	579	04/16/2018	02/25/2058
19685W-AA-9	COLT Funding LLC 144A			4	1.A FE	22,561	81.7580	18,435	22,549	22,558		(1)			0.924	0.911	MON	17	208	07/22/2021	08/25/2066
19687Y-AA-3	COLT Funding LLC 144A			4	1.A FE	59,710	84.8740	50,679	59,710	59,705		(1)			1.390	1.384	MON	69	830	10/06/2020	01/25/2065
19688E-AA-6	COLT Funding LLC 144A			4	1.A FE	27,730	83.6780	23,204	27,730	27,727		(1)			0.910	0.903	MON	21	252	06/09/2021	06/25/2066
19688F-AA-3	COLT Funding LLC 144A			4	1.A FE	64,152	79.9550	51,292	64,152	64,132		(5)			0.956	0.937	MON	51	613	09/02/2021	09/27/2066
19688H-AA-9	Colt Funding LLC 144A			4	1.A FE	69,187	89.3410	61,813	69,187	69,133		(16)			2.284	2.238	MON	132	1,580	01/25/2022	12/27/2066
19688K-AA-2	COLT Funding LLC 144A			4	1.A FE	62,138	83.7050	52,044	62,176	62,133		(1)			1.110	1.108	MON	58	690	09/22/2021	10/25/2066
20753B-AB-8	Fannie Mae - CAS 144A			4	2.A	46,907	105.3360	47,396	44,995	46,843		(64)			7.810	6.810	MON	59	623	10/29/2024	09/25/2043
20754G-AE-0	Fannie Mae - CAS 144A			4	1.C	13,000	100.9000	13,117	13,000	13,000					6.369	6.454	MON	14	729	03/06/2024	02/25/2044
24382J-AA-4	Deephaven Res Mtg Trust 144A			4	1.A	89,638	89.6480	89,287	99,597	89,731		94			2.205	5.011	MON	183		12/13/2024	01/25/2067
30711X-UW-2	Fannie Mae - CAS 2017-C07			4	1.A FE	97,748	108.4870	97,638	90,000	97,725		(24)			8.683	5.093	MON	130	686	12/10/2024	05/25/2030
31573J-AA-8	Ellington Finl Mtg Trust 144A			4	1.A FE	66,623	80.6430	53,728	66,624	66,600		(6)			1.241	1.219	MON	69	827	10/01/2021	09/25/2066

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
33767P-AA-6	FirstKey Homes Trust 144A			4	1.A FE	95,756	97.9710	97,257	99,271	97,342		624			4.250	5.675	MON	352	4,219	06/15/2022	07/17/2039
36166X-AA-9	GCAT Trust 144A			4	1.A	47,110	83.6150	39,392	47,111	47,096		(4)			1.036	1.016	MON	41	488	05/28/2021	05/25/2066
36167H-AA-3	GCAT Trust 144A			4	1.A	45,083	85.0100	38,326	45,084	45,070		(3)			1.091	1.075	MON	41	492	06/18/2021	05/25/2066
36168K-AA-5	GCAT 2021 NQM5 Trust 144A			4	1.A	61,737	82.1440	50,715	61,739	61,735					1.262	1.257	MON	65	779	09/29/2021	07/25/2066
45276P-AA-4	Imperial Fund LLC 144A			4	1.A	78,270	91.7970	71,849	78,270	78,185		(27)			3.638	3.576	MON	237	2,847	03/10/2022	03/25/2067
59980M-AC-5	Mill City Mtg Trust 144A			4	1.A	2,794	99.4240	2,790	2,806	2,796					3.500	3.556	MON	8	98	06/19/2018	05/25/2058
59980V-AA-9	Mill City Mtg Trust 144A			4	1.A	8,273	98.6320	8,191	8,304	8,285					3.250	3.323	MON	22	270	04/18/2018	05/25/2062
59981B-AC-8	Mill City Mtg Trust 144A			4	1.A	27,006	96.9570	25,970	26,785	26,869		(25)			2.750	2.528	MON	61	737	10/15/2019	07/25/2059
62923J-AA-0	NMLT Trust 144A			4	1.A FE	58,984	83.9350	49,466	58,933	58,941		(10)			1.185	1.141	MON	58	698	05/25/2021	05/25/2056
64828C-AA-7	New Residential Mtg Loan Trust 144A			4	1.A	19,452	96.9790	18,387	18,960	19,174		(42)			4.500	3.903	MON	71	853	04/30/2018	02/25/2058
64828F-CQ-3	New Residential Mtg Loan Trust 144A			4	1.A	14,517	98.1160	14,243	14,517	14,517					5.203	5.260	MON	13	892	10/11/2018	01/25/2048
64830J-AA-8	New Residential Mtg Loan Trust 144A			4	1.A	70,566	86.0870	60,748	70,566	70,472		(32)			2.277	2.194	MON	134	1,607	01/24/2022	01/25/2026
64831T-AA-5	New Residential Mtg Loan Trust 144A			4	1.A	47,138	86.0480	40,561	47,138	47,120		(5)			1.156	1.132	MON	45	545	09/22/2021	11/27/2056
66982F-AA-7	AMSR Trust 144A			4	1.A FE	91,828	94.9200	94,920	100,000	94,340		2,512			2.117	8.073	MON	176	1,941	01/18/2024	12/17/2038
67114B-AA-5	Onslow Bay Finl LLC 144A			4	1.A	34,789	85.0460	29,587	34,790	34,779		(3)			1.072	1.054	MON	31	373	03/18/2021	02/25/2066
67114V-AA-1	Onslow Bay Finl LLC 144A			4	1.A	69,135	87.6020	60,564	69,135	69,076		(18)			2.305	2.256	MON	133	1,594	01/18/2022	11/25/2061
784212-AA-0	SG Capital Prtnrs Trust 144A			4	1.A	38,208	80.1020	30,623	38,231	38,205		(1)			1.160	1.157	MON	37	443	06/23/2021	07/25/2061
85573G-AA-0	Starwood Residential Mtg Trust 144A			4	1.A FE	42,491	92.5380	41,285	44,614	42,668		191			1.219	4.354	MON	45	385	07/26/2024	05/25/2065
85573J-AA-4	Starwood Mtg Residential Trust 144A			4	1.A	42,632	85.8820	36,614	42,633	42,619		(3)			1.127	1.104	MON	40	480	06/25/2021	06/25/2056
85573P-AA-0	Starwood Mtg Residential Trust 144A			4	1.A FE	46,030	88.5290	40,750	46,030	46,011		(5)			1.162	1.132	MON	45	535	09/24/2021	08/25/2056
89175V-AA-1	Towd Point Mtg Trust 144A			4	1.A	12,558	98.2490	12,379	12,600	12,572		2			3.250	3.306	MON	34	410	05/29/2018	03/25/2058
89179T-AA-2	Towd Point Mtg Trust 144A			4	1.A FE	87,465	84.1610	72,214	85,805	86,656		(224)			2.918	2.391	MON	209	2,464	05/05/2021	11/30/2060
89616T-AA-3	Tricon Residential 144A			4	1.A FE	99,624	99.1010	98,729	99,626	99,538		(33)			4.849	4.825	MON	403	4,831	06/27/2022	07/17/2040
92538D-AA-7	Verus Securitization Trust 144A			4	1.A FE	24,984	90.4780	22,605	24,984	24,977		(2)			0.918	0.899	MON	19	229	03/12/2021	02/25/2064
92538G-AA-0	Verus Securitization Trust 144A			4	1.A	62,905	88.9750	55,970	62,905	62,869		(11)			1.824	1.785	MON	96	1,147	12/16/2021	11/25/2066
92538H-AA-8	Verus Securitization Trust 144A			4	1.A	91,054	83.5080	93,158	111,557	91,386		332			0.938	10.127	MON	87		12/13/2024	07/25/2066
92538K-AA-1	Verus Securitization Trust 144A			4	1.A	58,804	83.1440	48,892	58,804	58,785		(6)			1.013	0.990	MON	50	596	09/15/2021	09/25/2066
92538M-AA-7	Verus Securitization Trust 144A			4	1.A	58,161	84.1600	48,950	58,163	58,134		(8)			1.630	1.601	MON	79	948	10/22/2021	10/25/2066
92538Q-AA-8	Verus Securitization Trust 144A			4	1.A	67,357	88.0110	59,282	67,358	67,328		(8)			1.829	1.803	MON	103	1,232	11/18/2021	10/25/2066
92538U-AA-9	Verus Securitization Trust 144A			4	1.A	85,896	94.1120	85,717	91,080	86,132		236			4.130	5.458	MON	313	1,557	07/26/2024	02/25/2067
92538W-AA-5	Verus Securitization Trust 144A			4	1.A	76,212	90.6050	68,860	76,000	76,056		(50)			2.724	2.577	MON	173	2,070	02/04/2022	01/25/2067
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						3,131,577	XXX	2,843,396	3,186,741	3,134,131		4,062			XXX	XXX	XXX	5,659	54,968	XXX	XXX
Industrial and Miscellaneous - Commercial MBS																					
00218T-AA-2	Arizona Biltmore Trust 144A			4	1.A	24,998	101.1010	25,275	25,000	24,994		(5)			5.772	5.778	MON	120	842	05/14/2024	06/11/2029
05493Y-AC-2	Barclays Comm Mtg Trust			4	1.A FE	67,331	102.5980	66,689	65,000	67,283		(48)			6.128	4.603	MON	332		12/11/2024	11/15/2057
05610W-AA-8	BPR Trust 144A			4	1.A	59,997	102.8490	61,709	60,000	59,987		(8)			6.899	6.968	MON	345	4,214	09/29/2023	11/05/2028
05612F-AA-3	BX Trust 144A			4	1.A	19,949	100.3090	20,062	20,000	19,969		20			6.487	6.829	MON	61	1,092	02/29/2024	03/15/2026
096817-AA-9	BOCA Comm Mtg Trust 144A			4	1.A	99,750	100.4370	100,437	100,000	99,796		46			6.318	6.654	MON	298	2,192	08/07/2024	08/15/2041
12515A-BE-9	CD Comm Mtg Trust			4	1.A	23,993	95.8520	23,963	25,000	24,044		50			3.526	7.773	MON	73		12/11/2024	11/10/2049
12515G-AD-9	CD Comm Mtg Trust			4	1.A	32,244	94.4640	32,216	34,104	32,330		85			3.631	9.029	MON	103		12/11/2024	02/10/2050
12654F-AA-8	Comm Mtg Trust 144A			4	1.A	30,299	102.9260	30,878	30,000	30,270		(30)			6.338	5.932	MON	158	634	07/25/2024	08/10/2044
12674G-AC-8	Comm Mtg Trust 144A			4	1.A FE	15,224	101.1130	15,167	15,000	15,219		(5)			5.867	5.258	MON	73		11/21/2024	12/10/2041
24022F-AA-8	DC Comm Mtg Trust 144A			4	1.A	14,999	100.6350	15,095	15,000	14,994		(5)			5.727	5.702	MON	72	583	03/21/2024	04/13/2028
302971-AR-7	FREMF Mtg Trust 144A			4	1.A	93,436	96.3370	86,703	90,000	91,403		(405)			4.384	3.495	MON	329	4,010	01/13/2020	02/25/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36254C-AV-2	GS Mtg Securities Trust			4	1.A	28,616	95.0270	28,508	30,000	28,667		51			3.430	7.100	MON	86		12/11/2024	08/10/2050
36269J-AA-6	GS Mtg Securities Trust 144A			4	1.A FE	99,722	99.2840	99,284	100,000	99,746		25			5.310	5.431	MON	443	4,484	02/07/2024	03/06/2029
41975A-AA-0	Hawaii Hotel Trust			4	1.A	97,125	100.0310	100,031	100,000	99,836		45			5.844	7.305	MON	276	6,660	08/17/2020	05/15/2038
46652B-AY-5	JP Morgan Chase Comm Trust 144A			4	1.A	20,600	89.0050	17,801	20,000	20,020		(104)			2.812	1.624	MON	33	562	02/11/2020	01/16/2037
61690V-AZ-1	Morgan Stanley Trust			4	1.A	96,221	98.7270	94,778	96,000	95,905		(47)			3.531	3.452	MON	282	3,390	04/06/2018	10/15/2048
65486X-AA-1	NJ Trust 2023-GSP 144A			4	1.A	104,492	104.0520	104,052	100,000	103,552		(941)			6.481	4.056	MON	540	4,936	03/21/2024	01/06/2029
74970W-AA-8	ROCC Trust 144A			4	1.A	100,348	99.7090	99,709	100,000	100,330		(17)			5.388	5.228	MON	449	898	10/21/2024	11/13/2041
87332P-AA-8	TYSN Mtg Trust 144A			4	1.A FE	60,546	104.2630	62,558	60,000	60,393		(140)			6.580	6.179	MON	329	4,014	11/29/2023	12/10/2033
90353D-AW-5	UBS Comm Mtg Trust			4	1.A	46,238	99.2450	41,142	41,455	42,805		(461)			4.195	1.979	MON	145	1,739	05/07/2020	08/15/2051
95000A-AU-1	Wells Fargo Comm Mtg			4	1.A	117,108	98.9610	103,909	105,000	107,004		(2,141)			3.809	(0.306)	MON	333	3,999	06/24/2020	12/15/2048
95000M-BP-5	Wells Fargo Comm Mtg Trust			4	1.A	137,917	96.4960	137,990	143,000	141,783		644			3.065	3.946	MON	365	4,383	04/02/2018	11/15/2059
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						1,391,155	XXX	1,367,955	1,374,559	1,380,330		(3,390)			XXX	XXX	XXX	5,247	48,632	XXX	XXX
Industrial and Miscellaneous - Other Loan-Backed and Structured Securities																					
01627A-AA-6	Aligned Data Centers Trust 144A			4	1.G FE	57,070	95.0590	61,788	65,000	60,126		2,674			1.937	11.826	MON	56	1,259	11/21/2023	08/15/2046
01627A-AD-0	Aligned Data Centers Trust 144A			4	1.G FE	24,424	101.4470	25,362	25,000	24,576		109			6.000	7.078	MON	67	1,500	08/10/2023	08/17/2048
03065U-AE-9	AmeriCredit Auto Rec Trust			4	1.A FE	69,990	102.0950	71,466	70,000	69,995		4			5.840	5.919	MON	148	4,088	09/12/2023	07/18/2029
10805N-AD-7	Bridgecrest Lending Auto Trust			4	1.C FE	20,000	100.6830	20,137	20,000	20,000					5.370	5.431	MON	48	421	07/17/2024	10/16/2028
12664W-AA-9	CPS Auto Trust 144A			4	1.A FE	18,925	100.2150	18,966	18,926	18,926					5.910	5.985	MON	50	1,118	04/21/2023	08/16/2027
14686J-AC-4	Carvana Auto Receivables Trust			4	1.A FE	22,570	99.8100	22,530	22,573	22,573		1			4.130	4.171	MON	54	932	05/19/2022	04/12/2027
22535L-AA-9	Credit Accept Auto Loan Trust 144A			4	1.A FE	49,993	99.3170	49,658	50,000	49,994		1			4.680	4.732	MON	104	514	09/17/2024	09/15/2034
22536V-AC-2	Credit Accept Auto Loan Trust 144A			4	1.C FE	99,979	101.6910	101,691	100,000	99,982		3			6.110	6.196	MON	272	2,970	06/11/2024	08/15/2034
23292H-AC-5	DLLAA LLC 144A			4	1.A FE	19,999	101.4960	20,299	20,000	19,999					5.640	5.709	MON	34	1,128	07/25/2023	02/22/2028
26208W-AD-6	Drive Auto Rec Trust			4	1.C FE	14,997	100.7300	15,110	15,000	14,998		1			5.310	5.378	MON	35	651	02/12/2024	01/16/2029
30166T-AD-5	Exeter Auto Receivables Trust			4	1.C FE	39,997	100.4720	40,189	40,000	39,999		2			6.310	6.398	MON	112	2,524	08/22/2023	10/15/2027
33846B-AG-9	Flagship Credit Auto Trust 144A			4	1.B FE	23,997	100.9470	24,227	24,000	23,999		1			5.640	5.711	MON	60	1,354	08/08/2023	07/16/2029
34535V-AF-1	Ford Credit Auto Owner Trust			4	1.B FE	29,999	99.9830	29,995	30,000	29,999					4.880	4.931	MON	65	94	11/19/2024	09/15/2030
36269H-AD-4	GLS Auto Rec Trust 144A			4	1.C FE	70,435	100.6190	70,434	70,000	70,406		(28)			5.490	4.698	MON	171	320	12/12/2024	07/17/2028
36270Y-AG-7	GLS Auto Receivables Trust 144A			4	1.C FE	29,996	99.7730	29,932	30,000	29,996					4.890	4.947	MON	65	155	10/29/2024	04/16/2029
42806M-CA-5	Hertz Vehicle Fin LLC 144A			4	1.A FE	99,977	101.5910	101,591	100,000	99,985		6			5.940	6.028	MON	99	5,940	08/16/2023	02/25/2028
638961-AA-0	Navient Student Loan Trust 144A			4	1.A FE	78,381	100.1650	78,624	78,495	78,398		9			5.510	5.604	MON	192	4,325	04/18/2023	10/15/2071
63942G-AA-1	Navient Student Loan Trust 144A			4	1.A FE	49,216	87.3070	50,144	57,434	50,747		909			1.110	5.065	MON	28	638	04/21/2023	02/18/2070
643821-AA-9	New Economy Assets Phase I 144A			4	1.F FE	85,590	92.1970	92,197	100,000	91,503		4,138			1.910	12.020	MON	58	1,910	07/21/2023	10/20/2061
682685-AA-0	OneMain Direct Auto Trust 144A			4	1.A FE	99,902	101.0380	101,038	100,000	99,947		25			5.410	5.501	MON	255	5,410	02/15/2023	11/14/2029
74334D-AA-1	Progress Residential Trust 144A			4	1.A FE	99,652	98.4650	98,126	99,656	99,559		(38)			4.451	4.411	MON	370	4,436	07/25/2022	07/20/2039
76134K-AA-2	Vantage Data Centers Trust 144A			4	1.G FE	54,555	98.3840	59,030	60,000	55,824		1,004			5.000	9.215	MON	133	3,000	09/15/2023	09/15/2048
78397X-AE-4	SFS Auto Receivables Trust 144A			4	1.C FE	24,995	101.2800	25,320	25,000	24,995		1			5.410	5.477	MON	41	781	05/14/2024	08/20/2030
80285X-AD-7	Santander Drive Auto Trust			4	1.A FE	34,996	100.9140	35,320	35,000	34,998		2			5.610	5.681	MON	87	1,964	07/18/2023	07/17/2028
80287G-AD-2	Santander Drive Auto Trust			4	1.A FE	18,879	100.0780	18,895	18,881	18,880		1			4.980	5.037	MON	42	940	01/18/2023	02/15/2028
80287J-AD-6	Santander Drive Auto Trust			4	1.A FE	25,000	100.3850	25,096	25,000	25,000					5.240	5.298	MON	58	1,310	05/09/2023	05/15/2028
802927-AE-3	Santander Drive Auto Trust			4	1.C FE	34,992	101.3650	35,478	35,000	34,997		4			5.770	5.851	MON	90	2,019	08/15/2023	12/15/2028
85236K-AD-4	Stack Infrastructure LLC 144A			4	1.G FE	25,000	97.9590	24,490	25,000	25,000					1.893	1.898	MON	8	473	08/24/2020	08/25/2045
85236K-AH-5	Stack Infrastructure LLC 144A			4	1.G FE	24,453	101.1960	25,299	25,000	24,600		104			5.900	6.925	MON	25	1,475	07/24/2023	07/25/2048
85236K-AM-4	Stack Infrastructure LLC 144A			4	1.G FE	24,837	101.6430	25,411	25,000	24,861		24			5.900	6.247	MON	25	1,127	03/15/2024	03/25/2049
86613X-AA-3	Summit Issuer LLC 144A			4	1.G FE	25,000	97.1920	24,298	25,000	25,000					2.290	2.301	MON	17	573	12/10/2020	12/20/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91823A-BC-4	VB-S1 Issuer LLC 144A			4	1.F FE	39,695	100.1350	40,054	40,000	39,732		36			5.590	5.983	MON	99	1,261	05/08/2024	05/15/2054
92212K-AB-2	Vantage Data Centers LLC 144A			4	1.G FE	65,000	97.6560	63,476	65,000	65,000					1.645	1.651	MON	48	1,069	09/22/2020	09/15/2045
96328G-AS-6	Wheels Fleet Lease Funding LLC 144A			4	1.A FE	71,796	100.6270	72,250	71,800	71,798		1			5.800	5.873	MON	150	4,164	06/08/2023	04/18/2038
96328G-BG-1	Wheels Fleet Lease Funding LLC 144A			4	1.A FE	82,305	101.8750	83,860	82,316	82,310		4			6.460	6.555	MON	192	5,318	10/19/2023	08/18/2038
98164J-AF-1	World Omni Auto Trust			4	1.B FE	19,999	100.4090	20,082	20,000	19,999					5.030	5.085	MON	45	1,006	02/07/2023	05/15/2029
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						1,676,592	XXX	1,701,861	1,714,080	1,688,702		8,998			XXX	XXX	XXX	3,404	68,165	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						15,405,269	XXX	14,725,174	15,600,380	15,402,904		14,690			XXX	XXX	XXX	123,079	431,321	XXX	XXX
1309999999. Total - Hybrid Securities							XXX								XXX	XXX	XXX			XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						20,731,669	XXX	20,112,626	22,017,076	20,866,304	5,780	121,875			XXX	XXX	XXX	198,505	470,377	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						12,244,988	XXX	11,230,210	12,676,138	12,249,698		8,932			XXX	XXX	XXX	32,372	330,286	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						1,391,155	XXX	1,367,955	1,374,559	1,380,330		(3,390)			XXX	XXX	XXX	5,247	48,632	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						1,676,592	XXX	1,701,861	1,714,080	1,688,702		8,998			XXX	XXX	XXX	3,404	68,165	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						36,044,403	XXX	34,412,652	37,781,853	36,185,034	5,780	136,414			XXX	XXX	XXX	239,528	917,460	XXX	XXX

1.

Line Number	Book/Adjusted Carrying Value by NAIC Designation Category Footnote:						
1A	1A ...$ 25,948,762	1B ..$ 118,901	1C ..$ 446,680	1D ..$ 496,953	1E ..$ 1,136,950	1F ..$ 1,572,401	1G ..$ 1,362,286
1B	2A ...$ 1,867,736	2B ..$ 2,211,357	2C ..$ 1,023,007				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Par Value Per Share	Rate Per Share	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol	Date Acquired
4509999999 - Total Preferred Stocks								XXX											XXX	XXX

NONE

1.

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

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																	
007973-10-0	Advanced Energy Ind			1,149.000	132,859	115.630	132,859	108,961		378		6,927		6,927		12/06/2024	
029899-10-1	American States Water Co			1,366.000	106,166	77.720	106,166	111,697		760		(5,531)		(5,531)		12/02/2024	
03071H-10-0	AMERISAFE Inc			1,909.000	98,390	51.540	98,390	105,521		8,535		8,273		8,273		07/22/2024	
03209R-10-3	Amphastar Pharms Inc			1,361.000	50,534	37.130	50,534	56,149				(32,351)		(32,351)		11/18/2024	
038336-10-3	AptarGroup Inc			1,254.000	197,003	157.100	197,003	131,312		1,982		37,786		37,786		11/18/2024	
039653-10-0	Arcosa Inc			2,443.000	236,336	96.740	236,336	202,386		343		24,912		24,912		12/10/2024	
04247X-10-2	Armstrong World Inds Inc			976.000	137,938	141.330	137,938	125,688		536		12,250		12,250		12/18/2024	
043436-10-4	Asbury Automotive Group			882.000	214,352	243.030	214,352	79,935				15,566		15,566		11/18/2024	
056525-10-8	Badger Meter Inc			115.000	24,394	212.120	24,394	25,558				(1,164)		(1,164)		12/31/2024	
062540-10-9	Bank of Hawaii Corp			503.000	35,834	71.240	35,834	32,083		1,280		2,315		2,315		11/18/2024	
09073M-10-4	Bio-Techne Corp			4,015.000	289,200	72.030	289,200	198,939		1,231		(12,993)		(12,993)		11/18/2024	
104674-10-6	Brady W H Co Class A			478.000	35,300	73.850	35,300	36,055				(754)		(754)		12/26/2024	
109194-10-0	Bright Horizons Sols Inc			1,211.000	134,239	110.850	134,239	97,684				12,795		12,795		11/18/2024	
12618T-10-5	CRA Intl Inc			675.000	126,360	187.200	126,360	76,328		1,138		55,170		55,170		11/20/2024	
126402-10-6	CSW Industrials Inc			711.000	250,841	352.800	250,841	73,114		604		103,372		103,372		12/20/2022	
12653C-10-8	CNX Resources Corp			7,360.000	269,891	36.670	269,891	179,758				90,133		90,133		11/18/2024	
127203-10-7	Cactus Inc			1,943.000	113,393	58.360	113,393	96,709		934		24,522		24,522		11/18/2024	
147448-10-4	Casella Waste Sys Inc			754.000	79,781	105.810	79,781	61,909				14,087		14,087		11/18/2024	
16359R-10-3	Chemed Corp			523.000	277,085	529.800	277,085	195,843		898		(29,400)		(29,400)		11/18/2024	
165303-10-8	Chesapeake Utils Corp			744.000	90,284	121.350	90,284	91,916	476	100		(1,631)		(1,631)		12/13/2024	
171340-10-2	Church & Dwight Inc			704.000	73,716	104.710	73,716	43,119		766		6,002		6,002		11/18/2024	
203607-10-6	Community Bank Sys Inc			3,453.000	212,981	61.680	212,981	196,311	1,588	5,354		32,717		32,717		11/22/2024	
204166-10-2	CommVault Sys Inc			1,653.000	249,454	150.910	249,454	114,674				108,179		108,179		11/18/2024	
221006-10-9	CorVel Corp			906.000	100,802	111.260	100,802	67,942				25,123		25,123		12/26/2024	
224408-10-4	Crane Co			787.000	119,427	151.750	119,427	93,518		573		19,943		19,943		11/18/2024	
229899-10-9	Cullen Frost Bankers			1,605.000	215,471	134.250	215,471	174,242		5,523		38,851		38,851		11/22/2024	
26969P-10-8	Eagle Materials Inc			1,140.000	281,306	246.760	281,306	124,042	285	1,140		50,069		50,069		02/01/2023	
28618M-10-6	Element Solutions Inc			6,454.000	164,125	25.430	164,125	135,333		1,868		12,817		12,817		11/18/2024	
292765-10-4	Enerpac Tool Group Corp			2,240.000	92,042	41.090	92,042	81,298		77		10,744		10,744		12/20/2024	
29355X-10-7	EnPro Inds Inc			597.000	102,953	172.450	102,953	96,023		411		6,930		6,930		12/06/2024	
29605J-10-6	ESAB Corp			1,970.000	236,282	119.940	236,282	130,450	158	501		62,758		62,758		11/18/2024	
296315-10-4	ESCO Technologies Inc			1,170.000	155,856	133.210	155,856	125,666		283		19,710		19,710		11/27/2024	
30214U-10-2	Exponent Inc			2,345.000	208,940	89.100	208,940	116,720		2,626		1,944		1,944		02/01/2024	
302941-10-9	FTI Consulting Inc			707.000	135,129	191.130	135,129	103,873				(6,505)		(6,505)		11/18/2024	
303250-10-4	Fair Isaac & Co			159.000	316,558	1,990.930	316,558	26,596				131,480		131,480		04/03/2018	
313855-10-8	Federal Signal Corp			1,576.000	145,607	92.390	145,607	132,657		525		12,819		12,819		12/05/2024	
32020R-10-9	First Finl Bankshares Inc			3,204.000	115,504	36.050	115,504	75,909	577	2,280		18,013		18,013		11/18/2024	
339750-10-1	Floor & Decor Hldgs Inc			1,496.000	149,151	99.700	149,151	77,780				(14,695)		(14,695)		11/18/2024	
37637Q-10-5	Glacier Bancorp Inc			3,254.000	163,416	50.220	163,416	134,726		4,128		29,497		29,497		11/18/2024	
384109-10-4	Graco Inc			1,838.000	154,925	84.290	154,925	105,111		1,720		(4,265)		(4,265)		11/18/2024	
405024-10-0	Haemonetics Corp			3,779.000	295,064	78.080	295,064	237,441				(17,931)		(17,931)		12/02/2024	
405166-10-9	Hagerty Inc			5,258.000	50,740	9.650	50,740	48,721				4,803		4,803		11/21/2024	
407497-10-6	Hamilton Lane Inc			749.000	110,889	148.050	110,889	59,347	367	1,272		22,927		22,927		11/18/2024	
421298-10-0	Hayward Hldgs Inc			8,077.000	123,497	15.290	123,497	83,450				14,464		14,464		11/18/2024	
426281-10-1	Jack Henry & Assoc			690.000	120,957	175.300	120,957	90,210		1,460		7,319		7,319		11/18/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
431636-10-9	Hillman Solutions Corp			8,746.000	85,186	9.740	85,186	76,050				4,378		4,378		11/19/2024	
441593-10-0	Houlihan Lokey Inc			1,042.000	180,954	173.660	180,954	70,947		2,265		53,039		53,039		11/18/2024	
451107-10-6	IDACORP Inc			1,045.000	114,198	109.280	114,198	105,291		1,561		8,907		8,907		11/18/2024	
45780R-10-1	Installed Bldg Prods Inc			591.000	103,573	175.250	103,573	128,091		1,193		(24,518)		(24,518)		12/19/2024	
48282T-10-4	Kadant Inc			836.000	288,412	344.990	288,412	134,356		1,018		53,173		53,173		02/01/2024	
497266-10-6	Kirby Corp			3,233.000	342,051	105.800	342,051	232,238				80,106		80,106		11/19/2024	
49926D-10-9	Knowles Corp			1,910.000	38,066	19.930	38,066	37,765				301		301		12/31/2024	
511656-10-0	Lakeland Finl Corp			1,392.000	95,714	68.760	95,714	81,293		2,203		3,573		3,573		12/04/2024	
518415-10-4	Lattice Semiconductor Corp			4,825.000	273,336	56.650	273,336	173,640				(44,055)		(44,055)		11/18/2024	
535555-10-6	Lindsay Corp			1,160.000	137,240	118.310	137,240	135,277		1,171		(12,518)		(12,518)		12/23/2024	
537008-10-4	Littelfuse Inc			1,118.000	263,457	235.650	263,457	250,991		2,904		(30,125)		(30,125)		11/18/2024	
55306N-10-4	MKS Instruments Inc			1,730.000	180,595	104.390	180,595	182,767		1,056		(2,681)		(2,681)		11/22/2024	
562750-10-9	Manhattan Assoc Inc			1,263.000	341,313	270.240	341,313	50,621				69,364		69,364		04/03/2018	
600551-20-4	Miller Industries Inc			553.000	36,144	65.360	36,144	38,624		58		(2,480)		(2,480)		12/26/2024	
65336K-10-3	Nexstar Broadcasting Group			1,528.000	241,378	157.970	241,378	138,175		9,898		(4,514)		(4,514)		11/18/2024	
655663-10-2	Nordson Corp			379.000	79,302	209.240	79,302	51,317		1,069		(20,815)		(20,815)		04/03/2018	
675232-10-2	Oceaneering Intl Inc			5,277.000	137,624	26.080	137,624	98,149				24,692		24,692		11/18/2024	
682095-10-4	Omega Flex Inc			114.000	4,785	41.970	4,785	4,785	41	125			3,165	(3,165)		07/22/2024	
73278L-10-5	Pool Corp			648.000	220,929	340.940	220,929	94,992		3,043		(37,365)		(37,365)		07/22/2024	
739276-10-3	Power Integrations Inc			3,843.000	237,113	61.700	237,113	192,762		2,750		(65,592)		(65,592)		12/19/2024	
743606-10-5	Prosperity Bancshares Inc			2,740.000	206,459	75.350	206,459	198,179	1,589	4,165		16,142		16,142		12/05/2024	
74758T-30-3	Qualys Inc			1,219.000	170,928	140.220	170,928	89,928				(68,337)		(68,337)		10/17/2019	
749607-10-7	RLI Corp			1,393.000	229,608	164.830	229,608	114,484		7,098		41,494		41,494		11/18/2024	
75524B-10-4	RBC Bearing Inc			1,071.000	320,379	299.140	320,379	157,648				16,340		16,340		02/01/2024	
775133-10-1	Rogers Corp			1,081.000	109,840	101.610	109,840	126,611				(17,377)		(17,377)		11/19/2024	
775711-10-4	Rollins Inc			2,868.000	132,932	46.350	132,932	76,442		1,750		7,302		7,302		10/23/2024	
78463M-10-7	SPS Commerce Inc			1,757.000	323,270	183.990	323,270	183,938				(12,969)		(12,969)		11/18/2024	
78473E-10-3	SPX Technologies Inc			1,675.000	243,746	145.520	243,746	131,463				72,299		72,299		10/23/2024	
82452J-10-9	Shift4 Payments Inc			1,290.000	133,876	103.780	133,876	89,030				37,200		37,200		11/18/2024	
829073-10-5	Simpson Manufacturing Co Inc			758.000	125,699	165.830	125,699	138,312		229		(12,613)		(12,613)		11/18/2024	
82982L-10-3	SiteOne Landscape Supply Inc			658.000	86,705	131.770	86,705	69,178				(18,912)		(18,912)		11/18/2024	
82983N-10-8	Sitio Royalties Corp			6,882.000	131,997	19.180	131,997	177,608		9,182		(26,241)		(26,241)		09/05/2024	
854231-10-7	Standex Intl Corp			1,013.000	189,421	186.990	189,421	144,596		1,132		28,667		28,667		11/20/2024	
860372-10-1	Stewart Info Svs Corp			1,697.000	114,531	67.490	114,531	94,469		2,566		7,712		7,712		12/23/2024	
861025-10-4	Stock Yards Bancorp Inc			1,711.000	122,525	71.610	122,525	103,367		1,698		25,613		25,613		12/09/2024	
88162G-10-3	Tetra Tech Inc			7,517.000	299,477	39.840	299,477	182,962		1,634		44,536		44,536		11/18/2024	
88262P-10-2	Texas Pacific Land Corp			57.000	63,040	1,105.960	63,040	27,416		861		34,022		34,022		03/27/2024	
882681-10-9	Texas Roadhouse Inc			1,664.000	300,236	180.430	300,236	134,876		3,903		89,788		89,788		11/18/2024	
88642R-10-9	Tidewater Inc			3,085.000	168,780	54.710	168,780	149,095				(46,107)		(46,107)		11/25/2024	
891092-10-8	Toro Co			2,209.000	176,941	80.100	176,941	160,737	839	2,881		(32,608)		(32,608)		11/18/2024	
892356-10-6	Tractor Supply Co			2,870.000	152,282	53.060	152,282	68,771		2,427		25,025		25,025		12/20/2024	
893529-10-7	Transcat Inc			840.000	88,822	105.740	88,822	63,531				(4,525)		(4,525)		11/19/2024	
89531P-10-5	Trex Co Inc			609.000	42,039	69.030	42,039	45,349				(3,310)		(3,310)		12/31/2024	
902252-10-5	Tyler Tech Inc			390.000	224,890	576.640	224,890	113,464				57,612		57,612		11/18/2024	
902673-10-2	UFP Technologies Inc			493.000	120,543	244.510	120,543	37,168				35,728		35,728		11/16/2022	
902788-10-8	UMB Finl Corp			497.000	56,091	112.860	56,091	59,622	37			(3,530)		(3,530)		12/31/2024	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
90984P-30-3	United Community Banks Inc			4,633.000	149,692	32.310	149,692	135,991	1,112	3,388		13,701		13,701		11/29/2024	
918090-10-1	Utz Brands Inc			4,342.000	67,996	15.660	67,996	71,887	265	1,053		(3,906)		(3,906)		11/18/2024	
918284-10-0	VSE Corp			418.000	39,752	95.100	39,752	45,345		23		(5,593)		(5,593)		12/10/2024	
920253-10-1	Valmont Inds Inc			1,077.000	330,284	306.670	330,284	216,529	646	2,341		74,267		74,267		11/19/2024	
92047W-10-1	Valvoline Inc			984.000	35,601	36.180	35,601	41,851				(6,250)		(6,250)		11/18/2024	
92538J-10-6	Vertex Inc			3,926.000	209,452	53.350	209,452	74,950				101,422		101,422		11/18/2024	
927959-10-6	Viper Energy Inc			2,407.000	118,111	49.070	118,111	88,156		4,334		29,543		29,543		11/18/2024	
929236-10-7	WD-40 Co			404.000	98,043	242.680	98,043	57,115		1,422		1,458		1,458		10/18/2019	
942622-20-0	Watsco Inc			493.000	233,628	473.890	233,628	122,281		4,729		23,747		23,747		11/18/2024	
955306-10-5	West Pharm Svs Inc			394.000	129,059	327.560	129,059	41,033		303		(8,737)		(8,737)		11/18/2024	
971378-10-4	WillScot Mobile Mini Hldgs Inc			1,353.000	45,258	33.450	45,258	51,937				(6,679)		(6,679)		12/17/2024	
974250-10-2	Winmark Corp			358.000	140,719	393.070	140,719	121,199		3,856		(4,467)		(4,467)		11/19/2024	
G9618E-10-7	White Mountains Insurance Grp			49.000	95,308	1,945.060	95,308	87,752				7,556		7,556		12/19/2024	
194693-10-7	Colliers Intl Group Inc		C	639.000	86,885	135.970	86,885	83,243	96	81		1,216		1,216		12/17/2024	
205249-10-5	Computer Modelling Group Ltd		C	6,092.000	45,197	7.419	45,197	47,638		559		(2,441)		(2,441)		12/19/2024	
33767E-20-2	FirstService Corp		C	1,682.000	304,476	181.020	304,476	200,536	421	1,456		27,924		27,924		11/19/2024	
67000B-10-4	Novanta Inc		C	805.000	122,980	152.770	122,980	48,470				(12,079)		(12,079)		02/01/2024	
76329W-10-3	Richelieu Hardware Ltd		C	1,997.000	53,215	26.648	53,215	51,082		831		(18,076)		(18,076)		11/20/2024	
G39108-10-8	Gates Industrial Corp PLC		C	5,039.000	103,652	20.570	103,652	108,189				(4,537)		(4,537)		12/17/2024	
G4705A-10-0	ICON PLC		C	591.000	123,939	209.710	123,939	97,525				(40,669)		(40,669)		11/18/2024	
T9224W-10-9	Stevanato Group SpA		C	4,168.000	90,821	21.790	90,821	107,229		224		(23,451)		(23,451)		11/18/2024	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					17,355,466	XXX	17,355,466	11,879,017	8,497	143,668		1,407,770	3,165	1,404,605		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					17,355,466	XXX	17,355,466	11,879,017	8,497	143,668		1,407,770	3,165	1,404,605		XXX	XXX
Mutual Funds																	
922908-71-0	Vanguard Total Stk Mkt Indx S & P 500			4,368.000	2,371,015	542.760	2,371,015	1,082,699		29,290		448,945		448,945		06/28/2021	
922908-80-1	Vanguard Total Stk Mkt Indx			179,963.000	25,383,771	141.050	25,383,771	8,093,973		321,954		4,596,253		4,596,253		06/23/2021	
552966-80-6	MFS Instl Intl Equity Fund		C	221,011.000	7,474,606	33.820	7,474,606	4,852,985		108,069		188,979		188,979		12/17/2024	
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					35,229,391	XXX	35,229,391	14,029,657		459,312		5,234,177		5,234,177		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds					35,229,391	XXX	35,229,391	14,029,657		459,312		5,234,177		5,234,177		XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					52,584,857	XXX	52,584,857	25,908,674	8,497	602,980		6,641,947	3,165	6,638,782		XXX	XXX
5999999999 - Total Preferred and Common Stocks					52,584,857	XXX	52,584,857	25,908,674	8,497	602,980		6,641,947	3,165	6,638,782		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
U.S. Governments								
912810-RA-8	US Treasury Bond INFL IX 0.625% 02/15/43		04/23/2024	Various		9,848	10,000	16
912810-RF-7	US Treasury Bond INFL IX 1.375% 02/15/44		04/17/2024	Toronto Dominion Securities		88,668	80,000	253
912810-SE-9	US Treasury Bond 3.375% 11/15/48		10/02/2024	Various		340,397	410,000	5,262
912810-TX-6	US Treasury Bond 4.250% 02/15/54		05/02/2024	Various		443,255	470,000	3,301
912810-UC-0	US Treasury Bond 4.250% 08/15/54		10/31/2024	Various		290,448	300,000	1,985
91282C-EE-7	US Treasury Bond 2.375% 03/31/29		08/07/2024	Various		875,011	955,000	4,683
91282C-FJ-5	US Treasury Bond 3.125% 08/31/29		09/30/2024	BNP Capital		393,709	402,000	1,076
91282C-JY-8	US Treasury Bond INFL IX 1.750% 01/15/34		06/11/2024	Barclays Capital		197,129	200,000	1,458
91282C-JZ-5	US Treasury Bond 4.000% 02/15/34		04/24/2024	Bank of America		260,949	275,000	2,115
91282C-LK-5	US Treasury Bond 3.625% 08/31/29		08/30/2024	Nomura Securities		622,437	625,000	188
91282C-LU-3	US Treasury Bond 4.125% 10/31/31		11/29/2024	Various		544,522	545,000	1,987
91282C-LW-9	US Treasury Bond 4.250% 11/15/34		12/31/2024	Chase Manhattan		491,313	505,000	2,620
91282C-MA-6	US Treasury Bond 4.125% 11/30/29		12/18/2024	Nomura Securities		400,017	405,000	872
0109999999. Subtotal - Bonds - U.S. Governments						4,957,701	5,182,000	25,817
All Other Governments								
77586R-AT-7	Romania 144A 5.875% 01/30/29	D	05/02/2024	Various		19,782	20,000	157
0309999999. Subtotal - Bonds - All Other Governments						19,782	20,000	157
U.S. Special Revenues								
3132DQ-ZW-9	Fed Home Loan Mtg Corp Super Pool #SD3457 4.000% 10/01/52		05/03/2024	Chase Manhattan		208,670	227,279	303
3132DW-JL-8	Fed Home Loan Mtg Corp Super Pool #SD8367 5.500% 10/01/53		05/03/2024	Bank of America		321,200	326,454	599
3133KP-YY-8	Fed Home Loan Mtg Corp Pool #RA7927 4.500% 09/01/52		05/03/2024	Barclays Capital		241,824	257,046	386
31374C-SS-6	Fed Natl Mtg Assn Pool #310229 3.500% 08/01/43		03/18/2024	Bank of America		55,290	60,491	159
3140XN-RG-1	Fed Natl Mtg Assn Pool #FS6786 5.500% 02/01/54		10/23/2024	Morgan Stanley		265,220	266,689	937
3140XQ-RW-9	Fed Natl Mtg Assn Pool #FS8600 6.000% 07/01/54		10/23/2024	Morgan Stanley		378,091	372,389	1,427
35564K-B3-2	Freddie Mac-STACR 144A 8.569% 07/25/42		11/26/2024	Bank of America		21,313	20,000	10
35564K-E4-7	Freddie Mac-STACR 144A 8.119% 08/25/42		11/26/2024	Various		47,419	45,000	54
35564K-L4-9	Freddie Mac-STACR 144A 9.569% 03/25/52		04/30/2024	Citigroup Global Mkts		16,481	15,000	30
35564K-P4-5	Freddie Mac-STACR 144A 7.660% 03/25/43		11/26/2024	Cantor Fitzgerald		15,806	15,000	7
35564K-WT-2	Freddie Mac-STACR 144A 7.919% 05/25/42		04/30/2024	Cantor Fitzgerald		31,463	30,000	51
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,602,776	1,635,346	3,961
Industrial and Miscellaneous								
001084-AR-3	AGCO Corp 5.450% 03/21/27		03/18/2024	Morgan Stanley		4,996	5,000	
001084-AS-1	AGCO Corp 5.800% 03/21/34		03/18/2024	Morgan Stanley		4,987	5,000	
00138C-BA-5	Corebridge Global Funding 144A 5.200% 06/24/29		06/18/2024	Bank of America		29,948	30,000	
00138C-BC-1	Corebridge Global Funding 144A 4.900% 12/03/29		11/25/2024	Bank of America		19,975	20,000	
00218T-AA-2	Arizona Biltmore Trust 144A 5.772% 06/11/29		05/14/2024	Morgan Stanley		24,998	25,000	88
00287Y-DT-3	AbbVie Inc 4.950% 03/15/31		02/22/2024	Morgan Stanley		9,990	10,000	
00287Y-DW-6	AbbVie Inc 5.400% 03/15/54		02/22/2024	Chase Manhattan		4,983	5,000	
00440K-AC-7	Accenture Capital Inc 4.250% 10/04/31		10/01/2024	JP Morgan		49,919	50,000	
023551-AM-6	Amerada Hess Corp 7.125% 03/15/33		09/05/2024	Various		23,089	20,000	567
03073E-AW-5	Cencora Inc 4.850% 12/15/29		12/09/2024	Various		40,029	40,000	1
031162-DU-1	Amgen Inc 5.750% 03/02/63		05/02/2024	RBC		4,843	5,000	51
03464T-AA-7	Angel Oak Mtg Trust 144A 4.000% 01/25/67		12/13/2024	Nomura Securities		90,838	95,118	159
03465E-AA-9	Angel Oak Mtg Trust 144A 1.068% 05/25/66		07/26/2024	Nomura Securities		16,850	20,019	17
03465J-AA-8	Angel Oak Mtg Trust 144A 1.458% 09/25/66		07/26/2024	Nomura Securities		50,230	61,703	70
035240-AQ-3	Anheuser-Busch InBev Inc 4.750% 01/23/29		11/06/2024	Various		25,100	25,000	339
036752-BG-7	Elevance Health Inc 4.500% 10/30/26		10/22/2024	First Union		19,996	20,000	
04020E-AE-7	Ares Strategic Income Fund 144A 5.700% 03/15/28		11/22/2024	First Union		19,880	20,000	17
04316J-AL-3	Arthur J Gallagher & Co 4.850% 12/15/29		12/10/2024	Bank of America		4,996	5,000	
04685A-3E-9	Athene Global Funding 144A 2.646% 10/04/31		05/02/2024	Morgan Stanley		8,107	10,000	24
049560-AZ-8	Atmos Energy Corp 5.900% 11/15/33		06/18/2024	Chase Manhattan		36,823	35,000	207
053332-BK-7	AutoZone Inc 5.400% 07/15/34		06/24/2024	Bank of America		19,964	20,000	
054561-AJ-4	AXA Equitable Hldgs I 4.350% 04/20/28		05/02/2024	First Union		4,797	5,000	10

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
05493Y-AC-2	Barclays Comm Mtg Trust 6.128% 11/15/57		12/11/2024	Barclays Capital		67,331	65,000	122
05526D-BY-0	BAT Capital Corp 5.834% 02/20/31		02/15/2024	Barclays Capital		20,000	20,000	
05526D-BZ-7	BAT Capital Corp 6.000% 02/20/34		03/12/2024	Bank of America		10,114	10,000	40
05612F-AA-3	BX Trust 144A 6.487% 03/15/26		02/29/2024	Morgan Stanley		19,949	20,000	
059165-ES-5	Baltimore Gas & Electric Co 5.650% 06/01/54		06/03/2024	SMBC Nikko Secs America, Inc		19,994	20,000	
06051G-JL-4	Bank of America Corp 1.922% 10/24/31		10/24/2024	First Union		12,657	15,000	1
06051G-LV-9	Bank of America Corp 5.933% 09/15/27		05/02/2024	Chase Manhattan		20,175	20,000	168
06406R-BV-8	Bank of NY Mellon Corp 4.975% 03/14/30		03/07/2024	Bank of America		10,000	10,000	
06406R-BW-6	Bank of NY Mellon Corp 5.188% 03/14/35		03/07/2024	Bank of America		15,000	15,000	
06406R-BZ-9	Bank of NY Mellon Corp 5.060% 07/22/32		07/15/2024	Morgan Stanley		25,000	25,000	
09290D-AJ-0	BlackRock Funding Inc 4.900% 01/08/35		07/17/2024	Bank of America		14,940	15,000	
096817-AA-9	BOCA Comm Mtg Trust 144A 6.318% 08/15/41		08/07/2024	Citigroup Global Mkts		99,750	100,000	
097023-CD-5	Boeing Co 3.200% 03/01/29		11/05/2024	Various		9,166	10,000	55
097023-CN-3	Boeing Co 2.950% 02/01/30		10/28/2024	RBC		4,429	5,000	36
097023-CY-9	Boeing Co 5.150% 05/01/30		11/18/2024	Various		24,651	25,000	293
097023-DR-3	Boeing Co 6.388% 05/01/31		11/05/2024	Morgan Stanley		10,492	10,000	9
097023-DS-1	Boeing Co 6.528% 05/01/34		11/18/2024	Citadel Securities		10,465	10,000	33
10373Q-BQ-2	BP Cap Mkts America 3.379% 02/08/61		05/02/2024	Pershing LLC		6,564	10,000	83
10373Q-CA-6	BP Cap Mkts America 5.227% 11/17/34		11/20/2024	Various		44,767	45,000	58
10569J-AA-8	BRAVO Res Funding Trust 144A 5.108% 07/25/62		08/27/2024	G Clarke		83,942	84,231	323
10805N-AD-7	Bridgecrest Lending Auto Trust 5.370% 10/16/28		07/17/2024	First Union		20,000	20,000	
10921U-2L-1	Brighthouse Financial Inc 144A 5.650% 06/10/29		06/03/2024	Chase Manhattan		39,976	40,000	
110122-EK-0	Bristol Myers Squibb Co 5.550% 02/22/54		02/14/2024	Citigroup Global Mkts		14,941	15,000	
11135F-BX-8	Broadcom Inc 5.050% 07/12/29		07/08/2024	Bank of America		14,980	15,000	
11135F-CA-7	Broadcom Inc 4.150% 02/15/28		09/26/2024	Toronto Dominion Securities		39,942	40,000	
12515A-BE-9	CD Comm Mtg Trust 3.526% 11/10/49		12/11/2024	Morgan Stanley		23,993	25,000	27
12515G-AD-9	CD Comm Mtg Trust 3.631% 02/10/50		12/11/2024	Citigroup Global Mkts		32,244	34,104	38
12654F-AA-8	Comm Mtg Trust 144A 6.338% 08/10/44		07/25/2024	Deutsche Bank Securities Inc		30,299	30,000	37
126650-CY-4	CVS Health Corp 4.780% 03/25/38		11/15/2024	Bank of America		13,266	15,000	106
126650-CZ-1	CVS Health Corp 5.050% 03/25/48		06/03/2024	Goldman Sachs		8,731	10,000	97
126650-DG-2	CVS Health Corp 3.250% 08/15/29		12/04/2024	Various		23,101	25,000	237
126650-DJ-6	CVS Health Corp 3.750% 04/01/30		12/04/2024	Bank of America		14,077	15,000	100
126650-DN-7	CVS Health Corp 1.750% 08/21/30		11/25/2024	Citigroup Global Mkts		4,149	5,000	23
126650-DQ-0	CVS Health Corp 1.875% 02/28/31		11/19/2024	First Union		16,271	20,000	85
126650-DR-8	CVS Health Corp 2.125% 09/15/31		11/26/2024	Goldman Sachs		4,081	5,000	21
12674G-AC-8	Comm Mtg Trust 144A 5.867% 12/10/41		11/21/2024	Deutsche Bank Securities Inc		15,224	15,000	22
127097-AM-5	Coterra Energy Inc 5.400% 02/15/35		12/03/2024	Toronto Dominion Securities		14,931	15,000	
14040H-DC-6	Capital One Finl Co 7.624% 10/30/31		09/25/2024	Various		44,905	40,000	973
14149Y-BR-8	Cardinal Health Inc 5.000% 11/15/29		12/06/2024	Various		50,165	50,000	45
14913U-AU-4	Caterpillar Finl Svs Corp 4.700% 11/15/29		11/12/2024	Chase Manhattan		49,919	50,000	
15189T-BG-1	CenterPoint Energy Inc 5.400% 06/01/29		05/08/2024	Chase Manhattan		34,927	35,000	
161175-BL-7	Charter Comm LLC 5.375% 05/01/47		05/02/2024	Chase Manhattan		7,779	10,000	7
161175-BR-4	Charter Comm LLC 5.050% 03/30/29		11/21/2024	Morgan Stanley		29,497	30,000	219
161175-BT-0	Charter Comm LLC 4.800% 03/01/50		02/22/2024	Various		18,608	25,000	516
161175-CE-2	Charter Comm LLC 3.500% 03/01/42		10/24/2024	Deutsche Bank Securities Inc		6,774	10,000	53
161175-CR-3	Charter Comm LLC 6.550% 06/01/34		05/09/2024	Morgan Stanley		4,988	5,000	
17275R-BS-0	Cisco Sys Inc 4.950% 02/26/31		02/21/2024	Chase Manhattan		19,960	20,000	
17275R-BV-3	Cisco Sys Inc 5.350% 02/26/64		02/21/2024	First Union		9,956	10,000	
172967-PF-2	Citigroup Inc 5.174% 02/13/30		02/06/2024	Citigroup Global Mkts		10,000	10,000	
174610-BF-1	Citizens Finl Group 5.841% 01/23/30		07/02/2024	First Union		14,981	15,000	376
174610-BG-9	Citizens Finl Group 6.645% 04/25/35		04/18/2024	Morgan Stanley		5,000	5,000	
174610-BH-7	Citizens Finl Group 5.718% 07/23/32		07/18/2024	Morgan Stanley		25,000	25,000	
18977W-2G-4	CNO Global Funding 144A 4.875% 12/10/27		12/10/2024	Various		29,997	30,000	
19828A-AC-1	Columbia Pipeline LLC 144A 5.681% 01/15/34		04/23/2024	Morgan Stanley		4,828	5,000	84
19828A-AD-9	Columbia Pipeline LLC 144A 5.097% 10/01/31		10/24/2024	Various		10,912	11,000	39

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
20030N-DH-1	Comcast Corp 3.750% 04/01/40		05/02/2024	HSBC Securities Inc		3,993	5,000	18
20030N-DS-7	Comcast Corp 2.887% 11/01/51		03/28/2024	Various		16,252	25,000	302
20268J-AR-4	CommonSpirit Health 5.205% 12/01/31		03/13/2024	Morgan Stanley		25,000	25,000	
20753B-AB-8	Fannie Mae - CAS 144A 7.810% 09/25/43		10/29/2024	Citigroup Global Mkts		46,907	44,995	51
20754G-AE-0	Fannie Mae - CAS 144A 6.369% 02/25/44		03/06/2024	First Union		13,000	13,000	
20826F-BD-7	ConocoPhillips Co 4.025% 03/15/62		10/24/2024	Various		13,237	17,000	229
20826F-BE-5	ConocoPhillips Co 5.300% 05/15/53		06/13/2024	HSBC Securities Inc		4,860	5,000	21
20826F-BG-0	ConocoPhillips Co 5.550% 03/15/54		05/02/2024	Various		10,047	10,000	194
20826F-BJ-4	ConocoPhillips Co 4.700% 01/15/30		11/25/2024	Toronto Dominion Securities		24,967	25,000	
20826F-BN-5	ConocoPhillips Co 5.650% 01/15/65		12/09/2024	Various		15,095	15,000	4
209111-GK-3	Consolidated Edison Co NY Inc 5.700% 05/15/54		05/06/2024	Chase Manhattan		9,930	10,000	
209111-GN-7	Consolidated Edison Co NY Inc 5.500% 03/15/55		11/14/2024	Fuji Securities Inc.		24,794	25,000	
21037X-AD-2	Constellation Software Inc 144A 5.461% 02/16/34		02/07/2024	Various		10,047	10,000	
22160K-AP-0	Costco Wholesale Corp 1.600% 04/20/30		11/08/2024	Various		12,894	15,000	14
224044-CN-5	Cox Comm Inc 144A 2.600% 06/15/31		05/02/2024	First Union		8,180	10,000	102
224044-CU-9	Cox Comm Inc 144A 5.450% 09/01/34		11/06/2024	Various		54,695	55,000	256
22535L-AA-9	Credit Accept Auto Loan Trust 144A 4.680% 09/15/34		09/17/2024	First Union		49,993	50,000	
22536V-AC-2	Credit Accept Auto Loan Trust 144A 6.110% 08/15/34		06/11/2024	First Union		99,979	100,000	
24022F-AA-8	DC Comm Mtg Trust 144A 5.727% 04/13/28		03/21/2024	Morgan Stanley		14,999	15,000	7
24382J-AA-4	Deephaven Res Mtg Trust 144A 2.205% 01/25/67		12/13/2024	Chase Manhattan		89,638	99,597	92
25278X-AW-9	Diamond Energy Inc 6.250% 03/15/53		09/10/2024	UBK		5,386	5,000	153
25278X-BA-6	Diamond Energy Inc 5.750% 04/18/54		09/09/2024	Citadel Securities		5,089	5,000	113
25278X-BB-4	Diamond Energy Inc 5.900% 04/18/64		12/03/2024	Various		14,022	14,000	68
254709-AT-5	Discover Finl Svs 7.964% 11/02/34		09/23/2024	Various		16,824	15,000	398
25470D-BJ-7	Discovery Comm Inc 3.625% 05/15/30		11/26/2024	Chase Manhattan		8,989	10,000	12
26208W-AD-6	Drive Auto Rec Trust 5.310% 01/16/29		02/12/2024	BNP Capital		14,997	15,000	
26441C-CE-3	Duke Energy Co 5.450% 06/15/34		06/05/2024	PNC Securities Inc		4,993	5,000	
26442C-BH-6	Duke Energy Inc 3.550% 03/15/52		07/03/2024	UBK		3,542	5,000	54
26442E-AL-4	Duke Energy Ohio Inc 5.550% 03/15/54		05/02/2024	Various		24,332	25,000	120
26875P-AW-1	EOG Resources 5.650% 12/01/54		12/02/2024	Various		15,110	15,000	9
281020-BB-2	Edison Intl Inc 5.250% 03/15/32		11/01/2024	RBC		34,888	35,000	
29273V-AZ-3	Energy Transfer Equity 5.250% 07/01/29		06/06/2024	Chase Manhattan		9,980	10,000	
29379V-CG-6	Enterprise Prods Inc 4.950% 02/15/35		08/01/2024	Fuji Securities Inc.		19,880	20,000	
29379V-CH-4	Enterprise Prods Inc 5.550% 02/16/55		09/13/2024	Goldman Sachs		10,495	10,000	59
30040W-AX-6	Eversource Energy 5.500% 01/01/34		01/16/2024	First Union		14,920	15,000	
30711X-UW-2	Fannie Mae - CAS 2017-C07 8.683% 05/25/30		12/10/2024	G Clarke		97,748	90,000	354
337932-AH-0	FirstEnergy Corp 3.900% 07/15/27		05/14/2024	Various		42,902	45,000	625
34535V-AF-1	Ford Credit Auto Owner Trust 4.880% 09/15/30		11/19/2024	Barclays Capital		29,999	30,000	
350930-AC-7	Foundry JV Hlldgs LLC 144A 6.150% 01/25/32		05/24/2024	RBC		203,886	200,000	752
36254C-AV-2	GS Mtg Securities Trust 3.430% 08/10/50		12/11/2024	Bank of America		28,616	30,000	31
36269H-AD-4	GLS Auto Rec Trust 144A 5.490% 07/17/28		12/12/2024	First Union		70,435	70,000	299
36269J-AA-6	GS Mtg Securities Trust 144A 5.310% 03/06/29		02/07/2024	Goldman Sachs		99,722	100,000	314
36270Y-AG-7	GLS Auto Receivables Trust 144A 4.890% 04/16/29		10/29/2024	Citigroup Global Mkts		29,996	30,000	
373334-KY-6	Georgia Power Co 4.550% 03/15/30		12/02/2024	Chase Manhattan		29,930	30,000	
375558-CB-7	Gilead Sciences Inc 4.800% 11/15/29		12/12/2024	Various		30,083	30,000	46
378272-BP-2	Glencore Funding LLC 144A 6.375% 10/06/30		10/24/2024	Citigroup Global Mkts		7,471	7,000	24
378272-BS-6	Glencore Funding LLC 144A 5.371% 04/04/29		04/05/2024	Various		65,115	65,000	7
38141G-B2-9	Goldman Sachs Group Inc 5.049% 07/23/30		07/16/2024	Goldman Sachs		40,000	40,000	
38141G-B6-0	Goldman Sachs Group Inc 4.692% 10/23/30		10/16/2024	Goldman Sachs		25,000	25,000	
437076-DF-6	Home Depot Inc 5.300% 06/25/54		06/17/2024	Chase Manhattan		4,922	5,000	
438516-CT-1	Honeywell Intl Inc 5.250% 03/01/54		12/09/2024	Bank of America		4,986	5,000	72
458140-BG-4	Intel Corp 144A 3.734% 12/08/47		12/09/2024	Various		17,518	25,000	296
458140-BJ-8	Intel Corp 3.250% 11/15/49		12/09/2024	Various		6,388	10,000	84
458140-BM-1	Intel Corp 4.750% 03/25/50		08/28/2024	Various		13,044	15,000	286
458140-CJ-7	Intel Corp 5.700% 02/10/53		11/06/2024	Citadel Securities		9,315	10,000	138

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
46647P-BX-3	JPMorgan Chase & Co 1.953% 02/04/32		01/05/2024	First Union		8,065	10,000	84
46647P-CC-8	JPMorgan Chase & Co 2.580% 04/22/32		02/02/2024	Chase Manhattan		12,687	15,000	112
46647P-EC-6	JPMorgan Chase & Co 5.336% 01/23/35		01/30/2024	Various		35,066	35,000	6
46647P-EG-7	JPMorgan Chase & Co 5.581% 04/22/30		05/02/2024	Various		65,151	65,000	54
46647P-ER-3	JPMorgan Chase & Co 4.946% 10/22/35		10/24/2024	Various		44,532	45,000	16
476556-DE-2	Jersey Central Power & Light 144A 5.100% 01/15/35		12/02/2024	Barclays Capital		4,982	5,000	
502431-AR-0	L3Harris Corp 5.600% 07/31/53		12/12/2024	Citadel Securities		10,110	10,000	206
502431-AS-8	L3Harris Corp 5.050% 06/01/29		03/11/2024	Chase Manhattan		19,955	20,000	
502431-AU-3	L3Harris Corp 5.350% 06/01/34		03/11/2024	Bank of America		4,994	5,000	
502431-AV-1	L3Harris Corp 5.500% 08/15/54		12/30/2024	Citadel Securities		14,515	15,000	341
50540R-BA-9	Laboratory Corp of America 4.550% 04/01/32		09/16/2024	First Union		29,882	30,000	
532457-CQ-9	Lilly Eli & Co 4.200% 08/14/29		08/12/2024	Morgan Stanley		9,978	10,000	
532457-CR-7	Lilly Eli & Co 4.600% 08/14/34		08/12/2024	Chase Manhattan		4,998	5,000	
55261F-AS-3	M & T Bank Corp 7.413% 10/30/29		09/09/2024	Goldman Sachs		5,471	5,000	134
55903V-BB-8	WarnerMedia Hldgs Inc 4.054% 03/15/29		05/13/2024	Citadel Securities		13,835	15,000	101
55903V-BC-6	WarnerMedia Hldgs Inc 4.279% 03/15/32		12/03/2024	Various		35,732	40,000	214
55903V-BE-2	WarnerMedia Hldgs Inc 5.141% 03/15/52		12/18/2024	Various		27,652	37,000	520
55903V-BF-9	WarnerMedia Hldgs Inc 5.391% 03/15/62		12/18/2024	Various		23,110	30,000	377
595017-BK-9	Microchip Technology Inc 4.900% 03/15/28		12/11/2024	Chase Manhattan		29,969	30,000	
595017-BL-7	Microchip Technology Inc 5.050% 02/15/30		12/11/2024	Chase Manhattan		19,984	20,000	
61747Y-FQ-3	Morgan Stanley 5.656% 04/18/30		05/02/2024	Various		50,151	50,000	53
65473P-AQ-8	NiSource Inc 5.350% 04/01/34		05/02/2024	Goldman Sachs		9,668	10,000	77
65486X-AA-1	NJ Trust 2023-GSP 144A 6.481% 01/06/29		03/21/2024	Deutsche Bank Alex Brown		104,492	100,000	432
66982F-AA-7	AMSR Trust 144A 2.117% 12/17/38		01/18/2024	First Union		91,828	100,000	123
67021C-AV-9	NSTAR Electric Co 5.400% 06/01/34		05/20/2024	Bank of America		14,978	15,000	
682680-CC-5	ONEOK Inc 4.400% 10/15/29		09/10/2024	Goldman Sachs		14,984	15,000	
682680-CE-1	ONEOK Inc 5.050% 11/01/34		09/10/2024	Goldman Sachs		19,936	20,000	
682680-CG-6	ONEOK Inc 5.850% 11/01/64		09/12/2024	Various		19,962	20,000	
68902V-AK-3	Otis Worldwide Corp 2.565% 02/15/30		11/06/2024	Chase Manhattan		4,444	5,000	29
694308-JM-0	Pacific Gas & Electric Co 4.550% 07/01/30		01/18/2024	Goldman Sachs		4,739	5,000	13
694308-KF-3	Pacific Gas & Electric Co 5.450% 06/15/27		02/21/2024	Barclays Capital		4,994	5,000	51
694308-KL-0	Pacific Gas & Electric Co 6.100% 01/15/29		05/02/2024	Jefferies		20,333	20,000	376
713448-EZ-7	PepsiCo Inc 1.625% 05/01/30		11/04/2024	Barclays Capital		4,276	5,000	1
717081-EU-3	Pfizer Inc 3.900% 03/15/39		12/09/2024	Chase Manhattan		8,755	10,000	92
718172-DH-9	Philip Morris Intl 5.125% 02/13/31		05/02/2024	Various		39,312	40,000	295
718172-DM-8	Philip Morris Intl 4.375% 11/01/27		11/07/2024	Various		44,730	45,000	26
718172-DP-1	Philip Morris Intl 4.750% 11/01/31		11/04/2024	Various		14,773	15,000	3
74256L-EY-1	Principal Life Global Fund II 144A 5.100% 01/25/29		01/18/2024	Citigroup Global Mkts		19,965	20,000	
744533-BR-0	Pub Svc Oklahoma 5.200% 01/15/35		12/05/2024	Various		25,037	25,000	1
74456Q-CR-5	Public Svc Elec & Gas 5.450% 03/01/54		05/02/2024	Various		19,688	20,000	98
744573-AZ-9	Public Svcs Enterprise Group 5.450% 04/01/34		03/25/2024	Barclays Capital		4,992	5,000	
745310-AN-2	Puget Energy Inc 4.224% 03/15/32		05/15/2024	Various		22,205	25,000	162
74970W-AA-8	ROCC Trust 144A 5.388% 11/13/41		10/21/2024	First Union		100,348	100,000	434
760759-AX-8	Republic Services Inc 1.450% 02/15/31		06/24/2024	Bank of America		7,979	10,000	52
760759-BB-5	Republic Services Inc 4.875% 04/01/29		11/25/2024	Bank of America		15,078	15,000	112
760759-BK-5	Republic Services Inc 5.200% 11/15/34		06/18/2024	Various		29,946	30,000	
76209P-AE-3	RGA Global Funding 144A 5.448% 05/24/29		05/22/2024	First Union		20,000	20,000	
78355H-LD-9	Ryder Sys Inc 4.900% 12/01/29		10/28/2024	RBC		14,987	15,000	
78397X-AE-4	SFS Auto Receivables Trust 144A 5.410% 08/20/30		05/14/2024	Deutsche Bank Alex Brown		24,995	25,000	
822905-AA-3	Shell Finance Inc 4.375% 05/11/45		11/01/2024	Barclays Capital		4,348	5,000	105
822905-AG-0	Shell Finance Inc 3.250% 04/06/50		11/01/2024	Conversion		30,302	30,000	
83192P-AA-6	Smith & Nephew PLC 2.032% 10/14/30		12/12/2024	Various		21,236	25,000	79
83192P-AD-0	Smith & Nephew PLC 5.400% 03/20/34		03/13/2024	Chase Manhattan		9,970	10,000	
83444M-AC-5	Solventum Corp 144A 5.400% 03/01/29		02/23/2024	Morgan Stanley		29,954	30,000	
842400-GG-2	Southern Calif Edison 4.000% 04/01/47		11/21/2024	Morgan Stanley		3,959	5,000	28

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MOTOR CLUB INSURANCE COMPANY

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
842400-GT-4	Southern Calif Edison 3.650% 02/01/50		10/15/2024	Morgan Stanley		3,856	5,000	38
842400-HT-3	Southern Calif Edison 5.950% 11/01/32		02/20/2024	Jefferies		10,416	10,000	183
842400-HZ-9	Southern Calif Edison 5.200% 06/01/34		05/02/2024	Bank of America		28,914	30,000	498
842434-DA-7	Southern Calif Gas Co 5.600% 04/01/54		05/02/2024	Various		19,536	20,000	86
845011-AB-1	Southwest Gas Corp 4.150% 06/01/49		05/02/2024	Chase Manhattan		11,244	15,000	268
85236K-AM-4	Stack Infrastructure LLC 144A 5.900% 03/25/49		03/15/2024	Toronto Dominion Securities		24,837	25,000	
85573G-AA-0	Starwood Residential Mtg Trust 144A 1.219% 05/25/65		07/26/2024	Citigroup Global Mkts		20,167	22,307	21
87264A-DC-6	T-Mobile USA Inc 5.750% 01/15/34		09/13/2024	Goldman Sachs		10,801	10,000	97
87264A-DM-4	T-Mobile USA Inc 4.700% 01/15/35		09/23/2024	First Union		19,971	20,000	
876030-AK-3	Tapestry Inc 5.100% 03/11/30		12/12/2024	Various		15,050	15,000	1
876030-AL-1	Tapestry Inc 5.500% 03/11/35		12/04/2024	Bank of America		14,980	15,000	
902494-BL-6	Tyson Foods Inc 5.400% 03/15/29		02/28/2024	Morgan Stanley		4,992	5,000	
902494-BM-4	Tyson Foods Inc 5.700% 03/15/34		02/28/2024	Morgan Stanley		4,991	5,000	
913017-CY-3	Raytheon Tech Corp 4.125% 11/16/28		12/05/2024	Various		43,986	45,000	415
91324P-FC-1	United Health Group Inc 5.375% 04/15/54		05/02/2024	Bank of America		34,553	35,000	67
91324P-FM-9	United Health Group Inc 5.750% 07/15/64		07/23/2024	First Union		14,910	15,000	
91823A-BC-4	VB-S1 Issuer LLC 144A 5.590% 05/15/54		05/08/2024	Barclays Capital		39,695	40,000	
92338C-AB-9	Veralto Corp 5.500% 09/18/26		11/26/2024	Deutsche Bank Securities Inc		10,109	10,000	104
92538H-AA-8	Verus Securitization Trust 144A 0.938% 07/25/66		12/13/2024	G Clarke		91,054	111,557	44
92538U-AA-9	Verus Securitization Trust 144A 4.130% 02/25/67		07/26/2024	Barclays Capital		85,896	91,080	293
92553P-AP-7	Viacom Inc 4.375% 03/15/43		07/22/2024	Jane Street Execution Services		3,502	5,000	78
92553P-AU-6	Viacom Inc 5.850% 09/01/43		09/17/2024	Barclays Capital		4,441	5,000	14
92556H-AC-1	Paramount Global 4.950% 05/19/50		08/26/2024	Goldman Sachs		3,763	5,000	67
927804-GD-0	Virginia Elec & Pwr Co 2.450% 12/15/50		05/02/2024	First Union		5,550	10,000	96
927804-GP-3	Virginia Elec & Pwr Co 5.000% 01/15/34		01/02/2024	Fuji Securities Inc.		34,752	35,000	
927804-GQ-1	Virginia Elec & Pwr Co 5.350% 01/15/54		01/04/2024	HSBC Securities Inc		4,944	5,000	
927804-GR-9	Virginia Elec & Pwr Co 5.050% 08/15/34		08/06/2024	JP Morgan		9,977	10,000	
94106L-BY-4	Waste Mgmt Inc 4.950% 07/03/31		06/24/2024	First Union		29,818	30,000	
94106L-CE-7	Waste Mgmt Inc 4.950% 03/15/35		10/30/2024	Scotia		34,823	35,000	
95000U-3H-4	Wells Fargo & Co 6.491% 10/23/34		05/02/2024	Bank of America		31,522	30,000	70
96337R-AA-0	Whistler Pipeline LLC 144A 5.400% 09/30/29		09/16/2024	Various		20,508	20,000	125
96337R-AB-8	Whistler Pipeline LLC 144A 5.700% 09/30/31		08/22/2024	Various		10,118	10,000	14
96337R-AC-6	Whistler Pipeline LLC 144A 5.950% 09/30/34		08/21/2024	Citigroup Global Mkts		10,270	10,000	28
970648-AJ-0	Willis North America Inc 2.950% 09/15/29		05/02/2024	First Union		8,856	10,000	42
976826-BS-5	Wisconsin Power & Light 5.375% 03/30/34		03/04/2024	Fuji Securities Inc.		14,972	15,000	
013716-AU-9	Alcan Aluminum Ltd 6.125% 12/15/33	A	03/06/2024	Goldman Sachs		26,935	25,000	353
29250N-AZ-8	Enbridge Inc 3.125% 11/15/29	A	11/25/2024	Bank of America		13,841	15,000	14
29250N-CC-7	Enbridge Inc 5.625% 04/05/34	A	04/02/2024	Deutsche Bank Securities Inc		39,940	40,000	
055451-BA-5	BHP Finance USA Ltd 4.900% 02/28/33	D	05/02/2024	Goldman Sachs		9,683	10,000	93
055451-BE-7	BHP Finance USA Ltd 5.250% 09/08/33	D	03/04/2024	Citigroup Global Mkts		25,208	25,000	649
05571A-AV-7	BPCE SA 144A 5.716% 01/18/30	D	09/09/2024	Toronto Dominion Securities		258,295	250,000	2,064
456873-AD-0	Trane Tech Fin Ltd 3.800% 03/21/29	D	12/20/2024	Castleoak Securities LP		9,605	10,000	97
62947Q-BC-1	NXP Funding LLC 5.550% 12/01/28	D	05/02/2024	Goldman Sachs		10,056	10,000	239
89157X-AC-5	TotalEnergies Capital SA 5.638% 04/05/64	D	10/24/2024	Various		45,522	45,000	223
89157X-AE-1	TotalEnergies Capital SA 5.275% 09/10/54	D	11/06/2024	Bank of America		4,735	5,000	42
89157X-AF-8	TotalEnergies Capital SA 5.425% 09/10/64	D	10/03/2024	Various		25,158	25,000	18
892938-AB-7	Trane Tech Fin Ltd 5.100% 06/13/34	D	06/04/2024	Citigroup Global Mkts		4,985	5,000	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						5,871,899	6,023,710	22,730
2509999997. Total - Bonds - Part 3						12,452,158	12,861,056	52,664
2509999998. Total - Bonds - Part 5						6,091,395	6,193,734	31,199
2509999999. Total - Bonds						18,543,553	19,054,790	83,864
4509999997. Total - Preferred Stocks - Part 3							XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks							XXX	
Industrial and Miscellaneous (Unaffiliated) Publicly Traded								
007973-10-0	Advanced Energy Ind		12/06/2024	Various	385.000	42,717		

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
029899-10-1	American States Water Co		12/02/2024	Various	1,366.000	111,697		
03071H-10-0	AMERISAFE Inc		07/22/2024	Citigroup Global Mkts	357.000	17,514		
03209R-10-3	Amphastar Pharms Inc		11/18/2024	Various	82.000	3,779		
038336-10-3	AptarGroup Inc		11/18/2024	Various	280.000	38,811		
039653-10-0	Arcosa Inc		12/10/2024	Various	1,205.000	109,116		
04247X-10-2	Armstrong World Inds Inc		12/18/2024	Various	976.000	125,688		
043436-10-4	Asbury Automotive Group		11/18/2024	Jefferies	11.000	2,837		
056525-10-8	Badger Meter Inc		12/31/2024	Various	115.000	25,558		
062540-10-9	Bank of Hawaii Corp		11/18/2024	Various	308.000	19,389		
09073M-10-4	Bio-Techne Corp		11/18/2024	Various	895.000	61,454		
104674-10-6	Brady W H Co Class A		12/26/2024	Various	478.000	36,055		
109194-10-0	Bright Horizons Sols Inc		11/18/2024	Various	448.000	49,539		
12618T-10-5	CRA Intl Inc		11/20/2024	Various	190.000	23,248		
12653C-10-8	CNX Resources Corp		11/18/2024	Various	7,360.000	179,758		
127203-10-7	Cactus Inc		11/18/2024	Various	433.000	20,318		
147448-10-4	Casella Waste Sys Inc		11/18/2024	Various	315.000	28,177		
16359R-10-3	Chemed Corp		11/18/2024	Various	122.000	72,001		
165303-10-8	Chesapeake Utils Corp		12/13/2024	Various	744.000	91,916		
171340-10-2	Church & Dwight Inc		11/18/2024	Various	157.000	15,989		
203607-10-6	Community Bank Sys Inc		11/22/2024	Various	915.000	48,009		
204166-10-2	CommVault Sys Inc		11/18/2024	Various	368.000	38,668		
221006-10-9	CorVel Corp		11/18/2024	Various	126.000	32,169		
221006-10-9	CorVel Corp		12/26/2024	Stock Split	604.000			
224408-10-4	Crane Co		11/18/2024	Various	462.000	61,089		
229899-10-9	Cullen Frost Bankers		11/22/2024	Various	448.000	51,097		
28618M-10-6	Element Solutions Inc		11/18/2024	Various	2,040.000	49,168		
292765-10-4	Enerpac Tool Group Corp		12/20/2024	Various	2,240.000	81,298		
29355X-10-7	EnPro Inds Inc		12/06/2024	Various	597.000	96,023		
29605J-10-6	ESAB Corp		11/18/2024	Various	470.000	43,594		
296315-10-4	ESCO Technologies Inc		11/27/2024	Various	550.000	63,587		
30214U-10-2	Exponent Inc		02/01/2024	Citigroup Global Mkts	378.000	33,821		
302941-10-9	FTI Consulting Inc		11/18/2024	Various	52.000	11,190		
313855-10-8	Federal Signal Corp		12/05/2024	Various	1,338.000	114,523		
32020R-10-9	First Finl Bankshares Inc		11/18/2024	Jefferies	37.000	1,531		
339750-10-1	Floor & Decor Hldgs Inc		11/18/2024	Various	354.000	36,444		
37637Q-10-5	Glacier Bancorp Inc		11/18/2024	Various	726.000	29,462		
384109-10-4	Graco Inc		11/18/2024	Various	323.000	27,748		
405024-10-0	Haemonetics Corp		12/02/2024	Various	1,402.000	109,738		
405166-10-9	Hagerty Inc		11/21/2024	Various	2,502.000	24,440		
407497-10-6	Hamilton Lane Inc		11/18/2024	Various	167.000	21,940		
421298-10-0	Hayward Hldgs Inc		11/18/2024	Various	1,800.000	23,667		
426281-10-1	Jack Henry & Assoc		11/18/2024	Various	154.000	26,050		
431636-10-9	Hillman Solutions Corp		11/19/2024	Various	1,954.000	18,254		
441593-10-0	Houlihan Lokey Inc		11/18/2024	Various	187.000	25,392		
451107-10-6	IDACORP Inc		11/18/2024	Various	1,045.000	105,291		
45780R-10-1	Installed Bldg Prods Inc		12/19/2024	Various	591.000	128,091		
48282T-10-4	Kadant Inc		02/01/2024	Citigroup Global Mkts	94.000	27,248		
497266-10-6	Kirby Corp		11/19/2024	Various	622.000	57,034		
49926D-10-9	Knowles Corp		12/31/2024	Various	1,910.000	37,765		
511656-10-0	Lakeland Finl Corp		12/04/2024	Various	419.000	28,740		
518415-10-4	Lattice Semiconductor Corp		11/18/2024	Various	1,255.000	71,097		
535555-10-6	Lindsay Corp		12/23/2024	Various	491.000	63,349		
537008-10-4	Littelfuse Inc		11/18/2024	Various	249.000	61,072		
55306N-10-4	MKS Instruments Inc		11/22/2024	Various	924.000	100,362		
600551-20-4	Miller Industries Inc		12/26/2024	Various	553.000	38,624		

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
65336K-10-3	Nexstar Broadcasting Group		11/18/2024	Various	340.000	59,674		
675232-10-2	Oceaneering Intl Inc		11/18/2024	Various	1,176.000	25,663		
682095-10-4	Omega Flex Inc		07/22/2024	Citigroup Global Mkts	75.000	5,200		
73278L-10-5	Pool Corp		07/22/2024	Citigroup Global Mkts	1.000	329		
739276-10-3	Power Integrations Inc		12/19/2024	Various	1,271.000	91,518		
743606-10-5	Prosperity Bancshares Inc		12/05/2024	Various	1,287.000	91,905		
749607-10-7	RLI Corp		11/18/2024	Various	311.000	44,078		
75524B-10-4	RBC Bearing Inc		02/01/2024	Citigroup Global Mkts	93.000	25,417		
775133-10-1	Rogers Corp		11/19/2024	Various	763.000	85,219		
775711-10-4	Rollins Inc		10/23/2024	Various	534.000	23,704		
78463M-10-7	SPS Commerce Inc		11/18/2024	Various	391.000	71,454		
78473E-10-3	SPX Technologies Inc		10/23/2024	Various	215.000	23,973		
82452J-10-9	Shift4 Payments Inc		11/18/2024	Various	307.000	23,600		
829073-10-5	Simpson Manufacturing Co Inc		11/18/2024	Various	758.000	138,312		
82982L-10-3	SiteOne Landscape Supply Inc		11/18/2024	Various	146.000	22,416		
82983N-10-8	Sitio Royalties Corp		09/05/2024	Various	2,114.000	46,142		
854231-10-7	Standex Intl Corp		11/20/2024	Various	316.000	50,363		
860372-10-1	Stewart Info Svs Corp		12/23/2024	Various	760.000	51,769		
861025-10-4	Stock Yards Bancorp Inc		12/09/2024	Various	659.000	42,744		
88162G-10-3	Tetra Tech Inc		11/18/2024	Various	670.000	71,485		
88162G-10-3	Tetra Tech Inc		09/09/2024	Stock Split	5,748.000			
88262P-10-2	Texas Pacific Land Corp		02/01/2024	Citigroup Global Mkts	7.000	10,148		
88262P-10-2	Texas Pacific Land Corp		03/27/2024	Stock Split	38.000			
882681-10-9	Texas Roadhouse Inc		11/18/2024	Various	370.000	52,282		
88642R-10-9	Tidewater Inc		11/25/2024	Various	775.000	48,313		
891092-10-8	Toro Co		11/18/2024	Various	492.000	44,734		
892356-10-6	Tractor Supply Co		11/18/2024	Various	128.000	31,354		
892356-10-6	Tractor Supply Co		12/20/2024	Stock Split	2,296.000			
893529-10-7	Transcat Inc		11/19/2024	Various	284.000	32,559		
89531P-10-5	Trex Co Inc		12/31/2024	Various	609.000	45,349		
902252-10-5	Tyler Tech Inc		11/18/2024	Various	87.000	40,587		
902788-10-8	UMB Finl Corp		12/31/2024	Various	497.000	59,622		
90984P-30-3	United Community Banks Inc		11/29/2024	Various	1,508.000	44,554		
918090-10-1	Utz Brands Inc		11/18/2024	Various	968.000	17,108		
918284-10-0	VSE Corp		12/10/2024	Various	418.000	45,345		
920253-10-1	Valmont Inds Inc		11/19/2024	Various	240.000	60,568		
92047W-10-1	Valvoline Inc		11/18/2024	Various	984.000	41,851		
92538J-10-6	Vertex Inc		11/18/2024	Various	875.000	25,836		
927959-10-6	Viper Energy Inc		11/18/2024	Various	1,800.000	69,521		
942622-20-0	Watsco Inc		11/18/2024	Various	109.000	45,348		
955306-10-5	West Pharm Svs Inc		11/18/2024	Various	33.000	10,681		
971378-10-4	WillScot Mobile Mini Hldgs Inc		12/17/2024	Various	1,353.000	51,937		
974250-10-2	Winmark Corp		11/19/2024	Various	106.000	39,963		
G9618E-10-7	White Mountains Insurance Grp		12/19/2024	Various	49.000	87,752		
194693-10-7	Colliers Intl Group Inc	C	12/17/2024	Various	449.000	61,630		
205249-10-5	Computer Modelling Group Ltd	C	12/19/2024	Various	6,092.000	47,638		
33767E-20-2	FirstService Corp	C	11/19/2024	Various	375.000	64,700		
67000B-10-4	Novanta Inc	C	02/01/2024	Citigroup Global Mkts	45.000	7,067		
76329W-10-3	Richelieu Hardware Ltd	C	11/20/2024	RBC	133.000	3,721		
G39108-10-8	Gates Industrial Corp PLC	C	12/17/2024	Various	5,039.000	108,189		
G4705A-10-0	ICON PLC	C	11/18/2024	Various	131.000	34,395		
T9224W-10-9	Stevanato Group SpA	C	11/18/2024	Various	1,431.000	39,579		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						5,130,433	XXX	
Mutual Funds								
552966-80-6	MFS Instl Intl Equity Fund	C	12/17/2024	MFS Institutional Intl Equity	3,113.000	108,069		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						108,069	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
5989999997. Total - Common Stocks - Part 3						5,238,502	XXX	
5989999998. Total - Common Stocks - Part 5						1,163,932	XXX	
5989999999. Total - Common Stocks						6,402,434	XXX	
5999999999. Total - Preferred and Common Stocks						6,402,434	XXX	
6009999999 - Totals						24,945,987	XXX	83,864

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
U.S. Governments																				
36179T-SF-3	GNMA Pool #MA5018 3.000% 02/20/48		12/01/2024	Paydown		8,460	8,460	8,332	8,343		117		117		8,460				137	02/20/2048
36179T-SG-1	GNMA Pool #MA5019 3.500% 02/20/48		12/01/2024	Paydown		6,788	6,788	6,862	6,854		(66)		(66)		6,788				130	02/20/2048
36179T-UA-1	GNMA Pool #MA5077 3.500% 03/20/48		12/01/2024	Paydown		6,861	6,861	6,936	6,928		(67)		(67)		6,861				134	03/20/2048
36179T-UB-9	GNMA Pool #MA5078 4.000% 03/20/48		12/01/2024	Paydown		3,940	3,940	4,057	4,047		(107)		(107)		3,940				87	03/20/2048
36179T-UC-7	GNMA Pool #MA5079 4.500% 03/20/48		12/01/2024	Paydown		1,036	1,036	1,081	1,078		(41)		(41)		1,036				24	03/20/2048
36179T-XW-0	GNMA Pool #MA5193 4.500% 05/20/48		12/01/2024	Paydown		2,700	2,700	2,823	2,815		(115)		(115)		2,700				66	05/20/2048
36179V-7E-4	GNMA Pool #MA7193 2.500% 02/20/51		12/01/2024	Paydown		15,870	15,870	16,402	16,377		(506)		(506)		15,870				223	02/20/2051
36179V-N3-0	GNMA Pool #MA6710 3.000% 06/20/50		12/01/2024	Paydown		7,668	7,668	8,111	8,087		(419)		(419)		7,668				126	06/20/2050
36179V-QT-0	GNMA Pool #MA6766 3.000% 07/20/50		12/01/2024	Paydown		8,136	8,136	8,606	8,581		(445)		(445)		8,136				136	07/20/2050
36179V-ZQ-6	GNMA Pool #MA7051 2.000% 12/20/50		12/01/2024	Paydown		28,231	28,231	23,026	23,053		5,178		5,178		28,231				314	12/20/2050
36179W-2W-7	GNMA Pool #MA7989 3.500% 04/20/52		12/01/2024	Paydown		11,627	11,627	10,912	10,923		704		704		11,627				233	04/20/2052
36179W-BY-3	GNMA Pool #MA7255 2.500% 03/20/51		12/01/2024	Paydown		20,077	20,077	20,749	20,716		(639)		(639)		20,077				274	03/20/2051
36179W-XL-7	GNMA Pool #MA7883 3.500% 02/20/52		12/01/2024	Paydown		12,823	12,823	12,052	12,063		760		760		12,823				256	02/20/2052
36179W-ZB-7	GNMA Pool #MA7938 3.500% 03/20/52		12/01/2024	Paydown		16,779	16,779	15,738	15,754		1,025		1,025		16,779				329	03/20/2052
36179X-DB-9	GNMA Pool #MA8198 3.000% 08/20/52		12/01/2024	Paydown		20,906	20,906	19,051	19,076		1,830		1,830		20,906				343	08/20/2052
36179X-NC-6	GNMA Pool #MA8487 3.500% 12/20/52		12/01/2024	Paydown		12,115	12,115	11,342	11,356		759		759		12,115				231	12/20/2052
912810-SM-1	US Treasury Bond INFL IX 0.250% 02/15/50		10/02/2024	Various		97,679	120,000	100,399	103,511	(2,306)	913		(1,393)		102,118		(4,439)	(4,439)	408	02/15/2050
912810-TE-8	US Treasury Bond INFL IX 0.125% 02/15/52		09/30/2024	Goldman Sachs		17,592	25,000	20,766	21,800	(805)	130		(674)		21,125		(3,533)	(3,533)	39	02/15/2052
912810-TT-5	US Treasury Bond 4.125% 08/15/53		03/12/2024	Various		423,868	435,000	424,941	424,959		32		32		424,991		(1,123)	(1,123)	9,033	08/15/2053
91282C-BH-3	US Treasury Bond 0.375% 01/31/26		09/10/2024	Moors & Cabot Inc		390,797	410,000	374,862	375,758		11,055		11,055		386,812		3,985	3,985	1,709	01/31/2026
91282C-EZ-0	US Treasury Bond INFL IX 0.625% 07/15/32		04/17/2024	Toronto Dominion Securities		188,785	200,000	188,589	197,231	(6,977)	459		(6,518)		190,712		(1,927)	(1,927)	1,005	07/15/2032
91282C-HP-9	US Treasury Bond INFL IX 1.375% 07/15/33		04/23/2024	Various		23,819	25,000	23,855	23,858	8	43		52		23,910		(90)	(90)	269	07/15/2033
0109999999. Subtotal - Bonds - U.S. Governments						1,326,557	1,399,016	1,309,492	1,323,165	(10,080)	20,599		10,519		1,333,684		(7,127)	(7,127)	15,505	XXX
U.S. Special Revenues																				
3128MJ-2Z-2	Fed Home Loan Mtg Corp Gold Pool #G08791 3.000% 12/01/47		12/01/2024	Paydown		5,388	5,388	5,257	5,270		118		118		5,388				88	12/01/2047
3128MJ-3H-1	Fed Home Loan Mtg Corp Gold Pool #G08799 3.000% 02/01/48		12/01/2024	Paydown		5,556	5,556	5,421	5,434		122		122		5,556				95	02/01/2048
3128MJ-3N-8	Fed Home Loan Mtg Corp Gold Pool #G08804 3.500% 03/01/48		12/01/2024	Paydown		5,213	5,213	5,228	5,226		(12)		(12)		5,213				101	03/01/2048
3128MJ-3P-3	Fed Home Loan Mtg Corp Gold Pool #G08805 4.000% 03/01/48		12/01/2024	Paydown		5,055	5,055	5,192	5,178		(123)		(123)		5,055				105	03/01/2048
3128MJ-3T-5	Fed Home Loan Mtg Corp Gold Pool #G08809 4.000% 04/01/48		12/01/2024	Paydown		4,145	4,145	4,257	4,246		(101)		(101)		4,145				95	04/01/2048
3128MJ-3U-2	Fed Home Loan Mtg Corp Gold Pool #G08810 4.500% 04/01/48		12/01/2024	Paydown		1,249	1,249	1,310	1,305		(55)		(55)		1,249				30	04/01/2048
3128MJ-3X-6	Fed Home Loan Mtg Corp Gold Pool #G08813 3.500% 05/01/48		12/01/2024	Paydown		4,996	4,996	5,010	5,008		(12)		(12)		4,996				100	05/01/2048
3128MJ-4C-1	Fed Home Loan Mtg Corp Gold Pool #G08818 4.500% 06/01/48		12/01/2024	Paydown		4,173	4,173	4,373	4,357		(184)		(184)		4,173				100	06/01/2048
3132A9-T6-4	Fed Home Loan Mtg Corp Super Pool #ZS8673 3.000% 10/01/32		12/01/2024	Paydown		18,805	18,805	19,798	19,574		(770)		(770)		18,805				299	10/01/2032
3132AE-KR-6	Fed Home Loan Mtg Corp Super Pool #ZT2104 2.500% 12/01/33		12/01/2024	Paydown		23,163	23,163	24,278	24,049		(886)		(886)		23,163				319	12/01/2033
3132DQ-3V-6	Fed Home Loan Mtg Corp Super Pool #SD3512 6.000% 08/01/53		12/01/2024	Paydown		32,248	32,248	32,376	32,374		(126)		(126)		32,248				1,310	08/01/2053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132DQ-3W-4	Fed Home Loan Mtg Corp Super Pool #SD3513 6.000% 08/01/53		12/01/2024	Paydown		28,032	28,032	28,144	28,142		(110)		(110)		28,032				1,185	08/01/2053
3132DV-3M-5	Fed Home Loan Mtg Corp Super Pool #SD8004 3.000% 07/01/49		12/01/2024	Paydown		4,992	4,992	5,037	5,033		(41)		(41)		4,992				83	07/01/2049
3132DV-5Q-4	Fed Home Loan Mtg Corp Super Pool #SD8055 2.500% 03/01/50		12/01/2024	Paydown		9,513	9,513	9,735	9,717		(204)		(204)		9,513				130	03/01/2050
3133A6-GU-9	Fed Natl Mtg Assn Pool #QB0211 2.500% 06/01/50		12/01/2024	Paydown		5,074	5,074	5,276	5,263		(190)		(190)		5,074				70	06/01/2050
3136A6-AN-4	FNR 2012-75 KC 3.500% 05/25/42		12/01/2024	Paydown		822	822	833	831		(9)		(9)		822				16	05/25/2042
3136A9-Q4-3	FNR 2012-128 PD 3.500% 11/25/42		03/18/2024	Bank of America		59,712	64,881	60,730	61,216		11		11		61,226		(1,514)	(1,514)	127	11/25/2042
3136A9-Q4-3	FNR 2012-128 PD 3.500% 11/25/42		03/01/2024	Paydown		1,601	1,601	1,499	1,511		90		90		1,601					11/25/2042
3136AF-LL-6	FNR 2013-81 NC 1.700% 06/25/43		12/01/2024	Paydown		3,233	3,233	3,214	3,226		7		7		3,233				30	06/25/2043
3136AR-QA-9	FNR 2016-25 LA GA 2.500% 03/25/46		12/01/2024	Paydown		1,204	1,204	1,167	1,173		31		31		1,204				16	03/25/2046
3136B5-PK-5	FNR 2019 38 PC 3.000% 08/25/49		12/01/2024	Paydown		1,839	1,839	1,858	1,854		(16)		(16)		1,839				29	08/25/2049
3136B8-NW-5	FNR 2020-1AC 3.500% 08/25/58		12/01/2024	Paydown		4,867	4,867	5,099	5,088		(222)		(222)		4,867				90	08/25/2058
3137B2-TT-7	FHR 4216 KQ 1.700% 10/15/39		10/01/2024	Paydown		3,556	3,556	3,536	3,551		5		5		3,556				26	10/15/2039
3137F7-GL-3	FHR 5055 DG 1.500% 12/25/50		12/01/2024	Paydown		5,358	5,358	4,452	4,477		882		882		5,358				46	12/25/2050
3137FR-K7-5	FHR 4961 JB 2.500% 12/15/42		12/01/2024	Paydown		2,661	2,661	2,758	2,739		(78)		(78)		2,661				38	12/15/2042
3137H4-FG-0	FHR 5170 DP 2.000% 07/25/50		12/01/2024	Paydown		7,497	7,497	6,930	6,982		515		515		7,497				82	07/25/2050
3140L2-2Y-8	Fed Natl Mtg Assn Pool #BR4390 2.000% 03/01/51		12/01/2024	Paydown		29,234	29,234	27,914	27,967		1,267		1,267		29,234				293	03/01/2051
3140L8-ZQ-6	Fed Natl Mtg Assn Pool #BR9750 2.000% 04/01/51		12/01/2024	Paydown		21,049	21,049	20,082	20,123		926		926		21,049				235	04/01/2051
3140MM-Y2-8	Fed Natl Mtg Assn Pool #BV7928 4.500% 08/01/52		12/01/2024	Paydown		36,304	36,304	34,341	34,351		1,953		1,953		36,304				936	08/01/2052
3140XF-LA-7	Fed Natl Mtg Assn Pool #FS0320 2.000% 09/01/51		12/01/2024	Paydown		22,910	22,910	21,879	21,913		997		997		22,910				270	09/01/2051
3140XG-GQ-6	Fed Natl Mtg Assn Pool #FS1106 2.500% 11/01/51		12/01/2024	Paydown		20,118	20,118	19,175	19,204		914		914		20,118				275	11/01/2051
3140XG-GR-4	Fed Natl Mtg Assn Pool #FS1107 2.500% 12/01/51		12/01/2024	Paydown		23,829	23,829	22,786	22,818		1,011		1,011		23,829				325	12/01/2051
3140XH-3J-4	Fed Natl Mtg Assn Pool #FS2600 3.000% 05/01/52		12/01/2024	Paydown		17,597	17,597	15,136	15,146		2,451		2,451		17,597				281	05/01/2052
3140XM-HN-9	Fed Natl Mtg Assn Pool #FS5636 2.000% 04/01/52		12/01/2024	Paydown		42,593	42,593	33,532	33,556		9,038		9,038		42,593				468	04/01/2052
31418C-4W-1	Fed Natl Mtg Assn Pool #MA3356 4.000% 12/01/48		12/01/2024	Paydown		1,380	1,380	1,409	1,407		(27)		(27)		1,380				29	12/01/2048
31418C-5Z-3	Fed Natl Mtg Assn Pool #MA3563 4.000% 01/01/49		12/01/2024	Paydown		1,494	1,494	1,526	1,523		(29)		(29)		1,494				33	01/01/2049
31418C-U7-7	Fed Natl Mtg Assn Pool #MA3305 3.500% 03/01/48		12/01/2024	Paydown		5,752	5,752	5,743	5,743		9		9		5,752				114	03/01/2048
31418C-V3-5	Fed Natl Mtg Assn Pool #MA3333 4.000% 04/01/48		12/01/2024	Paydown		3,321	3,321	3,410	3,402		(81)		(81)		3,321				75	04/01/2048
31418C-WU-4	Fed Natl Mtg Assn Pool #MA3358 4.500% 05/01/48		12/01/2024	Paydown		3,179	3,179	3,335	3,322		(143)		(143)		3,179				88	05/01/2048
31418D-C5-9	Fed Natl Mtg Assn Pool #MA3691 3.000% 07/01/49		12/01/2024	Paydown		2,896	2,896	2,922	2,920		(23)		(23)		2,896				50	07/01/2049
31418D-C6-7	Fed Natl Mtg Assn Pool #MA3692 3.500% 07/01/49		12/01/2024	Paydown		2,992	2,992	3,062	3,057		(65)		(65)		2,992				59	07/01/2049
31418D-CX-8	Fed Natl Mtg Assn Pool #MA3685 3.000% 06/01/49		12/01/2024	Paydown		675	675	669	669		6		6		675				10	06/01/2049
31418D-NG-3	Fed Natl Mtg Assn Pool #MA3990 2.500% 03/01/50		12/01/2024	Paydown		8,572	8,572	8,772	8,755		(183)		(183)		8,572				120	03/01/2050
31418D-PD-8	Fed Natl Mtg Assn Pool #MA4019 2.500% 05/01/50		12/01/2024	Paydown		15,386	15,386	15,978	15,932		(546)		(546)		15,386				212	05/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
31418D-Q8-8	Fed Natl Mtg Assn Pool #MA4078 2.500% 07/01/50		12/01/2024	Paydown		4,598	4,598	4,780	4,767		(169)		(169)		4,598				64	07/01/2050
31418D-QH-8	Fed Natl Mtg Assn Pool #MA4055 2.500% 06/01/50		12/01/2024	Paydown		17,089	17,089	17,746	17,695		(606)		(606)		17,089				239	06/01/2050
31418D-WW-8	Fed Natl Mtg Assn Pool #MA4260 1.500% 02/01/36		12/01/2024	Paydown		26,192	26,192	26,882	26,761		(569)		(569)		26,192				217	02/01/2036
31418E-HK-9	Fed Natl Mtg Assn Pool #MA4733 4.500% 09/01/52		12/01/2024	Paydown		37,523	37,523	35,477	35,484		2,039		2,039		37,523				980	09/01/2052
35563P-LK-3	Freddie Mac-SCRT 3.500% 10/25/58		12/01/2024	Paydown		623	623	663	650		(28)		(28)		623				12	10/25/2058
35563P-NP-0	Freddie Mac-SCRT 2.500% 08/25/59		12/01/2024	Paydown		2,430	2,430	2,525	2,494		(64)		(64)		2,430				35	08/25/2059
35564K-2F-5	Freddie Mac-STACR 144A 6.569% 06/25/43		02/02/2024	Bank of America		21,502	21,307	21,307	21,307						21,307		195	195	182	06/25/2043
35564K-2F-5	Freddie Mac-STACR 144A 6.569% 06/25/43		01/25/2024	Paydown		395	395	395	395						395				2	06/25/2043
35564K-B2-4	Freddie Mac-STACR 144A 7.219% 07/25/42		01/30/2024	BNP Capital		7,878	7,672	7,797	7,789		(1)		(1)		7,787		91	91	63	07/25/2042
35564K-B2-4	Freddie Mac-STACR 144A 7.219% 07/25/42		01/25/2024	Paydown		120	120	122	122		(2)		(2)		120				1	07/25/2042
38379L-UL-8	GNR 2015-56 LB 1.500% 04/16/40		02/01/2024	Paydown		239	239	236	238						239					04/16/2040
88258M-AA-3	Texas Natural Gas Fin Corp Taxable Revenue 5.102% 04/01/35		10/01/2024	Redemption 93.2512		2,726	2,924	2,924	2,924						2,924		(197)	(197)	131	04/01/2035
0909999999. Subtotal - Bonds - U.S. Special Revenues						630,549	635,515	615,294	615,258		16,718		16,718		631,975		(1,426)	(1,426)	10,409	XXX
Industrial and Miscellaneous																				
00206R-LJ-9	AT&T Inc 3.550% 09/15/55		01/26/2024	Broadcort		3,494	5,000	4,970	4,972						4,972		(1,478)	(1,478)	67	09/15/2055
00206R-MT-6	AT&T Inc 5.400% 02/15/34		02/28/2024	Morgan Stanley		14,966	15,000	14,951	14,952						14,952		14	14	441	02/15/2034
00218G-AB-8	ARI Fleet Lease Trust 144A 5.410% 02/17/32		11/04/2024	JP Morgan		47,137	47,010	47,009	47,009						47,009		127	127	2,261	02/17/2032
00218G-AB-8	ARI Fleet Lease Trust 144A 5.410% 02/17/32		10/15/2024	Paydown		46,936	46,936	46,935	46,935		1		1		46,936				1,087	02/17/2032
00287Y-BX-6	AbbVie Inc 3.200% 11/21/29		08/28/2024	Deutsche Bank Securities Inc		19,012	20,000	19,995	19,997						19,997		(985)	(985)	494	11/21/2029
012873-AK-1	Ovintiv Inc 7.375% 11/01/31		11/22/2024	Barclays Capital		10,966	10,000	12,248	11,902		(186)		(186)		11,716		(749)	(749)	787	11/01/2031
01627A-AD-0	Aligned Data Centers Trust 144A 6.000% 08/17/48		01/16/2024	Fuji Securities Inc.		24,866	25,000	24,424	24,467		2		2		24,469		397	397	138	08/17/2048
02528G-AC-7	American Credit Acceptance 144A 4.550% 10/13/26		03/13/2024	Paydown		2,920	2,920	2,920	2,920						2,920				21	10/13/2026
02530E-AC-8	American Credit Accept Trust 144A 6.090% 11/12/27		10/29/2024	UBK		20,070	20,000	19,999	19,999		1		1		20,000		70	70	1,076	11/12/2027
025816-DF-3	American Express Co 5.043% 05/01/34		02/20/2024	BNP Capital		9,859	10,000	9,851	9,858		2		2		9,860				155	05/01/2034
025816-DL-0	American Express Co 6.338% 10/30/26		08/02/2024	Bank of America		50,831	50,000	50,000	50,000						50,000		831	831	2,421	10/30/2026
03027X-AW-0	American Tower Corp 3.800% 08/15/29		12/17/2024	Various		42,668	45,000	41,243	41,465		328		328		41,793		874	874	1,663	08/15/2029
03027X-CE-8	American Tower Corp 5.800% 11/15/28		01/05/2024	Various		20,670	20,000	19,966	19,967						19,968		702	702	361	11/15/2028
031162-DP-2	Amgen Inc 5.150% 03/02/28		01/09/2024	Morgan Stanley		20,297	20,000	19,965	19,970						19,971		327	327	369	03/02/2028
031162-DQ-0	Amgen Inc 5.250% 03/02/30		07/24/2024	Citigroup Global Mkts		5,074	5,000	4,988	4,990		1		1		4,990		84	84	236	03/02/2030
031162-DR-8	Amgen Inc 5.250% 03/02/33		11/26/2024	Various		30,538	30,000	29,906	29,912		5		5		29,917		621	621	1,549	03/02/2033
03464B-AA-6	Angel Oak Mtg Trust 144A 2.881% 12/25/66		12/01/2024	Paydown		6,966	6,966	6,966	6,962		4		4		6,966				109	12/25/2066
03464E-AA-0	Angel Oak Mtg Trust 144A 1.035% 01/20/65		12/01/2024	Paydown		3,407	3,407	3,407	3,407		1		1		3,407				19	01/20/2065
034651-AA-7	Angel Oak Mtg Trust 144A 0.990% 04/25/53		12/01/2024	Paydown		3,932	3,932	3,932	3,930		2		2		3,932				16	04/25/2053
03465D-AA-1	Angel Oak Mtg Trust 144A 0.985% 04/25/66		12/01/2024	Paydown		2,730	2,730	2,730	2,729		1		1		2,730				18	04/25/2066
03465E-AA-9	Angel Oak Mtg Trust 144A 1.068% 05/25/66		12/01/2024	Paydown		3,649	3,649	3,649	3,648		1		1		3,649				20	05/25/2066

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
03465H-AA-2	Angel Oak Mtg Trust 144A 0.951% 07/25/66		12/01/2024	Paydown		6,594	6,594	6,594	6,592		1		1		6,594				32	07/25/2066
03465J-AA-8	Angel Oak Mtg Trust 144A 1.458% 09/25/66		12/01/2024	Paydown		6,519	6,519	6,519	6,517		2		2		6,519				48	09/25/2066
03465L-AA-3	Angel Oak Mtg Trust 144A 1.691% 04/25/65		12/01/2024	Paydown		4,258	4,258	4,258	4,255		3		3		4,258				43	04/25/2065
03465M-AA-1	Angel Oak Mtg Trust 144A 1.820% 11/25/66		12/01/2024	Paydown		4,799	4,799	4,799	4,797		2		2		4,799				49	11/25/2066
037389-BE-2	Aon Corp 2.800% 05/15/30		08/02/2024	Citigroup Global Mkts		13,513	15,000	12,514	12,591		189		189		12,780		732	732	303	05/15/2030
03740L-AG-7	Aon Corp 5.350% 02/28/33		12/12/2024	Various		10,320	10,000	9,998	9,998						9,998		323	323	634	02/28/2033
040555-DE-1	Arizona Pub Service Co 6.350% 12/15/32		12/13/2024	Various		26,399	25,000	25,481	25,476		(24)		(24)		25,452		947	947	1,017	12/15/2032
040555-DG-6	Arizona Pub Service Co 5.550% 08/01/33		12/13/2024	Merrill Lynch		10,141	10,000	9,908	9,911		7		7		9,918		223	223	811	08/01/2033
04285A-AA-3	Arroyo Mtg Trust 2.962% 10/25/48		12/01/2024	Paydown		3,131	3,131	3,131	3,129		2		2		3,131				49	10/25/2048
049560-AZ-8	Atmos Energy Corp 5.900% 11/15/33		01/03/2024	Goldman Sachs		5,375	5,000	4,994	4,994						4,994		382	382	70	11/15/2033
053332-BH-4	AutoZone Inc 6.550% 11/01/33		12/19/2024	Goldman Sachs		5,373	5,000	5,032	5,032		(2)		(2)		5,030		344	344	378	11/01/2033
054975-AD-9	Barclays Comm Mtg Trust 5.439% 12/15/55		04/03/2024	Barclays Capital		20,297	20,000	20,199	20,178		(5)		(5)		20,173		124	124	375	12/15/2055
054975-AE-7	Barclays Comm Mtg Trust 5.710% 12/15/55		04/02/2024	Barclays Capital		10,343	10,000	10,300	10,273		(7)		(7)		10,266		77	77	195	12/15/2055
05552Y-AE-6	Barclays Comm Mtg Trust 4.600% 06/15/55		04/10/2024	Barclays Capital		14,257	15,000	15,405	15,342		(10)		(10)		15,333		(1,076)	(1,076)	251	06/15/2055
05554F-AD-7	Barclays Comm Mtg Trust 6.804% 11/15/56		04/10/2024	Barclays Capital		72,257	65,000	66,948	66,926		(42)		(42)		66,884		5,373	5,373	1,592	11/15/2056
06051G-HA-0	Bank of America Corp 3.946% 01/23/49		03/05/2024	Various		12,297	15,000	14,230	14,300		2		2		14,302		(2,005)	(2,005)	352	01/23/2049
06051G-JF-7	Bank of America Corp 1.898% 07/23/31		07/25/2024	Various		24,918	30,000	22,527	22,701		390		390		23,091		1,827	1,827	535	07/23/2031
06051G-JL-4	Bank of America Corp 1.922% 10/24/31		02/28/2024	Barclays Capital		12,081	15,000	15,000	15,000						15,000		(2,919)	(2,919)	102	10/24/2031
06051G-KD-0	Bank of America Corp 2.572% 10/20/32		08/19/2024	Various		37,769	45,000	42,544	42,891		117		117		43,008		(5,239)	(5,239)	814	10/20/2032
06051G-LG-2	Bank of America Corp 5.202% 04/25/29		05/10/2024	Various		19,803	20,000	20,000	20,000						20,000		(197)	(197)	566	04/25/2029
06051G-LV-9	Bank of America Corp 5.933% 09/15/27		02/16/2024	Goldman Sachs		20,306	20,000	20,000	20,000						20,000		306	306	514	09/15/2027
06406R-BT-3	Bank of NY Mellon Corp 6.317% 10/25/29		04/15/2024	Chase Manhattan		25,905	25,000	25,000	25,000						25,000		905	905	755	10/25/2029
06541B-BK-3	BANK 2023-BNK45 5.203% 02/15/56		10/16/2024	Deutsche Bank Alex Brown		20,567	20,000	20,600	20,547		(46)		(46)		20,501		66	66	913	02/15/2056
08163W-AC-9	Benchmark Mtg Trust 6.054% 12/15/56		04/03/2024	Bank of America		58,310	55,000	56,650	56,642		(32)		(32)		56,609		1,701	1,701	1,143	12/15/2056
084659-BF-7	Berkshire Hathaway Energy Co 4.600% 05/01/53		03/28/2024	Goldman Sachs		4,330	5,000	4,197	4,203		3		3		4,206		124	124	96	05/01/2053
097023-CU-7	Boeing Co 5.040% 05/01/27		06/05/2024	Various		14,694	15,000	15,000	15,000						15,000		(307)	(307)	447	05/01/2027
097023-CY-9	Boeing Co 5.150% 05/01/30		10/09/2024	Various		14,645	15,000	14,752	14,779		19		19		14,798		(154)	(154)	633	05/01/2030
100743-AM-5	Boston Gas Co 144A 3.757% 03/16/32		12/17/2024	BNP Capital		4,497	5,000	5,000	5,000						5,000		(503)	(503)	236	03/16/2032
10373Q-BT-6	BP Cap Mkts America 2.721% 01/12/32		10/04/2024	Various		13,118	15,000	15,000	15,000						15,000		(1,882)	(1,882)	437	01/12/2032
10373Q-BU-3	BP Cap Mkts America 4.812% 02/13/33		12/17/2024	Citadel Securities		4,889	5,000	5,000	5,000						5,000		(111)	(111)	324	02/13/2033
10373Q-BV-1	BP Cap Mkts America 4.893% 09/11/33		05/10/2024	RBC		4,864	5,000	5,000	5,000						5,000		(136)	(136)	165	09/11/2033
10921U-2H-0	Brighthouse Financial Inc 144A 1.750% 01/13/25		05/09/2024	Barclays Capital		34,059	35,000	34,955	34,984		6		6		34,990		(931)	(931)	510	01/13/2025
114259-AW-4	Brooklyn Union Gas Co 144A 4.866% 08/05/32		10/23/2024	Barclays Capital		9,556	10,000	10,000	10,000						10,000		(444)	(444)	593	08/05/2032
12513G-BJ-7	CDW LLC 3.569% 12/01/31		04/17/2024	Goldman Sachs		8,596	10,000	10,000	10,000						10,000		(1,404)	(1,404)	137	12/01/2031
126401-AA-6	Credit Suisse Mtg Trust 144A 2.208% 05/25/65		12/01/2024	Paydown		3,419	3,419	3,419	3,416		2		2		3,419				25	05/25/2065
126405-AA-7	Credit Suisse Mtg Trust 144A 2.000% 01/25/60		12/01/2024	Paydown		6,280	6,280	6,481	6,369		(89)		(89)		6,280				68	01/25/2060
126416-AA-4	Credit Suisse Mtg Trust 144A 2.265% 11/25/66		12/01/2024	Paydown		6,705	6,705	6,705	6,702		3		3		6,705				88	11/25/2066
12656G-AA-4	COLT Funding LLC 144A 1.325% 10/26/65		12/01/2024	Paydown		3,558	3,558	3,558	3,557		1		1		3,558				32	10/26/2065
12659P-AA-1	Credit Suisse Mtg Trust 144A 1.101% 05/25/66		12/01/2024	Paydown		5,401	5,401	5,401	5,400		1		1		5,401				34	05/25/2066

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
12662E-AA-1	Credit Suisse Mtg Trust 144A 1.179% 02/25/66		12/01/2024	Paydown		5,815	5,815	5,815	5,813		1		1		5,815				41	02/25/2066
12662K-AA-7	Credit Suisse Mtg Trust 144A 1.174% 07/25/66		12/01/2024	Paydown		9,420	9,420	9,420	9,418		2		2		9,420				57	07/25/2066
12664Q-AD-6	CNH Equipment Trust 4.770% 10/15/30		10/04/2024	Toronto Dominion Securities		10,093	10,000	9,999	9,999						9,999		94	94	387	10/15/2030
12664W-AA-9	CPS Auto Trust 144A 5.910% 08/16/27		12/15/2024	Paydown		48,433	48,433	48,432	48,432		1		1		48,433				1,487	08/16/2027
126650-CX-6	CVS Health Corp 4.300% 03/25/28		05/01/2024	Pershing LLC		14,380	15,000	14,629	14,697		22		22		14,718		(338)	(338)	391	03/25/2028
126650-DK-3	CVS Health Corp 4.125% 04/01/40		12/18/2024	Call 79.5770		1,592	2,000	2,459	2,393		(20)		(20)		2,373				(621)	04/01/2040
126650-DP-2	CVS Health Corp 2.700% 08/21/40		12/18/2024	Call 65.5540		16,389	25,000	17,584	17,596		273		273		17,870				163	08/21/2040
126650-DT-4	CVS Health Corp 5.125% 02/21/30		05/01/2024	Various		14,825	15,000	14,900	14,910		3		3		14,913		(89)	(89)	462	02/21/2030
126650-DU-1	CVS Health Corp 5.250% 02/21/33		01/26/2024	Goldman Sachs		9,978	10,000	9,982	9,983						9,984		(5)	(5)	232	02/21/2033
14040H-CH-6	Capital One Finl Co 1.878% 11/02/27		04/09/2024	Citadel Securities		4,568	5,000	4,305	4,383		40		40		4,423		144	144	41	11/02/2027
14040H-CN-3	Capital One Finl Co 3.273% 03/01/30		06/24/2024	Various		31,566	35,000	29,309	29,509		261		261		29,770		1,796	1,796	777	03/01/2030
14040H-CV-5	Capital One Finl Co 5.247% 07/26/30		09/10/2024	Various		29,795	30,000	30,000	30,000						30,000		(205)	(205)	1,165	07/26/2030
14040H-CX-1	Capital One Finl Co 5.468% 02/01/29		03/11/2024	Citadel Securities		9,986	10,000	10,000	10,000						10,000		(14)	(14)	337	02/01/2029
14040H-CY-9	Capital One Finl Co 5.817% 02/01/34		01/02/2024	Various		9,888	10,000	8,900	8,915		1		1		8,916		972	972	247	02/01/2034
14040H-CZ-6	Capital One Finl Co 6.312% 06/08/29		10/23/2024	Various		36,322	35,000	34,795	34,804		25		25		34,829		1,493	1,493	1,603	06/08/2029
14040H-DA-0	Capital One Finl Co 6.377% 06/08/34		01/18/2024	Various		25,448	25,000	24,500	24,511		2		2		24,512		936	936	159	06/08/2034
141781-BS-2	Cargill Inc 144A 2.125% 11/10/31		12/19/2024	Toronto Dominion Securities		24,706	30,000	29,866	29,892		12		12		29,905		(5,198)	(5,198)	708	11/10/2031
141781-BY-9	Cargill Inc 144A 4.875% 10/10/25		09/09/2024	Millennium Advisors, LLC		55,273	55,000	54,952	54,970		11		11		54,982		291	291	2,458	10/10/2025
141781-CB-8	Cargill Inc 144A 4.750% 04/24/33		11/04/2024	Goldman Sachs		19,728	20,000	19,942	19,945		4		4		19,949		(221)	(221)	978	04/24/2033
14448C-BC-7	Carrier Global Corp 5.900% 03/15/34		03/13/2024	UBK		5,243	5,000	4,992	4,992						4,992		251	251	86	03/15/2034
14686J-AC-4	Carvana Auto Receivables Trust 4.130% 04/12/27		12/10/2024	Paydown		37,411	37,411	37,407	37,410		1		1		37,411				817	04/12/2027
15089Q-AM-6	Celanese US Hldgs LLC 6.165% 07/15/27		11/26/2024	Various		40,510	40,000	40,000	40,000						40,000		510	510	2,818	07/15/2027
15089Q-AN-4	Celanese US Hldgs LLC 6.330% 07/15/29		11/26/2024	Various		15,756	15,000	15,057	15,054		(6)		(6)		15,048		709	709	1,159	07/15/2029
15089Q-AW-4	Celanese US Hldgs LLC 6.350% 11/15/28		11/26/2024	Barclays Capital		15,469	15,000	14,998	14,998						14,998		471	471	986	11/15/2028
15089Q-AX-2	Celanese US Hldgs LLC 6.550% 11/15/30		11/26/2024	Various		21,098	20,000	19,990	19,990						19,990		1,108	1,108	1,286	11/15/2030
161175-AY-0	Charter Comm LLC 4.908% 07/23/25		05/24/2024	Call 96.3940		28,918	30,000	30,439	30,104		(30)		(30)		30,074				975	07/23/2025
161175-BN-3	Charter Comm LLC 5.750% 04/01/48		08/01/2024	Various		17,150	20,000	19,941	19,946		1		1		19,946		(2,796)	(2,796)	896	04/01/2048
161175-BT-0	Charter Comm LLC 4.800% 03/01/50		05/21/2024	Various		39,685	55,000	48,724	48,856		36		36		48,892		(9,207)	(9,207)	1,843	03/01/2050
161175-CE-2	Charter Comm LLC 3.500% 03/01/42		12/17/2024	Goldman Sachs		3,487	5,000	3,645	3,700		40		40		3,740		(254)	(254)	227	03/01/2042
16411Q-AG-6	Cheniere Energy Ptrs LP 4.500% 10/01/29		09/05/2024	Various		14,553	15,000	13,789	13,840		105		105		13,944		609	609	581	10/01/2029
17322A-AD-4	Citigroup Comm Mtg Trust 4.023% 03/10/47		01/01/2024	Paydown		8,305	8,305	8,912	8,356		(50)		(50)		8,305				28	03/10/2047
17326U-AA-2	Citigroup Mtg Loan Trust 144A 3.291% 02/25/58		12/01/2024	Paydown		5,300	5,300	5,299	5,293		7		7		5,300				105	02/25/2058
19685W-AA-9	COLT Funding LLC 144A 0.924% 08/25/66		12/01/2024	Paydown		2,971	2,971	2,973	2,973		(1)		(1)		2,971				17	08/25/2066
19687Y-AA-3	COLT Funding LLC 144A 1.390% 01/25/65		12/01/2024	Paydown		5,642	5,642	5,642	5,642						5,642				41	01/25/2065
19688E-AA-6	COLT Funding LLC 144A 0.910% 06/25/66		12/01/2024	Paydown		4,725	4,725	4,725	4,724						4,725				23	06/25/2066
19688F-AA-3	COLT Funding LLC 144A 0.956% 09/27/66		12/01/2024	Paydown		6,708	6,708	6,708	6,706		2		2		6,708				42	09/27/2066
19688H-AA-9	Colt Funding LLC 144A 2.284% 12/27/66		12/01/2024	Paydown		9,822	9,822	9,822	9,816		5		5		9,822				125	12/27/2066
19688K-AA-2	COLT Funding LLC 144A 1.110% 10/25/66		12/01/2024	Paydown		6,405	6,405	6,401	6,400		4		4		6,405				44	10/25/2066
19828T-AA-4	Columbia Pipelines LLC 144A 5.927% 08/15/30		12/18/2024	Various		21,081	20,000	19,826	19,830		19		19		19,849		1,232	1,232	1,378	08/15/2030
19828T-AB-2	Columbia Pipelines LLC 144A 6.036% 11/15/33		04/23/2024	Morgan Stanley		10,071	10,000	9,996	9,997		2		2		10,000		71	71	431	11/15/2033
19828T-AC-0	Columbia Pipelines LLC 144A 6.544% 11/15/53		08/19/2024	Various		11,261	10,000	9,957	9,958		4		4		9,962		1,299	1,299	675	11/15/2053

ANNUAL STATEMENT FOR THE YEAR 2024 OF THE MOTOR CLUB INSURANCE COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date
20030N-EE-7	Comcast Corp 4.800% 05/15/33		12/17/2024	Various		29,714	30,000	29,908	29,913		2		2		29,914		(200)	(200)	524	05/15/2033
20268J-AA-1	CommonSpirit Health 2.760% 10/01/24		10/01/2024	Maturity		15,000	15,000	15,000	15,000						15,000				414	10/01/2024
20753A-CJ-1	Fannie Mae-CAS 144A 7.069% 04/25/43		06/10/2024	BNP Capital		15,608	15,293	15,436	15,422		(12)		(12)		15,409		199	199	559	04/25/2043
20753A-CJ-1	Fannie Mae-CAS 144A 7.069% 04/25/43		05/25/2024	Paydown		1,702	1,702	1,718	1,717		(14)		(14)		1,702				35	04/25/2043
20753B-AA-0	Fannie Mae - CAS 144A 6.510% 09/25/43		02/28/2024	FCStone Financial Inc		13,827	13,707	13,707	13,707						13,707		120	120	183	09/25/2043
20753B-AA-0	Fannie Mae - CAS 144A 6.510% 09/25/43		02/25/2024	Paydown		464	464	464	464						464				4	09/25/2043
20754E-AA-3	Fannie Mae - CAS 144A 6.269% 07/25/43		01/29/2024	Bank of America		13,298	13,162	13,162	13,162						13,162		136	136	93	07/25/2043
20754E-AA-3	Fannie Mae - CAS 144A 6.269% 07/25/43		01/25/2024	Paydown		247	247	247	247						247				1	07/25/2043
20754Q-AA-6	Fannie Mae - CAS 144A 6.860% 05/25/43		06/04/2024	BNP Capital		8,604	8,382	8,513	8,504		(9)		(9)		8,495		108	108	288	05/25/2043
20754Q-AA-6	Fannie Mae - CAS 144A 6.860% 05/25/43		05/25/2024	Paydown		605	605	615	614		(9)		(9)		605				12	05/25/2043
20755D-AA-4	Fannie Mae - CAS 2022-R08 144A 7.119% 07/25/42		05/23/2024	BNP Capital		7,790	7,456	7,456	7,456						7,456		334	334	198	07/25/2042
20755D-AA-4	Fannie Mae - CAS 2022-R08 144A 7.119% 07/25/42		05/25/2024	Paydown		493	493	493	493						493				64	07/25/2042
207942-AA-1	Fannie Mae - CAS 144A 6.460% 06/25/43		06/07/2024	BNP Capital		32,798	32,393	32,413	32,410		(3)		(3)		32,406		391	391	1,087	06/25/2043
207942-AA-1	Fannie Mae - CAS 144A 6.460% 06/25/43		05/25/2024	Paydown		3,121	3,121	3,123	3,122		(2)		(2)		3,121				59	06/25/2043
20826F-BF-2	ConocoPhillips Co 5.050% 09/15/33		07/12/2024	Various		25,040	25,000	24,952	24,954		2		2		24,956		84	84	997	09/15/2033
209111-GF-4	Consolidated Edison Co NY Inc 5.500% 03/15/34		10/25/2024	First Union		10,436	10,000	9,940	9,940		3		3		9,944		493	493	513	03/15/2034
21871X-AF-6	CoreBridge Finl Inc 3.850% 04/05/29		07/08/2024	Morgan Stanley		9,433	10,000	9,991	9,993		1		1		9,994		(560)	(560)	293	04/05/2029
21871X-AQ-2	CoreBridge Finl Inc 144A 6.050% 09/15/33		06/17/2024	Citigroup Global Mkts		5,174	5,000	4,982	4,983		1		1		4,983		191	191	229	09/15/2033
22822V-BA-8	Crown Castle Intl Corp 5.000% 01/11/28		04/22/2024	Barclays Capital		9,761	10,000	9,806	9,808		14		14		9,822		(61)	(61)	393	01/11/2028
22822V-BB-6	Crown Castle Intl Corp 4.800% 09/01/28		02/26/2024	Barclays Capital		9,737	10,000	9,977	9,979		1		1		9,980		(243)	(243)	236	09/01/2028
22822V-BD-2	Crown Castle Intl Corp 5.600% 06/01/29		12/17/2024	Various		15,383	15,000	14,949	14,950		8		8		14,957		426	426	856	06/01/2029
23345W-AB-1	DT Auto Owner Trust 144A 6.070% 03/15/28		10/29/2024	Deutsche Bank Alex Brown		30,285	30,000	29,999	29,999						30,000		285	285	1,593	03/15/2028
23346C-AC-2	DT Auto Owner Trust 144A 5.410% 02/15/29		10/31/2024	Mitsubishi UFJ Secs Intl		20,041	20,000	19,999	19,999		1		1		20,000		41	41	950	02/15/2029
23346K-AC-4	DT Auto Owner Trust 144A 5.190% 10/16/28		10/29/2024	UBK		20,006	20,000	19,998	19,999		1		1		20,000		7	7	908	10/16/2028
25278X-AV-1	Diamond Energy Inc 6.250% 03/15/33		10/29/2024	Barclays Capital		21,138	20,000	20,546	20,521		(37)		(37)		20,484		654	654	1,406	03/15/2033
254709-AT-5	Discover Finl Svs 7.964% 11/02/34		02/01/2024	RBC		5,572	5,000	5,332	5,331		(2)		(2)		5,329		243	243	103	11/02/2034
25470D-AT-6	Discovery Comm Inc 5.200% 09/20/47		02/08/2024	Goldman Sachs		25,505	30,000	29,481	29,538		1		1		29,539		(4,034)	(4,034)	615	09/20/2047
25470D-BG-3	Discovery Comm Inc 5.300% 05/15/49		01/22/2024	Barclays Capital		12,735	15,000	18,843	18,563		(5)		(5)		18,558		(5,823)	(5,823)	152	05/15/2049
25470D-BH-1	Discovery Comm Inc 4.650% 05/15/50		01/19/2024	Barclays Capital		11,681	15,000	17,122	16,987		(3)		(3)		16,984		(5,303)	(5,303)	132	05/15/2050
25470D-BJ-7	Discovery Comm Inc 3.625% 05/15/30		05/13/2024	Citadel Securities		13,223	15,000	13,035	13,171		88		88		13,260		(37)	(37)	272	05/15/2030
25746U-DG-1	Dominion Resources Inc 3.375% 04/01/30		12/17/2024	Various		24,326	26,000	23,018	23,182		336		336		23,518		808	808	964	04/01/2030
25746U-DR-7	Dominion Resources Inc 5.375% 11/15/32		09/23/2024	Various		89,534	89,000	87,149	87,216		100		100		87,316		2,218	2,218	2,947	11/15/2032
26441C-BL-8	Duke Energy Co 2.550% 06/15/31		12/17/2024	Various		46,582	55,000	54,927	54,944		5		5		54,949		(8,366)	(8,366)	989	06/15/2031
26441C-BT-1	Duke Energy Co 4.500% 08/15/32		04/17/2024	RBC		36,957	40,000	39,290	39,363		18		18		39,381		(2,424)	(2,424)	1,220	08/15/2032
26444H-AQ-4	Duke Energy Florida LLC 5.875% 11/15/33		10/09/2024	First Union		5,386	5,000	4,991	4,991		1		1		4,992		395	395	270	11/15/2033
29273V-AR-1	Energy Transfer Equity 6.050% 12/01/26		01/16/2024	Citigroup Global Mkts		25,735	25,000	24,985	24,985						24,986		749	749	197	12/01/2026
29273V-AS-9	Energy Transfer Equity 6.100% 12/01/28		01/09/2024	Fuji Securities Inc.		5,218	5,000	4,994	4,994						4,994		224	224	34	12/01/2028
29273V-AT-7	Energy Transfer Equity 6.400% 12/01/30		08/01/2024	Various		47,563	45,000	45,251	45,243		(14)		(14)		45,229		2,333	2,333	1,664	12/01/2030
29374L-AB-6	Enterprise Fleet Fing LLC 144A 6.400% 03/20/30		02/14/2024	Toronto Dominion Securities		101,691	100,000	99,998	99,998						99,998		1,693	1,693	996	03/20/2030
29375C-AC-3	Enterprise Fleet Fing LLC 144A 5.420% 10/22/29		10/04/2024	Barclays Capital		50,789	50,000	49,986	49,989		3		3		49,992		798	798	2,160	10/22/2029
29375N-AB-1	Enterprise Fleet Fing LLC 144A 5.560% 04/22/30		10/29/2024	Deutsche Bank Alex Brown		36,875	36,597	36,590	36,592		2		2		36,593		282	282	1,752	04/22/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
29375N-AB-1	Enterprise Fleet Fing LLC 144A 5.560% 04/22/30		10/20/2024	Paydown		13,403	13,403	13,401	13,402		2		2		13,403				391	04/22/2030
29379V-BX-0	Enterprise Prods Inc 2.800% 01/31/30		01/09/2024	Goldman Sachs		13,464	15,000	13,115	13,439		6		6		13,445		19	19	188	01/31/2030
29449W-AF-4	Equitable Finl Life 144A 1.800% 03/08/28		05/23/2024	Various		35,223	40,000	39,893	39,934		6		6		39,940		(4,717)	(4,717)	515	03/08/2028
29449W-AL-1	Equitable Finl Life 144A 1.700% 11/12/26		06/25/2024	Morgan Stanley		13,722	15,000	14,982	14,990		2		2		14,991		(1,269)	(1,269)	159	11/12/2026
30034W-AB-2	Evergy Inc 2.900% 09/15/29		06/26/2024	Chase Manhattan		17,871	20,000	19,956	19,973		2		2		19,975		(2,104)	(2,104)	454	09/15/2029
30040W-AT-5	Eversource Energy 5.450% 03/01/28		10/24/2024	Various		10,225	10,000	9,980	9,983		2		2		9,985		240	240	413	03/01/2028
30040W-AW-8	Eversource Energy 5.950% 02/01/29		05/20/2024	Citigroup Global Mkts		15,314	15,000	14,983	14,983						14,983		331	331	476	02/01/2029
30161N-BJ-9	Exelon Corp 5.150% 03/15/28		01/03/2024	Citigroup Global Mkts		30,260	30,000	29,950	29,959						29,959		301	301	472	03/15/2028
30166B-AD-4	Exeter Auto Receivables Trust 4.570% 01/15/27		06/24/2024	Chase Manhattan		7,452	7,464	7,463	7,464						7,464		(11)	(11)	180	01/15/2027
30166B-AD-4	Exeter Auto Receivables Trust 4.570% 01/15/27		06/15/2024	Paydown		12,536	12,536	12,535	12,536						12,536				190	01/15/2027
30167J-AD-6	Exeter Auto Trust 2.180% 06/15/26		03/15/2024	Paydown		8,972	8,972	8,781	8,929		43		43		8,972				33	06/15/2026
301989-AC-3	Exeter Auto Receivables Trust 6.040% 07/15/26		11/15/2024	Paydown		15,000	15,000	14,999	14,999		1		1		15,000				644	07/15/2026
30292R-AJ-3	FREMF Mtg Trust 144A 3.697% 04/25/48		10/28/2024	Soc Gen Amer Secs, LLC		34,720	35,000	35,946	35,168		(161)		(161)		35,007		(288)	(288)	1,197	04/25/2048
30306H-AS-9	FREMF Mtg Trust 144A 3.730% 11/25/49		11/01/2024	Call 100.0000		25,000	25,000	26,817	25,364		(312)		(312)		25,052		(52)	(52)	858	11/25/2049
31573J-AA-8	Ellington Finl Mtg Trust 144A 1.241% 09/25/66		12/01/2024	Paydown		8,632	8,632	8,632	8,630		2		2		8,632				69	09/25/2066
33767P-AA-6	FirstKey Homes Trust 144A 4.250% 07/17/39		05/01/2024	Paydown		167	167	161	162		4		4		167				2	07/17/2039
337955-AG-3	Flagship Credit Auto Trust 144A 5.050% 01/18/28		10/30/2024	JP Morgan		9,988	10,000	9,999	9,999		(1)		(1)		9,998		(11)	(11)	443	01/18/2028
337964-AC-4	FIVE 2023-V1 5.668% 02/10/56		01/23/2024	Citigroup Global Mkts		15,295	15,000	15,450	15,368		(5)		(5)		15,364		(68)	(68)	128	02/10/2056
33843E-AG-6	Flagship Credit Auto Trust 144A 5.210% 05/15/28		10/29/2024	SMBC Nikko Secs America, Inc		23,979	24,000	23,995	23,996		1		1		23,998		(18)	(18)	1,094	05/15/2028
33845P-AE-4	Flagship Credit Auto Trust 144A 4.690% 07/17/28		10/30/2024	Soc Gen Amer Secs, LLC		30,901	31,000	30,993	30,997		(3)		(3)		30,994		(93)	(93)	1,276	07/17/2028
35563B-AJ-9	FREMF MTG Trust 144A 4.779% 01/25/47		01/25/2024	Call 100.0000		65,000	65,000	68,504	65,110		(39)		(39)		65,071		(71)	(71)	259	01/25/2047
36166X-AA-9	GCAT Trust 144A 1.036% 05/25/66		12/01/2024	Paydown		6,236	6,236	6,236	6,234		1		1		6,236				27	05/25/2066
36167H-AA-3	GCAT Trust 144A 1.091% 05/25/66		12/01/2024	Paydown		5,832	5,832	5,832	5,831		1		1		5,832				39	05/25/2066
36168K-AA-5	GCAT 2021 NQM5 Trust 144A 1.262% 07/25/66		12/01/2024	Paydown		6,134	6,134	6,134	6,134						6,134				39	07/25/2066
36250H-AE-3	GS Mtg Securities Trust 3.629% 11/10/47		11/01/2024	Paydown		135,000	135,000	136,466	135,109		(109)		(109)		135,000				3,903	11/10/2047
362590-AD-3	GM Finl Auto Trust 0.580% 01/16/26		07/16/2024	Paydown		20,000	20,000	20,000	20,000						20,000				54	01/16/2026
370334-CT-9	General Mills Inc 4.950% 03/29/33		03/13/2024	Toronto Dominion Securities		9,881	10,000	9,980	9,981						9,981		(100)	(100)	228	03/29/2033
373334-KQ-3	Georgia Power Co 4.700% 05/15/32		11/04/2024	First Union		9,877	10,000	9,968	9,973		2		2		9,975		(98)	(98)	457	05/15/2032
373334-KS-9	Georgia Power Co 4.650% 05/16/28		01/02/2024	Bank of America		10,026	10,000	9,987	9,989						9,989		37	37	62	05/16/2028
373334-KT-7	Georgia Power Co 4.950% 05/17/33		07/23/2024	Barclays Capital		4,945	5,000	4,991	4,992						4,992		(47)	(47)	170	05/17/2033
375558-BY-8	Gilead Sciences Inc 1.650% 10/01/30		04/22/2024	Various		24,072	30,000	29,928	29,950		2		2		29,952		(5,880)	(5,880)	276	10/01/2030
375558-BZ-5	Gilead Sciences Inc 5.250% 10/15/33		04/19/2024	Goldman Sachs		14,836	15,000	14,976	14,977		1		1		14,978		(142)	(142)	479	10/15/2033
378272-BE-7	Glencore Funding LLC 144A 2.850% 04/27/31		12/17/2024	Morgan Stanley		17,413	20,000	16,170	16,287		401		401		16,689		725	725	651	04/27/2031
378272-BG-2	Glencore Funding LLC 144A 2.625% 09/23/31		01/03/2024	Chase Manhattan		8,405	10,000	7,895	7,919		2		2		7,922		483	483	74	09/23/2031
378272-BP-2	Glencore Funding LLC 144A 6.375% 10/06/30		03/06/2024	Various		36,793	35,000	34,890	34,894		2		2		34,896		1,897	1,897	905	10/06/2030
38014Q-AC-0	GLS Auto Rec Trust 144A 4.920% 01/15/27		10/30/2024	First Union		4,757	4,758	4,758	4,758		(1)		(1)		4,757		(1)	(1)	206	01/15/2027
38014Q-AC-0	GLS Auto Rec Trust 144A 4.920% 01/15/27		10/15/2024	Paydown		5,242	5,242	5,242	5,242						5,242				186	01/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
38141G-YB-4	Goldman Sachs Group Inc 2.615% 04/22/32		09/10/2024	Various		54,922	65,000	65,000	65,000						65,000		(10,078)	(10,078)	980	04/22/2032
38141G-YJ-7	Goldman Sachs Group Inc 2.383% 07/21/32		06/11/2024	Various		28,468	35,000	32,122	32,470		85		85		32,556		(4,088)	(4,088)	575	07/21/2032
444859-BT-8	Humana Inc 3.700% 03/23/29		02/08/2024	Chase Manhattan		14,094	15,000	13,931	14,025		18		18		14,044		50	50	213	03/23/2029
444859-BU-5	Humana Inc 5.750% 03/01/28		05/01/2024	Fifth Third Securities, Inc		10,053	10,000	9,971	9,975		2		2		9,977		76	76	387	03/01/2028
444859-BV-3	Humana Inc 5.875% 03/01/33		12/17/2024	Pershing LLC		10,177	10,000	10,476	10,454		(40)		(40)		10,415		(238)	(238)	762	03/01/2033
444859-BZ-4	Humana Inc 5.750% 12/01/28		05/01/2024	Citigroup Global Mkts		5,027	5,000	4,992	4,992		1		1		4,992		35	35	139	12/01/2028
446150-BC-7	Huntington Bancshares Inc 6.208% 08/21/29		05/22/2024	Citadel Securities		10,208	10,000	10,000	10,000						10,000		208	208	471	08/21/2029
45276P-AA-4	Imperial Fund LLC 144A 3.638% 03/25/67		12/01/2024	Paydown		9,222	9,222	9,222	9,216		7		7		9,222				188	03/25/2067
45687V-AB-2	Ingersoll Rand Inc 5.700% 08/14/33		04/24/2024	Morgan Stanley		9,940	10,000	9,923	9,926		2		2		9,927		13	13	399	08/14/2033
458140-BJ-8	Intel Corp 3.250% 11/15/49		01/16/2024	Citadel Securities		3,608	5,000	5,264	5,242						5,241		(1,633)	(1,633)	28	11/15/2049
458140-CC-2	Intel Corp 5.050% 08/05/62		01/16/2024	Citadel Securities		14,328	15,000	14,967	14,967						14,967		(639)	(639)	343	08/05/2062
46647P-DW-3	JPMorgan Chase & Co 6.070% 10/22/27		08/26/2024	Goldman Sachs		10,328	10,000	10,000	10,000						10,000		328	328	513	10/22/2027
49338C-AD-5	KeySpan Gas East Inc 144A 5.994% 03/06/33		06/27/2024	Various		15,166	15,000	15,000	15,000						15,000		166	166	692	03/06/2033
55261F-AR-5	M & T Bank Corp 5.053% 01/27/34		10/08/2024	Various		77,010	80,000	70,097	70,374		454		454		70,827		6,183	6,183	4,330	01/27/2034
55261F-AS-3	M & T Bank Corp 7.413% 10/30/29		08/01/2024	Citadel Securities		5,388	5,000	5,116	5,114		(12)		(12)		5,102		286	286	280	10/30/2029
55336V-AL-4	MPLX LP 5.200% 03/01/47		01/16/2024	Morgan Stanley		9,193	10,000	10,853	10,781		(1)		(1)		10,780		(1,587)	(1,587)	198	03/01/2047
55336V-BQ-2	MPLX LP 2.650% 08/15/30		12/17/2024	Various		31,127	35,000	29,301	29,507		559		559		30,066		1,061	1,061	1,078	08/15/2030
55361A-AU-8	MSWF Comm Mtg Trust 6.014% 12/15/56		04/02/2024	Bank of America		47,711	45,000	46,350	46,347		(30)		(30)		46,317		1,394	1,394	925	12/15/2056
55903V-BC-6	WarnerMedia Hldgs Inc 4.279% 03/15/32		03/05/2024	Various		22,250	25,000	23,791	23,931		19		19		23,950		(1,700)	(1,700)	499	03/15/2032
573874-AJ-3	Marvel Technology Inc 2.950% 04/15/31		03/13/2024	Fuji Securities Inc.		21,574	25,000	24,953	24,964		1		1		24,965		(3,391)	(3,391)	307	04/15/2031
573874-AQ-7	Marvel Technology Inc 5.950% 09/15/33		01/16/2024	Morgan Stanley		10,479	10,000	9,935	9,936						9,936		543	543	198	09/15/2033
581557-BU-8	McKesson Corp 5.100% 07/15/33		04/24/2024	Chase Manhattan		24,388	25,000	24,839	24,847		4		4		24,851		(463)	(463)	1,101	07/15/2033
59156R-CE-6	MetLife Inc 144A 5.375% 07/15/33		04/17/2024	Citigroup Global Mkts		24,893	25,000	24,849	24,855		4		4		24,858		34	34	1,034	07/15/2033
59217G-ET-2	Met Life Global Funding I 144A 2.400% 01/11/32		11/05/2024	Bank of America		126,822	150,000	121,734	124,898		2,213		2,213		127,111		(289)	(289)	4,750	01/11/2032
59562V-AM-9	MidAmerican Energy Hldgs Inc 6.125% 04/01/36		04/03/2024	Barclays Capital		21,056	20,000	24,058	23,154		(51)		(51)		23,103		(2,047)	(2,047)	626	04/01/2036
59980M-AC-5	Mill City Mtg Trust 144A 3.500% 05/25/58		12/01/2024	Paydown		5,934	5,934	5,909	5,912		22		22		5,934				112	05/25/2058
59980V-AA-9	Mill City Mtg Trust 144A 3.250% 05/25/62		12/01/2024	Paydown		5,486	5,486	5,465	5,473		13		13		5,486				99	05/25/2062
59981B-AC-8	Mill City Mtg Trust 144A 2.750% 07/25/59		12/01/2024	Paydown		9,398	9,398	9,475	9,436		(38)		(38)		9,398				138	07/25/2059
609935-AA-9	Monongahela Power Co 144A 5.850% 02/15/34		12/18/2024	Deutsche Bank Securities Inc		15,514	15,000	14,973	14,973		1		1		14,974		540	540	965	02/15/2034
617446-8G-7	Morgan Stanley Group Inc 4.431% 01/23/30		04/30/2024	Goldman Sachs		14,281	15,000	14,361	14,442		27		27		14,469		(188)	(188)	515	01/23/2030
617446-8L-6	Morgan Stanley Group Inc 2.699% 01/22/31		05/22/2024	Goldman Sachs		8,707	10,000	10,645	10,448		(28)		(28)		10,420		(1,712)	(1,712)	226	01/22/2031
617446-8X-0	Morgan Stanley Group Inc 1.928% 04/28/32		12/18/2024	Various		37,266	45,000	45,000	45,000						45,000		(7,734)	(7,734)	989	04/28/2032
61747Y-EH-4	Morgan Stanley 2.511% 10/20/32		12/17/2024	Chase Manhattan		17,001	20,000	17,208	17,563		225		225		17,788		(787)	(787)	583	10/20/2032
61747Y-FA-8	Morgan Stanley 5.123% 02/01/29		02/23/2024	Various		24,899	25,000	25,000	25,000						25,000		(101)	(101)	727	02/01/2029
61747Y-FB-6	Morgan Stanley 5.948% 01/19/38		01/18/2024	Citigroup Global Mkts		5,026	5,000	5,000	5,000						5,000		26	26	151	01/19/2038
61747Y-FD-2	Morgan Stanley 5.164% 04/20/29		03/13/2024	Various		50,098	50,000	50,000	50,000						50,000		98	98	1,027	04/20/2029
61747Y-FH-3	Morgan Stanley 6.407% 11/01/29		05/07/2024	Morgan Stanley		46,944	45,000	45,000	45,000						45,000		1,944	1,944	1,506	11/01/2029
62923J-AA-0	NMLT Trust 144A 1.185% 05/25/56		12/01/2024	Paydown		8,677	8,677	8,684	8,679		(3)		(3)		8,677				53	05/25/2056
63111X-AJ-0	Nasdaq Inc 5.550% 02/15/34		01/26/2024	Citigroup Global Mkts		30,739	30,000	29,866	29,873		1		1		29,874		865	865	981	02/15/2034
637432-NZ-4	National Rural Utilities 4.150% 12/15/32		08/09/2024	Various		18,982	20,000	19,928	19,935		4		4		19,939		(957)	(957)	542	12/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
637432-PA-7	National Rural Utilities 5.800% 01/15/33		08/02/2024	Various		21,111	20,000	21,153	21,067		(55)		(55)		21,012		99	99	1,180	01/15/2033
638961-AA-0	Navient Student Loan Trust 144A 5.510% 10/15/71		12/15/2024	Paydown		14,077	14,077	14,057	14,058		19		19		14,077				423	10/15/2071
63942G-AA-1	Navient Student Loan Trust 144A 1.110% 02/18/70		12/15/2024	Paydown		10,417	10,417	8,927	9,040		1,378		1,378		10,417				62	02/18/2070
64828C-AA-7	New Residential Mtg Loan Trust 144A 4.500% 02/25/58		12/01/2024	Paydown		3,984	3,984	4,088	4,038		(54)		(54)		3,984				102	02/25/2058
64828F-CQ-3	New Residential Mtg Loan Trust 144A 5.203% 01/25/48		12/25/2024	Paydown		4,000	4,000	4,000	4,000						4,000				120	01/25/2048
64830J-AA-8	New Residential Mtg Loan Trust 144A 2.277% 01/25/26		12/01/2024	Paydown		7,716	7,716	7,716	7,709		7		7		7,716				118	01/25/2026
64831T-AA-5	New Residential Mtg Loan Trust 144A 1.156% 11/27/56		12/01/2024	Paydown		7,800	7,800	7,800	7,798		2		2		7,800				39	11/27/2056
65339K-CH-1	Nextera Energy Capital 4.625% 07/15/27		05/09/2024	Various		58,946	60,000	59,977	59,985		1		1		59,986		(1,039)	(1,039)	1,895	07/15/2027
65339K-CP-3	Nextera Energy Capital 5.050% 02/28/33		02/07/2024	Citigroup Global Mkts		14,834	15,000	15,013	15,013						15,013		(179)	(179)	339	02/28/2033
65473P-AJ-4	NiSource Inc 3.600% 05/01/30		08/01/2024	Various		54,375	60,000	60,181	59,697		39		39		59,736		(5,361)	(5,361)	1,137	05/01/2030
666807-BT-8	Northrop Grumman Corp 5.150% 05/01/40		12/17/2024	Citadel Securities		4,867	5,000	7,161	6,845		(94)		(94)		6,752		(1,884)	(1,884)	291	05/01/2040
67103H-AL-1	O'Reilly Automotive Inc 4.700% 06/15/32		07/23/2024	Various		38,543	40,000	39,658	39,685		13		13		39,698		(1,155)	(1,155)	535	06/15/2032
67114B-AA-5	Onslow Bay Finl LLC 144A 1.072% 02/25/66		12/01/2024	Paydown		5,014	5,014	5,014	5,012		1		1		5,014				27	02/25/2066
67114V-AA-1	Onslow Bay Finl LLC 144A 2.305% 11/25/61		12/01/2024	Paydown		8,497	8,497	8,497	8,492		5		5		8,497				115	11/25/2061
674599-ED-3	Occidental Pete Corp 6.625% 09/01/30		03/27/2024	Various		37,011	35,000	36,138	36,118		(29)		(29)		36,089		922	922	1,270	09/01/2030
674599-EF-8	Occidental Pete Corp 6.125% 01/01/31		03/07/2024	Morgan Stanley		10,286	10,000	9,876	9,880		3		3		9,883		403	403	419	01/01/2031
677050-AN-6	Oglethorpe Power Corp 5.050% 10/01/48		12/19/2024	Morgan Stanley		4,420	5,000	4,965	4,968		1		1		4,969		(549)	(549)	308	10/01/2048
68233J-CS-1	Oncor Electric Delivery Co 5.650% 11/15/33		08/02/2024	First Union		26,432	25,000	24,957	24,957		2		2		24,959		1,473	1,473	1,028	11/15/2033
682680-AW-3	ONEOK Inc 4.350% 03/15/29		03/05/2024	Various		9,667	10,000	9,336	9,394		18		18		9,412		255	255	208	03/15/2029
682680-AY-9	ONEOK Inc 3.400% 09/01/29		02/28/2024	First Union		9,138	10,000	8,406	8,633		33		33		8,666		472	472	170	09/01/2029
682680-BB-8	ONEOK Inc 3.100% 03/15/30		08/06/2024	Various		17,999	20,000	17,497	17,697		162		162		17,859		139	139	488	03/15/2030
682680-BG-7	ONEOK Inc 6.100% 11/15/32		10/15/2024	Goldman Sachs		5,341	5,000	5,141	5,132		(10)		(10)		5,123		218	218	280	11/15/2032
68389X-BP-9	Oracle Corp 3.800% 11/15/37		12/17/2024	Chase Manhattan		25,491	30,000	31,750	31,485		(94)		(94)		31,391		(5,900)	(5,900)	1,245	11/15/2037
68389X-BX-2	Oracle Corp 3.600% 04/01/50		09/20/2024	Various		18,936	25,000	22,303	22,379		38		38		22,417		(3,481)	(3,481)	852	04/01/2050
68389X-CD-5	Oracle Corp 2.300% 03/25/28		04/18/2024	Barclays Capital		4,447	5,000	4,987	4,992		1		1		4,993		(546)	(546)	66	03/25/2028
693475-BM-6	PNC Bank Corp 5.068% 01/24/34		02/21/2024	Chase Manhattan		14,475	15,000	13,292	13,316		18		18		13,334		1,141	1,141	441	01/24/2034
693475-BU-8	PNC Bank Corp 6.875% 10/20/34		02/21/2024	Various		10,937	10,000	10,000	10,000						10,000		937	937	226	10/20/2034
69352P-AQ-6	PPL Capital Funding Inc 4.125% 04/15/30		04/16/2024	Morgan Stanley		9,263	10,000	9,318	9,367		25		25		9,392		(129)	(129)	210	04/15/2030
694308-JG-3	Pacific Gas & Electric Co 2.500% 02/01/31		12/18/2024	Various		38,219	45,000	40,766	41,585		356		356		41,941		(3,722)	(3,722)	1,301	02/01/2031
694308-JN-8	Pacific Gas & Electric Co 4.950% 07/01/50		10/09/2024	Various		21,609	25,000	27,396	27,296		(9)		(9)		27,287		(5,679)	(5,679)	860	07/01/2050
694308-JT-5	Pacific Gas & Electric Co 3.250% 06/01/31		12/17/2024	Goldman Sachs		8,945	10,000	10,101	10,081		(10)		(10)		10,071		(1,126)	(1,126)	340	06/01/2031
694308-KJ-5	Pacific Gas & Electric Co 6.150% 01/15/33		12/17/2024	Various		31,897	30,000	29,839	29,848		13		13		29,861		2,035	2,035	2,418	01/15/2033
694308-KM-8	Pacific Gas & Electric Co 6.400% 06/15/33		12/17/2024	Various		31,561	30,000	29,911	29,915		4		4		29,919		1,642	1,642	988	06/15/2033
709599-BN-3	Penske Truck Leasing 144A 4.400% 07/01/27		05/13/2024	Various		24,258	25,000	24,931	24,951		5		5		24,956		(698)	(698)	959	07/01/2027
709599-BV-5	Penske Truck Leasing 144A 6.200% 06/15/30		01/16/2024	Chase Manhattan		15,692	15,000	14,983	14,986						14,986		706	706	85	06/15/2030

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
718172-CV-9	Philip Morris Intl 5.125% 11/17/27		01/16/2024	Various		30,446	30,000	29,854	29,884		1		1		29,884		561	561	240	11/17/2027
718172-CW-7	Philip Morris Intl 5.625% 11/17/29		01/11/2024	Various		15,617	15,000	14,987	14,989						14,989		628	628	131	11/17/2029
718172-CZ-0	Philip Morris Intl 4.875% 02/15/28		01/17/2024	Various		45,170	45,000	44,736	44,778		2		2		44,780		390	390	901	02/15/2028
718172-DA-4	Philip Morris Intl 5.125% 02/15/30		08/16/2024	Chase Manhattan		20,464	20,000	19,836	19,853		13		13		19,866		598	598	1,036	02/15/2030
718172-DB-2	Philip Morris Intl 5.375% 02/15/33		08/21/2024	Various		24,984	25,000	24,886	24,893		4		4		24,897		87	87	1,079	02/15/2033
718172-DE-6	Philip Morris Intl 5.625% 09/07/33		08/19/2024	Various		10,536	10,000	9,814	9,818		9		9		9,827		708	708	536	09/07/2033
723787-AV-9	Pioneer Natural Resources Co 5.100% 03/29/26		01/09/2024	Toronto Dominion Securities		15,066	15,000	14,993	14,994						14,994		71	71	217	03/29/2026
72650R-BM-3	Plains All American Inc 3.550% 12/15/29		03/19/2024	Citigroup Global Mkts		9,127	10,000	9,633	9,707		10		10		9,717		(590)	(590)	95	12/15/2029
74251V-AT-9	Principal Finl Group Inc 5.375% 03/15/33		12/12/2024	Various		25,352	25,000	24,973	24,975		2		2		24,977		375	375	1,610	03/15/2033
74334D-AA-1	Progress Residential Trust 144A 4.451% 07/20/39		12/01/2024	Paydown		199	199	199	199						199				7	07/20/2039
744573-AX-4	Public Svcs Enterprise Group 6.125% 10/15/33		10/29/2024	Deutsche Bank Securities Inc		10,619	10,000	10,062	10,062		(3)		(3)		10,059		560	560	650	10/15/2033
745310-AK-8	Puget Energy Inc 4.100% 06/15/30		08/07/2024	Various		9,490	10,000	11,383	10,974		(88)		(88)		10,886		(1,397)	(1,397)	264	06/15/2030
75513E-CT-6	Raytheon Tech Corp 5.750% 11/08/26		05/13/2024	Goldman Sachs		25,272	25,000	24,978	24,979		3		3		24,981		291	291	747	11/08/2026
758750-AM-5	Regal Rexnord Corp 6.050% 04/15/28		07/11/2024	Various		50,946	50,000	49,785	49,792		22		22		49,814		1,132	1,132	2,212	04/15/2028
758750-AN-3	Regal Rexnord Corp 6.300% 02/15/30		07/18/2024	Chase Manhattan		20,614	20,000	20,001	20,002						20,002		612	612	1,162	02/15/2030
76134K-AA-2	Vantage Data Centers Trust 144A 5.000% 09/15/48		01/19/2024	Fuji Securities Inc.		37,678	40,000	36,370	36,547		26		26		36,572		1,106	1,106	211	09/15/2048
78398A-AE-3	SFS Auto Receivables Trust 144A 5.470% 12/20/29		10/29/2024	Soc Gen Amer Secs, LLC		30,523	30,000	29,990	29,991		2		2		29,993		529	529	1,413	12/20/2029
784212-AA-0	SG Capital Prtnrs Trust 144A 1.160% 07/25/61		12/01/2024	Paydown		3,607	3,607	3,605	3,605		2		2		3,607				24	07/25/2061
785592-AX-4	Sabine Pass Liquefaction Inc 4.500% 05/15/30		01/09/2024	First Union		19,417	20,000	18,463	18,521		5		5		18,527		890	890	140	05/15/2030
80286F-AD-5	Santander Drive Auto Trust 4.420% 11/15/27		02/06/2024	RBC		44,511	45,000	44,990	44,995						44,995		(484)	(484)	293	11/15/2027
80287F-AD-4	Santander Drive Auto Trust 5.950% 01/17/28		02/01/2024	Moors & Cabot Inc		45,439	45,000	44,990	44,994						44,994		445	445	372	01/17/2028
80287G-AD-2	Santander Drive Auto Trust 4.980% 02/15/28		12/15/2024	Paydown		1,119	1,119	1,119	1,119						1,119				56	02/15/2028
80287H-AD-0	Santander Drive Auto Trust 4.430% 03/15/27		02/01/2024	Moors & Cabot Inc		14,875	15,000	14,997	14,999						14,999		(124)	(124)	92	03/15/2027
802918-AD-4	Santander Drive Auto Trust 4.720% 06/15/27		02/02/2024	Goldman Sachs		9,929	10,000	9,998	9,999						9,999		(71)	(71)	67	06/15/2027
816851-BG-3	Sempra Energy 3.400% 02/01/28		07/08/2024	Morgan Stanley		9,460	10,000	10,336	10,170		(22)		(22)		10,148		(689)	(689)	319	02/01/2028
824348-BL-9	Sherwin Williams Co 2.300% 05/15/30		08/06/2024	Various		13,269	15,000	13,802	13,993		84		84		14,077		(808)	(808)	251	05/15/2030
826418-BM-6	Sierra Pacific Power Co 2.600% 05/01/26		04/01/2024	Morgan Stanley		33,251	35,000	32,627	34,244		80		80		34,324		(1,073)	(1,073)	384	05/01/2026
842400-GS-6	Southern Calif Edison 2.850% 08/01/29		03/13/2024	Citigroup Global Mkts		17,989	20,000	19,969	19,982		1		1		19,982		(1,994)	(1,994)	355	08/01/2029
842400-GU-1	Southern Calif Edison 2.250% 06/01/30		09/03/2024	Chase Manhattan		8,837	10,000	10,063	10,041		(4)		(4)		10,037		(1,200)	(1,200)	171	06/01/2030
842400-HS-5	Southern Calif Edison 5.850% 11/01/27		02/16/2024	Morgan Stanley		20,487	20,000	20,027	20,021		(1)		(1)		20,021		466	466	358	11/01/2027
842400-HU-0	Southern Calif Edison 5.300% 03/01/28		01/18/2024	Various		15,284	15,000	14,985	14,987						14,987		297	297	307	03/01/2028
842400-HW-6	Southern Calif Edison 4.900% 06/01/26		02/20/2024	Morgan Stanley		29,878	30,000	29,967	29,974		1		1		29,975		(98)	(98)	331	06/01/2026
842434-CZ-3	Southern Calif Gas Co 5.200% 06/01/33		12/17/2024	Various		25,246	25,000	24,951	24,954		4		4		24,957		289	289	1,300	06/01/2033
842587-DQ-7	Southern Co 4.850% 06/15/28		03/19/2024	Morgan Stanley		9,907	10,000	9,985	9,987		1		1		9,987		(80)	(80)	129	06/15/2028
8426EP-AG-3	Southern Co Gas Cap Corp 5.750% 09/15/33		07/24/2024	RBC		5,186	5,000	4,995	4,995						4,995		191	191	248	09/15/2033
845437-BU-5	Southwestern Elec Power 5.300% 04/01/33		09/04/2024	Various		25,158	25,000	24,968	24,970		1		1		24,971		187	187	957	04/01/2033
85236K-AH-5	Stack Infrastructure LLC 144A 5.900% 07/25/48		01/16/2024	Toronto Dominion Securities		24,800	25,000	24,453	24,496		9		9		24,505		294	294	94	07/25/2048
85573G-AA-0	Starwood Residential Mtg Trust 144A 1.219% 05/25/65		12/01/2024	Paydown		6,066	6,066	6,071	6,067		(1)		(1)		6,066				43	05/25/2065

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
85573J-AA-4	Starwood Mtg Residential Trust 144A 1.127% 06/25/56		12/01/2024	Paydown		8,857	8,857	8,857	8,855		2		2		8,857				66	06/25/2056
85573P-AA-0	Starwood Mtg Residential Trust 144A 1.162% 08/25/56		12/01/2024	Paydown		10,055	10,055	10,055	10,052		3		3		10,055				67	08/25/2056
871829-BS-5	Sysco Corp 5.750% 01/17/29		05/20/2024	Various		15,312	15,000	14,968	14,968		4		4		14,972		340	340	443	01/17/2029
87264A-BF-1	T-Mobile USA Inc 3.875% 04/15/30		07/17/2024	Various		37,825	40,000	37,734	37,990		127		127		38,117		(292)	(292)	853	04/15/2030
87264A-CY-9	T-Mobile USA Inc 5.050% 07/15/33		12/18/2024	Various		19,841	20,000	19,965	19,967		1		1		19,968		(128)	(128)	959	07/15/2033
87264A-DC-6	T-Mobile USA Inc 5.750% 01/15/34		07/08/2024	First Union		10,405	10,000	9,986	9,986						9,986		419	419	471	01/15/2034
876030-AB-3	Tapestry Inc 7.050% 11/27/25		01/24/2024	Citigroup Global Mkts		5,108	5,000	4,995	4,995						4,995		113	113	58	11/27/2025
876030-AB-3	Tapestry Inc 7.050% 11/27/25		11/25/2024	Call 101.0000		10,100	10,000	9,989	9,990		5		5		9,994		6	6	801	11/27/2025
87612B-BU-5	Targa Resources Ptrs LP 4.000% 01/15/32		09/30/2024	Various		27,412	30,000	26,304	26,756		156		156		26,912		500	500	1,110	01/15/2032
87612G-AC-5	Targa Resources Corp 6.125% 03/15/33		03/11/2024	Goldman Sachs		10,470	10,000	9,986	9,989						9,989		481	481	303	03/15/2033
87612G-AE-1	Targa Resources Corp 6.150% 03/01/29		09/30/2024	First Union		10,670	10,000	9,978	9,978		2		2		9,980		689	689	550	03/01/2029
89175V-AA-1	Towd Point Mtg Trust 144A 3.250% 03/25/58		12/01/2024	Paydown		7,762	7,762	7,736	7,744		18		18		7,762				147	03/25/2058
89179T-AA-2	Towd Point Mtg Trust 144A 2.918% 11/30/60		12/01/2024	Paydown		3,897	3,897	3,972	3,946		(49)		(49)		3,897				57	11/30/2060
89616T-AA-3	Tricon Residential 144A 4.849% 07/17/40		12/01/2024	Paydown		85	85	85	85						85				4	07/17/2040
90353D-AW-5	UBS Comm Mtg Trust 4.195% 08/15/51		12/01/2024	Paydown		877	877	978	915		(38)		(38)		877				5	08/15/2051
91324P-EH-1	United Health Group Inc 4.000% 05/15/29		12/05/2024	Various		19,583	20,000	19,928	19,943		9		9		19,952		(369)	(369)	847	05/15/2029
91324P-EJ-7	United Health Group Inc 4.200% 05/15/32		12/05/2024	Merrill Lynch		14,506	15,000	14,961	14,966		3		3		14,970		(464)	(464)	667	05/15/2032
91324P-ER-9	United Health Group Inc 5.350% 02/15/33		12/05/2024	Deutsche Bank Securities Inc		10,347	10,000	9,963	9,966		3		3		9,969		378	378	700	02/15/2033
92343V-GJ-7	Verizon Comm Inc 2.550% 03/21/31		01/16/2024	Barclays Capital		14,519	17,000	14,221	14,394		14		14		14,408		111	111	141	03/21/2031
92343V-GN-8	Verizon Comm Inc 2.355% 03/15/32		03/28/2024	Barclays Capital		32,856	40,000	33,904	34,722		136		136		34,858		(2,002)	(2,002)	515	03/15/2032
92537K-AJ-3	Verus Securitization Trust 144A 3.142% 11/25/59		10/01/2024	Paydown		7,602	7,602	7,652	7,608		(7)		(7)		7,602				221	11/25/2059
92538D-AA-7	Verus Securitization Trust 144A 0.918% 02/25/64		12/01/2024	Paydown		6,160	6,160	6,160	6,159		1		1		6,160				27	02/25/2064
92538G-AA-0	Verus Securitization Trust 144A 1.824% 11/25/66		12/01/2024	Paydown		11,778	11,778	11,778	11,773		5		5		11,778				119	11/25/2066
92538K-AA-1	Verus Securitization Trust 144A 1.013% 09/25/66		12/01/2024	Paydown		7,676	7,676	7,676	7,674		2		2		7,676				43	09/25/2066
92538M-AA-7	Verus Securitization Trust 144A 1.630% 10/25/66		12/01/2024	Paydown		7,154	7,154	7,154	7,151		3		3		7,154				60	10/25/2066
92538Q-AA-8	Verus Securitization Trust 144A 1.829% 10/25/66		12/01/2024	Paydown		6,896	6,896	6,896	6,894		2		2		6,896				70	10/25/2066
92538W-AA-5	Verus Securitization Trust 144A 2.724% 01/25/67		12/01/2024	Paydown		7,471	7,471	7,492	7,482		(10)		(10)		7,471				122	01/25/2067
92553P-AP-7	Viacom Inc 4.375% 03/15/43		11/15/2024	Barclays Capital		7,412	10,000	7,432	7,513		57		57		7,570		(158)	(158)	508	03/15/2043
92556H-AB-3	Paramount Global 4.950% 01/15/31		02/08/2024	Chase Manhattan		23,481	25,000	22,061	22,346		17		17		22,363		1,118	1,118	640	01/15/2031
925650-AC-7	VICI Properties LP 4.950% 02/15/30		07/24/2024	Goldman Sachs		14,536	15,000	13,983	14,060		70		70		14,130		406	406	685	02/15/2030
925650-AD-5	VICI Properties LP 5.125% 05/15/32		01/09/2024	Various		28,789	30,000	29,934	29,943						29,943		(1,155)	(1,155)	231	05/15/2032
94106L-BV-0	Waste Mgmt Inc 4.875% 02/15/29		04/16/2024	Barclays Capital		34,543	35,000	34,760	34,776		12		12		34,788		(244)	(244)	1,209	02/15/2029
94989D-AV-1	Wells Fargo Comm Mtg Trust 3.190% 02/15/48		12/01/2024	Paydown		106,290	106,290	104,870	105,944		345		345		106,290				2,174	02/15/2048
95000U-2H-5	Wells Fargo & Co 2.406% 10/30/25		10/30/2024	Call 100.0000		45,000	45,000	45,000	45,000						45,000				1,083	10/30/2025
95000U-3E-1	Wells Fargo & Co 5.574% 07/25/29		06/20/2024	Various		20,185	20,000	20,000	20,000						20,000		185	185	968	07/25/2029
958667-AC-1	Western Midstream Prtnrs LP 4.050% 02/01/30		01/16/2024	Morgan Stanley		9,355	10,000	8,826	8,868		7		7		8,875		481	481	188	02/01/2030
96042V-AE-9	Westlake Auto Receivable Trust 144A 4.310% 09/15/27		10/30/2024	BNP Capital		20,283	20,300	20,297	20,299		(2)		(2)		20,297		(14)	(14)	768	09/15/2027

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
96042V-AE-9	Westlake Auto Receivable Trust 144A 4.310% 09/15/27		10/15/2024	Paydown		14,700	14,700	14,698	14,700						14,700				502	09/15/2027
96042X-AE-5	Westlake Auto Receivable Trust 144A 5.410% 01/18/28		10/31/2024	Mitsubishi UFJ Secs Intl		10,031	10,000	10,000	10,000						10,000		31	31	475	01/18/2028
96328G-AS-6	Wheels Fleet Lease Funding LLC 144A 5.800% 04/18/38		12/18/2024	Paydown		28,200	28,200	28,199	28,199		1		1		28,200				1,165	04/18/2038
96328G-BG-1	Wheels Fleet Lease Funding LLC 144A 6.460% 08/18/38		12/18/2024	Paydown		17,684	17,684	17,682	17,682		2		2		17,684				957	08/18/2038
969457-BY-5	Williams Cos Inc 2.600% 03/15/31		04/24/2024	Various		12,539	15,000	12,905	13,198		59		59		13,257		(717)	(717)	224	03/15/2031
969457-BZ-2	Williams Cos Inc 4.650% 08/15/32		03/13/2024	Chase Manhattan		23,943	25,000	24,909	24,919		1		1		24,920		(977)	(977)	618	08/15/2032
969457-CJ-7	Williams Cos Inc 5.650% 03/15/33		07/23/2024	Various		25,696	25,000	24,973	24,975						24,976		720	720	705	03/15/2033
136385-BA-8	Canadian Natl Resources Inc 2.950% 07/15/30	A	06/24/2024	Goldman Sachs		8,812	10,000	8,347	8,400		99		99		8,499		313	313	279	07/15/2030
29250N-BR-5	Enbridge Inc 5.700% 03/08/33	A	11/14/2024	Various		52,061	50,000	49,936	49,940		4		4		49,944		2,117	2,117	3,139	03/08/2033
29250N-BX-2	Enbridge Inc 6.000% 11/15/28	A	03/27/2024	Goldman Sachs		15,597	15,000	14,984	14,984		1		1		14,985		611	611	355	11/15/2028
775109-CH-2	Rogers Comm Inc 3.800% 03/15/32	A	01/03/2024	Chase Manhattan		18,204	20,000	17,432	17,539		3		3		17,541		663	663	232	03/15/2032
04686J-AG-6	Athene Hldg Ltd 5.875% 01/15/34	D	08/14/2024	Various		20,510	20,000	19,635	19,635		19		19		19,655		856	856	783	01/15/2034
12661P-AB-5	CSL Finance PLC 144A 4.050% 04/27/29	D	08/02/2024	UBK		9,838	10,000	9,950	9,961		4		4		9,965		(127)	(127)	313	04/27/2029
251526-CE-7	Deutsche Bank NY 2.129% 11/24/26	D	02/01/2024	Goldman Sachs		141,143	150,000	128,592	132,635		529		529		133,164		7,978	7,978	630	11/24/2026
29446M-AH-5	Equinor ASA 3.700% 04/06/50	D	02/08/2024	Goldman Sachs		7,908	10,000	9,927	9,932						9,932		(2,024)	(2,024)	130	04/06/2050
404280-BT-5	HSBC Hldgs PLC 4.583% 06/19/29	D	12/17/2024	Merrill Lynch		196,698	200,000	227,540	217,786		(3,668)		(3,668)		214,118		(17,420)	(17,420)	9,141	06/19/2029
62947Q-BC-1	NXP Funding LLC 5.550% 12/01/28	D	01/09/2024	Bank of America		10,227	10,000	11,074	10,820		(4)		(4)		10,816		(589)	(589)	62	12/01/2028
62954H-AV-0	NXP BV 4.300% 06/18/29	D	03/05/2024	Morgan Stanley		22,077	23,000	24,119	23,878		(28)		(28)		23,850		(1,773)	(1,773)	217	06/18/2029
78081B-AK-9	Royalty Pharma PLC 2.200% 09/02/30	D	11/12/2024	Various		37,949	45,000	43,548	43,874		110		110		43,984		(6,035)	(6,035)	930	09/02/2030
78081B-AP-8	Royalty Pharma PLC 3.350% 09/02/51	D	11/07/2024	Chase Manhattan		6,558	10,000	6,477	6,541		44		44		6,585		(27)	(27)	396	09/02/2051
822582-CH-3	Shell Intl Finance Corp 3.250% 04/06/50	D	11/01/2024	Conversion		30,302	30,000	30,327	30,308		(7)		(7)		30,302				1,005	04/06/2050
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						6,928,729	7,148,827	7,022,571	7,019,626		5,247		5,247		7,024,873		(92,826)	(92,826)	207,001	XXX
2509999997. Total - Bonds - Part 4						8,885,835	9,183,357	8,947,357	8,958,049	(10,080)	42,563		32,483		8,990,532		(101,379)	(101,379)	232,916	XXX
2509999998. Total - Bonds - Part 5						6,125,178	6,193,734	6,091,395			5,774		5,774		6,097,169		28,009	28,009	106,801	XXX
2509999999. Total - Bonds						15,011,012	15,377,091	15,038,751	8,958,049	(10,080)	48,337		38,257		15,087,701		(73,370)	(73,370)	339,717	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
03209R-10-3	Amphastar Pharms Inc		12/31/2024	Various	111.000	4,462		5,971	6,865	(894)			(894)		5,971		(1,509)	(1,509)		
043436-10-4	Asbury Automotive Group		10/24/2024	Goldman Sachs	104.000	23,414		20,082	23,397	(3,315)			(3,315)		20,082		3,332	3,332		
049904-10-5	Atrion Corp		07/02/2024	Various	145.000	65,939		54,925	54,925						54,925		11,015	11,015	495	
062540-10-9	Bank of Hawaii Corp		12/31/2024	Various	925.000	67,230		75,548	67,026	8,522			8,522		75,548		(8,318)	(8,318)	2,590	
124805-10-2	CBIZ Inc		11/25/2024	Various	537.000	40,557		28,602	33,611	(5,009)			(5,009)		28,602		11,954	11,954		
126402-10-6	CSW Industrials Inc		12/16/2024	Various	192.000	74,125		24,940	39,823	(14,883)			(14,883)		24,940		49,186	49,186	140	
12685J-10-5	Cable One Inc		07/26/2024	Various	130.000	46,008		72,357	72,357						72,357		(26,349)	(26,349)	767	
219798-10-5	QuidelOrtho		05/22/2024	Various	690.000	29,496		61,461	50,853	10,608			10,608		61,461		(31,965)	(31,965)		
229899-10-9	Cullen Frost Bankers		02/23/2024	Various	98.000	10,544		13,580	10,632	2,948			2,948		13,580		(3,036)	(3,036)		
26969P-10-8	Eagle Materials Inc		12/10/2024	Various	31.000	9,089		4,861	6,288	(1,427)			(1,427)		4,861		4,228	4,228	31	
29109X-10-6	Aspen Tech Inc		11/19/2024	Various	704.000	172,899		144,079	154,986	(10,906)			(10,906)		144,079		28,820	28,820		
30214U-10-2	Exponent Inc		12/10/2024	Pershing LLC	126.000	12,428		12,851	11,093	1,758			1,758		12,851		(423)	(423)	127	
302941-10-9	FTI Consulting Inc		01/19/2024	Various	344.000	68,750		53,963	68,508	(14,545)			(14,545)		53,963		14,787	14,787		
303250-10-4	Fair Isaac & Co		12/05/2024	Various	119.000	205,700		19,905	138,517	(118,612)			(118,612)		19,905		185,794	185,794		
32020R-10-9	First Finl Bankshares Inc		10/24/2024	Goldman Sachs	4.000	148		105	121	(16)			(16)		105		43	43	3	
339750-10-1	Floor & Decor Hldgs Inc		12/04/2024	Various	94.000	10,702		10,368	10,487	(119)			(119)		10,368		334	334		
35138V-10-2	Fox Factory Hldg Corp		12/04/2024	Various	1,757.000	60,425		96,208	118,562	(22,354)			(22,354)		96,208		(35,783)	(35,783)		
39874R-10-1	Grocery Outlet Hldg Corp		10/23/2024	Various	1,745.000	29,003		48,608	47,045	1,563			1,563		48,608		(19,605)	(19,605)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
50189K-10-3	LCI Inds Inc		07/19/2024	Goldman Sachs	669.000	74,919		65,456	84,100	(18,644)			(18,644)		65,456		9,463	9,463	712	
562750-10-9	Manhattan Assoc Inc		12/06/2024	Goldman Sachs	62.000	14,845		2,485	13,350	(10,865)			(10,865)		2,485		12,360	12,360		
57060D-10-8	MarketAxess Hldgs Inc		04/19/2024	Various	224.000	48,900		47,436	65,598	(18,163)			(18,163)		47,436		1,464	1,464	166	
576485-20-5	Matador Resources Co		09/20/2024	Various	1,400.000	75,210		72,072	79,604	(7,532)			(7,532)		72,072		3,138	3,138	761	
607525-10-2	Model N Inc		04/10/2024	Various	2,907.000	86,438		80,221	78,286	1,936			1,936		80,221		6,216	6,216		
64115T-10-4	NetScout Sys Inc		02/14/2024	Various	1,828.000	39,469		44,121	40,125	3,996			3,996		44,121		(4,652)	(4,652)		
655663-10-2	Nordson Corp		12/19/2024	Various	133.000	29,261		25,315	35,133	(9,818)			(9,818)		25,315		3,946	3,946	375	
682095-10-4	Omega Flex Inc		12/30/2024	Various	287.000	13,487		20,236	20,236						20,236		(6,749)	(6,749)	318	
73278L-10-5	Pool Corp		06/21/2024	Various	60.000	22,739		8,779	23,923	(15,144)			(15,144)		8,779		13,960	13,960	5	
747316-10-7	Quaker Chem Corp		07/19/2024	Various	350.000	62,101		51,242	74,697	(23,455)			(23,455)		51,242		10,859	10,859	402	
74758T-30-3	Qualys Inc		12/10/2024	Various	339.000	49,813		37,352	66,539	(29,187)			(29,187)		37,352		12,461	12,461		
82452J-10-9	Shift4 Payments Inc		03/06/2024	Various	10.000	807		736	743	(7)			(7)		736		71	71		
82900L-10-2	The Simply Good Foods Co		07/25/2024	Various	1,588.000	56,116		58,571	62,885	(4,314)			(4,314)		58,571		(2,455)	(2,455)		
829214-10-5	Simulations Plus Inc		07/19/2024	Goldman Sachs	987.000	39,025		37,934	44,168	(6,234)			(6,234)		37,934		1,091	1,091	118	
845467-10-9	Southwestern Energy Co		04/11/2024	Various	15,266.000	110,899		111,252	99,992	11,259			11,259		111,252		(353)	(353)		
87874R-10-0	TechTarget Inc		11/29/2024	Various	671.000	18,291		31,634	23,391	8,243			8,243		31,634		(13,343)	(13,343)		
87874R-10-0	TechTarget Inc		12/02/2024	Conversion	563.000	18,877		12,374	19,626	(7,252)			(7,252)		12,374		6,503	6,503		
88262P-10-2	Texas Pacific Land Corp		11/22/2024	Various	22.000	65,399		34,095	34,594	(499)			(499)		34,095		31,304	31,304	185	
88642R-10-9	Tidewater Inc		01/24/2024	Various	27.000	1,970		1,377	1,947	(570)			(570)		1,377		593	593		
902673-10-2	UFP Technologies Inc		12/31/2024	Various	106.000	26,330		14,995	18,236	(3,241)			(3,241)		14,995		11,335	11,335		
929236-10-7	WD-40 Co		12/24/2024	Various	73.000	18,683		13,408	17,452	(4,044)			(4,044)		13,408		5,275	5,275	207	
76329W-10-3	Richelieu Hardware Ltd	C	12/24/2024	RBC	9.000	242		296	326	(30)			(30)		296		(54)	(54)	4	
H8817H-10-0	Transocean Ltd	C	10/02/2024	Various	7,014.000	30,951		55,352	44,539	10,813			10,813		55,352		(24,401)	(24,401)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						1,835,689	XXX	1,575,152	1,864,585	(289,433)			(289,433)		1,575,152		260,537	260,537	7,404	XXX
5989999997. Total - Common Stocks - Part 4						1,835,689	XXX	1,575,152	1,864,585	(289,433)			(289,433)		1,575,152		260,537	260,537	7,404	XXX
5989999998. Total - Common Stocks - Part 5						1,208,376	XXX	1,163,932							1,163,932		44,444	44,444	2,251	XXX
5989999999. Total - Common Stocks						3,044,066	XXX	2,739,084	1,864,585	(289,433)			(289,433)		2,739,084		304,981	304,981	9,655	XXX
5999999999. Total - Preferred and Common Stocks						3,044,066	XXX	2,739,084	1,864,585	(289,433)			(289,433)		2,739,084		304,981	304,981	9,655	XXX
6009999999 - Totals						18,055,078	XXX	17,777,836	10,822,634	(299,513)	48,337		(251,176)		17,826,785		231,611	231,611	349,372	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
U.S. Governments																				
912810-UC-0	US Treasury Bond 4.250% 08/15/54		08/08/2024	Bank of America	11/06/2024	Various	210,000	207,750	206,785	207,757		7		7			(972)	(972)	1,601	
91282C-JJ-1	US Treasury Bond 4.500% 11/15/33		01/31/2024	Chase Manhattan	02/29/2024	Nomura Securities	155,000	161,908	157,815	161,864		(44)		(44)			(4,049)	(4,049)	2,050	1,495
91282C-JY-8	US Treasury Bond INFL IX 1.750% 01/15/34		06/17/2024	Various	09/30/2024	Various	505,000	501,183	515,716	501,400		217		217			14,316	14,316	5,347	3,805
91282C-JZ-5	US Treasury Bond 4.000% 02/15/34		06/13/2024	Various	11/19/2024	Various	1,175,000	1,125,203	1,146,921	1,126,095		893		893			20,826	20,826	19,234	10,449
91282C-LF-6	US Treasury Bond 3.875% 08/15/34		10/23/2024	Various	11/19/2024	Various	1,090,000	1,081,067	1,052,621	1,081,114		46		46			(28,493)	(28,493)	9,586	3,486
0109999999. Subtotal - Bonds - U.S. Governments							3,135,000	3,077,111	3,079,858	3,078,231		1,119		1,119			1,628	1,628	37,818	19,236
All Other Governments																				
77586R-AT-7	Romania 144A 5.875% 01/30/29	D	06/12/2024	Various	12/18/2024	Various	30,000	29,906	29,660	29,920		15		15			(260)	(260)	1,495	347
77586R-AU-4	Romania 144A 6.375% 01/30/34	D	01/23/2024	Morgan Stanley	04/08/2024	Various	24,000	23,799	24,210	23,802		3		3			407	407	287	
80413T-BH-1	Kingdom of Saudi Arabia 144A 5.750% 01/16/54	D	01/12/2024	Barclays Capital	04/02/2024	HSBC Securities Inc	200,000	197,300	195,500	197,309		9		9			(1,809)	(1,809)	2,492	32
0309999999. Subtotal - Bonds - All Other Governments							254,000	251,005	249,370	251,031		26		26			(1,662)	(1,662)	4,273	379
U.S. Special Revenues																				
3132DQ-ZW-9	Fed Home Loan Mtg Corp Super Pool #SD3457 4.000% 10/01/52		05/03/2024	Chase Manhattan	12/01/2024	Paydown	19,117	17,552	19,117	19,117		1,565		1,565					239	25
3132DW-JL-8	Fed Home Loan Mtg Corp Super Pool #SD8367 5.500% 10/01/53		05/03/2024	Bank of America	12/01/2024	Paydown	21,716	21,366	21,716	21,716		349		349					469	40
3133KP-YY-8	Fed Home Loan Mtg Corp Pool #RA7927 4.500% 09/01/52		05/03/2024	Barclays Capital	12/01/2024	Paydown	15,141	14,244	15,141	15,141		897		897					240	23
31374C-SS-6	Fed Natl Mtg Assn Pool #310229 3.500% 08/01/43		03/18/2024	Bank of America	12/01/2024	Paydown	4,969	4,542	4,969	4,969		427		427					72	13
3140XN-RG-1	Fed Natl Mtg Assn Pool #FS6786 5.500% 02/01/54		10/23/2024	Morgan Stanley	12/01/2024	Paydown	8,308	8,262	8,308	8,308		46		46					49	29
3140XQ-RW-9	Fed Natl Mtg Assn Pool #FS8600 6.000% 07/01/54		10/23/2024	Morgan Stanley	12/01/2024	Paydown	2,605	2,645	2,605	2,605		(40)		(40)					23	10
0909999999. Subtotal - Bonds - U.S. Special Revenues							71,856	68,612	71,856	71,856		3,244		3,244					1,092	140
Industrial and Miscellaneous																				
00440K-AC-7	Accenture Capital Inc 4.250% 10/04/31		10/01/2024	JP Morgan	12/17/2024	Chase Manhattan	5,000	4,992	4,842	4,992							(151)	(151)	44	
00724P-AF-6	Adobe Inc 4.800% 04/04/29		04/01/2024	Bank of America	08/02/2024	Various	40,000	39,940	40,160	39,942		2		2			218	218	360	
03465E-AA-9	Angel Oak Mtg Trust 144A 1.068% 05/25/66		07/26/2024	Nomura Securities	12/01/2024	Paydown	1,239	1,043	1,239	1,239		196		196					3	1
03465J-AA-8	Angel Oak Mtg Trust 144A 1.458% 09/25/66		07/26/2024	Nomura Securities	12/01/2024	Paydown	2,303	1,875	2,303	2,303		428		428					8	3
036752-AZ-6	Elevance Health Inc 5.375% 06/15/34		05/20/2024	Deutsche Bank Securities Inc	10/17/2024	Various	35,000	34,975	36,353	34,976		1		1			1,377	1,377	643	
036752-BC-6	Elevance Health Inc 4.950% 11/01/31		10/22/2024	Morgan Stanley	12/13/2024	Citadel Securities	35,000	34,916	34,698	34,917		1		1			(219)	(219)	221	
03740M-AD-2	AON North America Inc 5.450% 03/01/34		05/02/2024	Various	12/13/2024	Various	45,000	44,824	46,007	44,834		10		10			1,173	1,173	1,925	98
039482-AD-6	Archer Daniels Midland Co 2.900% 03/01/32		01/23/2024	Various	10/29/2024	Barclays Capital	10,000	8,625	8,791	8,733		108		108			58	58	338	116
039482-AE-4	Archer Daniels Midland Co 4.500% 08/15/33		02/15/2024	Various	04/23/2024	Chase Manhattan	10,000	9,596	9,356	9,603		7		7			(247)	(247)	200	103
05526D-BY-0	BAT Capital Corp 5.834% 02/20/31		03/12/2024	Bank of America	05/14/2024	Goldman Sachs	10,000	10,096	10,118	10,094		(2)		(2)			25	25	139	39
05555A-AD-7	Barclays Comm Mtg Trust 5.829% 05/15/57		05/09/2024	Barclays Capital	12/05/2024	Various	50,000	51,497	53,564	51,441		(56)		(56)			2,123	2,123	1,471	178
05593M-AD-5	BMO Mtg Trust 5.759% 07/15/57		06/28/2024	BMO Capital Markets	09/11/2024	Barclays Capital	77,000	79,310	83,728	79,280		(30)		(30)			4,449	4,449	875	197
06406R-BV-8	Bank of NY Mellon Corp 4.975% 03/14/30		03/07/2024	Bank of America	08/22/2024	Morgan Stanley	5,000	5,000	5,105	5,000							105	105	110	
06406R-BW-6	Bank of NY Mellon Corp 5.188% 03/14/35		03/07/2024	Bank of America	12/17/2024	Chase Manhattan	5,000	5,000	5,028	5,000							28	28	197	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
06540G-AV-0	BANK 2024-BNK47 144A 5.716% 06/15/57		06/11/2024	First Union	12/05/2024	Various	80,000	82,397	84,609	82,317		(79)		(79)			2,292	2,292	2,075	318
07336V-AU-5	Barclays Comm Mtg Trust 5.419% 02/15/57		01/29/2024	Barclays Capital	04/02/2024	Barclays Capital	25,000	25,749	25,366	25,740		(8)		(8)			(374)	(374)	237	53
07336W-BA-6	Barclays Comm Mtg Trust 5.403% 09/15/57		08/08/2024	Barclays Capital	10/23/2024	Barclays Capital	55,000	56,648	57,019	56,628		(20)		(20)			390	390	654	231
09290D-AJ-0	BlackRock Funding Inc 4.900% 01/08/35		07/17/2024	Bank of America	10/31/2024	Morgan Stanley	10,000	9,960	9,990	9,961		1		1			29	29	129	
097023-CN-3	Boeing Co 2.950% 02/01/30		09/16/2024	Various	10/23/2024	Chase Manhattan	15,000	13,468	13,229	13,494		26		26			(266)	(266)	102	55
097023-CW-3	Boeing Co 5.805% 05/01/50		03/04/2024	Various	10/22/2024	Various	30,000	29,391	28,145	29,396		5		5			(1,251)	(1,251)	880	442
097023-CX-1	Boeing Co 5.930% 05/01/60		02/08/2024	Chase Manhattan	10/09/2024	Various	20,000	19,649	18,797	19,653		4		4			(857)	(857)	1,109	325
097023-DJ-1	Boeing Co 144A 6.298% 05/01/29		04/29/2024	Bank of America	10/07/2024	Citadel Securities	10,000	10,000	10,410	10,000							410	410	275	
097023-DR-3	Boeing Co 6.388% 05/01/31		04/29/2024	First Union	10/09/2024	Goldman Sachs	10,000	10,000	10,475	10,000							475	475	282	
097023-DS-1	Boeing Co 6.528% 05/01/34		04/29/2024	Chase Manhattan	06/05/2024	Various	25,000	25,000	25,671	25,000							671	671	152	
10373Q-CA-6	BP Cap Mkts America 5.227% 11/17/34		11/20/2024	Various	12/17/2024	Various	25,000	24,980	25,440	24,980							460	460	500	6
10569J-AA-8	BRAVO Res Funding Trust 144A 5.108% 07/25/62		08/27/2024	G Clarke	12/01/2024	Paydown	4,765	4,748	4,765	4,765		16		16					47	18
110122-EH-7	Bristol Myers Squibb Co 5.200% 02/22/34		02/14/2024	Citigroup Global Mkts	08/16/2024	First Union	20,000	19,995	20,835	19,996							839	839	511	
114259-AX-2	Brooklyn Union Gas Co 144A 6.388% 09/15/33		07/15/2024	First Union	08/22/2024	Various	15,000	15,498	15,950	15,496		(2)		(2)			454	454	389	327
125523-CT-5	CIGNA Corp 5.000% 05/15/29		02/05/2024	Chase Manhattan	12/13/2024	Merrill Lynch	45,000	44,950	45,211	44,954		4		4			257	257	1,894	
126650-CZ-1	CVS Health Corp 5.050% 03/25/48		06/03/2024	Goldman Sachs	11/15/2024	Bank of America	10,000	8,731	8,526	8,743		12		12			(216)	(216)	327	97
126650-DP-2	CVS Health Corp 2.700% 08/21/40		05/02/2024	RBC	12/18/2024	Call 65.5540	5,000	3,288	3,278	3,328		39		39					212	28
14040H-DC-6	Capital One Finl Co 7.624% 10/30/31		09/25/2024	Various	12/17/2024	Chase Manhattan	20,000	22,347	22,158	22,287		(60)		(60)			(130)	(130)	801	523
14040H-DF-9	Capital One Finl Co 6.051% 02/01/35		01/29/2024	Morgan Stanley	02/09/2024	Morgan Stanley	10,000	10,000	10,009	10,000							9	9	20	
15089Q-AX-2	Celanese US Hldgs LLC 6.550% 11/15/30		11/07/2024	Various	11/26/2024	Barclays Capital	25,000	26,261	26,153	26,244		(16)		(16)			(92)	(92)	875	734
161175-BL-7	Charter Comm LLC 5.375% 05/01/47		05/02/2024	Chase Manhattan	06/03/2024	HSBC Securities Inc	5,000	3,890	4,054	3,891		2		2			163	163	25	4
161175-BS-2	Charter Comm LLC 5.125% 07/01/49		03/07/2024	Goldman Sachs	05/20/2024	Various	10,000	7,688	7,528	7,695		6		6			(167)	(167)	186	100
161175-BV-5	Charter Comm LLC 3.700% 04/01/51		02/29/2024	Fuji Securities Inc.	07/09/2024	HSBC Securities Inc	10,000	6,063	6,141	6,082		18		18			59	59	287	157
161175-BY-9	Charter Comm LLC 3.850% 04/01/61		02/09/2024	Barclays Capital	11/08/2024	Various	10,000	5,831	6,128	5,849		18		18			279	279	419	141
161175-CA-0	Charter Comm LLC 3.900% 06/01/52		02/20/2024	Goldman Sachs	12/17/2024	Various	30,000	18,879	19,658	18,970		92		92			687	687	1,030	246
161175-CR-3	Charter Comm LLC 6.550% 06/01/34		07/26/2024	Various	12/18/2024	Various	85,000	85,393	87,584	85,397		3		3			2,187	2,187	1,946	364
16411R-AL-3	Cheniere Energy Inc 144A 5.650% 04/15/34		03/05/2024	Goldman Sachs	04/22/2024	Bank of America	20,000	19,958	19,523	19,958							(435)	(435)	110	
17275R-BV-3	Cisco Sys Inc 5.350% 02/26/64		02/21/2024	First Union	12/17/2024	Morgan Stanley	5,000	4,978	4,952	4,978							(26)	(26)	217	
172967-PF-2	Citigroup Inc 5.174% 02/13/30		02/06/2024	Citigroup Global Mkts	11/12/2024	Various	45,000	45,000	44,624	45,000							(376)	(376)	831	
174610-BF-1	Citizens Finl Group 5.841% 01/23/30		01/22/2024	Various	11/25/2024	RBC	15,000	15,050	15,333	15,043		(7)		(7)			291	291	734	2
174610-BG-9	Citizens Finl Group 6.645% 04/25/35		06/12/2024	Citigroup Global Mkts	11/26/2024	Various	10,000	10,386	10,785	10,377		(9)		(9)			408	408	310	89
19828A-AC-1	Columbia Pipeline LLC 144A 5.681% 01/15/34		02/21/2024	Various	12/17/2024	Various	15,000	14,765	15,195	14,777		12		12			417	417	590	92
19828T-AB-2	Columbia Pipelines LLC 144A 6.036% 11/15/33		05/02/2024	Chase Manhattan	12/03/2024	Goldman Sachs	5,000	5,065	5,265	5,062		(3)		(3)			203	203	399	225
20030N-EK-3	Comcast Corp 5.650% 06/01/54		05/20/2024	Citigroup Global Mkts	12/13/2024	Merrill Lynch	10,000	9,955	9,975	9,956		1		1			19	19	320	
200340-AW-7	Comerica Inc 5.982% 01/30/30		07/09/2024	First Union	12/19/2024	Morgan Stanley	5,000	4,971	5,053	4,973		2		2			80	80	266	133
20826F-BJ-4	ConocoPhillips Co 4.700% 01/15/30		11/25/2024	Toronto Dominion Securities	12/17/2024	HSBC Securities Inc	15,000	14,980	14,903	14,980							(77)	(77)	25	
209111-GH-0	Consolidated Edison Co NY Inc 5.375% 05/15/34		05/06/2024	Citigroup Global Mkts	09/17/2024	BNP Capital	5,000	4,992	5,338	4,992							346	346	96	
21871X-AQ-2	CoreBridge Finl Inc 144A 6.050% 09/15/33		05/02/2024	First Union	06/17/2024	Citigroup Global Mkts	5,000	5,050	5,174	5,050							124	124	78	43
21871X-AS-8	CoreBridge Finl Inc 5.750% 01/15/34		03/06/2024	Various	12/13/2024	Various	35,000	35,550	36,080	35,528		(22)		(22)			553	553	1,721	407

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											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
22822V-AL-5	Crown Castle Intl Corp 4.300% 02/15/29		02/06/2024	Morgan Stanley	06/20/2024	UBK	6,000	5,738	5,747	5,755		17		17			(8)	(8)	219	124
22822V-BD-2	Crown Castle Intl Corp 5.600% 06/01/29		01/16/2024	Goldman Sachs	12/02/2024	Goldman Sachs	5,000	5,079	5,147	5,068		(11)		(11)			79	79	278	33
25278X-AV-1	Diamond Energy Inc 6.250% 03/15/33		08/06/2024	Merrill Lynch	10/28/2024	Citadel Securities	5,000	5,324	5,281	5,317		(7)		(7)			(37)	(37)	194	123
25278X-AY-5	Diamond Energy Inc 5.150% 01/30/30		04/09/2024	Citigroup Global Mkts	04/30/2024	Goldman Sachs	10,000	9,983	9,837	9,983							(146)	(146)	20	
25278X-AZ-2	Diamond Energy Inc 5.400% 04/18/34		04/09/2024	Citigroup Global Mkts	10/18/2024	Morgan Stanley	10,000	9,968	10,172	9,969		1		1			202	202	275	
254709-AT-5	Discover Finl Svs 7.964% 11/02/34		09/23/2024	Citigroup Global Mkts	11/08/2024	Chase Manhattan	5,000	5,856	5,836	5,847		(9)		(9)			(11)	(11)	210	157
26441C-CC-7	Duke Energy Co 4.850% 01/05/29		01/02/2024	First Union	04/24/2024	Citigroup Global Mkts	40,000	39,952	38,952	39,955		2		2			(1,003)	(1,003)	567	
26441C-CE-3	Duke Energy Co 5.450% 06/15/34		06/05/2024	PNC Securities Inc	09/25/2024	Various	25,000	24,967	26,312	24,968		1		1			1,345	1,345	396	
26441C-CF-0	Duke Energy Co 5.800% 06/15/54		06/05/2024	PNC Securities Inc	12/18/2024	Citadel Securities	5,000	4,972	5,002	4,972							30	30	155	
26884T-AY-8	ERAC USA Finance Co 144A 5.000% 02/15/29		02/05/2024	First Union	03/13/2024	Citadel Securities	5,000	4,996	5,001	4,996							5	5	26	
281020-BB-2	Edison Intl Inc 5.250% 03/15/32		10/31/2024	Barclays Capital	12/17/2024	Toronto Dominion Securities	20,000	19,987	19,987	19,987									125	
29273V-AY-6	Energy Transfer Equity 5.550% 05/15/34		01/10/2024	Citigroup Global Mkts	03/13/2024	Morgan Stanley	10,000	9,966	10,041	9,966							75	75	77	
316773-DL-1	Fifth Third Bancorp 5.631% 01/29/32		01/22/2024	Morgan Stanley	04/24/2024	Goldman Sachs	5,000	5,000	4,849	5,000							(151)	(151)	68	
373334-KW-0	Georgia Power Co 5.250% 03/15/34		02/20/2024	Chase Manhattan	07/29/2024	Various	15,000	14,952	15,218	14,954		2		2			264	264	343	
378272-BP-2	Glencore Funding LLC 144A 6.375% 10/06/30		10/24/2024	Citigroup Global Mkts	12/17/2024	Chase Manhattan	5,000	5,336	5,278	5,329		(7)		(7)			(51)	(51)	64	17
378272-BU-1	Glencore Funding LLC 144A 5.634% 04/04/34		08/07/2024	Various	12/17/2024	Chase Manhattan	40,000	39,471	40,380	39,499		28		28			881	881	1,590	179
38141G-B7-8	Goldman Sachs Group Inc 5.016% 10/23/35		10/24/2024	Various	12/17/2024	Goldman Sachs	30,000	29,754	29,308	29,756		3		3			(448)	(448)	230	4
404119-CT-4	The Health Care Co 5.450% 04/01/31		02/20/2024	Barclays Capital	12/17/2024	Bank of America	5,000	4,992	5,031	4,993		1		1			37	37	223	
404119-CU-1	The Health Care Co 5.600% 04/01/34		02/20/2024	Citigroup Global Mkts	12/17/2024	Various	30,000	29,954	29,929	29,958		5		5			(29)	(29)	1,131	
404121-AK-1	HCA Inc 5.450% 09/15/34		08/07/2024	Chase Manhattan	12/13/2024	Morgan Stanley	10,000	9,985	9,920	9,986		1		1			(66)	(66)	188	
42824C-BV-0	HP Enterprise Co 5.000% 10/15/34		09/12/2024	Fuji Securities Inc.	11/20/2024	BNP Capital	25,000	24,770	24,294	24,772		2		2			(477)	(477)	181	
440452-AK-6	Hormel Foods Corp 4.800% 03/30/27		03/05/2024	First Union	08/06/2024	Citigroup Global Mkts	25,000	24,976	25,211	24,979		4		4			232	232	497	
444859-CA-8	Humana Inc 5.375% 04/15/31		03/11/2024	Goldman Sachs	10/21/2024	Citadel Securities	15,000	14,991	15,131	14,993		2		2			139	139	490	
458140-CL-2	Intel Corp 5.150% 02/21/34		02/15/2024	Bank of America	12/04/2024	Various	20,000	19,941	19,864	19,944		3		3			(80)	(80)	719	
458140-CM-0	Intel Corp 5.600% 02/21/54		02/15/2024	Chase Manhattan	04/15/2024	Morgan Stanley	5,000	4,985	4,791	4,985							(194)	(194)	44	
45866F-BA-1	InterContinental Exchange Inc 5.250% 06/15/31		05/06/2024	Bank of America	07/09/2024	Merrill Lynch	10,000	9,991	10,145	9,991							155	155	83	
46647P-EC-6	JPMorgan Chase & Co 5.336% 01/23/35		01/30/2024	Bank of America	12/17/2024	Chase Manhattan	10,000	10,132	10,098	10,123		(9)		(9)			(25)	(25)	482	12
49456B-AZ-4	Kinder Morgan Inc 5.100% 08/01/29		07/22/2024	JP Morgan	08/29/2024	Various	10,000	9,984	10,211	9,985							226	226	42	
502431-AS-8	L3Harris Corp 5.050% 06/01/29		03/11/2024	Chase Manhattan	09/09/2024	Citadel Securities	5,000	4,989	5,152	4,990		1		1			162	162	124	
502431-AU-3	L3Harris Corp 5.350% 06/01/34		03/11/2024	Bank of America	12/30/2024	Citadel Securities	25,000	24,968	25,149	24,974		7		7			175	175	1,043	
55261F-AR-5	M & T Bank Corp 5.053% 01/27/34		02/07/2024	Citigroup Global Mkts	07/02/2024	Various	15,000	13,712	13,816	13,727		15		15			89	89	143	25
55261F-AS-3	M & T Bank Corp 7.413% 10/30/29		09/09/2024	Various	10/07/2024	Various	15,000	15,930	16,220	15,893		(37)		(37)			327	327	537	272
55336V-BX-7	MPLX LP 5.500% 06/01/34		05/15/2024	Fuji Securities Inc.	12/04/2024	Goldman Sachs	10,000	9,878	10,048	9,883		5		5			165	165	286	
55903V-BD-4	WarnerMedia Hldgs Inc 5.050% 03/15/42		08/01/2024	Bank of America	12/16/2024	Chase Manhattan	5,000	3,960	4,126	3,972		12		12			154	154	191	96
55903V-BE-2	WarnerMedia Hldgs Inc 5.141% 03/15/52		10/17/2024	Various	12/10/2024	Various	70,000	54,269	55,399	54,314		45		45			1,085	1,085	1,231	450
595017-BL-7	Microchip Technology Inc 5.050% 02/15/30		12/11/2024	Chase Manhattan	12/17/2024	Chase Manhattan	10,000	9,992	9,977	9,992							(15)	(15)	3	
61747Y-FL-4	Morgan Stanley 5.466% 01/18/35		01/16/2024	Morgan Stanley	02/23/2024	Citigroup Global Mkts	5,000	5,000	5,008	5,000							8	8	30	
637417-AT-3	National Retail Props 5.500% 06/15/34		08/23/2024	Various	11/12/2024	Bank of New York	10,000	10,094	10,074	10,094							(19)	(19)	251	66
63743H-FP-2	National Rural Utilities 5.000% 02/07/31		01/24/2024	Chase Manhattan	06/11/2024	Various	25,000	24,934	24,895	24,937		3		3			(42)	(42)	419	

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											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
65473P-AQ-8	NiSource Inc 5.350% 04/01/34		05/02/2024	Various	10/08/2024	Various	30,000	29,779	31,123	29,788		9		9			1,335	1,335	855	39
67021C-AV-9	NSTAR Electric Co 5.400% 06/01/34		05/20/2024	Bank of America	09/05/2024	Keybanc Capital Markets	10,000	9,985	10,550	9,986							565	565	156	
674599-ED-3	Occidental Pete Corp 6.625% 09/01/30		11/04/2024	Various	12/16/2024	First Union	10,000	10,530	10,532	10,520		(10)		(10)			12	12	195	118
677050-AV-8	Oglethorpe Power Corp 144A 5.800% 06/01/54		06/18/2024	RBC	11/25/2024	Bank of New York	5,000	4,987	5,114	4,987							127	127	125	
682680-CD-3	ONEOK Inc 4.750% 10/15/31		09/10/2024	Goldman Sachs	12/17/2024	Various	15,000	14,935	14,630	14,936		1		1			(306)	(306)	139	
68902V-AR-8	Otis Worldwide Corp 5.125% 11/19/31		11/12/2024	Morgan Stanley	12/18/2024	Morgan Stanley	15,000	14,999	14,996	14,999							(3)	(3)	64	
693475-BJ-3	PNC Bank Corp 6.037% 10/28/33		03/08/2024	Goldman Sachs	07/17/2024	Various	10,000	10,404	10,457	10,392		(12)		(12)			66	66	436	225
693475-BV-6	PNC Bank Corp 5.300% 01/21/28		01/17/2024	PNC Securities Inc	08/02/2024	Bank of America	20,000	20,000	20,211	20,000							211	211	568	
693475-BW-4	PNC Bank Corp 5.676% 01/22/35		05/02/2024	Various	08/02/2024	Goldman Sachs	20,000	19,943	20,662	19,944		1		1			717	717	609	82
693475-CA-1	PNC Bank Corp 4.812% 10/21/32		10/16/2024	Citigroup Global Mkts	12/17/2024	Merrill Lynch	30,000	30,000	29,486	30,000							(515)	(515)	229	
694308-JM-0	Pacific Gas & Electric Co 4.550% 07/01/30		01/18/2024	Goldman Sachs	10/03/2024	Merrill Lynch	5,000	4,739	4,959	4,763		24		24			196	196	173	13
694308-KG-1	Pacific Gas & Electric Co 5.900% 06/15/32		07/10/2024	RBC	10/31/2024	Citigroup Global Mkts	5,000	5,054	5,174	5,052		(2)		(2)			122	122	111	21
694308-KJ-5	Pacific Gas & Electric Co 6.150% 01/15/33		05/22/2024	First Union	09/12/2024	State Street Broker Svcs	5,000	5,108	5,336	5,106		(3)		(3)			231	231	203	110
718172-DH-9	Philip Morris Intl 5.125% 02/13/31		02/09/2024	Barclays Capital	09/03/2024	Morgan Stanley	10,000	9,856	10,279	9,865		10		10			413	413	286	
718547-AR-3	Phillips 66 Co 5.300% 06/30/33		02/26/2024	JP Morgan	11/06/2024	Various	35,000	34,776	35,219	34,791		15		15			428	428	1,505	299
718547-AU-6	Phillips 66 Co 5.250% 06/15/31		09/09/2024	Toronto Dominion Securities	12/13/2024	Various	25,000	25,783	25,193	25,759		(23)		(23)			(566)	(566)	637	314
74113S-AC-1	Prestige Auto Rec Trust 144A 4.560% 02/15/29		09/10/2024	Chase Manhattan	10/30/2024	BMO Capital Markets	20,000	19,997	19,866	19,994		(2)		(2)			(128)	(128)	109	
74350L-AA-2	Prologis US Logistics Fund 144A 5.250% 04/01/29		02/29/2024	First Union	07/09/2024	Barclays Capital	5,000	4,974	5,022	4,975		2		2			47	47	90	
74456Q-CR-5	Public Svc Elec & Gas 5.450% 03/01/54		02/28/2024	JP Morgan	12/18/2024	Deutsche Bank Securities Inc	5,000	4,970	4,987	4,970							16	16	218	
744573-AY-2	Public Svcs Enterprise Group 5.200% 04/01/29		03/25/2024	Barclays Capital	08/30/2024	Various	10,000	9,986	10,273	9,987		1		1			286	286	222	
756109-BT-0	Realty Income Corp 4.900% 07/15/33		03/11/2024	Various	12/17/2024	Morgan Stanley	25,000	24,206	24,572	24,259		53		53			313	313	1,133	196
759351-AS-8	Reinsurance Group Inc 5.750% 09/15/34		05/08/2024	Bank of America	08/14/2024	Various	20,000	19,857	20,594	19,859		1		1			735	735	273	
776696-AH-9	Roper Inds Inc 4.750% 02/15/32		08/19/2024	Bank of America	12/17/2024	Various	40,000	39,926	39,620	39,927		2		2			(307)	(307)	402	
828807-DY-0	Simon Prop Group LP 4.750% 09/26/34		09/23/2024	PNC Securities Inc	12/17/2024	Bank of New York	35,000	34,758	33,702	34,763		4		4			(1,061)	(1,061)	379	
83444M-AE-1	Solventum Corp 144A 5.450% 03/13/31		05/22/2024	RBC	12/17/2024	Barclays Capital	15,000	14,835	15,132	14,848		13		13			284	284	661	198
842400-HT-3	Southern Calif Edison 5.950% 11/01/32		02/20/2024	Jefferies	11/01/2024	Bank of America	15,000	15,624	15,818	15,583		(40)		(40)			235	235	900	275
842400-HZ-9	Southern Calif Edison 5.200% 06/01/34		01/08/2024	JP Morgan	10/16/2024	Various	45,000	44,956	46,705	44,956							1,749	1,749	1,661	
842400-JC-8	Southern Calif Edison 5.150% 06/01/29		02/27/2024	Fuji Securities Inc.	10/22/2024	Various	25,000	24,989	25,244	24,989							255	255	555	
842400-JD-6	Southern Calif Edison 5.750% 04/15/54		03/26/2024	BNP Capital	11/21/2024	Morgan Stanley	5,000	5,015	5,047	5,015							32	32	208	22
842400-JE-4	Southern Calif Edison 5.450% 06/01/31		05/06/2024	Citigroup Global Mkts	08/20/2024	Citadel Securities	10,000	9,995	10,432	9,995							437	437	154	
842434-DA-7	Southern Calif Gas Co 5.600% 04/01/54		03/26/2024	Bank of America	12/06/2024	Various	10,000	9,922	10,468	9,923		1		1			545	545	327	16
842587-DT-1	Southern Co 5.700% 03/15/34		02/26/2024	Bank of America	10/30/2024	Various	45,000	45,824	46,134	45,793		(31)		(31)			341	341	2,458	1,211
842587-EA-1	Southern Co 4.850% 03/15/35		09/04/2024	Fuji Securities Inc.	12/13/2024	Various	35,000	34,948	33,811	34,949		1		1			(1,138)	(1,138)	401	
85573G-AA-0	Starwood Residential Mtg Trust 144A 1.219% 05/25/65		07/26/2024	Citigroup Global Mkts	12/01/2024	Paydown	2,927	2,646	2,927	2,927		281		281					7	3
87264A-DM-4	T-Mobile USA Inc 4.700% 01/15/35		09/23/2024	First Union	12/17/2024	Chase Manhattan	5,000	4,993	4,795	4,993							(198)	(198)	54	

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
876030-AE-7	Tapestry Inc 7.700% 11/27/30		03/27/2024	Chase Manhattan	11/07/2024	Chase Manhattan	5,000	5,347	5,124	5,320		(26)		(26)			(197)	(197)	365	133
876030-AE-7	Tapestry Inc 7.700% 11/27/30		01/24/2024	JP Morgan	11/25/2024	Call 101.0000	5,000	5,242	5,050	5,218		(24)		(24)			(218)	(218)	433	63
87612G-AK-7	Targa Resources Corp 5.500% 02/15/35		09/13/2024	Deutsche Bank Securities Inc	11/14/2024	Goldman Sachs	5,000	5,187	4,993	5,185		(2)		(2)			(192)	(192)	73	28
88339W-AB-2	Williams Co Inc 4.900% 03/15/29		01/02/2024	Citigroup Global Mkts	03/25/2024	Various	20,000	19,968	19,808	19,968							(160)	(160)	212	
89788M-AR-3	Truist Finl Corp 5.435% 01/24/30		01/22/2024	Bank of New York	02/07/2024	First Union	15,000	15,000	14,999	15,000							(2)	(2)	34	
902494-BM-4	Tyson Foods Inc 5.700% 03/15/34		02/28/2024	Morgan Stanley	11/15/2024	Various	10,000	9,982	10,320	9,983		1		1			338	338	326	
90353T-AP-5	Uber Tech Inc 4.800% 09/15/34		09/04/2024	Morgan Stanley	12/06/2024	UBS Securities	10,000	9,993	9,847	9,993							(146)	(146)	120	
91159H-JQ-4	US Bancorp 5.384% 01/23/30		01/18/2024	UBK	01/22/2024	Chase Manhattan	20,000	20,000	20,095	20,000							95	95	3	
91324P-ES-7	United Health Group Inc 5.875% 02/15/53		11/06/2024	Goldman Sachs	12/05/2024	Chase Manhattan	5,000	5,192	5,364	5,192							172	172	91	67
91324P-FC-1	United Health Group Inc 5.375% 04/15/54		03/19/2024	Bank of America	12/18/2024	Citadel Securities	5,000	4,986	4,762	4,986							(224)	(224)	200	
91324P-FH-0	United Health Group Inc 4.950% 01/15/32		07/23/2024	First Union	12/17/2024	Goldman Sachs	25,000	24,943	24,850	24,945		2		2			(95)	(95)	492	
91324P-FM-9	United Health Group Inc 5.750% 07/15/64		07/23/2024	First Union	12/05/2024	Citadel Securities	5,000	4,970	5,246	4,970							277	277	105	
92538U-AA-9	Verus Securitization Trust 144A 4.130% 02/25/67		07/26/2024	Barclays Capital	12/01/2024	Paydown	3,643	3,436	3,643	3,643		207		207					41	12
925524-AX-8	Paramount Global 6.875% 04/30/36		08/27/2024	Various	11/07/2024	Barclays Capital	15,000	15,104	15,086	15,104							(18)	(18)	539	338
92556H-AB-3	Paramount Global 4.950% 01/15/31		08/06/2024	Citigroup Global Mkts	11/07/2024	Barclays Capital	5,000	4,587	4,660	4,601		13		13			59	59	78	15
927804-GP-3	Virginia Elec & Pwr Co 5.000% 01/15/34		01/02/2024	Fuji Securities Inc.	10/08/2024	Soc Gen Amer Secs, LLC	5,000	4,965	5,049	4,967		2		2			82	82	188	
94106L-BY-4	Waste Mgmt Inc 4.950% 07/03/31		06/24/2024	First Union	12/19/2024	Deutsche Bank Securities Inc	5,000	4,970	4,982	4,971		2		2			10	10	115	
95000U-3K-7	Wells Fargo & Co 5.499% 01/23/35		01/16/2024	First Union	01/30/2024	Bank of America	5,000	5,000	5,074	5,000							74	74	6	
960386-AR-1	Westinghouse Air Brake Corp 5.611% 03/11/34		02/26/2024	Citigroup Global Mkts	04/24/2024	Chase Manhattan	5,000	5,000	4,899	5,000							(101)	(101)	35	
976826-BS-5	Wisconsin Power & Light 5.375% 03/30/34		03/04/2024	Fuji Securities Inc.	10/29/2024	Barclays Capital	5,000	4,991	5,076	4,991		1		1			84	84	174	
06368L-3L-8	Bank of Montreal 5.511% 06/04/31	A	05/30/2024	BMO Capital Markets	08/20/2024	Citadel Securities	25,000	25,000	26,086	25,000							1,086	1,086	295	
15135U-AW-9	Cenovus Energy Inc 2.650% 01/15/32	A	02/28/2024	Moors & Cabot Inc	07/23/2024	Fuji Securities Inc.	5,000	4,083	4,186	4,121		38		38			65	65	70	17
29250N-BF-1	Enbridge Inc 2.500% 08/01/33	A	02/06/2024	RBC	07/26/2024	Various	10,000	8,005	7,986	8,057		52		52			(71)	(71)	84	5
29250N-CB-9	Enbridge Inc 5.300% 04/05/29	A	05/02/2024	Various	09/27/2024	Various	20,000	19,953	20,765	19,957		4		4			808	808	502	46
775109-DE-8	Rogers Comm Inc 5.000% 02/15/29	A	02/07/2024	Citigroup Global Mkts	04/16/2024	Various	25,000	24,929	24,681	24,930		2		2			(249)	(249)	167	
775109-DF-5	Rogers Comm Inc 5.000% 02/15/34	A	02/07/2024	Citigroup Global Mkts	03/26/2024	Chase Manhattan	30,000	29,736	29,618	29,738		3		3			(120)	(120)	216	
04686J-AG-6	Athene Hldg Ltd 5.875% 01/15/34	D	04/08/2024	RBC	08/01/2024	Bank of America	5,000	4,968	5,088	4,970		2		2			118	118	188	96
78081B-AQ-6	Royalty Pharma PLC 5.150% 09/02/29	D	06/03/2024	Bank of America	12/19/2024	Various	15,000	14,814	15,003	14,829		15		15			174	174	358	
78081B-AR-4	Royalty Pharma PLC 5.400% 09/02/34	D	06/03/2024	Bank of America	08/02/2024	Bank of America	5,000	4,894	5,047	4,894		1		1			152	152	41	
806854-AM-7	Schlumberger Invst Corp 5.000% 06/01/34	D	05/21/2024	Chase Manhattan	09/04/2024	Various	35,000	34,416	35,916	34,428		12		12			1,488	1,488	467	
89157X-AD-3	TotalEnergies Capital SA 4.724% 09/10/34	D	09/03/2024	Fuji Securities Inc.	12/17/2024	Bank of America	20,000	20,000	19,489	20,000							(511)	(511)	257	
89157X-AE-1	TotalEnergies Capital SA 5.275% 09/10/54	D	10/24/2024	Bank of America	12/17/2024	Bank of America	5,000	4,796	4,777	4,796		1		1			(20)	(20)	72	33
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,732,878	2,694,666	2,724,093	2,696,050		1,384		1,384			28,043	28,043	63,618	11,444
2509999998. Total - Bonds							6,193,734	6,091,395	6,125,178	6,097,169		5,774		5,774			28,009	28,009	106,801	31,199
4509999998. Total - Preferred Stocks																				
Industrial and Miscellaneous (Unaffiliated) Publicly Traded																				
03209R-10-3	Amphastar Pharms Inc		10/23/2024	Various	12/31/2024	Various	318.000	16,899	12,544	16,899							(4,355)	(4,355)		
043436-10-4	Asbury Automotive Group		07/22/2024	Citigroup Global Mkts	10/24/2024	Various	224.000	48,191	50,506	48,191							2,315	2,315		
049904-10-5	Atrion Corp		02/01/2024	Citigroup Global Mkts	07/11/2024	Various	31.000	10,177	14,043	10,177							3,866	3,866	136	
062540-10-9	Bank of Hawaii Corp		11/18/2024	Jefferies	12/31/2024	National Finl Svs	14.000	1,086	995	1,086							(91)	(91)	10	
124805-10-2	CBIZ Inc		07/22/2024	Various	10/29/2024	Various	536.000	39,157	36,323	39,157							(2,834)	(2,834)		

SCHEDULE D - PART 5

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

1 CUSIP Identi-fication	2 Description	3 For-eign	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consid-eration	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value 12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amort-ization)/ Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	16 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends
126402-10-6	CSW Industrials Inc		07/22/2024	Citigroup Global Mkts	10/24/2024	Various	205.000	45,737	60,037	45,737							14,300	14,300	48	
12685J-10-5	Cable One Inc		02/01/2024	Citigroup Global Mkts	07/26/2024	Various	28.000	15,387	10,496	15,387							(4,892)	(4,892)	165	
219798-10-5	QuidelOrtho		02/01/2024	Citigroup Global Mkts	05/24/2024	Various	149.000	10,343	6,190	10,343							(4,153)	(4,153)		
26969P-10-8	Eagle Materials Inc		11/18/2024	Various	12/04/2024	Various	282.000	66,409	74,407	66,409							7,998	7,998	99	
29109X-10-6	Aspen Tech Inc		10/23/2024	Various	11/07/2024	Various	191.000	38,377	46,361	38,377							7,984	7,984		
30214U-10-2	Exponent Inc		10/23/2024	Various	12/13/2024	Various	189.000	18,954	18,585	18,954							(369)	(369)	85	
302941-10-9	FTI Consulting Inc		02/01/2024	Citigroup Global Mkts	02/21/2024	Various	128.000	24,478	24,385	24,478							(93)	(93)		
303250-10-4	Fair Isaac & Co		02/01/2024	Citigroup Global Mkts	07/19/2024	Various	49.000	60,471	69,894	60,471							9,423	9,423		
32020R-10-9	First Finl Bankshares Inc		07/22/2024	Citigroup Global Mkts	10/24/2024	Various	726.000	22,926	24,789	22,926							1,863	1,863	196	
35138V-10-2	Fox Factory Hldg Corp		10/23/2024	Various	11/21/2024	Various	458.000	27,157	15,199	27,157							(11,958)	(11,958)		
384109-10-4	Graco Inc		02/01/2024	Citigroup Global Mkts	04/24/2024	Various	105.000	9,070	9,750	9,070							680	680	2	
39874R-10-1	Grocery Outlet Hldg Corp		07/22/2024	Citigroup Global Mkts	10/23/2024	Wachovia Capital Markets	402.000	9,832	6,817	9,832							(3,015)	(3,015)		
441593-10-0	Houlihan Lokey Inc		02/01/2024	Citigroup Global Mkts	04/19/2024	Goldman Sachs	54.000	6,555	6,684	6,555							129	129	30	
48282T-10-4	Kadant Inc		10/23/2024	Various	12/19/2024	Various	106.000	32,070	38,537	32,070							6,468	6,468	54	
497266-10-6	Kirby Corp		02/01/2024	Citigroup Global Mkts	08/12/2024	Goldman Sachs	83.000	6,828	10,185	6,828							3,357	3,357		
50189K-10-3	LCI Inds Inc		02/01/2024	Citigroup Global Mkts	07/19/2024	Goldman Sachs	73.000	8,288	7,923	8,288							(365)	(365)	153	
562750-10-9	Manhattan Assoc Inc		07/22/2024	Citigroup Global Mkts	12/06/2024	Various	292.000	71,808	80,572	71,808							8,764	8,764		
57060D-10-8	MarketAxess Hldgs Inc		02/01/2024	Citigroup Global Mkts	03/08/2024	Various	48.000	10,481	10,440	10,481							(41)	(41)	29	
576485-20-5	Matador Resources Co		07/22/2024	Citigroup Global Mkts	09/05/2024	Various	323.000	17,731	17,655	17,731							(77)	(77)	181	
607525-10-2	Model N Inc		02/01/2024	Citigroup Global Mkts	04/10/2024	Various	625.000	16,993	18,625	16,993							1,632	1,632		
655663-10-2	Nordson Corp		11/18/2024	Various	12/16/2024	Various	143.000	36,470	35,465	36,470							(1,004)	(1,004)	125	
73278L-10-5	Pool Corp		11/18/2024	Various	12/04/2024	Various	177.000	65,230	64,985	65,230							(246)	(246)	272	
747316-10-7	Quaker Chem Corp		02/01/2024	Citigroup Global Mkts	05/06/2024	Various	75.000	14,377	14,524	14,377							146	146	17	
74758T-30-3	Qualys Inc		07/22/2024	Citigroup Global Mkts	10/24/2024	Various	359.000	66,968	44,470	66,968							(22,498)	(22,498)		
75524B-10-4	RBC Bearing Inc		11/18/2024	Various	12/23/2024	Various	183.000	51,260	54,890	51,260							3,630	3,630		
775711-10-4	Rollins Inc		10/23/2024	Various	11/26/2024	Various	100.000	4,993	5,152	4,993							159	159	22	
78473E-10-3	SPX Technologies Inc		11/19/2024	Various	12/10/2024	Various	197.000	23,867	27,335	23,867							3,468	3,468		
82452J-10-9	Shift4 Payments Inc		02/01/2024	Citigroup Global Mkts	03/08/2024	Raymond James and Assoc	89.000	6,541	7,169	6,541							628	628		
829214-10-5	Simulations Plus Inc		02/01/2024	Citigroup Global Mkts	07/19/2024	Goldman Sachs	212.000	8,082	8,382	8,082							300	300	13	
845467-10-9	Southwestern Energy Co		02/01/2024	Citigroup Global Mkts	04/08/2024	Various	3,295.000	21,364	24,854	21,364							3,489	3,489		
858912-10-8	Stericycle Inc		05/31/2024	Various	06/05/2024	National Finl Svs	194.000	9,710	11,493	9,710							1,783	1,783		
87874R-10-0	TechTarget Inc		07/22/2024	Citigroup Global Mkts	11/11/2024	Various	283.000	9,615	8,168	9,615							(1,447)	(1,447)		
87874R-30-8	TechTarget Inc		12/02/2024	Conversion	12/27/2024	Various	563.000	12,374	11,873	12,374							(501)	(501)		
88262P-10-2	Texas Pacific Land Corp		10/23/2024	Various	11/04/2024	Wachovia Capital Markets	3.000	2,965	3,639	2,965							674	674	1	
88262P-10-2	Texas Pacific Land Corp		03/27/2024	Stock Split	11/22/2024	Various	44.000												215	
88642R-10-9	Tidewater Inc		02/01/2024	Citigroup Global Mkts	05/03/2024	Various	480.000	32,623	44,752	32,623							12,128	12,128		
902673-10-2	UFP Technologies Inc		11/18/2024	Various	12/16/2024	Various	156.000	30,172	45,937	30,172							15,765	15,765		
929236-10-7	WD-40 Co		10/23/2024	Various	12/16/2024	Various	124.000	32,353	33,971	32,353							1,619	1,619	267	
955306-10-5	West Pharm Svs Inc		02/01/2024	Citigroup Global Mkts	04/19/2024	Various	66.000	24,899	24,909	24,899							9	9		
67000B-10-4	Novanta Inc	C	10/23/2024	Various	12/10/2024	Various	162.000	26,159	27,062	26,159							903	903		
76329W-10-3	Richelieu Hardware Ltd	C	02/01/2024	RBC	12/24/2024	Various	403.000	13,283	10,758	13,283							(2,525)	(2,525)	132	
H8817H-10-0	Transocean Ltd	C	07/22/2024	Various	10/07/2024	Various	5,967.000	35,222	26,651	35,222							(8,571)	(8,571)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								1,163,932	1,208,376	1,163,932							44,444	44,444	2,251	
5989999998. Total - Common Stocks								1,163,932	1,208,376	1,163,932							44,444	44,444	2,251	
5999999999. Total - Preferred and Common Stocks								1,163,932	1,208,376	1,163,932							44,444	44,444	2,251	
6009999999 - Totals								7,255,327	7,333,554	7,261,100		5,774		5,774			72,453	72,453	109,052	31,199

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
JP MORGAN CHASE	New York, New York					(2,170,796)	XXX
BANK OF AMERICA	Los Angeles, California					(103,208)	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX			(2,274,004)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX			(2,274,004)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX			(2,274,004)	XXX

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

1.	January	(2,426,215)	4.	April	(1,960,550)	7.	July	(2,869,412)	10.	October	(2,361,016)
2.	February	(2,096,242)	5.	May	(2,085,485)	8.	August	(4,006,764)	11.	November	(2,520,102)
3.	March	(1,606,316)	6.	June	(2,313,431)	9.	September	(3,054,062)	12.	December	(2,274,004)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
Exempt Money Market Mutual Funds								
4812C2-23-9	JPMorgan U.S. Treasury Plus MMKT		12/31/2024	4.380		4,514,661	22,059	281,653
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						4,514,661	22,059	281,653
8609999999 - Total Cash Equivalents						4,514,661	22,059	281,653

1.

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR						
5.	California CA						
6.	Colorado CO						
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	B	Property and Casualty	618,218	527,665		
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	U.S. Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX				
59.	Subtotal	XXX	XXX	618,218	527,665		
	DETAILS OF WRITE-INS						
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899.	Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX				