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# ANNUAL STATEMENT

## FOR THE YEAR ENDING DECEMBER 31, 2024

OF THE CONDITION AND AFFAIRS OF THE

**AmeriHealth Insurance Company of New Jersey**

(Name)

NAIC Group Code 0936 (Current Period), 0936 (Prior Period) NAIC Company Code 60061 Employer's ID Number 22-3338404

Organized under the Laws of New Jersey, State of Domicile or Port of Entry New Jersey

Country of Domicile United States

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

Incorporated/Organized 04/06/1994 Commenced Business 06/16/1995

Statutory Home Office 259 Prospect Plains Road, Building M (Street and Number), Cranbury, NJ, US 08512-3706 (City or Town, State, Country and Zip Code)

Main Administrative Office 259 Prospect Plains Road, Building M (Street and Number)
Cranbury, NJ, US 08512-3706 (City or Town, State, Country and Zip Code) 609-662-2400 (Area Code) (Telephone Number)

Mail Address 259 Prospect Plains Road, Building M (Street and Number or P.O. Box), Cranbury, NJ, US 08512-3706 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 259 Prospect Plains Road, Building M (Street and Number)
Cranbury, NJ, US 08512-3706 (City or Town, State, Country and Zip Code), 609-662-2400 (Area Code) (Telephone Number) (Extension)

Internet Web Site Address www.amerihealth.com

Statutory Statement Contact Frederick E. Felter (Name), 215-241-4397 (Area Code) (Telephone Number) (Extension)
Fred.Felter@ibx.com (E-Mail Address) 215-241-2309 (Fax Number)

## OFFICERS

| Name | Title | Name | Title |
|---|---|---|---|
| Susan Elizabeth Larkin # | President & C.E.O. | Megan Elizabeth Gatto, Esq. | Secretary |
| Juan Alfonso Lopez, Jr. | E.V.P., Chief Financial Officer and Treasurer | | |

## OTHER OFFICERS

| | | | |
|---|---|---|---|
| Rodrigo Cerda, M.D. | Senior Vice President | Kortney Lyn Cruz | Senior Vice President |
| Stephen Paul Fera | Executive Vice President | Michael Anthony Munoz | Senior Vice President |
| Michael Gerard Murphy | Vice President | Richard Lamar Snyder, M.D. | Executive Vice President |
| Paul Lawrence Staudenmeier | Senior Vice President | | |

## DIRECTORS OR TRUSTEES

| | | | |
|---|---|---|---|
| Stephen Paul Fera | Susan Elizabeth Larkin | Juan Alfonso Lopez, Jr. | Michael Anthony Munoz |
| Richard Lamar Snyder, M.D. | | | |

State of Pennsylvania
County of Philadelphia
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.

| Susan Elizabeth Larkin<br>President & C.E.O. | Megan Elizabeth Gatto, Esq.<br>Secretary | Juan Alfonso Lopez, Jr.<br>E.V.P., Chief Financial Officer and Treasurer |
|---|---|---|

Subscribed and sworn to before me this 26th day of February, 2025

Marla Matteo, Notary Public
April 27, 2026

a. Is this an original filing? Yes [ X ] No [ ]
b. If no:
1. State the amendment number 0
2. Date filed
3. Number of pages attached 0

Commonwealth of Pennsylvania - Notary Seal
MARLA MATTEO - Notary Public
Philadelphia County
My Commission Expires April 27, 2026
Commission Number 1328488

# 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 | 95,645,805 | 20.043 | 95,645,805 | | 95,645,805 | 20.043 |
| 1.02 All other governments | 1,397,640 | 0.293 | 1,397,640 | | 1,397,640 | 0.293 |
| 1.03 U.S. states, territories and possessions, etc. guaranteed | 0 | 0.000 | | | 0 | 0.000 |
| 1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed | 0 | 0.000 | | | 0 | 0.000 |
| 1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed | 66,690,175 | 13.975 | 66,690,175 | | 66,690,175 | 13.975 |
| 1.06 Industrial and miscellaneous | 265,679,916 | 55.674 | 265,679,916 | | 265,679,916 | 55.674 |
| 1.07 Hybrid securities | 1,450,000 | 0.304 | 1,450,000 | | 1,450,000 | 0.304 |
| 1.08 Parent, subsidiaries and affiliates | 0 | 0.000 | | | 0 | 0.000 |
| 1.09 SVO identified funds | 0 | 0.000 | | | 0 | 0.000 |
| 1.10 Unaffiliated bank loans | 0 | 0.000 | | | 0 | 0.000 |
| 1.11 Unaffiliated certificates of deposit | 0 | 0.000 | | | 0 | 0.000 |
| 1.12 Total long-term bonds | 430,863,536 | 90.289 | 430,863,536 | 0 | 430,863,536 | 90.289 |
| 2. Preferred stocks (Schedule D, Part 2, Section 1): | | | | | | |
| 2.01 Industrial and miscellaneous (Unaffiliated) | 0 | 0.000 | | | 0 | 0.000 |
| 2.02 Parent, subsidiaries and affiliates | 0 | 0.000 | | | 0 | 0.000 |
| 2.03 Total preferred stocks | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 3. Common stocks (Schedule D, Part 2, Section 2): | | | | | | |
| 3.01 Industrial and miscellaneous Publicly traded (Unaffiliated) | 0 | 0.000 | | | 0 | 0.000 |
| 3.02 Industrial and miscellaneous Other (Unaffiliated) | 195,200 | 0.041 | 195,200 | | 195,200 | 0.041 |
| 3.03 Parent, subsidiaries and affiliates Publicly traded | 0 | 0.000 | | | 0 | 0.000 |
| 3.04 Parent, subsidiaries and affiliates Other | 0 | 0.000 | | | 0 | 0.000 |
| 3.05 Mutual funds | 0 | 0.000 | | | 0 | 0.000 |
| 3.06 Unit investment trusts | 0 | 0.000 | | | 0 | 0.000 |
| 3.07 Closed-end funds | 0 | 0.000 | | | 0 | 0.000 |
| 3.08 Exchange traded funds | 0 | 0.000 | | | 0 | 0.000 |
| 3.09 Total common stocks | 195,200 | 0.041 | 195,200 | 0 | 195,200 | 0.041 |
| 4. Mortgage loans (Schedule B): | | | | | | |
| 4.01 Farm mortgages | 0 | 0.000 | | | 0 | 0.000 |
| 4.02 Residential mortgages | 0 | 0.000 | | | 0 | 0.000 |
| 4.03 Commercial mortgages | 0 | 0.000 | | | 0 | 0.000 |
| 4.04 Mezzanine real estate loans | 0 | 0.000 | | | 0 | 0.000 |
| 4.05 Total valuation allowance | 0 | 0.000 | | | 0 | 0.000 |
| 4.06 Total mortgage loans | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 5. Real estate (Schedule A): | | | | | | |
| 5.01 Properties occupied by company | 0 | 0.000 | 0 | | 0 | 0.000 |
| 5.02 Properties held for production of income | 0 | 0.000 | 0 | | 0 | 0.000 |
| 5.03 Properties held for sale | 0 | 0.000 | 0 | | 0 | 0.000 |
| 5.04 Total real estate | 0 | 0.000 | 0 | 0 | 0 | 0.000 |
| 6. Cash, cash equivalents and short-term investments: | | | | | | |
| 6.01 Cash (Schedule E, Part 1) | 3,642,499 | 0.763 | 3,642,499 | | 3,642,499 | 0.763 |
| 6.02 Cash equivalents (Schedule E, Part 2) | 42,005,521 | 8.802 | 42,005,521 | | 42,005,521 | 8.802 |
| 6.03 Short-term investments (Schedule DA) | 0 | 0.000 | 0 | | 0 | 0.000 |
| 6.04 Total cash, cash equivalents and short-term investments | 45,648,020 | 9.566 | 45,648,020 | 0 | 45,648,020 | 9.566 |
| 7. Contract loans | 0 | 0.000 | 0 | | 0 | 0.000 |
| 8. Derivatives (Schedule DB) | 0 | 0.000 | 0 | | 0 | 0.000 |
| 9. Other invested assets (Schedule BA) | 500,000 | 0.105 | 500,000 | | 500,000 | 0.105 |
| 10. Receivables for securities | 0 | 0.000 | 0 | | 0 | 0.000 |
| 11. Securities Lending (Schedule DL, Part 1) | 0 | 0.000 | 0 | XXX | XXX | XXX |
| 12. Other invested assets (Page 2, Line 11) | 0 | 0.000 | 0 | | 0 | 0.000 |
| 13. Total invested assets | 477,206,756 | 100.000 | 477,206,756 | 0 | 477,206,756 | 100.000 |

# SCHEDULE A – VERIFICATION BETWEEN YEARS

**Real Estate**

NONE

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 6) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 0 | 0 |
| 3. | Current year change in encumbrances: | | |
| | 3.1 Totals, Part 1, Column 13 | 0 | |
| | 3.2 Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Total gain (loss) on disposals, Part 3, Column 18 | | 0 |
| 5. | Deduct amounts received on disposals, Part 3, Column 15 | | 0 |
| 6. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 6.1 Totals, Part 1, Column 15 | 0 | |
| | 6.2 Totals, Part 3, Column 13 | 0 | 0 |
| 7. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 7.1 Totals, Part 1, Column 12 | 0 | |
| | 7.2 Totals, Part 3, Column 10 | 0 | 0 |
| 8. | Deduct current year's depreciation: | | |
| | 8.1 Totals, Part 1, Column 11 | 0 | |
| | 8.2 Totals, Part 3, Column 9 | 0 | 0 |
| 9. | Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8) | | 0 |
| 10. | Deduct total nonadmitted amounts | | 0 |
| 11. | Statement value at end of current period (Line 9 minus Line 10) | | 0 |

# SCHEDULE B – VERIFICATION BETWEEN YEARS

**Mortgage Loans**

NONE

| | | | |
|---|---|---|---|
| 1. | Book value/recorded investment excluding accrued interest, December 31 of prior year | | 0 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 7) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 8) | 0 | 0 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 12 | 0 | |
| | 3.2 Totals, Part 3, Column 11 | 0 | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase/(decrease): | | |
| | 5.1 Totals, Part 1, Column 9 | 0 | |
| | 5.2 Totals, Part 3, Column 8 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 18 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 15 | | 0 |
| 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 | 0 | |
| | 9.2 Totals, Part 3, Column 13 | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 11 | 0 | |
| | 10.2 Totals, Part 3, Column 10 | 0 | 0 |
| 11. | Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 0 |
| 12. | Total valuation allowance | | |
| 13. | Subtotal (Line 11 plus Line 12) | | 0 |
| 14. | Deduct total nonadmitted amounts | | 0 |
| 15. | Statement value of mortgages owned at end of current period (Line 13 minus Line 14) | | 0 |

# SCHEDULE BA – VERIFICATION BETWEEN YEARS

**Other Long-Term Invested Assets**

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 500,000 |
| 2. | Cost of acquired: | | |
| | 2.1 Actual cost at time of acquisition (Part 2, Column 8) | 0 | |
| | 2.2 Additional investment made after acquisition (Part 2, Column 9) | 0 | 0 |
| 3. | Capitalized deferred interest and other: | | |
| | 3.1 Totals, Part 1, Column 16 | 0 | |
| | 3.2 Totals, Part 3, Column 12 | 0 | 0 |
| 4. | Accrual of discount | | |
| 5. | Unrealized valuation increase/(decrease): | | |
| | 5.1 Totals, Part 1, Column 13 | 0 | |
| | 5.2 Totals, Part 3, Column 9 | 0 | 0 |
| 6. | Total gain (loss) on disposals, Part 3, Column 19 | | 0 |
| 7. | Deduct amounts received on disposals, Part 3, Column 16 | | 0 |
| 8. | Deduct amortization of premium and depreciation | | |
| 9. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 9.1 Totals, Part 1, Column 17 | 0 | |
| | 9.2 Totals, Part 3, Column 14 | 0 | 0 |
| 10. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 10.1 Totals, Part 1, Column 15 | 0 | |
| | 10.2 Totals, Part 3, Column 11 | 0 | 0 |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10) | | 500,000 |
| 12. | Deduct total nonadmitted amounts | | |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 500,000 |

# SCHEDULE D – VERIFICATION BETWEEN YEARS

**Bonds and Stocks**

| | | | |
|---|---|---|---|
| 1. | Book/adjusted carrying value, December 31 of prior year | | 421,755,281 |
| 2. | Cost of bonds and stocks acquired, Part 3, Column 7 | | 93,288,347 |
| 3. | Accrual of discount | | 2,614,087 |
| 4. | Unrealized valuation increase/(decrease): | | |
| | 4.1 Part 1, Column 12 | 92,354 | |
| | 4.2 Part 2, Section 1, Column 15 | 0 | |
| | 4.3 Part 2, Section 2, Column 13 | 0 | |
| | 4.4 Part 4, Column 11 | 32,624 | 124,978 |
| 5. | Total gain (loss) on disposals, Part 4, Column 19 | | (129,173) |
| 6. | Deduction consideration for bonds and stocks disposed of, Part 4, Column 7 | | 84,878,754 |
| 7. | Deduct amortization of premium | | 850,586 |
| 8. | Total foreign exchange change in book/adjusted carrying value: | | |
| | 8.1 Part 1, Column 15 | 0 | |
| | 8.2 Part 2, Section 1, Column 19 | 0 | |
| | 8.3 Part 2, Section 2, Column 16 | 0 | |
| | 8.4 Part 4, Column 15 | 0 | 0 |
| 9. | Deduct current year's other-than-temporary impairment recognized: | | |
| | 9.1 Part 1, Column 14 | 865,444 | |
| | 9.2 Part 2, Section 1, Column 17 | 0 | |
| | 9.3 Part 2, Section 2, Column 14 | 0 | |
| | 9.4 Part 4, Column 13 | 0 | 865,444 |
| 10. | Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line (2) | | |
| 11. | Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10) | | 431,058,736 |
| 12. | Deduct total nonadmitted amounts | | 0 |
| 13. | Statement value at end of current period (Line 11 minus Line 12) | | 431,058,736 |

# SCHEDULE D - SUMMARY BY COUNTRY

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

| Description | | 1<br>Book/Adjusted Carrying Value | 2<br>Fair Value | 3<br>Actual Cost | 4<br>Par Value of Bonds |
|---|---|---|---|---|---|
| **BONDS** | | | | | |
| Governments (including all obligations guaranteed by governments) | 1. United States | 95,645,805 | 86,377,138 | 95,398,603 | 95,695,428 |
| | 2. Canada | 1,197,640 | 1,136,258 | 1,197,576 | 1,200,000 |
| | 3. Other Countries | 200,000 | 193,530 | 200,000 | 200,000 |
| | 4. Totals | 97,043,445 | 87,706,926 | 96,796,179 | 97,095,428 |
| U.S. States, Territories and Possessions (direct and guaranteed) | 5. Totals | 0 | 0 | 0 | 0 |
| U.S. Political Subdivisions of States, Territories and Possessions (direct and guaranteed) | 6. Totals | 0 | 0 | 0 | 0 |
| 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 | 66,690,175 | 59,798,488 | 67,444,761 | 67,114,737 |
| Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated) | 8. United States | 239,824,486 | 233,753,279 | 240,852,906 | 243,404,124 |
| | 9. Canada | 1,841,825 | 1,621,646 | 1,855,658 | 1,840,421 |
| | 10. Other Countries | 25,463,605 | 24,969,734 | 25,508,673 | 25,866,731 |
| | 11. Totals | 267,129,916 | 260,344,660 | 268,217,236 | 271,111,276 |
| Parent, Subsidiaries and Affiliates | 12. Totals | 0 | 0 | 0 | 0 |
| | **13. Total Bonds** | 430,863,536 | 407,850,074 | 432,458,176 | 435,321,440 |
| **PREFERRED STOCKS** | | | | | |
| Industrial and Miscellaneous (unaffiliated) | 14. United States | | | | |
| | 15. Canada | | | | |
| | 16. Other Countries | | | | |
| | 17. Totals | 0 | 0 | 0 | |
| Parent, Subsidiaries and Affiliates | 18. Totals | 0 | 0 | 0 | |
| | **19. Total Preferred Stocks** | 0 | 0 | 0 | |
| **COMMON STOCKS** | | | | | |
| Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds | 20. United States | 195,200 | 195,200 | 195,200 | |
| | 21. Canada | | | | |
| | 22. Other Countries | | | | |
| | 23. Totals | 195,200 | 195,200 | 195,200 | |
| Parent, Subsidiaries and Affiliates | 24. Totals | 0 | 0 | 0 | |
| | **25. Total Common Stocks** | 195,200 | 195,200 | 195,200 | |
| | **26. Total Stocks** | 195,200 | 195,200 | 195,200 | |
| | **27. Total Bonds and Stocks** | 431,058,736 | 408,045,274 | 432,653,376 | |

# 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.1 NAIC 1 | 3,272,424 | 53,690,190 | 31,901,452 | 4,645,170 | 2,136,569 | XXX | 95,645,805 | 22.2 | 84,120,926 | 20.0 | 95,645,805 | |
| 1.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.7 Totals | 3,272,424 | 53,690,190 | 31,901,452 | 4,645,170 | 2,136,569 | XXX | 95,645,805 | 22.2 | 84,120,926 | 20.0 | 95,645,805 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.1 NAIC 1 | 200,000 | | 1,197,640 | | | XXX | 1,397,640 | 0.3 | 400,001 | 0.1 | 1,397,640 | |
| 2.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.7 Totals | 200,000 | 0 | 1,197,640 | 0 | 0 | XXX | 1,397,640 | 0.3 | 400,001 | 0.1 | 1,397,640 | 0 |
| 3. U.S. States, Territories and Possessions, etc., Guaranteed | | | | | | | | | | | | |
| 3.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.1 NAIC 1 | 7,003,785 | 26,329,279 | 15,139,678 | 14,059,966 | 3,517,467 | XXX | 66,050,175 | 15.3 | 63,533,851 | 15.1 | 66,050,175 | |
| 5.2 NAIC 2 | | | | 640,000 | | XXX | 640,000 | 0.1 | 640,000 | 0.2 | 640,000 | |
| 5.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.7 Totals | 7,003,785 | 26,329,279 | 15,139,678 | 14,699,966 | 3,517,467 | XXX | 66,690,175 | 15.5 | 64,173,851 | 15.2 | 66,690,175 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 6. Industrial and Miscellaneous (unaffiliated) | | | | | | | | | | | | |
| 6.1 NAIC 1 | 58,701,646 | 97,326,725 | 31,684,876 | 2,104,403 | 377,342 | XXX | 190,194,992 | 44.1 | 197,606,067 | 46.9 | 68,103,705 | 122,091,288 |
| 6.2 NAIC 2 | 4,921,919 | 40,415,153 | 22,538,613 | 1,151,706 | 196,147 | XXX | 69,223,539 | 16.1 | 69,653,529 | 16.5 | 50,486,593 | 18,736,946 |
| 6.3 NAIC 3 | 158,144 | 1,294,467 | | | | XXX | 1,452,611 | 0.3 | 1,470,767 | 0.3 | | 1,452,611 |
| 6.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 6.5 NAIC 5 | 1,857,404 | | | | | XXX | 1,857,404 | 0.4 | 4,116,840 | 1.0 | | 1,857,404 |
| 6.6 NAIC 6 | 1,978,663 | 766,306 | 192,078 | 14,322 | | XXX | 2,951,369 | 0.7 | 0 | 0.0 | | 2,951,369 |
| 6.7 Totals | 67,617,777 | 139,802,650 | 54,415,567 | 3,270,432 | 573,489 | XXX | 265,679,916 | 61.7 | 272,847,203 | 64.7 | 118,590,298 | 147,089,618 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.2 NAIC 2 | | | 1,450,000 | | | XXX | 1,450,000 | 0.3 | 0 | 0.0 | | 1,450,000 |
| 7.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.7 Totals | 0 | 0 | 1,450,000 | 0 | 0 | XXX | 1,450,000 | 0.3 | 0 | 0.0 | 0 | 1,450,000 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.1 NAIC 1 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 9.2 NAIC 2 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 9.3 NAIC 3 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 9.4 NAIC 4 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 9.5 NAIC 5 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 9.6 NAIC 6 | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 9.7 Totals | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.1 NAIC 1 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 11.2 NAIC 2 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 11.3 NAIC 3 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 11.4 NAIC 4 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 11.5 NAIC 5 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 11.6 NAIC 6 | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 11.7 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| NAIC Designation | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.7 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed (a) |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.1 NAIC 1 | (d) 69,177,855 | 177,346,193 | 79,923,646 | 20,809,539 | 6,031,379 | 0 | 353,288,613 | 82.0 | XXX | XXX | 231,197,325 | 122,091,288 |
| 12.2 NAIC 2 | (d) 4,921,919 | 40,415,153 | 23,988,613 | 1,791,706 | 196,147 | 0 | 71,313,539 | 16.6 | XXX | XXX | 51,126,593 | 20,186,946 |
| 12.3 NAIC 3 | (d) 158,144 | 1,294,467 | 0 | 0 | 0 | 0 | 1,452,611 | 0.3 | XXX | XXX | 0 | 1,452,611 |
| 12.4 NAIC 4 | (d) 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.5 NAIC 5 | (d) 1,857,404 | 0 | 0 | 0 | 0 | 0 | (c) 1,857,404 | 0.4 | XXX | XXX | 0 | 1,857,404 |
| 12.6 NAIC 6 | (d) 1,978,663 | 766,306 | 192,078 | 14,322 | 0 | 0 | (c) 2,951,369 | 0.7 | XXX | XXX | 0 | 2,951,369 |
| 12.7 Totals | 78,093,986 | 219,822,119 | 104,104,337 | 22,615,567 | 6,227,526 | 0 | (b) 430,863,536 | 100.0 | XXX | XXX | 282,323,918 | 148,539,618 |
| 12.8 Line 12.7 as a % of Col. 7 | 18.1 | 51.0 | 24.2 | 5.2 | 1.4 | 0.0 | 100.0 | XXX | XXX | XXX | 65.5 | 34.5 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.1 NAIC 1 | 69,974,363 | 178,465,246 | 65,953,673 | 23,345,157 | 7,922,405 | 0 | XXX | XXX | 345,660,844 | 82.0 | 214,037,978 | 131,622,867 |
| 13.2 NAIC 2 | 5,282,661 | 42,503,808 | 17,680,150 | 3,753,923 | 1,072,988 | 0 | XXX | XXX | 70,293,529 | 16.7 | 46,394,490 | 23,899,040 |
| 13.3 NAIC 3 | 129,023 | 1,341,744 | 0 | 0 | 0 | 0 | XXX | XXX | 1,470,767 | 0.3 | 0 | 1,470,767 |
| 13.4 NAIC 4 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.5 NAIC 5 | 1,376,252 | 2,407,355 | 268,954 | 64,280 | 0 | 0 | XXX | XXX | (c) 4,116,840 | 1.0 | 0 | 4,116,840 |
| 13.6 NAIC 6 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX | (c) 0 | 0.0 | 0 | 0 |
| 13.7 Totals | 76,762,298 | 224,718,152 | 83,902,777 | 27,163,360 | 8,995,393 | 0 | XXX | XXX | (b) 421,541,981 | 100.0 | 260,432,467 | 161,109,513 |
| 13.8 Line 13.7 as a % of Col. 9 | 18.2 | 53.3 | 19.9 | 6.4 | 2.1 | 0.0 | XXX | XXX | 100.0 | XXX | 61.8 | 38.2 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.1 NAIC 1 | 18,112,356 | 114,859,337 | 73,414,958 | 19,155,970 | 5,654,703 | | 231,197,325 | 53.7 | 214,037,978 | 50.8 | 231,197,325 | XXX |
| 14.2 NAIC 2 | 3,254,579 | 30,159,458 | 17,072,556 | 640,000 | | | 51,126,593 | 11.9 | 46,394,490 | 11.0 | 51,126,593 | XXX |
| 14.3 NAIC 3 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.5 NAIC 5 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.6 NAIC 6 | | | | | | | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.7 Totals | 21,366,935 | 145,018,795 | 90,487,514 | 19,795,970 | 5,654,703 | 0 | 282,323,918 | 65.5 | 260,432,467 | 61.8 | 282,323,918 | XXX |
| 14.8 Line 14.7 as a % of Col. 7 | 7.6 | 51.4 | 32.1 | 7.0 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12 | 5.0 | 33.7 | 21.0 | 4.6 | 1.3 | 0.0 | 65.5 | XXX | XXX | XXX | 65.5 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.1 NAIC 1 | 51,065,499 | 62,486,856 | 6,508,688 | 1,653,568 | 376,676 | | 122,091,288 | 28.3 | 131,622,867 | 31.2 | XXX | 122,091,288 |
| 15.2 NAIC 2 | 1,667,340 | 10,255,694 | 6,916,058 | 1,151,706 | 196,147 | | 20,186,946 | 4.7 | 23,899,040 | 5.7 | XXX | 20,186,946 |
| 15.3 NAIC 3 | 158,144 | 1,294,467 | | | | | 1,452,611 | 0.3 | 1,470,767 | 0.3 | XXX | 1,452,611 |
| 15.4 NAIC 4 | | | | | | | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.5 NAIC 5 | 1,857,404 | | | | | | 1,857,404 | 0.4 | 4,116,840 | 1.0 | XXX | 1,857,404 |
| 15.6 NAIC 6 | 1,978,663 | 766,306 | 192,078 | 14,322 | | | 2,951,369 | 0.7 | 0 | 0.0 | XXX | 2,951,369 |
| 15.7 Totals | 56,727,051 | 74,803,324 | 13,616,824 | 2,819,597 | 572,823 | 0 | 148,539,618 | 34.5 | 161,109,513 | 38.2 | XXX | 148,539,618 |
| 15.8 Line 15.7 as a % of Col. 7 | 38.2 | 50.4 | 9.2 | 1.9 | 0.4 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12 | 13.2 | 17.4 | 3.2 | 0.7 | 0.1 | 0.0 | 34.5 | XXX | XXX | XXX | XXX | 34.5 |

(a) Includes $ 145,995,899 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<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1. U.S. Governments | | | | | | | | | | | | |
| 1.01 Issuer Obligations | 2,972,683 | 52,499,831 | 31,381,836 | 3,606,089 | 1,698,181 | XXX | 92,158,621 | 21.4 | 80,523,458 | 19.1 | 92,158,621 | |
| 1.02 Residential Mortgage-Backed Securities | 78,884 | 231,084 | 185,908 | 1,030,701 | 438,388 | XXX | 1,964,965 | 0.5 | 2,050,534 | 0.5 | 1,964,965 | |
| 1.03 Commercial Mortgage-Backed Securities | 220,856 | 959,275 | 333,707 | 8,380 | | XXX | 1,522,218 | 0.4 | 1,546,934 | 0.4 | 1,522,218 | |
| 1.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 1.05 Totals | 3,272,424 | 53,690,190 | 31,901,452 | 4,645,170 | 2,136,569 | XXX | 95,645,805 | 22.2 | 84,120,926 | 20.0 | 95,645,805 | 0 |
| 2. All Other Governments | | | | | | | | | | | | |
| 2.01 Issuer Obligations | 200,000 | | 1,197,640 | | | XXX | 1,397,640 | 0.3 | 400,001 | 0.1 | 1,397,640 | |
| 2.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 2.05 Totals | 200,000 | 0 | 1,197,640 | 0 | 0 | XXX | 1,397,640 | 0.3 | 400,001 | 0.1 | 1,397,640 | 0 |
| 3. U.S. States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 3.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 3.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed | | | | | | | | | | | | |
| 4.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 4.05 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed | | | | | | | | | | | | |
| 5.01 Issuer Obligations | 1,399,384 | | 997,607 | 640,000 | | XXX | 3,036,991 | 0.7 | 3,035,725 | 0.7 | 3,036,991 | |
| 5.02 Residential Mortgage-Backed Securities | 5,296,381 | 17,439,843 | 14,142,071 | 14,059,966 | 3,517,467 | XXX | 54,455,729 | 12.6 | 50,454,652 | 12.0 | 54,455,729 | |
| 5.03 Commercial Mortgage-Backed Securities | 308,020 | 8,889,436 | | | | XXX | 9,197,455 | 2.1 | 10,683,473 | 2.5 | 9,197,455 | |
| 5.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 5.05 Totals | 7,003,785 | 26,329,279 | 15,139,678 | 14,699,966 | 3,517,467 | XXX | 66,690,175 | 15.5 | 64,173,851 | 15.2 | 66,690,175 | 0 |
| 6. Industrial and Miscellaneous | | | | | | | | | | | | |
| 6.01 Issuer Obligations | 7,685,106 | 55,961,989 | 44,420,171 | 359,440 | | XXX | 108,426,706 | 25.2 | 103,278,806 | 24.5 | 92,254,327 | 16,172,379 |
| 6.02 Residential Mortgage-Backed Securities | 2,036,119 | 4,991,824 | 843,726 | 337,425 | 56,922 | XXX | 8,266,017 | 1.9 | 8,197,648 | 1.9 | 1,139,792 | 7,126,225 |
| 6.03 Commercial Mortgage-Backed Securities | 25,311,124 | 31,969,575 | 4,561,312 | 14,322 | | XXX | 61,856,333 | 14.4 | 65,860,407 | 15.6 | 20,531,314 | 41,325,019 |
| 6.04 Other Loan-Backed and Structured Securities | 32,585,428 | 46,879,262 | 4,590,358 | 2,559,244 | 516,567 | XXX | 87,130,860 | 20.2 | 95,510,342 | 22.7 | 4,664,865 | 82,465,995 |
| 6.05 Totals | 67,617,777 | 139,802,650 | 54,415,567 | 3,270,432 | 573,489 | XXX | 265,679,916 | 61.7 | 272,847,203 | 64.7 | 118,590,298 | 147,089,618 |
| 7. Hybrid Securities | | | | | | | | | | | | |
| 7.01 Issuer Obligations | | | 1,450,000 | | | XXX | 1,450,000 | 0.3 | 0 | 0.0 | | 1,450,000 |
| 7.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 7.05 Totals | 0 | 0 | 1,450,000 | 0 | 0 | XXX | 1,450,000 | 0.3 | 0 | 0.0 | 0 | 1,450,000 |
| 8. Parent, Subsidiaries and Affiliates | | | | | | | | | | | | |
| 8.01 Issuer Obligations | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.02 Residential Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.03 Commercial Mortgage-Backed Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.04 Other Loan-Backed and Structured Securities | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.05 Affiliated Bank Loans – Issued | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.06 Affiliated Bank Loans – Acquired | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 8.07 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |

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

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

| Distribution by Type | 1<br>1 Year or Less | 2<br>Over 1 Year Through 5 Years | 3<br>Over 5 Years Through 10 Years | 4<br>Over 10 Years Through 20 Years | 5<br>Over 20 Years | 6<br>No Maturity Date | 7<br>Total Current Year | 8<br>Col. 7 as a % of Line 12.09 | 9<br>Total from Col. 7 Prior Year | 10<br>% From Col. 8 Prior Year | 11<br>Total Publicly Traded | 12<br>Total Privately Placed |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 9. SVO Identified Funds | | | | | | | | | | | | |
| 9.01 Exchange Traded Funds Identified by the SVO | XXX | XXX | XXX | XXX | XXX | | 0 | 0.0 | 0 | 0.0 | | |
| 10. Unaffiliated Bank Loans | | | | | | | | | | | | |
| 10.01 Bank Loans - Issued | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.02 Bank Loans – Acquired | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | | |
| 10.03 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 11. Unaffiliated Certificates of Deposit | | | | | | | | | | | | |
| 11.01 Totals | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | 0 | 0.0 | 0 | 0 |
| 12. Total Bonds Current Year | | | | | | | | | | | | |
| 12.01 Issuer Obligations | 12,257,174 | 108,461,820 | 79,447,255 | 4,605,529 | 1,698,181 | XXX | 206,469,958 | 47.9 | XXX | XXX | 188,847,579 | 17,622,379 |
| 12.02 Residential Mortgage-Backed Securities | 7,411,384 | 22,662,752 | 15,171,705 | 15,428,092 | 4,012,778 | XXX | 64,686,711 | 15.0 | XXX | XXX | 57,560,486 | 7,126,225 |
| 12.03 Commercial Mortgage-Backed Securities | 25,840,000 | 41,818,286 | 4,895,019 | 22,702 | 0 | XXX | 72,576,007 | 16.8 | XXX | XXX | 31,250,988 | 41,325,019 |
| 12.04 Other Loan-Backed and Structured Securities | 32,585,428 | 46,879,262 | 4,590,358 | 2,559,244 | 516,567 | XXX | 87,130,860 | 20.2 | XXX | XXX | 4,664,865 | 82,465,995 |
| 12.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.08 Unaffiliated Certificates of Deposit | 0 | 0 | 0 | 0 | 0 | XXX | 0 | 0.0 | XXX | XXX | 0 | 0 |
| 12.09 Totals | 78,093,986 | 219,822,119 | 104,104,337 | 22,615,567 | 6,227,526 | 0 | 430,863,536 | 100.0 | XXX | XXX | 282,323,918 | 148,539,618 |
| 12.10 Lines 12.09 as a % Col. 7 | 18.1 | 51.0 | 24.2 | 5.2 | 1.4 | 0.0 | 100.0 | XXX | XXX | XXX | 65.5 | 34.5 |
| 13. Total Bonds Prior Year | | | | | | | | | | | | |
| 13.01 Issuer Obligations | 5,599,742 | 115,680,810 | 57,328,636 | 6,436,862 | 2,191,940 | XXX | XXX | XXX | 187,237,990 | 44.4 | 168,971,788 | 18,266,202 |
| 13.02 Residential Mortgage-Backed Securities | 5,808,865 | 19,499,384 | 14,220,526 | 15,951,889 | 5,222,171 | XXX | XXX | XXX | 60,702,835 | 14.4 | 54,336,187 | 6,366,647 |
| 13.03 Commercial Mortgage-Backed Securities | 33,669,152 | 40,118,785 | 3,876,189 | 251,682 | 175,006 | XXX | XXX | XXX | 78,090,814 | 18.5 | 34,933,022 | 43,157,793 |
| 13.04 Other Loan-Backed and Structured Securities | 31,684,539 | 49,419,173 | 8,477,426 | 4,522,927 | 1,406,277 | XXX | XXX | XXX | 95,510,342 | 22.7 | 2,191,470 | 93,318,872 |
| 13.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.06 Affiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.07 Unaffiliated Bank Loans | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.08 Unaffiliated Certificates of Deposit | 0 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 0 | 0.0 | 0 | 0 |
| 13.09 Totals | 76,762,298 | 224,718,152 | 83,902,777 | 27,163,360 | 8,995,393 | 0 | XXX | XXX | 421,541,981 | 100.0 | 260,432,467 | 161,109,513 |
| 13.10 Line 13.09 as a % of Col. 9 | 18.2 | 53.3 | 19.9 | 6.4 | 2.1 | 0.0 | XXX | XXX | 100.0 | XXX | 61.8 | 38.2 |
| 14. Total Publicly Traded Bonds | | | | | | | | | | | | |
| 14.01 Issuer Obligations | 11,409,574 | 99,691,200 | 71,443,096 | 4,605,529 | 1,698,181 | XXX | 188,847,579 | 43.8 | 168,971,788 | 40.1 | 188,847,579 | XXX |
| 14.02 Residential Mortgage-Backed Securities | 5,657,901 | 18,441,802 | 14,403,025 | 15,101,236 | 3,956,522 | XXX | 57,560,486 | 13.4 | 54,336,187 | 12.9 | 57,560,486 | XXX |
| 14.03 Commercial Mortgage-Backed Securities | 3,717,239 | 22,900,440 | 4,624,929 | 8,380 | | XXX | 31,250,988 | 7.3 | 34,933,022 | 8.3 | 31,250,988 | XXX |
| 14.04 Other Loan-Backed and Structured Securities | 582,221 | 3,985,354 | 16,464 | 80,826 | | XXX | 4,664,865 | 1.1 | 2,191,470 | 0.5 | 4,664,865 | XXX |
| 14.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.08 Unaffiliated Certificates of Deposit | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | 0 | XXX |
| 14.09 Totals | 21,366,935 | 145,018,795 | 90,487,514 | 19,795,970 | 5,654,703 | 0 | 282,323,918 | 65.5 | 260,432,467 | 61.8 | 282,323,918 | XXX |
| 14.10 Line 14.09 as a % of Col. 7 | 7.6 | 51.4 | 32.1 | 7.0 | 2.0 | 0.0 | 100.0 | XXX | XXX | XXX | 100.0 | XXX |
| 14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12 | 5.0 | 33.7 | 21.0 | 4.6 | 1.3 | 0.0 | 65.5 | XXX | XXX | XXX | 65.5 | XXX |
| 15. Total Privately Placed Bonds | | | | | | | | | | | | |
| 15.01 Issuer Obligations | 847,600 | 8,770,620 | 8,004,159 | | | XXX | 17,622,379 | 4.1 | 18,266,202 | 4.3 | XXX | 17,622,379 |
| 15.02 Residential Mortgage-Backed Securities | 1,753,483 | 4,220,950 | 768,680 | 326,856 | 56,256 | XXX | 7,126,225 | 1.7 | 6,366,647 | 1.5 | XXX | 7,126,225 |
| 15.03 Commercial Mortgage-Backed Securities | 22,122,761 | 18,917,845 | 270,090 | 14,322 | | XXX | 41,325,019 | 9.6 | 43,157,793 | 10.2 | XXX | 41,325,019 |
| 15.04 Other Loan-Backed and Structured Securities | 32,003,207 | 42,893,908 | 4,573,894 | 2,478,419 | 516,567 | XXX | 82,465,995 | 19.1 | 93,318,872 | 22.1 | XXX | 82,465,995 |
| 15.05 SVO Identified Funds | XXX | XXX | XXX | XXX | XXX | 0 | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.06 Affiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.07 Unaffiliated Bank Loans | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.08 Unaffiliated Certificates of Deposit | | | | | | XXX | 0 | 0.0 | 0 | 0.0 | XXX | 0 |
| 15.09 Totals | 56,727,051 | 74,803,324 | 13,616,824 | 2,819,597 | 572,823 | 0 | 148,539,618 | 34.5 | 161,109,513 | 38.2 | XXX | 148,539,618 |
| 15.10 Line 15.09 as a % of Col. 7 | 38.2 | 50.4 | 9.2 | 1.9 | 0.4 | 0.0 | 100.0 | XXX | XXX | XXX | XXX | 100.0 |
| 15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12 | 13.2 | 17.4 | 3.2 | 0.7 | 0.1 | 0.0 | 34.5 | XXX | XXX | XXX | XXX | 34.5 |

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

# SCHEDULE E – PART 2 – VERIFICATION BETWEEN YEARS

(Cash Equivalents)

| | 1<br>Total | 2<br>Bonds | 3<br>Money Market Mutual Funds | 4<br>Other (a) |
|---|---|---|---|---|
| 1. Book/adjusted carrying value, December 31 of prior year | 36,000,266 | 0 | 36,000,266 | 0 |
| 2. Cost of cash equivalents acquired | 977,560,462 | 919,818 | 976,640,644 | |
| 3. Accrual of discount | 2,560 | 2,560 | 0 | |
| 4. Unrealized valuation increase/(decrease) | 0 | 0 | 0 | |
| 5. Total gain (loss) on disposals | 1 | 1 | 0 | |
| 6. Deduct consideration received on disposals | 971,557,767 | 922,378 | 970,635,389 | |
| 7. Deduct amortization of premium | 0 | 0 | 0 | |
| 8. Total foreign exchange change in book/adjusted carrying value | 0 | 0 | 0 | |
| 9. Deduct current year's other-than-temporary impairment recognized | 0 | 0 | 0 | |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9) | 42,005,521 | 0 | 42,005,521 | 0 |
| 11. Deduct total nonadmitted amounts | 0 | | | |
| 12. Statement value at end of current period (Line 10 minus Line 11) | 42,005,521 | 0 | 42,005,521 | 0 |

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

Schedule A - Part 1

NONE

Schedule A - Part 2

NONE

Schedule A - Part 3

NONE

Schedule B - Part 1

NONE

Schedule B - Part 2

NONE

Schedule B - Part 3

NONE

# SCHEDULE BA - PART 1

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

| 1 | 2 | 3 | Location | | 6 | 7 | 8 | 9 | 10 | 11 | 12 | Change in Book/Adjusted Carrying Value | | | | | 18 | 19 | 20 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | 4 | 5 | | | | | | | | 13 | 14 | 15 | 16 | 17 | | | |
| CUSIP Identification | Name or Description | Code | City | State | Name of Vendor or General Partner | NAIC Designation, NAIC Designation Modifier & SVO Administrative Symbol | Date Originally Acquired | Type and Strategy | Actual Cost | Fair Value | Book / Adjusted Carrying Value Less Encumbrances | Unrealized Valuation Increase/ (Decrease) | Current Year's (Depreciation) or (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Capitalized Deferred Interest and Other | Total Foreign Exchange Change in B./A.C.V. | Investment Income | Commitment for Additional Investment | Percentage of Ownership |
| Surplus Debentures, etc. - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| 256141-AB-8 | DOCTORS CO | | | CA | DOCTORS CO | 2.B FE | 01/12/2022 | | 500,000 | 414,925 | 500,000 | | | | | | 22,500 | | |
| 2799999 - Surplus Debentures, etc. - Unaffiliated | | | | | | | | | 500,000 | 414,925 | 500,000 | 0 | 0 | 0 | 0 | 0 | 22,500 | 0 | XXX |
| 6099999 - Subtotals - Unaffiliated | | | | | | | | | 500,000 | 414,925 | 500,000 | 0 | 0 | 0 | 0 | 0 | 22,500 | 0 | XXX |
| 6199999 - Subtotals - Affiliated | | | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX |
| 6299999 Totals | | | | | | | | | 500,000 | 414,925 | 500,000 | 0 | 0 | 0 | 0 | 0 | 22,500 | 0 | XXX |

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

| | | | | | | | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A | $ 0 | 1B | $ 0 | 1C | $ 0 | 1D | $ 0 | 1E | $ 0 | 1F | $ 0 | 1G | $ 0 |
| 1B | 2A | $ 0 | 2B | $ 500,000 | 2C | $ 0 | | | | | | | | |
| 1C | 3A | $ 0 | 3B | $ 0 | 3C | $ 0 | | | | | | | | |
| 1D | 4A | $ 0 | 4B | $ 0 | 4C | $ 0 | | | | | | | | |
| 1E | 5A | $ 0 | 5B | $ 0 | 5C | $ 0 | | | | | | | | |
| 1F | 6 | $ 0 | | | | | | | | | | | | |

Schedule BA - Part 2

NONE

Schedule BA - Part 3

NONE

# 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| Bonds - U.S. Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 90376P-BE-0 | UNITED STATES INTERNATIONAL DEVELOPMENT | | | | 1.A | 358,765 | 79.6440 | 285,735 | 358,765 | 358,765 | | | | | 1.680 | 1.680 | MJSD | 268 | 6,027 | 06/24/2020 | 11/20/2037 |
| 912810-SL-3 | UNITED STATES TREASURY | | | | 1.A | 1,104,336 | 58.0938 | 580,938 | 1,000,000 | 1,090,712 | | (2,928) | | | 2.000 | 1.562 | FA | 7,554 | 20,000 | 03/13/2020 | 02/15/2050 |
| 912810-SX-7 | UNITED STATES TREASURY | | | | 1.A | 408,328 | 62.9375 | 251,750 | 400,000 | 407,607 | | (209) | | | 2.375 | 2.279 | MN | 1,233 | 9,500 | 06/02/2021 | 05/15/2051 |
| 912810-TA-6 | UNITED STATES TREASURY | | | | 1.A | 2,964,418 | 64.7188 | 2,006,281 | 3,100,000 | 2,982,899 | | 5,869 | | | 1.750 | 2.018 | FA | 20,491 | 54,250 | 10/19/2021 | 08/15/2041 |
| 912810-TD-0 | UNITED STATES TREASURY | | | | 1.A | 199,852 | 60.6719 | 121,344 | 200,000 | 199,862 | | 4 | | | 2.250 | 2.253 | FA | 1,700 | 4,500 | 02/22/2022 | 02/15/2052 |
| 912810-TF-5 | UNITED STATES TREASURY | | | | 1.A | 89,469 | 71.1719 | 71,172 | 100,000 | 90,557 | | 413 | | | 2.375 | 3.089 | FA | 897 | 2,375 | 04/20/2022 | 02/15/2042 |
| 912810-TH-1 | UNITED STATES TREASURY | | | | 1.A | 453,783 | 81.3438 | 366,047 | 450,000 | 453,425 | | (146) | | | 3.250 | 3.193 | MN | 1,899 | 14,625 | 08/10/2022 | 05/15/2042 |
| 912828-2A-7 | UNITED STATES TREASURY | CF | | | 1.A | 993,984 | 95.7188 | 957,188 | 1,000,000 | 998,958 | | 630 | | | 1.500 | 1.565 | FA | 5,666 | 15,000 | 08/26/2016 | 08/15/2026 |
| 912828-3F-5 | UNITED STATES TREASURY | CF | | | 1.A | 3,063,613 | 94.5469 | 2,883,680 | 3,050,000 | 3,061,595 | | (3,927) | | | 2.250 | 2.112 | MN | 8,910 | 68,625 | 02/18/2022 | 11/15/2027 |
| 912828-4V-9 | UNITED STATES TREASURY | CF | | | 1.A | 1,429,949 | 95.1406 | 1,379,539 | 1,450,000 | 1,441,993 | | 2,061 | | | 2.875 | 3.037 | FA | 15,746 | 41,688 | 09/18/2018 | 08/15/2028 |
| 912828-YG-9 | UNITED STATES TREASURY | CF | | | 1.A | 505,645 | 95.6406 | 478,203 | 500,000 | 501,466 | | (825) | | | 1.625 | 1.454 | MS | 2,076 | 8,125 | 10/09/2019 | 09/30/2026 |
| 912828-YS-3 | UNITED STATES TREASURY | CF | | | 1.A | 764,268 | 88.6875 | 665,156 | 750,000 | 757,378 | | (1,449) | | | 1.750 | 1.540 | MN | 1,704 | 13,125 | 02/03/2020 | 11/15/2029 |
| 912828-Z9-4 | UNITED STATES TREASURY | CF | | | 1.A | 968,914 | 86.8438 | 781,594 | 900,000 | 936,341 | | (6,947) | | | 1.500 | 0.696 | FA | 5,099 | 13,500 | 04/16/2020 | 02/15/2030 |
| 912828-Z9-4 | UNITED STATES TREASURY | | | | 1.A | 1,893,105 | 86.8438 | 1,563,188 | 1,800,000 | 1,849,065 | | (9,308) | | | 1.500 | 0.953 | FA | 10,198 | 27,000 | 03/05/2020 | 02/15/2030 |
| 912828-ZE-3 | UNITED STATES TREASURY | CF | | | 1.A | 1,502,520 | 92.3281 | 1,384,922 | 1,500,000 | 1,500,824 | | (364) | | | 0.625 | 0.600 | MS | 2,395 | 9,375 | 04/13/2020 | 03/31/2027 |
| 912828-ZS-2 | UNITED STATES TREASURY | CF | | | 1.A | 1,994,531 | 91.4375 | 1,828,750 | 2,000,000 | 1,998,077 | | 790 | | | 0.500 | 0.540 | MN | 879 | 10,000 | 06/19/2020 | 05/31/2027 |
| 91282C-AE-1 | UNITED STATES TREASURY | | | | 1.A | 440,419 | 81.2500 | 365,625 | 450,000 | 444,399 | | 969 | | | 0.625 | 0.852 | FA | 1,062 | 2,813 | 10/30/2020 | 08/15/2030 |
| 91282C-AM-3 | UNITED STATES TREASURY | CF | | | 1.A | 2,759,180 | 97.0625 | 2,911,875 | 3,000,000 | 2,944,728 | | 72,750 | | | 0.250 | 2.770 | MS | 1,916 | 7,500 | 05/20/2022 | 09/30/2025 |
| 91282C-BB-6 | UNITED STATES TREASURY | | | | 1.A | 999,297 | 89.8125 | 898,125 | 1,000,000 | 999,694 | | 101 | | | 0.625 | 0.635 | JD | 17 | 9,375 | 01/04/2021 | 12/31/2027 |
| 91282C-BL-4 | UNITED STATES TREASURY | CF | | | 1.A | 480,020 | 82.5313 | 412,656 | 500,000 | 487,171 | | 1,982 | | | 1.125 | 1.566 | FA | 2,125 | 5,625 | 04/26/2021 | 02/15/2031 |
| 91282C-BL-4 | UNITED STATES TREASURY | | | | 1.A | 94,520 | 82.5313 | 82,531 | 100,000 | 96,495 | | 538 | | | 1.125 | 1.731 | FA | 425 | 1,125 | 03/30/2021 | 02/15/2031 |
| 91282C-BQ-3 | UNITED STATES TREASURY | CF | | | 1.A | 2,710,234 | 95.7969 | 2,634,414 | 2,750,000 | 2,740,557 | | 8,086 | | | 0.500 | 0.798 | FA | 4,672 | 13,750 | 03/23/2021 | 02/28/2026 |
| 91282C-BS-9 | UNITED STATES TREASURY | CF | | | 1.A | 1,748,564 | 90.8281 | 1,589,492 | 1,750,000 | 1,749,315 | | 206 | | | 1.250 | 1.262 | MS | 5,589 | 21,875 | 04/27/2021 | 03/31/2028 |
| 91282C-BZ-3 | UNITED STATES TREASURY | | | | 1.A | 398,156 | 90.5625 | 362,250 | 400,000 | 399,101 | | 263 | | | 1.250 | 1.319 | AO | 856 | 5,000 | 04/30/2021 | 04/30/2028 |
| 91282C-CB-5 | UNITED STATES TREASURY | CF | | | 1.A | 3,002,420 | 84.3906 | 2,468,426 | 2,925,000 | 2,976,423 | | (7,708) | | | 1.625 | 1.336 | MN | 6,171 | 47,531 | 07/30/2021 | 05/15/2031 |
| 91282C-CE-9 | UNITED STATES TREASURY | | | | 1.A | 349,781 | 90.3281 | 316,148 | 350,000 | 349,891 | | 31 | | | 1.250 | 1.259 | MN | 385 | 4,375 | 06/02/2021 | 05/31/2028 |
| 91282C-CF-6 | UNITED STATES TREASURY | CF | | | 1.A | 3,746,729 | 95.2344 | 3,571,289 | 3,750,000 | 3,749,057 | | 662 | | | 0.750 | 0.768 | MN | 2,473 | 28,125 | 06/15/2021 | 05/31/2026 |
| 91282C-CP-4 | UNITED STATES TREASURY | | | | 1.A | 1,893,246 | 94.5000 | 1,795,500 | 1,900,000 | 1,897,836 | | 1,356 | | | 0.625 | 0.698 | JJ | 4,969 | 11,875 | 07/30/2021 | 07/31/2026 |
| 91282C-CS-8 | UNITED STATES TREASURY | CF | | | 1.A | 1,478,320 | 81.6250 | 1,224,375 | 1,500,000 | 1,485,018 | | 2,143 | | | 1.250 | 1.408 | FA | 7,082 | 18,750 | 11/09/2021 | 08/15/2031 |
| 91282C-CV-1 | UNITED STATES TREASURY | | | | 1.A | 18,320,430 | 89.2031 | 16,502,578 | 18,500,000 | 18,403,109 | | 25,744 | | | 1.125 | 1.272 | FA | 70,717 | 208,125 | 09/27/2021 | 08/31/2028 |
| 91282C-CW-9 | UNITED STATES TREASURY | | | | 1.A | 1,978,984 | 94.4375 | 1,888,750 | 2,000,000 | 1,992,802 | | 4,289 | | | 0.750 | 0.969 | FA | 5,097 | 15,000 | 09/27/2021 | 08/31/2026 |
| 91282C-DJ-7 | UNITED STATES TREASURY | CF | | | 1.A | 2,002,481 | 81.7500 | 1,651,350 | 2,020,000 | 2,007,642 | | 1,698 | | | 1.375 | 1.469 | MN | 3,606 | 27,775 | 12/07/2021 | 11/15/2031 |
| 91282C-DJ-7 | UNITED STATES TREASURY | | | | 1.A | 198,773 | 81.7500 | 163,500 | 200,000 | 199,132 | | 119 | | | 1.375 | 1.442 | MN | 357 | 2,750 | 12/15/2021 | 11/15/2031 |
| 91282C-DW-8 | UNITED STATES TREASURY | | | | 1.A | 2,200,172 | 90.3125 | 1,986,875 | 2,200,000 | 2,200,103 | | (24) | | | 1.750 | 1.749 | JJ | 16,111 | 38,500 | 01/31/2022 | 01/31/2029 |
| 91282C-DY-4 | UNITED STATES TREASURY | CF | | | 1.A | 1,225,635 | 84.1563 | 1,051,953 | 1,250,000 | 1,232,021 | | 2,318 | | | 1.875 | 2.093 | FA | 8,853 | 23,438 | 03/14/2022 | 02/15/2032 |
| 91282C-EP-2 | UNITED STATES TREASURY | CF | | | 1.A | 3,023,555 | 89.8750 | 2,741,188 | 3,050,000 | 3,029,665 | | 2,474 | | | 2.875 | 2.976 | MN | 11,385 | 87,688 | 07/08/2022 | 05/15/2032 |
| 91282C-EV-9 | UNITED STATES TREASURY | CF | | | 1.A | 607,594 | 95.4375 | 572,625 | 600,000 | 605,068 | | (1,028) | | | 3.250 | 3.048 | JD | 54 | 29,250 | 06/30/2022 | 06/30/2029 |
| 91282C-FF-3 | UNITED STATES TREASURY | CF | | | 1.A | 3,678,524 | 88.7344 | 3,331,976 | 3,755,000 | 3,693,170 | | 6,929 | | | 2.750 | 2.986 | FA | 39,004 | 103,263 | 11/02/2022 | 08/15/2032 |
| 91282C-FV-8 | UNITED STATES TREASURY | CF | | | 1.A | 835,906 | 97.5781 | 780,625 | 800,000 | 829,723 | | (3,204) | | | 4.125 | 3.579 | MN | 4,285 | 33,000 | 01/11/2023 | 11/15/2032 |
| 91282C-HT-1 | UNITED STATES TREASURY | CF | | | 1.A | 470,371 | 95.2188 | 476,094 | 500,000 | 473,287 | | 2,514 | | | 3.875 | 4.634 | FA | 7,318 | 19,375 | 11/02/2023 | 08/15/2033 |
| 91282C-HT-1 | UNITED STATES TREASURY | | | | 1.A | 2,328,246 | 95.2188 | 2,285,250 | 2,400,000 | 2,329,218 | | 972 | | | 3.875 | 4.287 | FA | 35,128 | | 11/29/2024 | 08/15/2033 |
| 91282C-JJ-1 | UNITED STATES TREASURY | CF | | | 1.A | 3,111,563 | 99.5938 | 2,987,813 | 3,000,000 | 3,102,522 | | (9,040) | | | 4.500 | 4.038 | MN | 17,528 | 135,000 | 01/08/2024 | 11/15/2033 |
| 91282C-JM-4 | UNITED STATES TREASURY | CF | | | 1.A | 769,834 | 99.6719 | 747,539 | 750,000 | 767,222 | | (2,524) | | | 4.375 | 3.936 | MN | 2,885 | 32,813 | 12/19/2023 | 11/30/2030 |
| 91282C-JR-3 | UNITED STATES TREASURY | CF | | | 1.A | 4,945,117 | 97.7813 | 4,889,063 | 5,000,000 | 4,955,197 | | 10,079 | | | 3.750 | 3.995 | JD | 518 | 187,500 | 01/08/2024 | 12/31/2028 |
| 91282C-KQ-3 | UNITED STATES TREASURY | | | | 1.A | 2,684,410 | 98.5313 | 2,611,078 | 2,650,000 | 2,683,835 | | (576) | | | 4.375 | 4.208 | MN | 15,053 | 57,969 | 10/23/2024 | 05/15/2034 |
| 91282C-KQ-3 | UNITED STATES TREASURY | CF | | | 1.A | 991,289 | 98.5313 | 985,313 | 1,000,000 | 991,758 | | 469 | | | 4.375 | 4.484 | MN | 5,680 | 21,875 | 05/14/2024 | 05/15/2034 |
| 91282C-LF-6 | UNITED STATES TREASURY | | | | 1.A | 1,628,593 | 94.6250 | 1,514,946 | 1,601,000 | 1,627,950 | | (643) | | | 3.875 | 3.666 | FA | 23,433 | | 09/25/2024 | 08/15/2034 |
| 91282C-MA-6 | UNITED STATES TREASURY | | | | 1.A | 2,085,891 | 98.9063 | 2,077,031 | 2,100,000 | 2,085,986 | | 96 | | | 4.125 | 4.277 | MN | 7,615 | | 12/18/2024 | 11/30/2029 |
| 0019999999 - Bonds - U.S. Governments - Issuer Obligations | | | | | | 91,883,735 | XXX | 83,483,737 | 92,309,765 | 92,158,621 | 0 | 105,702 | 0 | 0 | XXX | XXX | XXX | 399,084 | 1,518,752 | XXX | XXX |
| Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 36179V-DQ-0 | G2 MA6411 - RMBS | | | 4 | 1.A | 414,641 | 93.3409 | 369,410 | 395,765 | 408,728 | | (234) | | | 4.000 | 3.395 | MON | 1,319 | 15,831 | 01/03/2020 | 01/20/2050 |
| 36209P-QK-6 | GN 477558 - RMBS | CF | | 4 | 1.A | 67,218 | 102.8847 | 45,602 | 44,323 | 44,688 | | (100) | | | 6.000 | 5.432 | MON | 222 | 2,659 | 11/15/1998 | 11/15/2028 |
| 38377V-EM-4 | GNR 2011-059 QC - CMO/RMBS | CF | | 4 | 1.A | 118,988 | 94.6957 | 109,659 | 115,802 | 117,118 | | (191) | | | 4.000 | 3.715 | MON | 386 | 4,632 | 06/27/2012 | 12/20/2040 |
| 38380Y-QP-3 | GNR 2018-107 QL - CMO/RMBS | CF | | 4 | 1.A | 1,166,094 | 82.2907 | 822,907 | 1,000,000 | 1,123,724 | | (6,397) | | | 3.500 | 2.577 | MON | 2,917 | 35,000 | 12/04/2020 | 08/20/2048 |

# 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 38383U-P2-0 | GNR 2022-176 BY - CMO/RMBS | | | 4 | 1.A | 270,188 | 90.0241 | 247,566 | 275,000 | 270,707 | | 88 | | | 5.000 | 5.158 | MON | 1,146 | 13,750 | 11/28/2022 | 10/20/2052 |
| 0029999999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities | | | | | | 2,037,128 | XXX | 1,595,146 | 1,830,890 | 1,964,965 | 0 | (6,835) | 0 | 0 | XXX | XXX | XXX | 5,989 | 71,872 | XXX | XXX |
| Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 38379U-20-8 | GNR 2016-178 DA - CMBS | CF | | 4 | 1.A | 255,823 | 91.1929 | 235,277 | 258,000 | 256,925 | | 169 | | | 2.500 | 2.686 | MON | 538 | 6,450 | 12/19/2016 | 07/16/2049 |
| 38379U-XR-2 | GNR 2016-098 AF - CMBS | CF | | 4 | 1.A | 358,833 | 82.0024 | 302,864 | 369,336 | 365,917 | | 1,139 | | | 2.350 | 2.779 | MON | 723 | 8,679 | 11/21/2017 | 03/16/2057 |
| 38380J-K5-6 | GNR 2018-068 B - CMBS | CF | | 4 | 1.A | 691,553 | 79.6806 | 597,605 | 750,000 | 724,276 | | 4,864 | | | 3.000 | 3.740 | MON | 1,875 | 22,500 | 09/05/2018 | 02/16/2059 |
| 38380J-PZ-5 | GNR 2018-026 AD - CMBS | CF | | 4 | 1.A | 171,531 | 91.5864 | 162,508 | 177,437 | 175,100 | | 606 | | | 2.500 | 3.338 | MON | 370 | 4,436 | 03/28/2018 | 03/16/2052 |
| 0039999999 - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities | | | | | | 1,477,740 | XXX | 1,298,255 | 1,554,772 | 1,522,218 | 0 | 6,778 | 0 | 0 | XXX | XXX | XXX | 3,505 | 42,065 | XXX | XXX |
| 0109999999 - Bonds - U.S. Governments - Subtotals - U.S. Governments | | | | | | 95,398,603 | XXX | 86,377,138 | 95,695,428 | 95,645,805 | 0 | 105,646 | 0 | 0 | XXX | XXX | XXX | 408,579 | 1,632,690 | XXX | XXX |
| Bonds - All Other Governments - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 71654Q-BY-7 | PETROLEOS MEXICANOS | | C | 1 | 1.B | 200,000 | 96.7650 | 193,530 | 200,000 | 200,000 | | 0 | | | 2.460 | 2.459 | JD | 219 | 4,920 | 07/22/2015 | 12/15/2025 |
| 748148-SF-1 | QUEBEC, PROVINCE OF | | | | 1.D FE | 1,197,576 | 94.6882 | 1,136,258 | 1,200,000 | 1,197,640 | | 64 | | | 4.250 | 4.275 | MS | 16,433 | | 08/28/2024 | 09/05/2034 |
| 0219999999 - Bonds - All Other Governments - Issuer Obligations | | | | | | 1,397,576 | XXX | 1,329,788 | 1,400,000 | 1,397,640 | 0 | 64 | 0 | 0 | XXX | XXX | XXX | 16,652 | 4,920 | XXX | XXX |
| 0309999999 - Bonds - All Other Governments - Subtotals - All Other Governments | | | | | | 1,397,576 | XXX | 1,329,788 | 1,400,000 | 1,397,640 | 0 | 64 | 0 | 0 | XXX | XXX | XXX | 16,652 | 4,920 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 13049G-AA-8 | CALIFORNIA MUN FIN AUTH FED LEASE REV | | | 1,2 | 2.A FE | 640,000 | 72.8290 | 466,106 | 640,000 | 640,000 | | | | | 2.519 | 2.519 | JAJO | 4,030 | 16,122 | 09/25/2020 | 10/01/2035 |
| 3135G0-5Q-2 | FEDERAL NATIONAL MORTGAGE ASSOCIATION | CF | | | 1.A | 995,806 | 82.2582 | 822,582 | 1,000,000 | 997,607 | | 417 | | | 0.875 | 0.919 | FA | 3,549 | 8,750 | 08/05/2020 | 08/05/2030 |
| 3137EA-EX-3 | FEDERAL HOME LOAN MORTGAGE CORP | CF | | | 1.A | 1,395,786 | 97.2086 | 1,360,920 | 1,400,000 | 1,399,384 | | 849 | | | 0.375 | 0.436 | MS | 1,429 | 5,250 | 09/23/2020 | 09/23/2025 |
| 0819999999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations | | | | | | 3,031,592 | XXX | 2,649,608 | 3,040,000 | 3,036,991 | 0 | 1,266 | 0 | 0 | XXX | XXX | XXX | 9,008 | 30,122 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3128HX-RT-4 | FHS 267 A5 - CMO/RMBS | | | 4 | 1.A | 69,302 | 88.8673 | 58,655 | 66,002 | 69,514 | | (139) | | | 3.000 | 2.136 | MON | 165 | 1,980 | 12/04/2020 | 08/15/2042 |
| 3128KN-LD-3 | FH A59324 - RMBS | CF | | 4 | 1.A | 101,653 | 102.9512 | 105,344 | 102,324 | 101,680 | | 19 | | | 5.500 | 5.696 | MON | 469 | 5,628 | 04/12/2007 | 04/01/2037 |
| 3128M6-VG-0 | FH G04815 - RMBS | | | 4 | 1.A | 22,703 | 98.3716 | 21,203 | 21,554 | 22,341 | | (43) | | | 5.000 | 3.923 | MON | 90 | 1,078 | 03/15/2011 | 09/01/2038 |
| 3128MJ-2W-9 | FH G08788 - RMBS | CF | | 4 | 1.A | 145,644 | 89.7509 | 129,442 | 144,224 | 145,461 | | (35) | | | 3.500 | 3.351 | MON | 421 | 5,048 | 01/31/2018 | 11/01/2047 |
| 3128MJ-ZF-0 | FH G08741 - RMBS | CF | | 4 | 1.A | 336,749 | 86.5968 | 275,798 | 318,485 | 335,498 | | (488) | | | 3.000 | 2.117 | MON | 796 | 9,555 | 12/07/2020 | 01/01/2047 |
| 3128PU-F4-9 | FH J14687 - RMBS | | | 4 | 1.A | 4,723 | 98.3847 | 4,486 | 4,559 | 4,571 | | (17) | | | 4.000 | 3.266 | MON | 15 | 182 | 03/14/2011 | 03/01/2026 |
| 3131XT-3M-0 | FH ZM0804 - RMBS | | | 4 | 1.A | 191,403 | 93.3980 | 164,644 | 176,282 | 190,360 | | (397) | | | 4.000 | 2.399 | MON | 588 | 7,051 | 12/07/2020 | 02/01/2046 |
| 31329N-2W-7 | FH ZA5289 - RMBS | | | 4 | 1.A | 330,183 | 90.2969 | 280,359 | 310,486 | 329,006 | | (480) | | | 3.500 | 2.521 | MON | 906 | 10,867 | 12/07/2020 | 03/01/2048 |
| 31329P-SM-6 | FH ZA5924 - RMBS | | | 4 | 1.A | 190,085 | 95.1892 | 165,834 | 174,215 | 189,218 | | (329) | | | 4.500 | 3.018 | MON | 653 | 7,840 | 12/07/2020 | 11/01/2048 |
| 3132AC-2U-3 | FH ZT0787 - RMBS | CF | | 4 | 1.A | 54,186 | 92.5751 | 48,284 | 52,157 | 53,783 | | (37) | | | 4.000 | 3.459 | MON | 174 | 2,086 | 06/21/2019 | 10/01/2048 |
| 3132DN-MY-6 | FH SD1275 - RMBS | CF | | 4 | 1.A | 499,844 | 94.1289 | 466,923 | 496,047 | 499,313 | | (114) | | | 4.500 | 4.396 | MON | 1,860 | 22,850 | 08/19/2022 | 07/01/2052 |
| 3132DQ-6P-6 | FH SD3578 - RMBS | | | 4 | 1.A | 213,923 | 83.0535 | 222,938 | 268,426 | 214,872 | | 850 | | | 2.500 | 5.896 | MON | 559 | 6,711 | 10/04/2023 | 04/01/2052 |
| 3132DS-BW-1 | FH SD4553 - RMBS | | | 4 | 1.A | 341,327 | 84.9601 | 334,526 | 393,744 | 341,231 | | (96) | | | 3.000 | 4.997 | MON | 984 | 1,969 | 10/23/2024 | 09/01/2053 |
| 3132DT-3M-0 | FH SD6204 - RMBS | | | 4 | 1.A | 132,336 | 85.1123 | 129,908 | 152,631 | 132,018 | | (318) | | | 3.000 | 5.022 | MON | 382 | 763 | 10/23/2024 | 10/01/2053 |
| 3132DV-3M-5 | FH SD8004 - RMBS | | | 4 | 1.A | 1,148,072 | 86.2540 | 947,828 | 1,098,880 | 1,145,905 | | (1,176) | | | 3.000 | 2.364 | MON | 2,747 | 32,966 | 09/27/2021 | 08/01/2049 |
| 3132DV-4V-4 | FH SD8036 - RMBS | | | 4 | 1.A | 658,768 | 86.2514 | 558,574 | 647,612 | 655,418 | | (204) | | | 3.000 | 2.811 | MON | 1,619 | 19,428 | 01/03/2020 | 01/01/2050 |
| 3132DV-6Q-3 | FH SD8079 - RMBS | | | 4 | 1.A | 223,388 | 78.4855 | 171,358 | 218,331 | 222,342 | | (101) | | | 2.000 | 1.742 | MON | 364 | 4,367 | 06/30/2020 | 07/01/2050 |
| 3132DV-6R-1 | FH SD8080 - RMBS | | | 4 | 1.A | 122,898 | 78.5342 | 94,332 | 120,116 | 122,339 | | (56) | | | 2.000 | 1.740 | MON | 200 | 2,402 | 06/30/2020 | 06/01/2050 |
| 3132DV-7J-8 | FH SD8097 - RMBS | | | 4 | 1.A | 227,300 | 78.4706 | 174,326 | 222,154 | 226,206 | | (101) | | | 2.000 | 1.744 | MON | 370 | 4,443 | 06/30/2020 | 08/01/2050 |
| 3132DW-A6-0 | FH SD8129 - RMBS | | | 4 | 1.A | 402,639 | 81.8744 | 314,851 | 384,553 | 399,011 | | (334) | | | 2.500 | 1.973 | MON | 801 | 9,614 | 01/12/2021 | 02/01/2051 |
| 3132DW-AF-0 | FH SD8106 - RMBS | | | 4 | 1.A | 1,306,446 | 78.4992 | 994,548 | 1,266,953 | 1,298,836 | | (768) | | | 2.000 | 1.658 | MON | 2,112 | 25,339 | 09/11/2020 | 11/01/2050 |
| 3132DW-BU-6 | FH SD8151 - RMBS | | | 4 | 1.A | 225,623 | 81.9481 | 178,541 | 217,870 | 224,380 | | (140) | | | 2.500 | 2.086 | MON | 454 | 5,447 | 04/28/2021 | 06/01/2051 |
| 3132DW-C4-3 | FH SD8191 - RMBS | | | 4 | 1.A | 243,838 | 89.4230 | 209,205 | 233,950 | 242,446 | | (162) | | | 3.500 | 2.911 | MON | 682 | 8,188 | 01/19/2022 | 01/01/2052 |
| 3132DW-CL-5 | FH SD8175 - RMBS | | | 4 | 1.A | 408,331 | 89.1539 | 349,280 | 391,773 | 406,272 | | (250) | | | 3.500 | 2.898 | MON | 1,143 | 13,712 | 01/19/2022 | 10/01/2051 |
| 3132DW-F3-2 | FH SD8286 - RMBS | | | 4 | 1.A | 2,125,848 | 91.4585 | 2,105,469 | 2,302,103 | 2,125,944 | | 95 | | | 4.000 | 5.190 | MON | 7,674 | 7,674 | 11/01/2024 | 01/01/2053 |
| 3132DW-FC-2 | FH SD8263 - RMBS | | | 4 | 1.A | 99,341 | 85.1209 | 97,528 | 114,576 | 99,322 | | (19) | | | 3.000 | 4.978 | MON | 286 | 573 | 10/23/2024 | 11/01/2052 |
| 3132DW-FM-0 | FH SD8272 - RMBS | | | 4 | 1.A | 208,221 | 85.0448 | 204,238 | 240,154 | 208,208 | | (13) | | | 3.000 | 4.971 | MON | 600 | 1,201 | 10/23/2024 | 12/01/2052 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change In B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 3132DW-G8-0 | FH SD8323 - RMBS | | | 4 | 1.A | 350,437 | 96.5295 | 350,430 | 363,029 | 350,411 | | (25) | | | 5.000 | 5.573 | MON | 1,513 | | 12/19/2024 | 05/01/2053 |
| 3132DW-HS-5 | FH SD8341 - RMBS | CF | | 4 | 1.A | 901,202 | 96.4985 | 882,750 | 914,781 | 902,077 | | 507 | | | 5.000 | 5.221 | MON | 3,812 | 46,535 | 06/23/2023 | 07/01/2053 |
| 3132DW-J3-8 | FH SD8382 - RMBS | CF | | 4 | 1.A | 2,208,151 | 96.5203 | 2,222,769 | 2,302,903 | 2,213,274 | | 4,933 | | | 5.000 | 5.631 | MON | 9,595 | 116,546 | 11/28/2023 | 12/01/2053 |
| 3132MA-PB-1 | FH Q29718 - RMBS | CF | | 4 | 1.A | 111,600 | 92.8543 | 96,473 | 103,897 | 110,655 | | (224) | | | 4.000 | 2.644 | MON | 346 | 4,156 | 02/24/2015 | 11/01/2044 |
| 3132WF-WW-5 | FH Q42460 - RMBS | CF | | 4 | 1.A | 571,033 | 92.3906 | 489,563 | 529,884 | 567,190 | | (984) | | | 4.000 | 2.607 | MON | 1,766 | 21,195 | 09/20/2016 | 06/01/2046 |
| 3132WK-6Q-6 | FH Q46278 - RMBS | CF | | 4 | 1.A | 129,312 | 89.7027 | 112,447 | 125,355 | 129,102 | | (101) | | | 3.500 | 2.981 | MON | 366 | 4,387 | 06/21/2019 | 02/01/2047 |
| 3132XU-JV-8 | FH Q52075 - RMBS | CF | | 4 | 1.A | 386,602 | 92.9693 | 348,055 | 374,376 | 385,748 | | (272) | | | 4.000 | 3.437 | MON | 1,248 | 14,975 | 04/11/2019 | 11/01/2047 |
| 3133B1-2A-8 | FH QD4369 - RMBS | | | 4 | 1.A | 119,692 | 79.0419 | 96,002 | 121,457 | 119,888 | | 33 | | | 2.000 | 2.143 | MON | 202 | 2,429 | 01/06/2022 | 01/01/2052 |
| 3133BD-VU-6 | FH QE4227 - RMBS | | | 4 | 1.A | 404,617 | 88.5335 | 387,529 | 437,720 | 407,277 | | 682 | | | 3.500 | 4.530 | MON | 1,277 | 15,320 | 09/20/2022 | 06/01/2052 |
| 3133CD-SG-0 | FH QH1419 - RMBS | CF | | 4 | 1.A | 366,234 | 96.6741 | 378,288 | 391,302 | 367,682 | | 1,159 | | | 5.000 | 6.010 | MON | 1,630 | 20,179 | 10/03/2023 | 08/01/2053 |
| 3133CY-SJ-8 | FH QJ7721 - RMBS | | | 4 | 1.A | 349,470 | 96.8559 | 350,589 | 361,970 | 349,488 | | 18 | | | 5.000 | 5.524 | MON | 1,508 | | 12/19/2024 | 11/01/2054 |
| 3133KN-D8-3 | FH RA6427 - RMBS | | | 4 | 1.A | 3,728,635 | 85.0416 | 3,560,296 | 4,186,537 | 3,741,789 | | 6,834 | | | 3.000 | 4.686 | MON | 10,466 | 125,596 | 05/17/2023 | 12/01/2051 |
| 3136AH-BK-5 | FNR 2013-123 DB - CMO/RMBS | CF | | 4 | 1.A | 1,528,324 | 92.7345 | 1,238,310 | 1,335,328 | 1,500,637 | | (4,862) | | | 4.000 | 2.155 | MON | 4,451 | 53,413 | 12/04/2020 | 12/25/2043 |
| 3136BM-G6-9 | FNR 2022-22 QH - CMO/RMBS | | | 4 | 1.A | 104,540 | 96.7840 | 100,378 | 103,714 | 104,405 | | (62) | | | 4.500 | 4.324 | MON | 389 | 4,667 | 09/07/2022 | 05/25/2052 |
| 3136BS-2J-3 | FNR 2024-49 AF - CMO/RMBS | | | 4,5 | 1.A | 754,470 | 100.2088 | 756,518 | 754,941 | 754,487 | | 18 | | | 5.669 | 5.753 | MON | 713 | 19,545 | 08/06/2024 | 07/25/2054 |
| 3137B6-SS-1 | FHR 4286 ET - CMO/RMBS | | | 4 | 1.A | 494,698 | 94.1439 | 413,521 | 439,244 | 470,090 | | (6,847) | | | 3.500 | 1.832 | MON | 1,281 | 15,374 | 12/04/2020 | 08/15/2039 |
| 3137FT-GT-8 | FHR 4983 GE - CMO/RMBS | | | 4 | 1.A | 243,151 | 81.5317 | 235,132 | 288,393 | 243,436 | | 924 | | | 2.000 | 4.736 | MON | 481 | 5,768 | 11/28/2022 | 05/25/2050 |
| 3138A7-5J-3 | FN AH6248 - RMBS | CF | | 4 | 1.A | 23,489 | 99.0281 | 22,454 | 22,674 | 22,727 | | (86) | | | 4.000 | 3.168 | MON | 76 | 907 | 03/14/2011 | 04/01/2026 |
| 3138A8-XT-8 | FN AH6989 - RMBS | CF | | 4 | 1.A | 217,112 | 96.6407 | 198,777 | 205,687 | 214,179 | | (371) | | | 5.000 | 3.856 | MON | 857 | 10,284 | 03/14/2011 | 03/01/2041 |
| 3138M5-EA-3 | FN AP1928 - RMBS | CF | | 4 | 1.A | 641,599 | 93.7758 | 563,125 | 600,502 | 634,091 | | (1,272) | | | 4.000 | 2.658 | MON | 2,002 | 24,020 | 12/18/2014 | 08/01/2042 |
| 3138WE-6X-2 | FN AS5385 - RMBS | CF | | 4 | 1.A | 165,865 | 92.9131 | 144,800 | 155,845 | 164,578 | | (255) | | | 4.000 | 2.821 | MON | 519 | 6,234 | 10/29/2015 | 07/01/2045 |
| 3138WK-XE-0 | FN AS9676 - RMBS | | | 4 | 1.A | 304,575 | 92.8770 | 260,157 | 280,109 | 303,049 | | (611) | | | 4.000 | 2.498 | MON | 934 | 11,204 | 12/07/2020 | 05/01/2047 |
| 3138XH-VA-6 | FN AV6008 - RMBS | | | 4 | 1.A | 129,629 | 93.8384 | 112,697 | 120,096 | 128,802 | | (330) | | | 4.000 | 2.382 | MON | 400 | 4,804 | 02/24/2021 | 12/01/2043 |
| 3140EU-T9-0 | FN BC0575 - RMBS | CF | | 4 | 1.A | 131,145 | 90.4598 | 113,322 | 125,273 | 130,361 | | (187) | | | 3.500 | 2.676 | MON | 365 | 4,385 | 05/26/2016 | 12/01/2045 |
| 3140EW-YT-6 | FN BC2521 - RMBS | CF | | 4 | 1.A | 430,598 | 90.4583 | 363,419 | 401,753 | 428,299 | | (838) | | | 3.500 | 2.256 | MON | 1,172 | 14,061 | 12/07/2020 | 01/01/2046 |
| 3140GS-RR-5 | FN BH4095 - RMBS | CF | | 4 | 1.A | 221,355 | 92.9420 | 199,256 | 214,388 | 220,882 | | (164) | | | 4.000 | 3.415 | MON | 715 | 8,576 | 04/11/2019 | 10/01/2047 |
| 3140H1-V9-8 | FN BJ0639 - RMBS | CF | | 4 | 1.A | 244,121 | 92.4621 | 215,131 | 232,669 | 243,482 | | (258) | | | 4.000 | 3.193 | MON | 776 | 9,307 | 11/20/2019 | 03/01/2048 |
| 3140JV-T6-9 | FN BO1472 - RMBS | CF | | 4 | 1.A | 230,673 | 85.8352 | 195,043 | 227,229 | 229,698 | | (66) | | | 3.000 | 2.827 | MON | 568 | 6,817 | 11/15/2019 | 10/01/2049 |
| 3140K1-X7-6 | FN BO6101 - RMBS | CF | | 4 | 1.A | 256,459 | 86.2480 | 218,073 | 252,844 | 255,421 | | (71) | | | 3.000 | 2.835 | MON | 632 | 7,585 | 11/19/2019 | 11/01/2049 |
| 3140K1-Z6-6 | FN BO6164 - RMBS | CF | | 4 | 1.A | 276,377 | 86.2497 | 232,915 | 270,047 | 274,582 | | (113) | | | 3.000 | 2.742 | MON | 675 | 8,101 | 01/30/2020 | 01/01/2050 |
| 3140KH-JY-8 | FN BP9278 - RMBS | CF | | 4 | 1.A | 425,609 | 82.7136 | 333,387 | 403,062 | 421,369 | | (444) | | | 2.500 | 1.842 | MON | 840 | 10,077 | 09/25/2020 | 07/01/2050 |
| 3140KP-7D-9 | FN BQ4491 - RMBS | | | 4 | 1.A | 121,611 | 78.2240 | 96,562 | 123,443 | 121,749 | | 33 | | | 2.000 | 2.172 | MON | 206 | 2,469 | 01/06/2022 | 02/01/2051 |
| 3140LQ-GU-8 | FN BT2010 - RMBS | | | 4 | 1.A | 24,474 | 81.5487 | 20,047 | 24,583 | 24,481 | | 1 | | | 2.500 | 2.545 | MON | 51 | 615 | 01/19/2022 | 02/01/2052 |
| 3140MG-3Q-2 | FN BV3506 - RMBS | | | 4 | 1.A | 494,264 | 81.5482 | 404,850 | 496,455 | 494,432 | | 26 | | | 2.500 | 2.544 | MON | 1,034 | 12,411 | 01/19/2022 | 02/01/2052 |
| 3140MS-KG-9 | FN BW1194 - RMBS | | | 4 | 1.A | 859,077 | 91.4617 | 848,144 | 927,322 | 859,237 | | 160 | | | 4.000 | 5.146 | MON | 3,091 | 3,091 | 11/01/2024 | 09/01/2052 |
| 3140Q9-XT-5 | FN CA2489 - RMBS | CF | | 4 | 1.A | 62,497 | 95.4055 | 56,752 | 59,485 | 61,929 | | (50) | | | 4.500 | 3.769 | MON | 223 | 2,677 | 06/21/2019 | 10/01/2048 |
| 3140QK-2Y-3 | FN CB0790 - RMBS | | | 4 | 1.A | 1,489,202 | 76.2889 | 1,167,658 | 1,530,575 | 1,493,332 | | 786 | | | 1.500 | 1.799 | MON | 1,913 | 22,959 | 09/27/2021 | 06/01/2051 |
| 3140QL-H4-1 | FN CB1150 - RMBS | | | 4 | 1.A | 2,670,421 | 85.0434 | 2,528,622 | 2,973,329 | 2,679,063 | | 4,573 | | | 3.000 | 4.571 | MON | 7,433 | 89,200 | 04/28/2023 | 07/01/2051 |
| 3140QN-FR-8 | FN CB2875 - RMBS | | | 4 | 1.A | 819,237 | 81.4883 | 670,542 | 822,869 | 819,457 | | 44 | | | 2.500 | 2.545 | MON | 1,714 | 20,572 | 01/19/2022 | 02/01/2052 |
| 3140QP-PQ-4 | FN CB4030 - RMBS | CF | | 4 | 1.A | 783,553 | 94.1289 | 764,177 | 811,840 | 785,859 | | 563 | | | 4.500 | 4.996 | MON | 3,044 | 37,613 | 09/23/2022 | 06/01/2052 |
| 3140QQ-D3-6 | FN CB4621 - RMBS | CF | | 4 | 1.A | 501,935 | 96.9357 | 487,846 | 503,268 | 501,899 | | (8) | | | 5.000 | 5.041 | MON | 2,097 | 25,613 | 09/15/2022 | 09/01/2052 |
| 3140QQ-GD-1 | FN CB4695 - RMBS | CF | | 4 | 1.A | 1,279,226 | 99.4544 | 1,239,893 | 1,246,696 | 1,274,825 | | (994) | | | 5.500 | 5.083 | MON | 5,714 | 70,578 | 09/13/2022 | 09/01/2052 |
| 3140QT-EU-9 | FN CB7346 - RMBS | | | 4 | 1.A | 225,829 | 102.8681 | 227,125 | 220,792 | 225,193 | | (636) | | | 6.500 | 5.770 | MON | 1,196 | 9,568 | 03/18/2024 | 10/01/2053 |
| 3140X7-CA-5 | FN FM3664 - RMBS | | | 4 | 1.A | 1,085,482 | 92.5935 | 940,431 | 1,015,656 | 1,083,312 | | (1,576) | | | 4.000 | 2.886 | MON | 3,386 | 40,626 | 09/27/2021 | 03/01/2049 |
| 3140X7-RU-5 | FN FM4098 - RMBS | CF | | 4 | 1.A | 266,197 | 93.1228 | 226,934 | 243,694 | 264,799 | | (493) | | | 4.000 | 2.582 | MON | 812 | 9,748 | 10/27/2020 | 10/01/2049 |
| 3140X7-S4-2 | FN FM4138 - RMBS | CF | | 4 | 1.A | 1,433,630 | 83.3215 | 1,132,919 | 1,359,696 | 1,418,699 | | (1,428) | | | 2.500 | 1.871 | MON | 2,833 | 33,992 | 08/27/2020 | 09/01/2050 |
| 3140X8-R7-4 | FN FM5009 - RMBS | | | 4 | 1.A | 275,803 | 95.4048 | 240,164 | 251,732 | 274,712 | | (490) | | | 4.500 | 2.950 | MON | 944 | 11,328 | 12/07/2020 | 04/01/2050 |
| 3140XD-RC-2 | FN FM9482 - RMBS | | | 4 | 1.A | 1,072,957 | 85.0275 | 1,134,624 | 1,334,420 | 1,075,767 | | 3,530 | | | 3.000 | 6.416 | MON | 3,336 | 40,033 | 10/24/2023 | 11/01/2051 |
| 3140XG-GA-1 | FN FS1092 - RMBS | | | 4 | 1.A | 79,043 | 89.4289 | 75,250 | 84,145 | 79,342 | | 91 | | | 3.500 | 4.336 | MON | 245 | 2,945 | 12/16/2022 | 04/01/2052 |
| 3140XG-GR-4 | FN FS1107 - RMBS | | | 4 | 1.A | 370,939 | 82.8623 | 315,376 | 380,603 | 371,453 | | 180 | | | 2.500 | 2.847 | MON | 793 | 9,515 | 03/18/2022 | 12/01/2051 |
| 3140XH-2U-0 | FN FS2586 - RMBS | CF | | 4 | 1.A | 1,017,484 | 95.0078 | 960,089 | 1,010,537 | 1,016,432 | | (235) | | | 4.500 | 4.408 | MON | 3,790 | 46,689 | 08/24/2022 | 08/01/2052 |
| 3140XH-4E-4 | FN FS2620 - RMBS | | | 4 | 1.A | 412,878 | 96.9328 | 407,019 | 419,899 | 413,464 | | 134 | | | 5.000 | 5.254 | MON | 1,750 | 20,995 | 09/23/2022 | 08/01/2052 |
| 3140XJ-AR-4 | FN FS2715 - RMBS | | | 4 | 1.A | 430,539 | 89.2179 | 408,833 | 458,241 | 431,482 | | 487 | | | 3.500 | 4.519 | MON | 1,337 | 16,038 | 09/15/2022 | 04/01/2052 |
| 3140XJ-C6-8 | FN FS2792 - RMBS | CF | | 4 | 1.A | 1,033,191 | 97.6010 | 989,086 | 1,013,398 | 1,030,318 | | (602) | | | 5.000 | 4.722 | MON | 4,222 | 52,004 | 08/30/2022 | 09/01/2052 |
| 3140XN-GT-5 | FN FS6509 - RMBS | | | 4 | 1.A | 149,786 | 103.6071 | 151,036 | 145,777 | 149,025 | | (761) | | | 7.000 | 5.557 | MON | 850 | 6,803 | 03/18/2024 | 11/01/2053 |
| 3140XP-JT-7 | FN FS7473 - RMBS | | | 4 | 1.A | 298,842 | 101.0786 | 299,167 | 295,974 | 298,555 | | (287) | | | 6.000 | 5.787 | MON | 1,480 | 11,839 | 03/18/2024 | 02/01/2054 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 3140XQ-QA-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | | | 4 | 1.A | 1,164,751 | 88.8039 | 1,132,558 | 1,275,347 | 1,163,645 | | (1,106) | | | 3.500 | 4.815 | MON | 3,720 | 7,440 | 10/10/2024 | 04/01/2053 |
| 31418D-3G-5 | FN MA4398 - RMBS | | | 4 | 1.A | 327,840 | 78.2245 | 313,463 | 400,722 | 331,408 | | 1,185 | | | 2.000 | 4.624 | MON | 668 | 8,014 | 09/23/2022 | 08/01/2051 |
| 31418D-GM-8 | FN MA3803 - RMBS | | | 4 | 1.A | 441,540 | 88.9209 | 380,796 | 428,241 | 437,651 | | (218) | | | 3.500 | 3.125 | MON | 1,249 | 14,988 | 01/03/2020 | 10/01/2049 |
| 31418D-H5-4 | FN MA3851 - RMBS | CF | | 4 | 1.A | 113,022 | 95.5525 | 102,335 | 107,098 | 111,289 | | (76) | | | 4.500 | 3.751 | MON | 402 | 4,819 | 11/27/2019 | 11/01/2049 |
| 31418D-SH-6 | FN MA4119 - RMBS | CF | | 4 | 1.A | 3,062,577 | 78.4413 | 2,328,029 | 2,967,861 | 3,044,488 | | (1,908) | | | 2.000 | 1.643 | MON | 4,946 | 59,357 | 08/24/2020 | 09/01/2050 |
| 31418D-SJ-2 | FN MA4120 - RMBS | CF | | 4 | 1.A | 568,984 | 82.2757 | 446,043 | 542,132 | 564,502 | | (526) | | | 2.500 | 1.906 | MON | 1,129 | 13,553 | 12/14/2020 | 09/01/2050 |
| 31418D-SJ-2 | FN MA4120 - RMBS | | | 4 | 1.A | 479,966 | 82.2757 | 375,176 | 455,999 | 474,702 | | (440) | | | 2.500 | 1.909 | MON | 950 | 11,400 | 08/11/2020 | 09/01/2050 |
| 31418D-TQ-5 | FN MA4158 - RMBS | | | 4 | 1.A | 1,032,934 | 78.4655 | 788,804 | 1,005,288 | 1,028,031 | | (556) | | | 2.000 | 1.688 | MON | 1,675 | 20,106 | 09/18/2020 | 10/01/2050 |
| 31418D-UF-7 | FN MA4181 - RMBS | CF | | 4 | 1.A | 605,668 | 73.7718 | 443,297 | 600,903 | 604,768 | | (102) | | | 1.500 | 1.409 | MON | 751 | 9,014 | 10/27/2020 | 11/01/2050 |
| 31418D-VD-1 | FN MA4211 - RMBS | | | 4 | 1.A | 372,029 | 86.1128 | 303,225 | 352,125 | 367,093 | | (325) | | | 3.000 | 2.352 | MON | 880 | 10,564 | 12/07/2020 | 12/01/2050 |
| 31418D-WS-7 | FN MA4256 - RMBS | | | 4 | 1.A | 444,452 | 81.7096 | 346,814 | 424,448 | 440,466 | | (359) | | | 2.500 | 1.976 | MON | 884 | 10,611 | 01/12/2021 | 02/01/2051 |
| 31418D-ZW-5 | FN MA4356 - RMBS | | | 4 | 1.A | 301,907 | 81.8426 | 238,598 | 291,533 | 300,243 | | (188) | | | 2.500 | 2.085 | MON | 607 | 7,288 | 04/28/2021 | 06/01/2051 |
| 31418E-6Y-1 | FN MA5386 - RMBS | | | 4 | 1.A | 637,341 | 94.0691 | 640,344 | 680,717 | 638,728 | | 1,388 | | | 4.500 | 5.376 | MON | 2,553 | 15,316 | 05/31/2024 | 06/01/2054 |
| 31418E-AP-5 | FN MA4513 - RMBS | | | 4 | 1.A | 474,526 | 85.3487 | 397,182 | 465,364 | 473,295 | | (171) | | | 3.000 | 2.749 | MON | 1,163 | 13,961 | 01/19/2022 | 01/01/2052 |
| 31418E-B9-0 | FN MA4563 - RMBS | | | 4 | 1.A | 831,669 | 81.5225 | 681,004 | 835,357 | 831,951 | | 45 | | | 2.500 | 2.544 | MON | 1,740 | 20,884 | 01/19/2022 | 03/01/2052 |
| 0829999999 | - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities | | | | | 54,602,856 | XXX | 48,710,844 | 55,374,737 | 54,455,729 | 0 | (8,494) | 0 | 0 | XXX | XXX | XXX | 155,503 | 1,642,645 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 3137BQ-YS-0 | FHMS K-056 A2 - CMBS | CF | | 4 | 1.A FE | 1,968,906 | 97.4967 | 1,949,934 | 2,000,000 | 1,991,173 | | 4,197 | | | 2.525 | 2.761 | MON | 4,208 | 50,500 | 05/06/2019 | 05/25/2026 |
| 3137FC-LD-4 | FHMS K-071 A2 - CMBS | CF | | 4 | 1.A | 2,012,363 | 96.4259 | 1,687,453 | 1,750,000 | 1,858,142 | | (38,497) | | | 3.286 | 1.013 | MON | 4,792 | 57,505 | 12/04/2020 | 11/25/2027 |
| 3137FE-BQ-2 | FHMS K-072 A2 - CMBS | CF | | 4 | 1.A | 2,029,248 | 96.7568 | 1,693,243 | 1,750,000 | 1,866,427 | | (40,616) | | | 3.444 | 1.042 | MON | 5,023 | 60,270 | 12/04/2020 | 12/25/2027 |
| 3137FG-6X-8 | FHMS K-077 A2 - CMBS | CF | | 4 | 1.A | 1,725,840 | 97.5007 | 1,413,761 | 1,450,000 | 1,574,695 | | (37,905) | | | 3.850 | 1.124 | MON | 4,652 | 55,825 | 12/04/2020 | 05/25/2028 |
| 3137FJ-Z9-3 | FHMS K-084 A2 - CMBS | CF | | 4 | 1.A | 2,073,955 | 96.7797 | 1,693,645 | 1,750,000 | 1,907,018 | | (41,767) | | | 3.780 | 1.265 | MON | 5,513 | 66,150 | 12/04/2020 | 10/25/2028 |
| 0839999999 | - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Commercial Mortgage-Backed Securities | | | | | 9,810,313 | XXX | 8,438,036 | 8,700,000 | 9,197,455 | 0 | (154,589) | 0 | 0 | XXX | XXX | XXX | 24,187 | 290,250 | XXX | XXX |
| 0909999999 | - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions | | | | | 67,444,761 | XXX | 59,798,488 | 67,114,737 | 66,690,175 | 0 | (161,817) | 0 | 0 | XXX | XXX | XXX | 188,699 | 1,963,016 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 00206R-JY-9 | AT&T INC | | | 1,2 | 2.B FE | 746,964 | 87.1639 | 701,669 | 805,000 | 750,818 | | 3,664 | | | 2.750 | 3.911 | JD | 1,845 | 16,569 | 07/02/2024 | 06/01/2031 |
| 00440E-AS-6 | CHUBB INA HOLDINGS LLC | | | 1 | 1.F FE | 1,391,627 | 99.6259 | 1,344,950 | 1,350,000 | 1,351,674 | | (8,240) | | | 3.150 | 2.528 | MS | 12,521 | 42,525 | 12/12/2019 | 03/15/2025 |
| 00914A-AF-9 | AIR LEASE CORP | | | 1 | 2.B FE | 742,223 | 99.7251 | 747,938 | 750,000 | 749,863 | | 1,615 | | | 2.300 | 2.520 | FA | 7,188 | 17,250 | 01/07/2020 | 02/01/2025 |
| 023135-BC-9 | AMAZON.COM INC | | | 1,2 | 1.E FE | 3,010,080 | 96.6060 | 2,898,180 | 3,000,000 | 3,002,992 | | (1,071) | | | 3.150 | 3.110 | FA | 33,863 | 94,500 | 08/16/2017 | 08/22/2027 |
| 025537-AV-3 | AMERICAN ELECTRIC POWER COMPANY INC | | | 1,2 | 2.B FE | 808,296 | 102.4559 | 819,647 | 800,000 | 805,923 | | (1,888) | | | 5.750 | 5.460 | MN | 7,667 | 46,000 | 09/12/2023 | 11/01/2027 |
| 03027X-AR-1 | AMERICAN TOWER CORP | | | 1,2 | 2.B FE | 2,984,280 | 96.1612 | 2,884,836 | 3,000,000 | 2,994,670 | | 1,630 | | | 3.600 | 3.662 | JJ | 49,800 | 108,000 | 12/05/2017 | 01/15/2028 |
| 03027X-BY-5 | AMERICAN TOWER CORP | | | 1,2 | 2.B FE | 790,672 | 101.5386 | 812,309 | 800,000 | 793,130 | | 1,905 | | | 5.500 | 5.798 | MS | 12,956 | 44,000 | 09/12/2023 | 03/15/2028 |
| 031162-DP-2 | AMGEN INC | | | 1,2 | 2.A FE | 698,782 | 100.5616 | 703,931 | 700,000 | 699,193 | | 229 | | | 5.150 | 5.190 | MS | 11,917 | 36,050 | 02/15/2023 | 03/02/2028 |
| 031162-DR-8 | AMGEN INC | | | 1,2 | 2.A FE | 829,019 | 98.7053 | 812,345 | 823,000 | 828,173 | | (480) | | | 5.250 | 5.153 | MS | 14,282 | 34,020 | 07/02/2024 | 03/02/2033 |
| 038222-AS-4 | APPLIED MATERIALS INC | | | 1,2 | 1.F FE | 99,806 | 100.1946 | 100,195 | 100,000 | 99,826 | | 20 | | | 4.800 | 4.844 | JD | 213 | 2,453 | 06/06/2024 | 06/15/2029 |
| 03938L-BE-3 | ARCELORMITTAL SA | | C | 1,2 | 2.C FE | 815,552 | 103.9425 | 831,540 | 800,000 | 811,221 | | (3,435) | | | 6.550 | 6.009 | MN | 4,658 | 52,400 | 09/12/2023 | 11/29/2027 |
| 05565E-BK-0 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 748,718 | 99.6881 | 747,661 | 750,000 | 749,925 | | 274 | | | 3.900 | 3.938 | AO | 6,663 | 29,250 | 04/06/2020 | 04/09/2025 |
| 05565E-CR-4 | BMW US CAPITAL LLC | | | 1,2 | 1.F FE | 299,523 | 97.9936 | 293,981 | 300,000 | 299,556 | | 33 | | | 4.650 | 4.686 | FA | 5,348 | | 08/07/2024 | 08/13/2029 |
| 05565Q-DM-7 | BP CAPITAL MARKETS PLC | | C | 1,2 | 1.E FE | 749,948 | 97.7595 | 733,196 | 750,000 | 749,995 | | 2 | | | 3.588 | 3.588 | AO | 5,756 | 26,910 | 02/08/2017 | 04/14/2027 |
| 05581K-AG-6 | BNP PARIBAS SA | | C | 2,5 | 1.E FE | 936,099 | 101.8538 | 916,684 | 900,000 | 935,747 | | (352) | | | 5.894 | 5.329 | JD | 3,831 | 26,523 | 11/15/2024 | 12/05/2034 |
| 05583J-AM-4 | BPCE SA | | C | 2,5 | 2.A FE | 818,336 | 98.6166 | 788,933 | 800,000 | 817,957 | | (379) | | | 5.748 | 5.382 | JJ | 20,693 | | 10/08/2024 | 07/19/2033 |
| 05723K-AE-0 | BAKER HUGHES HOLDINGS LLC | | | 1,2 | 1.G FE | 1,295,550 | 96.4527 | 1,253,885 | 1,300,000 | 1,298,525 | | 467 | | | 3.337 | 3.378 | JD | 1,928 | 43,381 | 12/20/2017 | 12/15/2027 |
| 06051G-HX-0 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 1,009,900 | 90.3782 | 903,782 | 1,000,000 | 1,005,705 | | (887) | | | 2.884 | 2.768 | AO | 5,528 | 28,840 | 12/19/2019 | 10/22/2030 |
| 06051G-KW-8 | BANK OF AMERICA CORP | | | 1,2,5 | 1.G FE | 1,507,025 | 100.3142 | 1,504,713 | 1,500,000 | 1,507,787 | | (601) | | | 4.948 | 4.649 | JJ | 32,781 | 24,740 | 09/09/2024 | 07/22/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 06738E-AU-9 | BARCLAYS PLC | | C | 1,2 | 2.A FE | 649,571 | 97.7329 | 586,397 | 600,000 | 620,289 | | (6,299) | | | 4.337 | 3.012 | JJ | 12,360 | 26,022 | 02/14/2020 | 01/10/2028 |
| 06738E-BY-0 | BARCLAYS PLC | | C | 1,2 | 2.A FE | 657,454 | 100.9894 | 706,926 | 700,000 | 671,903 | | 6,671 | | | 5.501 | 6.772 | FA | 15,189 | 38,507 | 09/29/2022 | 08/09/2028 |
| 08652B-AA-7 | BEST BUY CO INC | | | 1,2 | 2.A FE | 722,687 | 98.3222 | 648,927 | 660,000 | 688,796 | | (7,134) | | | 4.450 | 3.175 | AO | 7,343 | 29,370 | 12/04/2019 | 10/01/2028 |
| 097023-CY-9 | BOEING CO | | | 1,2 | 2.C FE | 545,084 | 98.4105 | 534,369 | 543,000 | 544,654 | | (264) | | | 5.150 | 5.083 | MN | 4,661 | 27,965 | 03/29/2023 | 05/01/2030 |
| 110122-EH-7 | BRISTOL-MYERS SQUIBB CO | | | 1,2 | 1.F FE | 99,977 | 99.6400 | 99,640 | 100,000 | 99,979 | | 2 | | | 5.200 | 5.203 | FA | 1,863 | 2,600 | 02/14/2024 | 02/22/2034 |
| 11135F-BA-8 | BROADCOM INC | | | 1,2 | 2.B FE | 578,715 | 99.2217 | 496,109 | 500,000 | 546,477 | | (10,178) | | | 4.750 | 2.386 | AO | 5,014 | 23,750 | 09/27/2021 | 04/15/2029 |
| 11135F-CD-1 | BROADCOM INC | | | 1,2 | 2.B FE | 1,995,860 | 96.8744 | 1,937,488 | 2,000,000 | 1,995,961 | | 101 | | | 4.800 | 4.826 | AO | 23,733 | | 09/26/2024 | 10/15/2034 |
| 126117-AV-2 | CNA FINANCIAL CORP | | | 1,2 | 2.B FE | 716,870 | 95.6459 | 631,263 | 660,000 | 688,076 | | (6,014) | | | 3.900 | 2.825 | MN | 4,290 | 25,740 | 12/03/2019 | 05/01/2029 |
| 126117-AY-6 | CNA FINANCIAL CORP | | | 1,2 | 2.A FE | 982,340 | 98.2064 | 982,064 | 1,000,000 | 983,572 | | 1,232 | | | 5.125 | 5.355 | FA | 19,361 | 26,479 | 02/08/2024 | 02/15/2034 |
| 126650-CX-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 1,092,910 | 96.8079 | 968,079 | 1,000,000 | 1,039,063 | | (11,369) | | | 4.300 | 2.988 | MS | 11,467 | 43,000 | 12/16/2019 | 03/25/2028 |
| 126650-DJ-6 | CVS HEALTH CORP | | | 1,2 | 2.B FE | 349,220 | 91.5917 | 320,571 | 350,000 | 349,534 | | 79 | | | 3.750 | 3.778 | AO | 3,281 | 13,125 | 03/26/2020 | 04/01/2030 |
| 12673P-AJ-4 | CA INC | | | 1,2 | 2.B FE | 750,000 | 98.2557 | 736,918 | 750,000 | 750,000 | | | | | 4.700 | 4.699 | MS | 10,379 | 35,250 | 03/15/2017 | 03/15/2027 |
| 14040H-CU-7 | CAPITAL ONE FINANCIAL CORP | | | 2,5 | 2.A FE | 200,000 | 99.8561 | 199,712 | 200,000 | 200,000 | | | | | 4.985 | 4.989 | JJ | 4,348 | 9,970 | 07/25/2022 | 07/24/2026 |
| 141781-BN-3 | CARGILL INC | | | 1,2 | 1.F FE | 1,245,725 | 96.0493 | 1,200,616 | 1,250,000 | 1,249,056 | | 861 | | | 0.750 | 0.820 | FA | 3,880 | 9,375 | 01/28/2021 | 02/02/2026 |
| 16882L-AA-0 | CHILE ELECTRICITY LUX MPC II SARL | | C | | 1.G FE | 700,007 | 97.2310 | 680,617 | 700,000 | 700,005 | | (2) | | | 5.580 | 5.580 | AO | 7,270 | | 10/07/2024 | 10/20/2035 |
| 172967-MS-7 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 2,332,980 | 87.1086 | 1,959,944 | 2,250,000 | 2,302,748 | | (9,097) | | | 2.572 | 2.112 | JD | 4,501 | 57,870 | 07/30/2021 | 06/03/2031 |
| 172967-MY-4 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 1,414,658 | 84.2385 | 1,179,339 | 1,400,000 | 1,410,290 | | (1,487) | | | 2.561 | 2.435 | MN | 5,976 | 35,854 | 12/20/2021 | 05/01/2032 |
| 172967-NU-1 | CITIGROUP INC | | | 1,2,5 | 1.G FE | 741,585 | 96.5228 | 723,921 | 750,000 | 741,997 | | 412 | | | 4.910 | 5.070 | MN | 3,785 | 18,413 | 08/06/2024 | 05/24/2033 |
| 20030N-BY-6 | COMCAST CORP | | | 1,2 | 1.G FE | 499,015 | 97.3410 | 486,705 | 500,000 | 499,771 | | 104 | | | 3.300 | 3.323 | FA | 6,875 | 16,500 | 01/05/2017 | 02/01/2027 |
| 20030N-EC-1 | COMCAST CORP | | | 1,2 | 1.G FE | 664,027 | 96.4871 | 652,253 | 676,000 | 665,271 | | 819 | | | 4.650 | 4.889 | FA | 11,875 | 26,784 | 06/20/2024 | 02/15/2033 |
| 205887-CJ-9 | CONAGRA BRANDS INC | | | 1 | 2.C FE | 793,376 | 100.8848 | 807,078 | 800,000 | 796,179 | | 2,115 | | | 5.300 | 5.591 | AO | 10,600 | 49,584 | 09/12/2023 | 10/01/2026 |
| 210385-AB-6 | CONSTELLATION ENERGY GENERATION LLC | | | 1,2 | 2.A FE | 797,920 | 102.0400 | 816,320 | 800,000 | 798,490 | | 433 | | | 5.600 | 5.666 | MS | 14,933 | 44,800 | 09/12/2023 | 03/01/2028 |
| 22160K-AQ-8 | COSTCO WHOLESALE CORP | | | 1,2 | 1.E FE | 626,170 | 81.3738 | 508,586 | 625,000 | 625,740 | | (94) | | | 1.750 | 1.732 | AO | 2,157 | 10,938 | 04/16/2020 | 04/20/2032 |
| 225401-AV-0 | UBS GROUP AG | | C | 1,2,5 | 1.G FE | 681,076 | 103.2708 | 722,896 | 700,000 | 687,670 | | 2,953 | | | 6.442 | 7.010 | FA | 17,537 | 45,094 | 09/02/2022 | 08/11/2028 |
| 225401-BB-3 | UBS GROUP AG | | C | 1,2,5 | 1.G FE | 615,258 | 120.3942 | 722,365 | 600,000 | 613,066 | | (1,122) | | | 9.016 | 8.629 | MN | 6,912 | 54,096 | 11/28/2022 | 11/15/2033 |
| 23311V-AJ-6 | DCP MIDSTREAM OPERATING LP | | | 1,2 | 2.C FE | 794,176 | 101.3525 | 810,820 | 800,000 | 796,054 | | 1,412 | | | 5.625 | 5.837 | JJ | 20,750 | 45,000 | 09/12/2023 | 07/15/2027 |
| 24422E-WR-6 | JOHN DEERE CAPITAL CORP | | | | 1.E FE | 478,264 | 100.5394 | 475,551 | 473,000 | 476,480 | | (1,042) | | | 4.750 | 4.489 | JJ | 10,048 | 22,468 | 03/29/2023 | 01/20/2028 |
| 24703T-AE-6 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 467,516 | 100.2955 | 475,401 | 474,000 | 470,652 | | 1,786 | | | 4.900 | 5.329 | AO | 5,807 | 23,226 | 03/29/2023 | 10/01/2026 |
| 24703T-AH-9 | DELL INTERNATIONAL LLC | | | 1,2 | 2.B FE | 640,515 | 104.7759 | 523,880 | 500,000 | 592,184 | | (15,284) | | | 6.200 | 2.523 | JJ | 14,294 | 31,000 | 09/27/2021 | 07/15/2030 |
| 251526-CD-9 | DEUTSCHE BANK AG (NEW YORK BRANCH) | | | 2,5 | 2.A FE | 1,037,290 | 89.3523 | 893,523 | 1,000,000 | 1,024,729 | | (3,973) | | | 3.547 | 3.067 | MS | 10,148 | 35,470 | 09/27/2021 | 09/18/2031 |
| 25389J-AV-8 | DIGITAL REALTY TRUST LP | | | 1,2 | 2.B FE | 477,169 | 101.5084 | 481,150 | 474,000 | 476,110 | | (625) | | | 5.550 | 5.387 | JJ | 12,130 | 26,307 | 03/29/2023 | 01/15/2028 |
| 25468P-DV-5 | TWDC ENTERPRISES 18 CORP | | | 1 | 1.G FE | 747,218 | 96.3774 | 722,831 | 750,000 | 749,244 | | 293 | | | 2.950 | 2.993 | JD | 983 | 22,125 | 06/01/2017 | 06/15/2027 |
| 256677-AN-5 | DOLLAR GENERAL CORP | | | 1,2 | 2.B FE | 785,136 | 100.3442 | 802,754 | 800,000 | 788,857 | | 2,800 | | | 5.200 | 5.643 | JJ | 20,338 | 44,836 | 09/12/2023 | 07/05/2028 |
| 25746U-DR-7 | DOMINION ENERGY INC | | | 1,2 | 2.B FE | 477,065 | 100.5501 | 475,602 | 473,000 | 476,488 | | (350) | | | 5.375 | 5.258 | MN | 3,249 | 25,424 | 03/29/2023 | 11/15/2032 |
| 260543-CY-7 | DOW CHEMICAL CO | | | 1,2 | 2.B FE | 782,144 | 99.4601 | 795,681 | 800,000 | 786,203 | | 3,100 | | | 4.800 | 5.294 | MN | 3,307 | 38,400 | 09/12/2023 | 11/30/2028 |
| 26078J-AD-2 | DUPONT DE NEMOURS INC | | | 1,2 | 2.A FE | 781,920 | 99.5577 | 796,462 | 800,000 | 786,067 | | 3,173 | | | 4.725 | 5.228 | MN | 4,830 | 37,800 | 09/12/2023 | 11/15/2028 |
| 26150T-AE-9 | DRAWBRIDGE SPECIAL OPPORTUNITIES FUND LP | | | 1,2 | 2.B FE | 1,390,000 | 97.3592 | 1,353,293 | 1,390,000 | 1,390,000 | | | | | 3.875 | 3.875 | FA | 20,348 | 53,863 | 01/20/2021 | 02/15/2026 |
| 26441C-BW-4 | DUKE ENERGY CORP | | | 1,2 | 2.B FE | 550,960 | 100.6682 | 546,628 | 543,000 | 548,195 | | (1,618) | | | 5.000 | 4.642 | JD | 1,735 | 27,150 | 03/29/2023 | 12/08/2027 |
| 29364W-BP-2 | ENTERGY LOUISIANA LLC | | | 1,2 | 1.F FE | 825,848 | 98.7286 | 789,829 | 800,000 | 825,268 | | (580) | | | 5.150 | 4.732 | MS | 16,251 | | 09/10/2024 | 09/15/2034 |
| 29379V-CD-3 | ENTERPRISE PRODUCTS OPERATING LLC | | | 1,2 | 1.G FE | 836,466 | 100.6027 | 827,960 | 823,000 | 834,956 | | (974) | | | 5.350 | 5.124 | JJ | 18,468 | 34,668 | 07/02/2024 | 01/31/2033 |
| 302635-AE-7 | FS KKR CAPITAL CORP | | | 1 | 2.C FE | 1,150,175 | 99.8750 | 1,158,550 | 1,160,000 | 1,159,827 | | 2,027 | | | 4.125 | 4.306 | FA | 19,938 | 47,850 | 11/13/2019 | 02/01/2025 |
| 30312P-AA-2 | FNA 2019-1 LLC | | | | 1.F PL | 333,984 | 94.2500 | 314,780 | 333,984 | 333,984 | | | | | 3.000 | 3.000 | MON | 584 | 10,034 | 12/04/2019 | 12/10/2031 |
| 37045X-CV-6 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 649,181 | 99.6289 | 647,588 | 650,000 | 649,975 | | 164 | | | 2.900 | 2.926 | FA | 6,545 | 18,850 | 01/06/2020 | 02/26/2025 |
| 37045X-EZ-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | | 1,2 | 2.B FE | 900,189 | 98.4761 | 886,285 | 900,000 | 900,203 | | 14 | | | 4.900 | 4.894 | AO | 14,088 | | 09/04/2024 | 10/06/2029 |
| 378272-BR-8 | GLENCORE FUNDING LLC | | | 1 | 2.A FE | 150,000 | 100.7252 | 151,088 | 150,000 | 150,000 | | | | | 5.338 | 5.338 | AO | 1,935 | 4,004 | 03/26/2024 | 04/04/2027 |
| 38141G-A9-5 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 2.A FE | 954,468 | 101.6418 | 914,776 | 900,000 | 953,440 | | (1,028) | | | 5.851 | 5.044 | AO | 9,654 | 26,330 | 10/07/2024 | 04/25/2035 |
| 38141G-YB-4 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 970,662 | 85.1457 | 936,603 | 1,100,000 | 975,956 | | 5,294 | | | 2.615 | 4.453 | AO | 5,513 | 14,383 | 09/09/2024 | 04/22/2032 |
| 38141G-ZR-8 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 463,820 | 97.1507 | 485,754 | 500,000 | 478,636 | | 6,728 | | | 3.615 | 5.150 | MS | 5,322 | 18,075 | 09/21/2022 | 03/15/2028 |
| 38141G-ZU-1 | GOLDMAN SACHS GROUP INC | | | 1,2,5 | 1.F FE | 537,866 | 98.9354 | 541,177 | 547,000 | 541,299 | | 1,973 | | | 4.482 | 4.838 | FA | 8,717 | 24,517 | 03/29/2023 | 08/23/2028 |
| 404121-AJ-4 | HCA INC | | | 1,2 | 2.C FE | 422,998 | 101.1624 | 419,824 | 415,000 | 420,652 | | (1,370) | | | 5.625 | 5.176 | MS | 7,781 | 23,344 | 03/24/2023 | 09/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 404280-CT-4 | HSBC HOLDINGS PLC | | C | 1,2,5 | 1.G FE | 218,016 | 84.5778 | 253,733 | 300,000 | 233,236 | | 7,195 | | | 2.804 | 6.714 | MN | 865 | 8,412 | 10/18/2022 | 05/24/2032 |
| 42824C-BV-0 | HEWLETT PACKARD ENTERPRISE CO | | | 1,2 | 2.B FE | 346,773 | 96.3859 | 337,351 | 350,000 | 346,845 | | 72 | | | 5.000 | 5.118 | AO | 4,618 | | 09/12/2024 | 10/15/2034 |
| 437076-BT-8 | HOME DEPOT INC | | | 1,2 | 1.F FE | 2,947,860 | 95.7819 | 2,873,457 | 3,000,000 | 2,984,107 | | 5,582 | | | 2.800 | 3.006 | MS | 24,967 | 84,000 | 11/29/2017 | 09/14/2027 |
| 46625H-MN-7 | JPMORGAN CHASE & CO | | | 2 | 1.F FE | 429,588 | 99.6489 | 398,596 | 400,000 | 402,049 | | (3,726) | | | 3.900 | 2.933 | JJ | 7,193 | 15,600 | 10/24/2016 | 07/15/2025 |
| 46625H-RS-1 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 730,758 | 98.0971 | 686,680 | 700,000 | 707,252 | | (4,844) | | | 3.200 | 2.444 | JD | 996 | 22,400 | 11/21/2019 | 06/15/2026 |
| 46625H-RV-4 | JPMORGAN CHASE & CO | | | 1,2 | 1.F FE | 204,557 | 97.4282 | 199,728 | 205,000 | 204,916 | | 46 | | | 2.950 | 2.974 | AO | 1,512 | 6,048 | 07/14/2016 | 10/01/2026 |
| 46647P-DG-8 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 195,730 | 100.0068 | 200,014 | 200,000 | 196,840 | | 498 | | | 4.851 | 5.282 | JJ | 4,204 | 9,702 | 09/21/2022 | 07/25/2028 |
| 46647P-DR-4 | JPMORGAN CHASE & CO | | | 1,2,5 | 1.E FE | 1,047,030 | 99.9799 | 999,799 | 1,000,000 | 1,045,734 | | (1,296) | | | 5.350 | 4.686 | JD | 4,458 | 26,750 | 09/09/2024 | 06/01/2034 |
| 478160-BJ-2 | JOHNSON & JOHNSON | | | 1,2 | 1.A FE | 1,215,676 | 96.4330 | 1,060,763 | 1,100,000 | 1,169,504 | | (6,518) | | | 4.375 | 3.543 | JD | 3,476 | 48,125 | 01/05/2017 | 12/05/2033 |
| 501044-DP-3 | KROGER CO | | | 1,2 | 2.B FE | 498,930 | 86.6717 | 433,359 | 500,000 | 499,401 | | 105 | | | 2.200 | 2.224 | MN | 1,833 | 11,000 | 04/21/2020 | 05/01/2030 |
| 53944Y-BA-0 | LLOYDS BANKING GROUP PLC | | C | 2 | 1.G FE | 250,000 | 101.1143 | 252,786 | 250,000 | 250,000 | | | | | 5.721 | 5.720 | JD | 1,033 | 7,151 | 05/29/2024 | 06/05/2030 |
| 548661-DR-5 | LOWE'S COMPANIES INC | | | 1,2 | 2.A FE | 961,614 | 95.1673 | 856,506 | 900,000 | 930,199 | | (6,597) | | | 3.650 | 2.789 | AO | 7,848 | 32,850 | 12/12/2019 | 04/05/2029 |
| 571903-BL-6 | MARRIOTT INTERNATIONAL INC | | | 1,2 | 2.B FE | 519,766 | 99.7181 | 520,528 | 522,000 | 520,361 | | 335 | | | 4.900 | 4.982 | AO | 5,400 | 25,578 | 03/29/2023 | 04/15/2029 |
| 59217G-EG-0 | METROPOLITAN LIFE GLOBAL FUNDING I | | | | 1.D FE | 249,485 | 90.3321 | 225,830 | 250,000 | 249,710 | | 50 | | | 2.950 | 2.974 | AO | 1,680 | 7,375 | 04/03/2020 | 04/09/2030 |
| 606822-CN-2 | MITSUBISHI UFJ FINANCIAL GROUP INC | | C | 2 | 1.G FE | 496,980 | 101.2591 | 506,296 | 500,000 | 498,025 | | 471 | | | 5.354 | 5.471 | MS | 8,031 | 26,770 | 09/21/2022 | 09/13/2028 |
| 61746B-EF-9 | MORGAN STANLEY | | | 1 | 1.G FE | 1,000,370 | 98.0704 | 980,704 | 1,000,000 | 1,000,093 | | (43) | | | 3.625 | 3.620 | JJ | 16,212 | 36,250 | 04/28/2017 | 01/20/2027 |
| 61747Y-EV-3 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 814,664 | 103.5746 | 828,597 | 800,000 | 810,405 | | (3,345) | | | 6.296 | 5.785 | AO | 10,214 | 50,368 | 09/12/2023 | 10/18/2028 |
| 61747Y-FE-0 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 1,033,530 | 98.0477 | 980,477 | 1,000,000 | 1,032,588 | | (942) | | | 5.250 | 4.770 | AO | 10,208 | 26,250 | 09/09/2024 | 04/21/2034 |
| 61747Y-FM-2 | MORGAN STANLEY | | | 2 | 2.A FE | 1,500,000 | 100.2749 | 1,504,124 | 1,500,000 | 1,500,000 | | | | | 5.942 | 5.941 | FA | 35,652 | 44,565 | 02/05/2024 | 02/07/2039 |
| 61747Y-FT-7 | MORGAN STANLEY | | | 1,2,5 | 1.E FE | 359,419 | 98.9167 | 356,100 | 360,000 | 359,440 | | 21 | | | 5.320 | 5.341 | JJ | 8,618 | | 07/24/2024 | 07/19/2035 |
| 61774A-AD-5 | MORGAN STANLEY DIRECT LENDING FUND | | | 1,2 | 2.C FE | 2,862,768 | 98.6038 | 2,829,929 | 2,870,000 | 2,866,782 | | 1,421 | | | 4.500 | 4.556 | FA | 50,225 | 129,150 | 02/08/2022 | 02/11/2027 |
| 637432-PA-7 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.E FE | 504,730 | 103.4181 | 517,091 | 500,000 | 504,313 | | (403) | | | 5.800 | 5.659 | JJ | 13,372 | 29,000 | 11/16/2023 | 01/15/2033 |
| 63743H-FJ-6 | NATIONAL RURAL UTILITIES COOPERATIVE FIN | | | 1,2 | 1.F FE | 499,590 | 100.8198 | 504,099 | 500,000 | 499,684 | | 76 | | | 5.050 | 5.069 | MS | 7,435 | 25,250 | 08/04/2023 | 09/15/2028 |
| 63861V-AK-3 | NATIONWIDE BUILDING SOCIETY | | C | | 1.E FE | 900,000 | 100.1983 | 901,785 | 900,000 | 900,000 | | | | | 5.127 | 5.127 | JJ | 19,483 | | 07/22/2024 | 07/29/2029 |
| 65339K-CM-0 | NEXTERA ENERGY CAPITAL HOLDINGS INC | | | 1,2 | 2.A FE | 781,912 | 100.1871 | 801,497 | 800,000 | 786,573 | | 3,609 | | | 4.900 | 5.460 | FA | 13,393 | 39,200 | 09/12/2023 | 02/28/2028 |
| 654106-AK-9 | NIKE INC | | | 1,2 | 1.E FE | 545,360 | 91.1022 | 455,511 | 500,000 | 524,927 | | (4,502) | | | 2.850 | 1.824 | MS | 3,721 | 14,250 | 04/16/2020 | 03/27/2030 |
| 65473P-AJ-4 | NISOURCE INC | | | 1,2 | 2.B FE | 498,155 | 93.4322 | 467,161 | 500,000 | 498,944 | | 177 | | | 3.600 | 3.644 | MN | 3,000 | 18,000 | 04/07/2020 | 05/01/2030 |
| 66815L-2M-0 | NORTHWESTERN MUTUAL GLOBAL FUNDING | | | | 1.A FE | 374,884 | 99.8650 | 374,494 | 375,000 | 374,917 | | 22 | | | 4.900 | 4.907 | JD | 970 | 18,375 | 06/05/2023 | 06/12/2028 |
| 681919-BB-1 | OMNICOM GROUP INC | | | 1,2 | 2.A FE | 798,381 | 87.7036 | 777,054 | 886,000 | 805,441 | | 6,752 | | | 2.450 | 4.350 | AO | 3,678 | 13,916 | 07/02/2024 | 04/30/2030 |
| 682680-BL-6 | ONEOK INC | | | 1,2 | 2.B FE | 1,249,700 | 103.0080 | 1,287,600 | 1,250,000 | 1,249,751 | | 28 | | | 6.050 | 6.053 | MS | 25,208 | 77,095 | 08/10/2023 | 09/01/2033 |
| 68327L-AD-8 | ONTARIO TEACHERS' CADILLAC FAIRVIEW PROP | | | 1,2 | 1.E FE | 1,187,304 | 83.0515 | 996,618 | 1,200,000 | 1,191,031 | | 1,194 | | | 2.500 | 2.621 | AO | 6,333 | 30,000 | 10/07/2021 | 10/15/2031 |
| 69353R-EQ-7 | PNC BANK NA (DELAWARE) | | | 2 | 1.F FE | 711,972 | 99.3128 | 720,018 | 725,000 | 724,164 | | 1,970 | | | 3.250 | 3.533 | JD | 1,964 | 23,563 | 03/02/2018 | 06/01/2025 |
| 709599-BM-5 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 1,260,138 | 95.5579 | 1,194,474 | 1,250,000 | 1,253,012 | | (2,035) | | | 1.700 | 1.529 | JD | 944 | 21,250 | 05/27/2021 | 06/15/2026 |
| 709599-BV-5 | PENSKE TRUCK LEASING CO LP | | | 1,2 | 2.B FE | 2,001,560 | 104.8283 | 2,096,566 | 2,000,000 | 2,001,460 | | (219) | | | 6.200 | 6.185 | JD | 5,511 | 124,000 | 11/16/2023 | 06/15/2030 |
| 743315-AW-3 | PROGRESSIVE CORP | | | 1,2 | 1.F FE | 125,000 | 92.3989 | 115,499 | 125,000 | 125,000 | | | | | 3.200 | 3.200 | MS | 1,056 | 4,000 | 03/17/2020 | 03/26/2030 |
| 75513E-CW-9 | RTX CORP | | | 1,2 | 2.A FE | 53,129 | 105.2053 | 52,603 | 50,000 | 53,098 | | (31) | | | 6.100 | 5.225 | MS | 898 | | 11/15/2024 | 03/15/2034 |
| 7591EP-AQ-3 | REGIONS FINANCIAL CORP | | | 1,2 | 2.A FE | 249,238 | 98.8993 | 247,248 | 250,000 | 249,939 | | 158 | | | 2.250 | 2.315 | MN | 672 | 5,625 | 05/13/2020 | 05/18/2025 |
| 75951A-AQ-1 | RELIANCE STANDARD LIFE GLOBAL FUNDING II | | | 1 | 1.E FE | 500,000 | 93.6756 | 468,378 | 500,000 | 500,000 | | | | | 1.512 | 1.512 | MS | 1,953 | 7,560 | 09/21/2021 | 09/28/2026 |
| 78009P-EH-0 | NATWEST GROUP PLC | | C | 2,5 | 1.G FE | 593,315 | 98.5147 | 492,574 | 500,000 | 559,185 | | (10,787) | | | 5.076 | 2.294 | JJ | 10,857 | 25,380 | 09/27/2021 | 01/27/2030 |
| 785592-AS-5 | SABINE PASS LIQUEFACTION LLC | | | 1,2 | 2.A FE | 470,095 | 100.0413 | 476,197 | 476,000 | 472,592 | | 1,425 | | | 5.000 | 5.349 | MS | 7,008 | 23,800 | 03/29/2023 | 03/15/2027 |
| 80281L-AG-0 | SANTANDER UK GROUP HOLDINGS PLC | | C | 2,5 | 2.A FE | 547,915 | 96.1856 | 480,928 | 500,000 | 526,929 | | (6,631) | | | 3.823 | 2.136 | MN | 3,080 | 19,115 | 09/29/2021 | 11/03/2028 |
| 80281L-AT-2 | SANTANDER UK GROUP HOLDINGS PLC | | C | 2,5 | 2.A FE | 700,000 | 102.9899 | 720,929 | 700,000 | 700,000 | | | | | 6.534 | 6.538 | JJ | 21,726 | 45,738 | 01/03/2023 | 01/10/2029 |
| 808513-CE-3 | CHARLES SCHWAB CORP | | | 1,2,5 | 1.F FE | 3,210,000 | 102.5721 | 3,077,163 | 3,000,000 | 3,204,994 | | (5,006) | | | 5.853 | 4.851 | MN | 20,486 | 87,795 | 09/26/2024 | 05/19/2034 |
| 811243-AE-4 | SCULPTOR ALTERNATIVE SOLUTIONS LLC | | | | 2.C FE | 1,000,000 | 87.9100 | 879,100 | 1,000,000 | 1,000,000 | | | | | 6.000 | 5.997 | MN | 7,667 | 60,000 | 03/11/2022 | 05/15/2029 |
| 844741-BK-3 | SOUTHWEST AIRLINES CO | | | 1,2 | 2.A FE | 785,424 | 100.4806 | 803,845 | 800,000 | 790,180 | | 3,634 | | | 5.125 | 5.668 | JD | 1,822 | 41,000 | 09/12/2023 | 06/15/2027 |
| 855244-AP-4 | STARBUCKS CORP | | | 1,2 | 2.A FE | 748,178 | 96.5522 | 724,142 | 750,000 | 749,415 | | 172 | | | 3.500 | 3.526 | MS | 8,750 | 26,250 | 02/26/2018 | 03/01/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 857477-AT-0 | STATE STREET CORP | | | | 1.F FE | 449,397 | 99.2775 | 446,749 | 450,000 | 449,957 | | 67 | | | 3.550 | 3.566 | FA | 5,902 | 15,975 | 08/13/2015 | 08/18/2025 |
| 86275#-AA-1 | STRATEGIC CR | | | | 2.B PL | 184,978 | 94.6400 | 175,084 | 185,000 | 184,997 | | 7 | | | 4.250 | 4.254 | N/A | 2,621 | 7,863 | 03/19/2021 | 04/01/2026 |
| 86562M-CW-8 | SUMITOMO MITSUI FINANCIAL GROUP INC | | C | | 1.G FE | 400,000 | 102.5277 | 410,111 | 400,000 | 400,000 | | | | | 5.710 | 5.710 | JJ | 10,659 | 22,840 | 01/03/2023 | 01/13/2030 |
| 87161C-AN-5 | SYNOVUS FINANCIAL CORP | | | 1,2 | 2.C FE | 99,890 | 99.8642 | 99,864 | 100,000 | 99,976 | | 37 | | | 5.200 | 5.240 | FA | 2,022 | 5,200 | 08/04/2022 | 08/11/2025 |
| 87264A-BX-2 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 860,480 | 82.8307 | 828,307 | 1,000,000 | 865,671 | | 5,191 | | | 2.250 | 4.549 | MN | 2,875 | 11,250 | 09/09/2024 | 11/15/2031 |
| 87264A-CV-5 | T-MOBILE USA INC | | | 1,2 | 2.B FE | 815,978 | 98.9492 | 791,594 | 800,000 | 815,404 | | (573) | | | 5.200 | 4.901 | JJ | 19,182 | | 12/10/2024 | 01/15/2033 |
| 89236T-GT-6 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 504,885 | 99.6518 | 498,259 | 500,000 | 500,125 | | (1,066) | | | 1.800 | 1.584 | FA | 3,450 | 9,000 | 05/20/2020 | 02/13/2025 |
| 89236T-KQ-7 | TOYOTA MOTOR CREDIT CORP | | | 1 | 1.E FE | 477,079 | 99.6956 | 472,557 | 474,000 | 476,034 | | (614) | | | 4.625 | 4.472 | JJ | 10,291 | 21,923 | 03/29/2023 | 01/12/2028 |
| 89680Y-AC-9 | TRITON CONTAINER INTERNATIONAL LTD | | C | 1,2 | 2.C FE | 199,372 | 84.5411 | 169,082 | 200,000 | 199,574 | | 59 | | | 3.150 | 3.187 | JD | 280 | 6,300 | 05/27/2021 | 06/15/2031 |
| 902613-AP-3 | UBS GROUP AG | | C | 2 | 1.G FE | 385,296 | 99.2271 | 396,908 | 400,000 | 390,712 | | 2,453 | | | 4.751 | 5.515 | MN | 2,587 | 19,004 | 09/21/2022 | 05/12/2028 |
| 907818-GB-8 | UNION PACIFIC CORP | | | 1,2 | 1.G FE | 470,624 | 96.2457 | 458,130 | 476,000 | 471,452 | | 456 | | | 4.500 | 4.644 | JJ | 9,580 | 21,420 | 03/29/2023 | 01/20/2033 |
| 91159H-HZ-6 | US BANCORP | | | 2 | 1.G FE | 499,425 | 98.7781 | 493,891 | 500,000 | 499,957 | | 118 | | | 1.450 | 1.474 | MN | 987 | 7,250 | 05/08/2020 | 05/12/2025 |
| 91159H-JL-5 | US BANCORP | | | 1,2,5 | 1.F FE | 209,670 | 95.4368 | 205,189 | 215,000 | 209,874 | | 204 | | | 4.839 | 5.174 | FA | 4,335 | | 08/06/2024 | 02/01/2034 |
| 91324P-DX-7 | UNITEDHEALTH GROUP INC | | | 1 | 1.F FE | 991,570 | 85.9909 | 859,909 | 1,000,000 | 995,252 | | 828 | | | 2.000 | 2.094 | MN | 2,556 | 20,000 | 05/13/2020 | 05/15/2030 |
| 92277G-AU-1 | VENTAS REALTY LP | | | 1,2 | 2.A FE | 497,530 | 90.2755 | 451,378 | 500,000 | 498,702 | | 235 | | | 3.000 | 3.056 | JJ | 6,917 | 15,000 | 08/12/2019 | 01/15/2030 |
| 928563-AL-9 | VMWARE LLC | | | 1,2 | 2.B FE | 856,780 | 83.0272 | 830,272 | 1,000,000 | 862,249 | | 5,469 | | | 2.200 | 4.640 | FA | 8,311 | | 09/09/2024 | 08/15/2031 |
| 929160-BC-2 | VULCAN MATERIALS CO | | | 1,2 | 2.B FE | 81,910 | 99.8062 | 81,841 | 82,000 | 81,911 | | 1 | | | 5.350 | 5.364 | JD | 500 | | 11/18/2024 | 12/01/2034 |
| 949746-RW-3 | WELLS FARGO & CO | | | | 2.A FE | 498,285 | 97.8728 | 489,364 | 500,000 | 499,749 | | 186 | | | 3.000 | 3.040 | AO | 2,875 | 15,000 | 04/15/2016 | 04/22/2026 |
| 95000U-2A-0 | WELLS FARGO & CO | | | 2,5 | 2.A FE | 566,590 | 96.4575 | 482,288 | 500,000 | 530,131 | | (8,556) | | | 3.584 | 1.510 | MN | 1,941 | 17,920 | 08/07/2020 | 05/22/2028 |
| 95000U-3A-9 | WELLS FARGO & CO | | | 1,2,5 | 2.A FE | 1,071,785 | 99.5428 | 1,094,971 | 1,100,000 | 1,079,691 | | 3,557 | | | 4.808 | 5.326 | JJ | 22,918 | 52,888 | 09/21/2022 | 07/25/2028 |
| 95000U-3F-8 | WELLS FARGO & CO | | | 1,2,5 | 1.E FE | 830,072 | 99.7392 | 797,914 | 800,000 | 829,486 | | (586) | | | 5.557 | 5.022 | JJ | 19,264 | | 10/07/2024 | 07/25/2034 |
| 95040Q-AK-0 | WELLTOWER OP LLC | | | 1,2 | 2.A FE | 831,399 | 96.0152 | 796,926 | 830,000 | 830,452 | | (205) | | | 2.700 | 2.673 | FA | 8,466 | 22,410 | 12/12/2019 | 02/15/2027 |
| 962166-BY-9 | WEYERHAEUSER CO | | | 1,2 | 2.B FE | 492,350 | 94.6681 | 473,341 | 500,000 | 495,585 | | 733 | | | 4.000 | 4.188 | AO | 4,222 | 20,000 | 03/26/2020 | 04/15/2030 |
| 1019999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations | | | | | | 108,794,748 | XXX | 105,059,115 | 108,153,984 | 108,426,706 | 0 | (56,758) | 0 | 0 | XXX | XXX | XXX | 1,254,755 | 3,709,364 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 00971A-AA-0 | AJAXM 21A A1 - CMO/RMBS | | | 4 | 1.A FE | 66,174 | 86.7710 | 57,421 | 66,175 | 66,177 | | 3 | | | 1.065 | 1.079 | MON | 12 | 705 | 01/22/2021 | 09/25/2065 |
| 03465C-AA-3 | AOMT 2021-1 A1 - RMBS | | | 4 | 1.A FE | 27,258 | 85.7886 | 23,385 | 27,258 | 27,255 | | (1) | | | 0.909 | 0.898 | MON | 21 | 248 | 03/08/2021 | 01/25/2066 |
| 03465D-AA-1 | AOMT 2021-2 A1 - CMO/RMBS | | | 4 | 1.A | 49,001 | 81.4663 | 39,905 | 48,984 | 48,991 | | (2) | | | 0.985 | 0.972 | MON | 40 | 482 | 05/12/2021 | 04/26/2066 |
| 03465H-AA-2 | AOMT 215 A1 - CMO/RMBS | | | 4 | 1.A | 58,525 | 84.2579 | 49,313 | 58,526 | 58,523 | | (1) | | | 0.951 | 1.019 | MON | 46 | 557 | 08/30/2021 | 07/26/2066 |
| 10569T-AA-6 | BRAVO 2021-NQM1 A1 - CMO/RMBS | | | 4 | 1.A | 27,377 | 92.1938 | 25,240 | 27,377 | 27,375 | | (1) | | | 0.941 | 1.022 | MON | 21 | 258 | 06/04/2021 | 02/25/2049 |
| 12564E-AD-4 | CIM 2021-J2 A4 - CMO/RMBS | | | 4 | 1.A | 744,921 | 86.7813 | 630,492 | 726,531 | 740,900 | | (1,220) | | | 2.500 | 2.037 | MON | 1,514 | 18,163 | 03/29/2021 | 04/25/2051 |
| 126407-AA-3 | CSMC 2021-NQM1 A1 - CMO/RMBS | | | 4 | 1.A FE | 25,810 | 86.8848 | 22,425 | 25,811 | 25,809 | | 0 | | | 0.809 | 0.801 | MON | 17 | 209 | 01/22/2021 | 05/26/2065 |
| 12656T-AB-4 | CSMC 2021-RPL2 A1A - CMO/RMBS | | | 4 | 1.A FE | 64,507 | 82.0070 | 52,900 | 64,507 | 64,503 | | (1) | | | 1.115 | 1.112 | MON | 60 | 719 | 01/26/2021 | 01/26/2060 |
| 12656Y-AA-5 | COLT 2021-2R A1 - CMO/RMBS | | | 4 | 1.A FE | 23,342 | 85.2260 | 19,893 | 23,342 | 23,341 | | 0 | | | 0.798 | 0.796 | MON | 16 | 186 | 02/12/2021 | 07/27/2054 |
| 12659P-AA-1 | CSMC 2021-NQM4 A1 - CMO/RMBS | | | 4 | 1.A FE | 118,842 | 84.9604 | 100,969 | 118,843 | 118,832 | | (3) | | | 1.101 | 1.094 | MON | 109 | 1,308 | 06/29/2021 | 05/25/2066 |
| 12661G-AA-7 | CSMC 2021-RPL3 A1 - CMO/RMBS | | | 4 | 1.A FE | 199,119 | 86.2214 | 169,082 | 196,102 | 198,895 | | (60) | | | 2.000 | 1.939 | MON | 327 | 3,922 | 03/01/2021 | 01/26/2060 |
| 126673-UR-1 | CWL 2004-15 MV5 - RMBS | | | 4,5 | 1.A FM | 21,181 | 98.7238 | 20,859 | 21,128 | 21,121 | | 7 | | | 5.803 | 5.974 | MON | 20 | 812 | 06/08/2021 | 04/25/2035 |
| 12670F-AA-8 | CWL 2007-9 1A - RMBS | | | 4,5 | 1.A FM | 35,855 | 85.6048 | 32,751 | 38,258 | 35,650 | | 87 | | | 4.653 | 6.038 | MON | 30 | 1,417 | 06/10/2021 | 02/25/2036 |
| 161919-AV-7 | CHASE 2411 A9A - RMBS | | | 4 | 1.A FE | 1,000,313 | 99.3438 | 993,438 | 1,000,000 | 1,000,312 | | 0 | | | 6.000 | (0.001) | MON | 5,000 | | 12/13/2024 | 11/25/2055 |
| 19685W-AA-9 | COLT 2021-2 A1 - CMO/RMBS | | | 4 | 1.A FE | 80,530 | 81.0703 | 65,286 | 80,531 | 80,528 | | (1) | | | 0.924 | 0.922 | MON | 62 | 744 | 07/22/2021 | 08/25/2066 |
| 19688B-AA-2 | COLT 2021-1R A1 - CMO/RMBS | | | 4 | 1.A FE | 20,850 | 87.9569 | 18,339 | 20,850 | 20,849 | | 0 | | | 0.857 | 0.855 | MON | 3 | 181 | 01/08/2021 | 05/25/2065 |
| 19688D-AA-8 | COLT 2021-3R A1 - CMO/RMBS | | | 4 | 1.A FE | 45,055 | 93.2482 | 42,014 | 45,056 | 45,054 | | (1) | | | 1.051 | 1.049 | MON | 39 | 474 | 04/30/2021 | 12/26/2064 |
| 19688G-AA-1 | COLT 2021-4 A1 - CMO/RMBS | | | 4 | 1.A FE | 747,262 | 83.3356 | 622,742 | 747,270 | 747,216 | | (15) | | | 1.397 | 1.391 | MON | 870 | 10,439 | 10/14/2021 | 10/25/2066 |
| 23245Q-AA-7 | CWALT 2006-OA21 A1 - CMO/RMBS | | | 4,5 | 1.A FM | 66,347 | 85.5343 | 80,921 | 94,607 | 58,746 | | (493) | | | 4.675 | 18.366 | MON | 147 | 4,245 | 04/13/2020 | 03/20/2047 |
| 32028K-AE-6 | FFML 2006-FF17 A5 - RMBS | | | 4,5 | 1.A FM | 227,576 | 85.8234 | 210,015 | 244,705 | 232,926 | | 217 | | | 4.603 | 5.708 | MON | 188 | 5,233 | 02/19/2020 | 12/25/2036 |
| 36167H-AA-3 | GCAT 21NQM3 A1 - CMO/RMBS | | | 4 | 1.A | 92,420 | 82.2552 | 76,021 | 92,421 | 92,416 | | (1) | | | 1.091 | 1.091 | MON | 84 | 1,008 | 06/18/2021 | 05/25/2066 |
| 36167T-AA-7 | GCAT 2021-NQM1 A1 - CMO/RMBS | | | 4 | 1.A | 47,826 | 83.9250 | 40,138 | 47,827 | 47,821 | | (2) | | | 0.874 | 0.864 | MON | 35 | 418 | 03/03/2021 | 01/25/2066 |
| 36168H-AA-2 | GCAT 21NQM4 A1 - CMO/RMBS | | | 4 | 1.A | 191,758 | 79.5431 | 152,531 | 191,759 | 191,746 | | (2) | | | 1.093 | 1.093 | MON | 175 | 2,096 | 08/24/2021 | 08/25/2066 |
| 38177U-AA-8 | GCPAF 201 A2 - CMO/RMBS | | C | 4 | 1.E FE | 583,863 | 98.3208 | 574,059 | 583,863 | 583,863 | | | | | 3.208 | 3.222 | JAJO | 3,642 | 20,759 | 11/02/2020 | 01/22/2029 |
| 41162D-AF-6 | HVMLT 2006-12 2AA - RMBS | | | 4,5 | 1.A FM | 163,188 | 86.8159 | 163,784 | 188,656 | 172,998 | | 2,755 | | | 4.861 | 12.619 | MON | 331 | 6,607 | 04/16/2020 | 12/19/2036 |
| 452761-AA-7 | IMPRL 2021-NQM2 A1 - CMO/RMBS | | | 4 | 1.A | 124,110 | 82.4347 | 102,311 | 124,111 | 124,100 | | (4) | | | 1.073 | 1.063 | MON | 111 | 1,332 | 08/20/2021 | 09/25/2056 |
| 452766-AA-6 | IMPRL 2022-NQM1 A1 - CMO/RMBS | | | 4 | 1.A | 92,789 | 90.2331 | 99,305 | 110,054 | 93,873 | | 1,028 | | | 2.493 | 6.071 | MON | 229 | 2,744 | 11/09/2023 | 02/25/2067 |
| 46591L-AC-5 | JPMMT 19INV3 A3 - CMO/RMBS | | | 4 | 1.A | 86,461 | 87.1717 | 73,531 | 84,352 | 85,093 | | (233) | | | 3.500 | 2.996 | MON | 246 | 2,952 | 09/23/2021 | 05/25/2050 |
| 46591L-BF-7 | JPMMT 19INV3 A13 - CMO/RMBS | | | 4 | 1.A | 125,685 | 87.1717 | 106,955 | 122,694 | 121,476 | | (1,017) | | | 3.500 | 3.895 | MON | 72 | 4,294 | 09/23/2021 | 05/25/2050 |

# 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 B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 46657C-AD-4 | JPMMT 238 A4 - RMBS | CF | | 4 | 1.A | 424,885 | 99.4688 | 429,738 | 432,033 | 424,984 | | 71 | | | 6.000 | 6.091 | MON | 2,160 | 27,937 | 09/21/2023 | 02/25/2054 |
| 552757-AA-4 | MFRA 2020-NQM3 A1 - RMBS | | | 4 | 1.A | 53,280 | 91.5691 | 48,789 | 53,281 | 53,269 | | (3) | | | 1.014 | 0.997 | MON | 45 | 540 | 12/04/2020 | 01/26/2065 |
| 55283F-AA-6 | MFRA 21NQM1 A1 - CMO/RMBS | | | 4 | 1.A | 35,735 | 90.7708 | 32,437 | 35,735 | 35,727 | | (3) | | | 1.153 | 1.140 | MON | 34 | 412 | 04/09/2021 | 04/25/2065 |
| 59981B-AC-8 | MCMLT 19GS1 A1 - CMO/RMBS | | | 4 | 1.A | 72,890 | 96.4214 | 70,435 | 73,050 | 72,912 | | 3 | | | 2.750 | 2.775 | MON | 167 | 2,009 | 04/16/2020 | 07/25/2059 |
| 59981T-AC-9 | MCMLT 2019-GS2 A1 - CMO/RMBS | | | 4 | 1.A | 134,958 | 95.7573 | 129,515 | 135,254 | 134,993 | | 7 | | | 2.750 | 2.775 | MON | 310 | 3,719 | 04/16/2020 | 08/25/2059 |
| 61744C-QB-5 | MSAC 2005-WMC3 M5 - RMBS | | | 4,5 | 1.A FM | 185,876 | 94.6251 | 176,992 | 187,045 | 187,039 | | 366 | | | 5.443 | 5.518 | MON | 170 | 6,694 | 02/04/2020 | 03/25/2035 |
| 61776F-AC-4 | MSRM 242 A2 - RMBS | CF | | 4 | 1.A | 464,700 | 99.2188 | 465,286 | 468,950 | 464,738 | | 44 | | | 6.000 | 6.036 | MON | 2,345 | 20,358 | 04/26/2024 | 03/25/2054 |
| 64828B-AA-9 | NRZT 2021-NQM1R A1 - CMO/RMBS | | | 4 | 1.A | 21,632 | 87.7947 | 18,992 | 21,632 | 21,632 | | | | | 0.943 | 0.936 | MON | 17 | 204 | 02/25/2021 | 01/25/2049 |
| 64828X-AA-1 | NRZT 2020-RPL1 A1 - CMO/RMBS | | | 4 | 1.A | 187,958 | 94.0393 | 173,958 | 184,984 | 185,560 | | (361) | | | 2.750 | 2.485 | MON | 424 | 5,087 | 01/30/2020 | 11/25/2059 |
| 64830T-AD-0 | NRZT 2020-1 A1B - CMO/RMBS | | | 4 | 1.A | 141,701 | 91.7043 | 126,349 | 137,778 | 140,462 | | (258) | | | 3.500 | 2.825 | MON | 402 | 4,822 | 01/09/2020 | 10/27/2059 |
| 64831E-AA-8 | NRZT 2021-NQM2R A1 - CMO/RMBS | | | 4 | 1.A | 24,615 | 92.3166 | 22,724 | 24,615 | 24,615 | | | | | 0.941 | 0.914 | MON | 19 | 232 | 05/13/2021 | 10/25/2058 |
| 66988U-AB-6 | NMFT 2006-MTA1 2AA - RMBS | | | 4,5 | 1.A FM | 40,180 | 93.1783 | 38,423 | 41,237 | 40,939 | | 72 | | | 4.833 | 4.246 | MON | 39 | 337 | 04/29/2021 | 09/25/2046 |
| 76112B-TX-8 | RAMP 2005-RS6 M6 - RMBS | | | 4,5 | 1.A FM | 390,000 | 92.7209 | 370,884 | 400,000 | 390,371 | | 1,124 | | | 6.085 | 6.642 | MON | 473 | 19,870 | 03/19/2021 | 06/25/2035 |
| 81748E-AB-2 | SEMT 2024-7 A2 - RMBS | | | 4 | 1.A FE | 204,875 | 99.7813 | 205,616 | 206,067 | 204,881 | | 5 | | | 6.000 | 6.013 | MON | 1,030 | 5,152 | 07/16/2024 | 08/25/2054 |
| 89173U-AA-5 | TPMT 2017-4 A1 - RMBS | | | 4 | 1.A | 37,975 | 96.2186 | 35,271 | 36,657 | 36,977 | | (209) | | | 2.750 | 1.761 | MON | 84 | 1,008 | 12/16/2020 | 06/25/2057 |
| 89175J-AA-8 | TPMT 176 A1 - CMO/RMBS | | | 4 | 1.A | 181,754 | 96.8863 | 171,173 | 176,675 | 177,370 | | (878) | | | 2.750 | 1.925 | MON | 405 | 4,859 | 12/04/2020 | 10/25/2057 |
| 89175V-AA-1 | TPMT 182 A1 - CMO/RMBS | | | 2 | 1.A | 180,576 | 97.7068 | 168,040 | 171,984 | 173,676 | | (1,757) | | | 3.250 | 1.176 | MON | 466 | 5,595 | 12/04/2020 | 03/25/2058 |
| 89177H-AA-0 | TPMT 2019-HY2 A1 - RMBS | | | 4,5 | 1.A | 117,788 | 102.6278 | 119,965 | 116,893 | 115,634 | | (1,680) | | | 5.453 | 5.514 | MON | 106 | 7,209 | 01/31/2020 | 05/28/2058 |
| 92537M-AD-2 | VERUS 2019-INV3 A2 - CMO/RMBS | CF | | 4 | 1.A | 154,832 | 98.9157 | 153,155 | 154,834 | 156,096 | | (462) | | | 3.947 | 2.830 | MON | 509 | 6,111 | 11/21/2019 | 11/25/2059 |
| 92538B-AA-1 | VERUS 2021-R1 A1 - CMO/RMBS | | | 4 | 1.A | 13,532 | 95.4402 | 12,915 | 13,532 | 13,529 | | (1) | | | 0.820 | 0.796 | MON | 9 | 111 | 01/13/2021 | 10/25/2063 |
| 92837U-AA-7 | VISIO 2021-1R A1 - CMO/RMBS | | | 4 | 1.A | 54,228 | 90.9697 | 49,333 | 54,230 | 54,222 | | (4) | | | 1.280 | 1.254 | MON | 58 | 694 | 04/28/2021 | 05/25/2056 |
| 1029999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities | | | | | | 8,281,915 | XXX | 7,686,016 | 8,348,064 | 8,266,017 | 0 | (2,883) | 0 | 0 | XXX | XXX | XXX | 22,740 | 215,473 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | | | | | | | | | | | | | | | | |
| 04002P-AA-2 | AREIT 2021-CRE5 A - CMBS | | | 4,5 | 1.A FE | 171,290 | 99.8867 | 171,095 | 171,290 | 171,290 | | | | | 5.576 | 5.849 | MON | 398 | 11,116 | 09/28/2021 | 11/17/2038 |
| 05493X-AA-8 | BAHA 24MAR A - CMBS | | | 4 | 1.A FE | 1,580,000 | 100.9371 | 1,594,805 | 1,580,000 | 1,580,000 | | | | | 6.171 | 6.171 | MON | 7,041 | | 11/22/2024 | 12/12/2041 |
| 05552F-BA-4 | BBCMS 2022-C15 A5 - CMBS | | | 4 | 1.A | 40,797 | 89.6287 | 35,852 | 40,000 | 40,598 | | (81) | | | 3.662 | 3.425 | MON | 122 | 1,465 | 03/23/2022 | 04/16/2055 |
| 05552Y-AE-6 | BBCMS 2022-C16 A5 - CMBS | | | 4 | 1.A | 46,215 | 96.1372 | 43,262 | 45,000 | 45,933 | | (116) | | | 4.600 | 4.279 | MON | 173 | 2,070 | 06/07/2022 | 06/17/2055 |
| 055531-AA-5 | BLP 23IND A - CMBS | | | 4,5 | 1.A | 1,396,455 | 100.1830 | 1,402,562 | 1,400,000 | 1,399,539 | | 1,569 | | | 6.496 | 6.537 | MON | 4,295 | 98,201 | 02/17/2023 | 03/15/2040 |
| 05592D-AJ-3 | BPR 2022-OANA C - CMBS | | | 4,5 | 1.A | 798,016 | 100.4435 | 803,548 | 800,000 | 799,977 | | 278 | | | 7.094 | 7.235 | MON | 2,680 | 64,291 | 04/07/2022 | 04/15/2037 |
| 05593H-AD-6 | BMO 2024-C8 A5 - CMBS | CF | | 4 | 1.A | 624,180 | 102.6420 | 622,011 | 606,000 | 623,005 | | (1,175) | | | 5.598 | 5.230 | MON | 2,827 | 25,443 | 03/14/2024 | 03/16/2057 |
| 05593J-AA-8 | BMP 24MF23 A - CMBS | | | 4,5 | 1.A | 1,685,774 | 100.2478 | 1,694,188 | 1,690,000 | 1,686,828 | | 1,053 | | | 5.769 | 5.973 | MON | 4,604 | 58,929 | 05/23/2024 | 06/15/2026 |
| 05609G-AA-6 | BXMT 2021-FL4 A - CMBS | | | 4,5 | 1.A FE | 2,493,778 | 97.5030 | 2,431,508 | 2,493,778 | 2,493,778 | | | | | 5.546 | 7.419 | MON | 5,763 | 162,430 | 04/09/2021 | 05/17/2038 |
| 05609J-AA-0 | BXHPP 2021-FILM A - CMBS | | | 4,5 | 1.A | 115,000 | 96.8431 | 111,370 | 115,000 | 115,000 | | | | | 5.162 | 5.215 | MON | 280 | 6,982 | 08/17/2021 | 08/15/2036 |
| 05612U-AA-0 | BX 24PALM A - CMBS | | | 4,5 | 1.A FE | 1,510,612 | 100.2031 | 1,517,499 | 1,514,423 | 1,510,499 | | (113) | | | 5.938 | 6.053 | MON | 4,256 | 50,433 | 05/31/2024 | 06/15/2037 |
| 06540L-BF-3 | BANK 2021-BNK37 A5 - CMBS | | | 4 | 1.A | 108,141 | 84.6667 | 88,900 | 105,000 | 107,313 | | (326) | | | 2.618 | 2.262 | MON | 229 | 2,749 | 11/12/2021 | 11/18/2064 |
| 06541J-AL-5 | BANK 2021-BNK34 A5 - CMBS | | | 4 | 1.A | 254,434 | 82.0704 | 205,176 | 250,000 | 252,989 | | (463) | | | 2.438 | 2.232 | MON | 508 | 6,095 | 10/19/2021 | 06/15/2063 |
| 06541Q-AZ-8 | BANK 2022-BNK43 A5 - CMBS | | | 4 | 1.A | 128,742 | 94.4304 | 118,038 | 125,000 | 127,937 | | (352) | | | 4.399 | 4.044 | MON | 458 | 5,499 | 08/08/2022 | 08/17/2055 |
| 08161Q-AD-2 | BMARK 2022-B37 A5 - CMBS | | | 4 | 1.A | 403,172 | 103.6860 | 414,744 | 400,000 | 402,557 | | (287) | | | 5.750 | 5.776 | MON | 1,917 | 23,386 | 10/25/2022 | 11/15/2055 |
| 08161Y-BG-7 | BMARK 2022-B34 A5 - CMBS | | | 4 | 1.A | 186,422 | 88.8169 | 160,759 | 181,000 | 185,079 | | (545) | | | 3.786 | 3.425 | MON | 571 | 6,853 | 03/30/2022 | 04/16/2055 |
| 08163J-AE-4 | BMARK 2021-B29 A5 - CMBS | | | 4 | 1.A | 350,199 | 84.1437 | 286,089 | 340,000 | 346,967 | | (1,017) | | | 2.388 | 2.051 | MON | 677 | 8,119 | 09/17/2021 | 09/17/2054 |
| 08163K-BG-5 | BMARK 2021-B30 A5 - CMBS | | | 4 | 1.A | 194,667 | 84.7863 | 160,246 | 189,000 | 192,964 | | (558) | | | 2.576 | 2.239 | MON | 406 | 4,869 | 10/29/2021 | 11/17/2054 |
| 08163M-AE-7 | BMARK 2021-B31 A5 - CMBS | | | 4 | 1.A | 411,971 | 85.0130 | 340,052 | 400,000 | 408,843 | | (1,222) | | | 2.669 | 2.317 | MON | 890 | 10,676 | 12/08/2021 | 12/17/2054 |
| 12482H-AA-2 | CAMB 2019-LIFE A - CMBS | | | 4 | 1.A | 175,000 | 99.9862 | 174,976 | 175,000 | 175,000 | | | | | 5.764 | 6.037 | MON | 476 | 11,697 | 12/02/2020 | 12/15/2037 |
| 12515G-AC-1 | CD 2017-CD3 A3 - CMBS | | | 4 | 1.A | 396,620 | 97.4666 | 352,518 | 361,681 | 368,440 | | (5,138) | | | 3.356 | 2.180 | MON | 1,012 | 12,138 | 12/01/2020 | 02/11/2050 |
| 12531W-BB-7 | CFCRE 2016-C3 A3 - CMBS | CF | | 4 | 1.A | 1,975,973 | 98.1302 | 1,731,998 | 1,765,000 | 1,810,538 | | (41,540) | | | 3.865 | 1.422 | MON | 5,685 | 68,217 | 12/01/2020 | 01/10/2048 |
| 12592T-AA-3 | COMM 2015-3BP A - CMBS | | | 4 | 1.A | 1,057,148 | 97.3668 | 973,668 | 1,000,000 | 1,001,139 | | (17,710) | | | 3.178 | 1.395 | MON | 2,648 | 31,780 | 10/13/2021 | 02/12/2035 |
| 12595J-AJ-3 | CSAIL 2017-CX10 A5 - CMBS | CF | | 4 | 1.A | 735,820 | 94.4806 | 614,124 | 650,000 | 685,546 | | (12,501) | | | 3.458 | 1.449 | MON | 1,873 | 22,476 | 12/01/2020 | 11/18/2050 |
| 12597D-AJ-4 | CSAIL 2019-C18 B - CMBS | CF | | 4 | 1.A | 823,998 | 87.6761 | 701,409 | 800,000 | 812,493 | | (2,539) | | | 3.594 | 3.238 | MON | 2,396 | 28,751 | 11/20/2019 | 12/17/2052 |
| 17322Y-AG-5 | CGCMT 2014-GC25 B - CMBS | CF | | 4 | 1.A | 2,735,355 | 95.2583 | 2,428,275 | 2,549,147 | 2,549,147 | | (18,022) | | | 4.345 | 3.622 | MON | 9,230 | 110,587 | 01/23/2015 | 10/11/2047 |
| 17326C-AZ-7 | CGCMT 2017-B1 A4 - CMBS | | | 4 | 1.A | 1,072,773 | 95.8599 | 958,599 | 1,000,000 | 1,025,565 | | (9,970) | | | 3.458 | 2.396 | MON | 2,882 | 34,580 | 01/14/2020 | 08/17/2050 |
| 17327F-AF-3 | CGCMT 2018-B2 AS - CMBS | CF | | 4 | 1.A | 617,951 | 95.6777 | 574,066 | 600,000 | 606,040 | | 3,145 | | | 4.179 | 4.075 | MON | 2,090 | 25,074 | 03/08/2018 | 03/10/2051 |
| 24023A-AA-8 | DC 2023-DC A - CMBS | | | 4 | 1.A | 1,529,995 | 102.5465 | 1,568,962 | 1,530,000 | 1,529,436 | | (431) | | | 6.314 | 6.360 | MON | 8,051 | 96,609 | 08/22/2023 | 09/12/2040 |
| 29425A-AD-5 | CGCMT 2015-GC33 A4 - CMBS | | | 4 | 1.A | 272,610 | 98.4390 | 241,176 | 245,000 | 248,473 | | (5,842) | | | 3.778 | 1.420 | MON | 771 | 9,256 | 12/01/2020 | 09/12/2058 |
| 30227F-AE-0 | ESA 21ESH B - CMBS | | | 4,5 | 1.A | 2,105,090 | 100.0656 | 2,106,471 | 2,105,090 | 2,105,090 | | | | | 6.598 | 5.970 | MON | 5,619 | 143,428 | 06/24/2021 | 07/15/2038 |
| 30296R-AP-5 | FRESB 2018-SB48 A1F - CMBS | CF | | 4 | 1.B | 899,166 | 96.2490 | 849,250 | 882,347 | 887,596 | | (2,251) | | | 3.370 | 3.084 | MON | 2,478 | 29,689 | 05/06/2019 | 02/25/2028 |
| 30308M-AG-2 | FRESB 2019-SB58 AF - CMBS | CF | | 4 | 1.B | 690,671 | 95.3497 | 655,505 | 687,475 | 687,895 | | (505) | | | 3.610 | 3.545 | MON | 2,068 | 24,818 | 01/10/2019 | 10/25/2038 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 33767P-AA-6 | FKH 2022-SFR2 A - CMBS | | | 4 | 1.A FE | 574,537 | 97.7615 | 582,292 | 595,625 | 583,005 | | 4,130 | | | 4.250 | 5.114 | MON | 2,110 | 25,314 | 06/15/2022 | 07/19/2039 |
| 33767T-AA-8 | FKH 21SFR2 A - CMBS | | | 4 | 1.A FE | 342,291 | 94.5999 | 323,817 | 342,301 | 342,175 | | (48) | | | 1.376 | 1.366 | MON | 394 | 4,710 | 08/11/2021 | 09/17/2038 |
| 36253P-AC-6 | GSMS 2017-GS6 A3 - CMBS | | | 4 | 1.A | 1,069,219 | 95.7263 | 957,263 | 1,000,000 | 1,022,278 | | (9,902) | | | 3.433 | 2.387 | MON | 2,861 | 34,330 | 01/14/2020 | 05/12/2050 |
| 36254C-AV-2 | GSMS 2017-GS7 A4 - CMBS | CF | | 4 | 1.A | 1,344,146 | 95.0688 | 1,130,150 | 1,188,770 | 1,248,040 | | (23,988) | | | 3.430 | 1.335 | MON | 3,398 | 40,775 | 12/01/2020 | 08/12/2050 |
| 36262M-AC-2 | GSMS 2021-IP B - CMBS | | | 4,5 | 1.A | 2,640,000 | 98.7901 | 2,608,059 | 2,640,000 | 2,640,000 | | | | | 5.662 | 5.755 | MON | 7,059 | 173,718 | 09/29/2021 | 10/15/2036 |
| 36262T-AA-1 | GPMT 21FL4 A - CMBS | C | | 4,5 | 1.A FE | 184,822 | 99.0233 | 183,017 | 184,822 | 184,822 | | | | | 5.821 | 5.919 | MON | 269 | 12,534 | 11/03/2021 | 12/22/2036 |
| 36263U-AN-9 | GSMS 2021-GSA3 A5 - CMBS | | | 4 | 1.A FE | 1,560,938 | 84.2113 | 1,515,804 | 1,800,000 | 1,567,474 | | 6,537 | | | 2.618 | 4.850 | MON | 3,927 | 7,855 | 10/04/2024 | 12/17/2054 |
| 40442A-AA-7 | HIT 22HI32 A - CMBS | | | 4,5 | 1.A | 86,786 | 100.0032 | 87,225 | 87,223 | 86,807 | | (1) | | | 6.788 | 6.937 | MON | 280 | 6,738 | 07/01/2022 | 07/15/2039 |
| 44422P-BW-1 | HBCT 2015-HBS B10 - CMBS | | | 4 | 1.A | 946,200 | 91.9476 | 882,697 | 960,000 | 958,164 | | 2,121 | | | 4.906 | 5.195 | MON | 3,924 | 47,094 | 01/19/2018 | 08/07/2034 |
| 44422P-CA-8 | HBCT 2015-HBS D10 - CMBS | | | 4 | 6 | 1,659,179 | 78.2632 | 1,659,179 | 2,120,000 | 1,659,179 | | 345,887 | 204,224 | | 5.447 | 53.284 | MON | 9,623 | 117,401 | 08/23/2017 | 08/07/2034 |
| 46117N-AE-2 | TOWN 2022-STAY C - CMBS | | | 4,5 | 1.A | 1,253,696 | 100.0650 | 1,260,819 | 1,260,000 | 1,260,000 | | 2,616 | | | 8.082 | 8.245 | MON | 4,809 | 113,915 | 07/29/2022 | 08/15/2039 |
| 465968-AF-2 | JPMCC 2017-JP7 ASB - CMBS | | | 4 | 1.A | 313,127 | 97.8899 | 294,597 | 300,948 | 303,596 | | (1,361) | | | 3.241 | 2.415 | MON | 813 | 9,754 | 01/02/2020 | 09/15/2050 |
| 46652W-AA-1 | JPMCC 2021-410T A - CMBS | | | 4 | 1.A | 772,547 | 88.0010 | 660,007 | 750,000 | 761,872 | | (3,869) | | | 2.287 | 1.745 | MON | 1,429 | 17,153 | 02/25/2021 | 03/05/2042 |
| 46654E-AA-9 | JPMCC 2021-NYAH A - CMBS | | | 4,5 | 1.A | 997,500 | 98.1283 | 981,283 | 1,000,000 | 1,000,000 | | 520 | | | 5.522 | 5.949 | MON | 2,454 | 63,108 | 10/21/2021 | 06/15/2038 |
| 50190D-AE-6 | LCCM 2017-LC26 ASB - CMBS | | | 4 | 1.A | 251,004 | 98.5706 | 237,953 | 241,404 | 243,334 | | (1,094) | | | 3.357 | 2.528 | MON | 675 | 8,104 | 01/02/2020 | 07/12/2050 |
| 53948H-AA-4 | LNCR 2021-CRE6 A - CMBS | | | 4,5 | 1.A FE | 460,439 | 100.2339 | 461,516 | 460,439 | 460,439 | | | | | 5.812 | 5.908 | MON | 1,266 | 30,998 | 10/28/2021 | 11/15/2038 |
| 55287B-AA-1 | MED 2024-MOB A - CMBS | | | 4,5 | 1.A | 1,815,449 | 99.4952 | 1,810,813 | 1,820,000 | 1,816,551 | | 1,101 | | | 5.989 | 6.236 | MON | 5,147 | 74,696 | 04/30/2024 | 05/15/2041 |
| 553514-AN-0 | MSBAM 2012-CKSV D - CMBS | | | 4 | 1.A FM | 1,267,748 | 58.7145 | 1,760,297 | 2,998,059 | 1,636,178 | | 368,431 | | | 4.273 | 52.358 | MON | 10,676 | 130,059 | 11/09/2017 | 10/18/2030 |
| 55379A-AA-2 | M360 21CRE3 A - CMBS | | | 4,5 | 1.A FE | 419,658 | 97.7358 | 410,156 | 419,658 | 419,658 | | | | | 5.971 | 6.047 | MON | 626 | 29,102 | 10/04/2021 | 11/22/2038 |
| 61764X-AN-5 | MSBAM 2015-C21 D - CMBS | | | 4 | 6 FE | 926,974 | 64.4028 | 1,088,408 | 1,690,000 | 972,706 | | 45,732 | | | 4.251 | (9.753) | MON | 5,988 | 70,766 | 07/12/2017 | 03/17/2048 |
| 61773P-AA-9 | MSC 2021-PLZA A - CMBS | | | 4 | 1.A | 196,718 | 75.4743 | 144,156 | 191,000 | 194,935 | | (648) | | | 2.574 | 2.067 | MON | 410 | 4,916 | 11/05/2021 | 11/09/2043 |
| 62475W-AA-3 | MTN 2022-LPFL A - CMBS | | | 4,5 | 1.A | 2,570,500 | 99.9108 | 2,647,636 | 2,650,000 | 2,650,000 | | 11,608 | | | 5.794 | 5.889 | MON | 7,251 | 178,042 | 09/27/2022 | 03/15/2039 |
| 62955H-AA-5 | NYO 2021-1290 A - CMBS | | | 4,5 | 1.A | 497,500 | 97.9843 | 489,921 | 500,000 | 500,000 | | | | | 5.607 | 5.698 | MON | 1,324 | 32,621 | 11/08/2021 | 12/15/2038 |
| 63874A-AA-6 | NCMS 21APPL A - CMBS | | | 4,5 | 1.A | 1,000,000 | 93.6859 | 936,859 | 1,000,000 | 1,000,000 | | | | | 3.048 | 3.048 | MON | 1,355 | 64,277 | 09/30/2021 | 08/16/2038 |
| 68162M-AA-0 | OT 2017-OT A - CMBS | CF | | 4 | 1.A | 1,122,311 | 89.9417 | 944,388 | 1,050,000 | 1,078,584 | | (12,035) | | | 3.566 | 2.351 | MON | 3,120 | 37,443 | 03/29/2021 | 05/12/2039 |
| 74331Q-AA-5 | PROG 24SFR1 A - CMBS | | | 4 | 1.A FE | 144,535 | 93.1243 | 146,562 | 157,383 | 145,008 | | 473 | | | 3.350 | 4.012 | MON | 205 | 4,264 | 01/18/2024 | 02/20/2041 |
| 74332Y-AA-7 | PROG 22SFR5 A - CMBS | | | 4 | 1.A FE | 130,084 | 98.5101 | 128,950 | 130,900 | 130,331 | | 117 | | | 4.451 | 4.597 | MON | 486 | 5,826 | 06/10/2022 | 06/17/2039 |
| 74334D-AA-1 | PROG 22SFR6 A - CMBS | | | 4 | 1.A FE | 174,391 | 98.4165 | 171,636 | 174,397 | 173,489 | | (181) | | | 4.451 | 4.630 | MON | 259 | 7,762 | 07/25/2022 | 07/19/2039 |
| 78432W-AA-1 | SFO 2021-555 A - CMBS | | | 4,5 | 1.A | 500,000 | 97.4992 | 487,496 | 500,000 | 500,000 | | | | | 5.776 | 5.932 | MON | 1,364 | 32,900 | 04/30/2021 | 05/17/2038 |
| 78473J-AA-0 | SREIT 2021-IND A - CMBS | | | 4,5 | 1.A | 990,181 | 99.5079 | 995,079 | 1,000,000 | 1,000,000 | | | | | 5.212 | 5.294 | MON | 2,461 | 61,220 | 10/20/2021 | 10/15/2038 |
| 87332P-AA-8 | TYSN 23CRNR A - CMBS | | | 4 | 1.A FE | 1,110,014 | 103.9388 | 1,143,327 | 1,100,000 | 1,109,127 | | (857) | | | 6.799 | 6.645 | MON | 6,232 | 73,583 | 11/29/2023 | 12/12/2033 |
| 895978-AA-2 | TCN 23SFR2 A - CMBS | | | 4 | 1.A FE | 93,957 | 99.0855 | 97,794 | 98,696 | 94,164 | | 166 | | | 5.000 | 5.409 | MON | 411 | 4,962 | 11/14/2023 | 12/19/2040 |
| 89616Q-AA-9 | TCN 2022-SFR1 A - CMBS | | | 4 | 1.A FE | 747,503 | 97.1341 | 726,083 | 747,506 | 744,073 | | 968 | | | 3.856 | 4.033 | MON | 2,402 | 28,824 | 03/23/2022 | 04/19/2039 |
| 89616W-AA-6 | TCN 23SFR1 A - CMBS | | | 4 | 1.A FE | 131,794 | 99.5706 | 134,296 | 134,875 | 132,468 | | 522 | | | 5.100 | 5.651 | MON | 573 | 6,879 | 06/27/2023 | 07/19/2040 |
| 902055-AA-0 | LBTY 2016-225L A - CMBS | | | 4 | 1.A | 427,000 | 93.7492 | 374,997 | 400,000 | 404,925 | | (4,650) | | | 3.597 | 2.400 | MON | 1,199 | 14,388 | 01/09/2020 | 02/12/2036 |
| 90216D-AA-0 | TX 24HOU A - CMBS | | | 4,5 | 1.A FE | 1,556,100 | 99.7659 | 1,556,348 | 1,560,000 | 1,555,963 | | (137) | | | 6.189 | 6.305 | MON | 4,559 | 53,246 | 05/29/2024 | 06/15/2039 |
| 90276G-AQ-5 | UBSCM 2017-C3 ASB - CMBS | | | 4 | 1.A | 274,670 | 98.1712 | 259,295 | 264,125 | 266,533 | | (1,148) | | | 3.215 | 2.370 | MON | 708 | 8,492 | 01/02/2020 | 08/17/2050 |
| 90276V-AC-3 | UBSCM 2018-C8 ASB - CMBS | | | 4 | 1.A | 350,236 | 98.9156 | 322,679 | 326,216 | 331,722 | | (2,418) | | | 3.903 | 2.582 | MON | 1,061 | 12,732 | 01/02/2020 | 02/17/2051 |
| 90276X-AS-4 | UBSCM 2018-C11 ASB - CMBS | | | 4 | 1.A | 376,330 | 98.9728 | 341,992 | 345,541 | 353,299 | | (3,052) | | | 4.119 | 2.503 | MON | 1,186 | 14,231 | 01/02/2020 | 06/16/2051 |
| 90353D-AW-5 | UBSCM 2018-C12 ASB - CMBS | | | 4 | 1.A | 504,259 | 99.0356 | 456,167 | 460,609 | 472,013 | | (4,213) | | | 4.194 | 2.151 | MON | 1,610 | 19,320 | 01/02/2020 | 08/17/2051 |
| 94989D-AG-4 | WFCM 2015-C27 D - CMBS | | | 4 | 6 | 319,484 | 53.2474 | 319,484 | 600,000 | 319,484 | | 220,515 | 197,130 | | 3.768 | 250.000 | MON | 1,884 | 22,055 | 04/24/2019 | 02/18/2048 |
| 94989K-AV-5 | WFCM 2015-C29 A4 - CMBS | CF | | 4 | 1.A | 1,333,500 | 99.2431 | 1,190,917 | 1,200,000 | 1,210,279 | | (30,737) | | | 3.637 | 1.008 | MON | 3,637 | 43,644 | 12/01/2020 | 06/17/2048 |
| 95000G-AY-0 | WFCM 2016-BNK1 A3 - CMBS | CF | | 4 | 1.A | 1,147,621 | 92.4383 | 984,467 | 1,065,000 | 1,087,179 | | (15,107) | | | 2.652 | 1.202 | MON | 2,354 | 28,244 | 11/30/2020 | 08/17/2049 |
| 95002X-BB-0 | WFCM 2020-C57 ASB - CMBS | | | 4 | 1.A | 257,498 | 90.5599 | 226,400 | 250,000 | 252,984 | | (1,086) | | | 1.914 | 1.462 | MON | 399 | 4,785 | 08/19/2020 | 08/15/2053 |
| 1039999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities | | | | | | 62,430,477 | XXX | 60,254,984 | 64,561,730 | 61,856,333 | 0 | 778,257 | 401,354 | 0 | XXX | XXX | XXX | 199,548 | 2,981,486 | XXX | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | | | | | | | | | | | | | | | | |
| 000797-AA-8 | ACE 2007-HE5 A1 - RMBS | | | 4,5 | 1.A FM | 192,288 | 23.2060 | 107,527 | 463,360 | 107,527 | (6,713) | 16,759 | | | 4.813 | (16.952) | MON | 372 | 7,920 | 05/06/2021 | 07/25/2037 |
| 00090T-AA-5 | ABDLF I A - CDO | | C | 4 | 1.F FE | 1,398,667 | 96.1215 | 1,344,420 | 1,398,667 | 1,398,667 | | | | | 3.199 | 3.211 | JAJO | 8,824 | 44,743 | 12/16/2020 | 12/29/2030 |
| 006346-AW-0 | ADMSO 231 A2 - ABS | | | 4 | 1.G FE | 599,976 | 101.5284 | 609,170 | 600,000 | 599,869 | | 11 | | | 6.967 | 7.076 | MON | 1,858 | 41,802 | 07/19/2023 | 07/15/2053 |
| 009089-AA-1 | AIR CANADA 2013-1 PASS THROUGH TRUST - A | | | 1 | 2.A FE | 125,448 | 98.0000 | 121,122 | 123,594 | 123,713 | | (296) | | | 4.125 | 3.852 | MN | 651 | 5,098 | 04/25/2013 | 11/15/2026 |
| 009090-AA-9 | AIR CANADA 2015-1 PASS THROUGH TRUST - A | | | 1 | 1.F FE | 542,905 | 97.5000 | 503,906 | 516,826 | 527,081 | | (3,958) | | | 3.600 | 2.570 | MS | 5,478 | 18,606 | 11/19/2019 | 09/15/2028 |
| 01627A-AD-0 | ADC 2023-1 A2 - ABS | | | 2 | 1.G FE | 1,387,275 | 101.0362 | 1,434,714 | 1,420,000 | 1,390,030 | | 2,549 | | | 6.000 | 6.750 | MON | 3,787 | 85,200 | 08/10/2023 | 08/17/2048 |
| 03236V-AB-7 | AXIS 2022-1 A2 - ABS | | | 4 | 1.A FE | 200,616 | 99.3264 | 199,298 | 200,650 | 200,645 | | 11 | | | 1.640 | 1.658 | MON | 101 | 3,291 | 01/19/2022 | 10/20/2027 |
| 05377R-HL-1 | AESOP 2023-7 A - ABS | | | 4 | 1.A FE | 1,819,467 | 101.7586 | 1,852,006 | 1,820,000 | 1,817,706 | | (1,789) | | | 5.900 | 6.039 | MON | 3,281 | 107,380 | 09/12/2023 | 08/21/2028 |

# SCHEDULE D - PART 1

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

| 1 | 2 | Codes | | | 6 | 7 | Fair Value | | 10 | 11 | Change in Book / Adjusted Carrying Value | | | | Interest | | | | | Dates | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | 5 | | | 8 | 9 | | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
| CUSIP Identification | Description | Code | Foreign | Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | Rate Used to Obtain Fair Value | Fair Value | Par Value | Book/ Adjusted Carrying Value | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other Than Temporary Impairment Recognized | Total Foreign Exchange Change In B./A.C.V. | Rate of | Effective Rate of | When Paid | Admitted Amount Due & Accrued | Amount Rec. During Year | Acquired | Stated Contractual Maturity Date |
| 054977-AA-1 | BHG 22A A - ABS | | | 4 | 1.A FE | 36,582 | 99.7883 | 36,507 | 36,585 | 36,583 | | 0 | | | 1.710 | 1.711 | MON | 24 | 626 | 01/25/2022 | 02/20/2035 |
| 08861Y-AA-4 | BHG 2021-A A - ABS | | | 4 | 1.A FE | 113,298 | 97.6978 | 110,693 | 113,301 | 113,301 | | 1 | | | 1.420 | 1.610 | MON | 63 | 1,609 | 04/23/2021 | 11/17/2033 |
| 08862B-AA-3 | BHG 2021-B A - ABS | | | 4 | 1.A FE | 52,265 | 99.6573 | 52,087 | 52,267 | 52,267 | | | | | 0.900 | 0.900 | MON | 18 | 470 | 09/10/2021 | 10/17/2034 |
| 11042T-AA-1 | BRITISH AIRWAYS PASS THROUGH TRUST 2018- | | C | 4 | 1.D FE | 125,762 | 95.1050 | 119,606 | 125,762 | 125,763 | | 0 | | | 3.800 | 3.798 | MJSD | 146 | 4,779 | 03/14/2018 | 03/20/2033 |
| 11043X-AA-1 | BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS | | | 1 | 1.D FE | 194,763 | 91.9610 | 179,106 | 194,763 | 194,763 | | | | | 3.300 | 3.313 | MJSD | 286 | 6,427 | 07/15/2019 | 06/15/2034 |
| 12326T-AA-6 | BJETS 242 A - ABS | | | 4 | 1.F FE | 1,244,541 | 98.4176 | 1,224,874 | 1,244,569 | 1,244,540 | | 0 | | | 5.364 | 5.364 | MON | 2,967 | 16,504 | 09/06/2024 | 09/15/2039 |
| 12327A-AB-4 | BJETS 2022-1 B - ABS | | | 4 | 2.B FE | 710,155 | 97.7158 | 718,942 | 735,749 | 718,370 | | 3,645 | | | 5.192 | 6.192 | MON | 1,698 | 38,200 | 05/05/2022 | 06/15/2037 |
| 12510H-AP-5 | CAUTO 2022-1 A1 - ABS | | | 4 | 1.A FE | 1,355,932 | 90.8860 | 1,232,460 | 1,356,050 | 1,355,729 | | (206) | | | 3.350 | 3.380 | MON | 1,893 | 45,573 | 03/08/2022 | 03/15/2052 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | | 4 | 1.A FE | 739,330 | 101.6787 | 772,758 | 760,000 | 739,656 | | 261 | | | 5.750 | 5.945 | MON | 1,942 | 43,821 | 09/14/2023 | 09/15/2053 |
| 12530M-AC-9 | SORT 2020-1 B1 - ABS | | | 2 | 1.G FE | 728,291 | 96.9380 | 706,248 | 728,556 | 728,524 | | 60 | | | 2.280 | 2.299 | MON | 692 | 16,658 | 07/14/2020 | 07/15/2060 |
| 12530M-AL-9 | SORT 221 A1 - ABS | | | 4 | 1.E FE | 713,245 | 99.2142 | 707,700 | 713,305 | 713,244 | | 0 | | | 5.950 | 5.971 | MON | 1,893 | 42,703 | 08/10/2022 | 08/15/2062 |
| 165183-CZ-5 | CFII 232 A1 - ABS | | | 4 | 1.A FE | 1,239,762 | 101.5259 | 1,258,797 | 1,239,878 | 1,239,769 | | 7 | | | 6.160 | 6.161 | MON | 3,395 | 76,377 | 09/12/2023 | 10/15/2035 |
| 17312E-AD-8 | CMLTI 2007-AMC3 A2C - RMBS | | | 4,5 | 1.A FM | 127,229 | 84.0147 | 117,141 | 139,429 | 134,240 | | (509) | | | 4.703 | 7.162 | MON | 109 | 3,562 | 01/19/2021 | 03/25/2037 |
| 22537G-AC-4 | CAALT 241 B - ABS | | | 4 | 1.C FE | 2,099,862 | 101.1779 | 2,124,735 | 2,100,000 | 2,099,889 | | 28 | | | 6.030 | 6.109 | MON | 5,628 | 90,400 | 03/19/2024 | 05/15/2034 |
| 25402J-AA-7 | DBRG 211 A2 - ABS | | | 4 | 2.B FE | 2,701,070 | 94.2932 | 2,696,785 | 2,860,000 | 2,707,094 | | 2,767 | | | 3.933 | 4.260 | MJSD | 1,875 | 112,484 | 10/04/2022 | 09/25/2051 |
| 26209X-AH-4 | HONK 2024-1 A2 - ABS | | | 4 | 2.C FE | 598,500 | 101.7410 | 608,920 | 598,500 | 598,500 | | | | | 6.372 | 6.372 | JAJO | 7,521 | 8,581 | 06/28/2024 | 10/20/2054 |
| 26245J-AS-7 | DRSLF 80 BR - CDO | | C | 4,5 | 1.C FE | 1,200,000 | 100.1261 | 1,201,513 | 1,200,000 | 1,200,000 | | | | | 6.397 | 6.444 | JAJO | 16,207 | 86,384 | 01/21/2022 | 01/18/2033 |
| 28924A-AB-7 | MDCP 204 A2 - ABS | | | 4 | 1.F FE | 234,150 | 97.8920 | 229,215 | 234,151 | 234,151 | | 0 | | | 2.286 | 2.286 | MON | 164 | 5,353 | 10/16/2020 | 10/22/2029 |
| 289338-AB-1 | MDCP 203 A2 - ABS | | | 4 | 1.F FE | 188,847 | 98.0790 | 185,224 | 188,851 | 188,851 | | 0 | | | 2.954 | 2.954 | MON | 170 | 5,579 | 08/26/2020 | 08/20/2029 |
| 29375P-AB-6 | EFF 241 A2 - ABS | | | 4 | 1.A FE | 1,221,339 | 100.6863 | 1,229,893 | 1,221,510 | 1,221,359 | | 20 | | | 5.230 | 0.002 | MON | 1,952 | 56,787 | 01/23/2024 | 03/20/2030 |
| 30227X-AG-6 | EXTNT 241 A2 - ABS | | | 4 | 1.G FE | 923,002 | 99.0520 | 921,184 | 930,000 | 923,044 | | 42 | | | 5.335 | 5.386 | MON | 827 | 20,811 | 07/12/2024 | 07/27/2054 |
| 33938M-AA-7 | FLX 2021-1 A2 - ABS | | | 4 | 1.G FE | 3,127,274 | 94.0629 | 2,962,983 | 3,150,000 | 3,139,419 | | 5,305 | | | 3.250 | 3.457 | MON | 1,706 | 102,375 | 11/23/2021 | 11/27/2051 |
| 34533B-AA-8 | FORDR 2024 -REV1 A - ABS | | | 4 | 1.A FE | 1,269,595 | 100.2397 | 1,273,044 | 1,270,000 | 1,269,646 | | 51 | | | 4.870 | 4.927 | MON | 2,749 | 51,884 | 02/06/2024 | 08/15/2036 |
| 35105A-AB-3 | FCRT 2024-1 A2 - ABS | | | 4 | 1.A FE | 976,336 | 100.5074 | 981,320 | 976,366 | 976,346 | | 11 | | | 5.490 | 5.491 | MON | 2,382 | 46,753 | 01/24/2024 | 01/16/2029 |
| 361886-CR-3 | GFORT 231 A1 - ABS | | | 4 | 1.A FE | 1,469,640 | 101.0589 | 1,485,566 | 1,470,000 | 1,469,779 | | 109 | | | 5.340 | 5.411 | MON | 3,489 | 78,498 | 06/21/2023 | 06/15/2028 |
| 37959P-AA-5 | SEACO 201 A - ABS | | C | 4 | 1.F FE | 678,603 | 93.6231 | 635,359 | 678,635 | 678,610 | | 1 | | | 2.170 | 2.170 | MON | 573 | 14,726 | 09/02/2020 | 10/17/2040 |
| 37959P-AC-1 | SEACO 2020-2 A - ABS | | D | 4 | 1.F FE | 373,722 | 93.3333 | 348,939 | 373,863 | 373,764 | | 15 | | | 2.260 | 2.280 | MON | 329 | 8,448 | 09/23/2020 | 11/19/2040 |
| 37959P-AD-9 | SEACO 2020-2 B - ABS | | D | 4 | 2.A FE | 266,964 | 94.5760 | 252,553 | 267,037 | 266,990 | | 7 | | | 3.320 | 3.349 | MON | 345 | 8,866 | 09/23/2020 | 11/19/2040 |
| 38178H-AC-2 | GCPAF 2021-1 B - CDO | | C | 4 | 2.B FE | 392,560 | 97.0340 | 380,916 | 392,560 | 392,560 | | | | | 3.816 | 3.785 | JAJO | 3,038 | 15,095 | 03/19/2021 | 04/20/2029 |
| 38179E-AM-6 | GCPAF 2022-1 2BR - CDO | | | 4 | 1.F FE | 599,884 | 100.0000 | 600,000 | 600,000 | 599,885 | | 1 | | | 6.110 | 0.002 | JAJO | 1,528 | | 12/02/2024 | 01/22/2035 |
| 39154T-CJ-5 | GALC 241 A3 - ABS | | | 4 | 1.A FE | 1,119,806 | 100.1677 | 1,121,878 | 1,120,000 | 1,119,764 | | (42) | | | 4.980 | 5.047 | MON | 2,479 | 48,804 | 01/23/2024 | 01/18/2028 |
| 44148H-AA-1 | HWIRE 231 A2 - ABS | | | 4 | 1.F FE | 1,350,000 | 100.4637 | 1,356,260 | 1,350,000 | 1,350,000 | | | | | 5.687 | 5.755 | MON | 2,346 | 76,775 | 05/16/2023 | 05/20/2053 |
| 44148J-AH-2 | HWIRE 241 A2 - ABS | | | 4 | 1.F FE | 630,000 | 100.6064 | 633,820 | 630,000 | 630,000 | | | | | 5.893 | 5.894 | MON | 1,134 | 20,522 | 05/22/2024 | 06/22/2054 |
| 46590U-AA-0 | HENDR 182 A - ABS | | | 4 | 1.A FE | 545,132 | 90.4200 | 456,925 | 505,337 | 539,794 | | (1,500) | | | 3.960 | 2.881 | MON | 834 | 20,067 | 11/18/2019 | 10/15/2075 |
| 47760Q-AB-9 | JIMMY 2017-1 2II - ABS | | | 4 | 2.B FE | 235,000 | 96.7157 | 227,282 | 235,000 | 235,000 | | | | | 4.846 | 4.875 | JAJO | 1,930 | 11,388 | 07/01/2017 | 07/30/2047 |
| 47987E-AC-1 | JONAH 2022-1 A1 - ABS | | | 4 | 1.G FE | 833,630 | 100.2530 | 847,358 | 845,220 | 837,689 | | 1,755 | | | 7.200 | 7.860 | MON | 3,550 | 60,856 | 10/11/2022 | 12/10/2037 |
| 48244X-AB-8 | KDAC 2017-1 B - ABS | | C | 4 | 5.A FE | 1,857,404 | 80.0090 | 1,857,404 | 2,321,494 | 1,857,404 | | 945,243 | 464,090 | | 5.926 | | MON | 6,114 | 137,572 | 12/12/2017 | 12/15/2042 |
| 48251J-AL-7 | KKR 18 AR - CDO | | C | 4,5 | 1.A FE | 347,248 | 100.1100 | 347,630 | 347,248 | 347,248 | | | | | 5.834 | 5.860 | JAJO | 4,220 | 23,041 | 10/06/2021 | 07/18/2030 |
| 50200Y-AQ-1 | LCM 30 AR - CDO | | C | 4,5 | 1.A FE | 631,535 | 100.0273 | 631,707 | 631,535 | 631,535 | | | | | 5.959 | 6.710 | JAJO | 7,527 | 42,990 | 05/14/2021 | 04/21/2031 |
| 50201M-AQ-6 | LCM 29 AR - CDO | | C | 4,5 | 1.A FE | 198,255 | 100.2015 | 204,483 | 204,071 | 201,550 | | 1,083 | | | 5.988 | 7.813 | JAJO | 2,647 | 13,793 | 11/15/2022 | 04/15/2031 |
| 52603D-AA-1 | LFT 241 A - ABS | | | 4 | 1.A FE | 1,435,195 | 101.1099 | 1,445,871 | 1,430,000 | 1,434,926 | | (269) | | | 5.530 | 5.194 | MON | 2,416 | 39,540 | 06/25/2024 | 06/21/2032 |
| 52604E-AA-8 | LFT 231 A - ABS | | | 4 | 1.A FE | 1,149,789 | 100.4574 | 1,155,261 | 1,150,000 | 1,149,810 | | 17 | | | 5.590 | 5.687 | MON | 1,964 | 64,285 | 04/26/2023 | 05/20/2033 |
| 53000L-AA-0 | LAFI 181 A - ABS | | | 4 | 2.C FE | 1,579,634 | 93.0742 | 1,470,231 | 1,579,634 | 1,579,954 | | (6) | | | 5.956 | 5.956 | JAJO | 17,249 | 94,082 | 08/07/2018 | 07/25/2048 |
| 53948Q-AA-4 | LPSLT 2021-2 A - ABS | | C | 4 | 1.D FE | 765,075 | 78.2571 | 600,132 | 766,872 | 765,212 | | 62 | | | 2.220 | 2.258 | MON | 520 | 17,025 | 03/30/2021 | 03/20/2048 |
| 55283A-AA-7 | MCA 3 A - CDO | | | 4 | 1.E FE | 627,710 | 96.9517 | 608,576 | 627,710 | 627,710 | | | | | 3.179 | 3.172 | FMAN | 2,550 | 20,401 | 10/21/2020 | 11/15/2035 |
| 56847F-AA-3 | MFIT 23A A - ABS | | | 4 | 1.A FE | 1,586,586 | 101.3345 | 1,611,218 | 1,590,000 | 1,586,829 | | 193 | | | 6.700 | 6.726 | MON | 3,255 | 106,530 | 10/06/2023 | 10/22/2035 |
| 56848M-AB-5 | MFIT 2020-A B - ABS | | | 4 | 1.A FE | 418,687 | 99.7529 | 417,677 | 418,712 | 418,695 | | 2 | | | 3.210 | 2.190 | MON | 411 | 13,441 | 07/30/2020 | 08/21/2034 |
| 610331-AA-8 | MCAF 2021-1 A2 - CDO | | C | 4 | 1.F FE | 603,822 | 96.8747 | 584,950 | 603,822 | 603,822 | | | | | 2.815 | 2.825 | JAJO | 3,258 | 17,201 | 02/18/2021 | 04/22/2031 |
| 61035M-AS-1 | MCAF 2R A1R - CDO | | | 4 | 1.C FE | 1,489,642 | 98.7412 | 1,471,244 | 1,490,000 | 1,489,971 | | 328 | | | 6.770 | 6.872 | JAJO | 45,953 | | 07/02/2024 | 07/22/2034 |
| 61744C-CH-7 | MSAC 2004-NC4 M1 - RMBS | | | 4,5 | 1.A FM | 251,357 | 99.8265 | 255,716 | 256,160 | 258,671 | | 3,133 | | | 5.263 | 4.060 | MON | 225 | 10,924 | 02/05/2020 | 04/25/2034 |
| 61946T-AB-1 | MSAIC 2021-3 B - ABS | | | 4 | 1.E FE | 377,089 | 72.9442 | 276,947 | 379,670 | 377,180 | | 53 | | | 1.920 | 2.069 | MON | 223 | 7,290 | 09/17/2021 | 06/20/2052 |
| 62909J-AA-8 | NFAS 2022-1 A - ABS | | | 4 | 1.C FE | 995,204 | 100.5450 | 1,005,450 | 1,000,000 | 998,506 | | 2,441 | | | 6.860 | 7.166 | MON | 3,049 | 68,600 | 09/19/2022 | 09/15/2028 |
| 63172D-AA-9 | CFOZ 2019 A - CDO | | | 2 | 2.B FE | 1,009,501 | 92.0229 | 928,972 | 1,009,501 | 1,009,501 | | | | | 3.980 | 3.980 | FMAN | 5,134 | 40,178 | 08/16/2019 | 08/31/2034 |
| 66987X-GY-5 | NHEL 2005-3 M2 - RMBS | | | 4,5 | 1.A FM | 19,196 | 99.5441 | 19,499 | 19,588 | 19,588 | | 6 | | | 5.158 | | MON | 17 | 563 | 06/12/2020 | 01/25/2036 |
| 68267H-AB-3 | OMFIT 2022-S1 B - ABS | | | 4 | 1.C FE | 2,549,481 | 97.7328 | 2,492,186 | 2,550,000 | 2,549,750 | | 104 | | | 4.360 | 4.404 | MON | 5,250 | 111,180 | 04/21/2022 | 05/14/2035 |
| 68377W-AA-9 | OPTN 2021-C A - ABS | | | 4 | 1.F FE | 1,938,447 | 96.9932 | 1,880,380 | 1,938,671 | 1,938,612 | | 37 | | | 2.180 | 2.204 | MON | 2,700 | 42,263 | 10/27/2021 | 10/08/2031 |

# 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 | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | 3 Code | 4 Foreign | 5 Bond CHAR | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol | Actual Cost | 8 Rate Used to Obtain Fair Value | 9 Fair Value | Par Value | Book/ Adjusted Carrying Value | 12 Unrealized Valuation Increase/ (Decrease) | 13 Current Year's (Amortization)/ Accretion | 14 Current Year's Other Than Temporary Impairment Recognized | 15 Total Foreign Exchange Change In B./A.C.V. | 16 Rate of | 17 Effective Rate of | 18 When Paid | 19 Admitted Amount Due & Accrued | 20 Amount Rec. During Year | 21 Acquired | 22 Stated Contractual Maturity Date |
| 69144A-AB-5 | OXFIN 2020-1 B - ABS | | | 4 | 2.B FE | 161,141 | 99.1877 | 159,832 | 161,141 | 161,141 | | | | | 4.037 | 4.037 | MON | 223 | 6,505 | 01/28/2020 | 02/15/2028 |
| 69145C-AA-2 | OXFIN 231 A2 - ABS | | | 4 | 1.F FE | 2,110,000 | 99.7968 | 2,105,712 | 2,110,000 | 2,110,000 | | | | | 6.716 | 6.707 | MON | 6,298 | 141,708 | 01/27/2023 | 02/18/2031 |
| 69335P-EK-7 | PFSFC 2022-C A - ABS | | | 4 | 1.A FE | 2,926,055 | 99.7217 | 2,991,651 | 3,000,000 | 3,000,000 | | 58,700 | | | 3.890 | 4.516 | MON | 5,187 | 116,700 | 01/11/2023 | 05/17/2027 |
| 69702H-AA-6 | PSTAT 214 A1 - CDO | | C | 4,5 | 1.A FE | 89,632 | 100.0492 | 89,676 | 89,632 | 89,632 | | | | | 5.718 | 5.755 | JAJO | 1,110 | 5,813 | 09/21/2021 | 10/15/2029 |
| 746245-AA-7 | PUREW 211 A1 - ABS | | | 4 | 1.G FE | 141,774 | 98.2395 | 139,278 | 141,774 | 141,774 | | | | | 4.091 | 4.091 | MON | 177 | 5,800 | 11/16/2021 | 12/22/2036 |
| 75576Q-AA-6 | RCLT 192 A - ABS | | | 4 | 1.F FE | 138,814 | 99.8040 | 138,542 | 138,814 | 138,814 | | | | | 7.250 | 7.354 | MON | 168 | 11,208 | 12/13/2019 | 12/26/2044 |
| 75907Q-AA-6 | RMIT 201 A - ABS | | | 4 | 1.A FE | 4,505 | 99.8827 | 4,500 | 4,506 | 4,504 | | 7 | | | 2.340 | 2.853 | MON | 9 | 105 | 09/15/2020 | 10/15/2030 |
| 76042G-AB-0 | REPS 24B B - ABS | | | 4 | 1.G FE | 1,639,450 | 100.3150 | 1,645,166 | 1,640,000 | 1,639,468 | | 18 | | | 6.200 | 6.204 | MON | 3,107 | 11,479 | 10/31/2024 | 11/20/2037 |
| 76134K-AA-2 | VDCR 2023-1 A2A - ABS | | | 4 | 1.G FE | 909,244 | 98.4766 | 984,766 | 1,000,000 | 926,927 | | 17,249 | | | 5.000 | 7.365 | MON | 2,222 | 50,000 | 09/15/2023 | 09/15/2048 |
| 78403D-AN-0 | SBATOW 2019-1 1C - ABS | | | 4 | 1.F FE | 750,000 | 99.8966 | 749,225 | 750,000 | 750,000 | | | | | 2.836 | 2.851 | MON | 886 | 21,329 | 09/10/2019 | 01/17/2050 |
| 78520E-AA-4 | SDCP 201 A2 - ABS | | | 4 | 1.F FE | 1,499,446 | 99.5335 | 1,502,955 | 1,510,000 | 1,507,373 | | 6,930 | | | 3.812 | 4.454 | MON | 1,759 | 57,561 | 04/23/2020 | 04/20/2045 |
| 81758V-AA-3 | SE 2021-1 A - ABS | | | 4 | 1.E FE | 370,942 | 96.8720 | 360,212 | 371,844 | 371,190 | | 83 | | | 2.670 | 0.024 | MON | 303 | 9,928 | 11/19/2021 | 02/02/2032 |
| 83589C-AA-6 | ARTFI 2024-1 A1 - ABS | | | 4 | 1.A FE | 999,900 | 101.1956 | 1,011,956 | 1,000,000 | 1,000,027 | | 128 | | | 6.430 | 6.429 | MJSD | 1,965 | 42,331 | 04/16/2024 | 12/22/2031 |
| 85208N-AD-2 | SPRNTS 1A1 - RMBS | | | 1 | 1.F FE | 31,250 | 99.9204 | 31,225 | 31,250 | 31,250 | | | | | 4.738 | 4.763 | MJSD | 45 | 1,481 | 03/14/2018 | 09/20/2029 |
| 85236K-AD-4 | SIDC 201 A2 - ABS | | | 4 | 1.G FE | 500,000 | 97.7922 | 488,961 | 500,000 | 500,000 | | | | | 1.893 | 1.900 | MON | 158 | 9,465 | 08/24/2020 | 08/25/2045 |
| 85236K-AK-8 | SIDC 233 A2 - ABS | | | 4 | 1.G FE | 1,448,845 | 100.6598 | 1,519,962 | 1,510,000 | 1,450,043 | | 1,066 | | | 5.900 | 6.220 | MON | 1,485 | 89,090 | 11/08/2023 | 10/26/2048 |
| 86613X-AH-8 | FIBER 231 B - ABS | | | 4 | 2.C FE | 893,007 | 99.2110 | 942,505 | 950,000 | 898,028 | | 4,509 | | | 6.310 | 8.442 | MON | 1,832 | 59,945 | 02/17/2023 | 02/20/2053 |
| 87190T-AA-1 | SSTAT 1 A - CDO | | C | 4,5 | 1.A FE | 370,495 | 100.0694 | 370,752 | 370,495 | 370,495 | | | | | 5.717 | 5.731 | JAJO | 4,001 | 24,180 | 10/06/2021 | 10/25/2029 |
| 88315L-AF-5 | TMCL 2020-1 B - ABS | | C | 4 | 2.B FE | 648,678 | 97.7325 | 634,171 | 648,884 | 648,750 | | 23 | | | 4.940 | 5.000 | MON | 979 | 32,055 | 08/04/2020 | 08/21/2045 |
| 88603U-AA-7 | THRST 2021 A - ABS | | C | 4 | 1.F FE | 2,543,557 | 95.7476 | 2,435,488 | 2,543,654 | 2,543,589 | | 24 | | | 4.163 | 4.200 | MON | 4,706 | 105,892 | 06/17/2021 | 07/16/2040 |
| 88651C-AA-8 | TPDC 231 A2 - ABS | | | 4 | 1.G FE | 1,187,041 | 100.1413 | 1,241,752 | 1,240,000 | 1,187,983 | | 633 | | | 6.000 | 6.318 | MON | 1,240 | 74,400 | 06/29/2023 | 06/25/2053 |
| 909319-AA-3 | UNITED AIRLINES PASS THROUGH TRUST 2013 | | | 1 | 2.B FE | 363,343 | 99.4842 | 340,540 | 342,305 | 344,999 | | (3,929) | | | 4.300 | 3.149 | FA | 5,561 | 14,719 | 06/13/2017 | 08/15/2025 |
| 91682N-AB-9 | UPST 214 B - ABS | | | 4 | 2.C FE | 41,617 | 99.8006 | 41,540 | 41,623 | 41,623 | | 1 | | | 1.840 | 1.855 | MON | 23 | 766 | 09/17/2021 | 09/20/2031 |
| 91862@-AB-0 | LIFE SETTLEMENTS ABS (CLASS B) - ABS | | | 4 | 2.B PL | 2,358,723 | 94.6837 | 2,233,326 | 2,358,723 | 2,358,723 | | | | | 4.750 | 4.750 | MON | 4,668 | 112,829 | 10/19/2021 | 10/15/2041 |
| 92243R-AA-2 | VCRRL 2021-1 A - ABS | | C | 4 | 1.F FE | 767,320 | 95.3432 | 731,588 | 767,320 | 767,320 | | | | | 2.152 | 2.152 | JAJO | 3,257 | 16,513 | 07/28/2021 | 10/20/2031 |
| 92348K-BG-7 | VZMT 2023-1 A - ABS | | | 4 | 1.A FE | 1,469,688 | 100.0170 | 1,470,250 | 1,470,000 | 1,469,882 | | 107 | | | 4.490 | 4.540 | MON | 2,017 | 66,003 | 01/20/2023 | 01/22/2029 |
| 92555Q-AA-6 | VFI 231 A - ABS | | | 4 | 1.A FE | 337,777 | 100.5207 | 339,558 | 337,798 | 337,781 | | 3 | | | 7.270 | 0.001 | MON | 478 | 24,558 | 10/20/2023 | 03/26/2029 |
| 92916M-AF-8 | VOYA 171R A1R - CDO | | C | 4,5 | 1.A FE | 166,495 | 100.1152 | 166,686 | 166,495 | 166,495 | | | | | 5.859 | 6.687 | JAJO | 2,059 | 11,074 | 04/30/2021 | 04/17/2030 |
| 96042X-AF-2 | WLAKE 2023-1 C - ABS | | | 4 | 1.F FE | 1,929,745 | 100.5901 | 1,941,388 | 1,930,000 | 1,929,890 | | 81 | | | 5.740 | 5.814 | MON | 4,924 | 110,782 | 01/10/2023 | 08/15/2028 |
| 97063Q-AB-8 | WESTF 2017-A B - ABS | | | 4 | 3.B FE | 1,618,162 | 88.2396 | 1,452,611 | 1,646,212 | 1,452,611 | 99,067 | 3,287 | | | 6.360 | 6.779 | MON | 4,653 | 104,699 | 07/28/2017 | 08/15/2042 |
| 981464-HU-7 | WFNMT 2024-B A - ABS | | | 4 | 1.A FE | 2,029,951 | 99.7400 | 2,024,722 | 2,030,000 | 2,029,984 | | 34 | | | 4.620 | 4.665 | MON | 4,168 | 31,783 | 08/05/2024 | 05/15/2031 |
| 98164Q-AD-0 | WOART 2023-B A3 - ABS | | | 4 | 1.A FE | 299,933 | 100.1122 | 300,337 | 300,000 | 299,974 | | 25 | | | 4.660 | 4.715 | MON | 621 | 13,980 | 04/11/2023 | 05/15/2028 |
| 1049999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities | | | | | | 87,260,096 | XXX | 86,027,121 | 88,597,498 | 87,130,860 | 92,354 | 1,066,518 | 464,090 | 0 | XXX | XXX | XXX | 287,203 | 3,818,359 | XXX | XXX |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated) | | | | | | 266,767,236 | XXX | 259,027,235 | 269,661,276 | 265,679,916 | 92,354 | 1,785,135 | 865,444 | 0 | XXX | XXX | XXX | 1,764,246 | 10,724,682 | XXX | XXX |
| Bonds - Hybrid Securities - Issuer Obligations | | | | | | | | | | | | | | | | | | | | | |
| 36831F-AB-1 | GCM GROSVENOR DIVERSIFIED ALTERNATIVES I | | | | 2.C FE | 1,450,000 | 90.8569 | 1,317,425 | 1,450,000 | 1,450,000 | | | | | 6.000 | 6.000 | MN | 11,117 | 87,000 | 11/01/2021 | 11/15/2041 |
| 1219999999 - Bonds - Hybrid Securities - Issuer Obligations | | | | | | 1,450,000 | XXX | 1,317,425 | 1,450,000 | 1,450,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 11,117 | 87,000 | XXX | XXX |
| 1309999999 - Bonds - Hybrid Securities - Subtotals - Hybrid Securities | | | | | | 1,450,000 | XXX | 1,317,425 | 1,450,000 | 1,450,000 | 0 | 0 | 0 | 0 | XXX | XXX | XXX | 11,117 | 87,000 | XXX | XXX |
| 2419999999 - Bonds - Total Bonds - Subtotals - Issuer Obligations | | | | | | 206,557,651 | XXX | 193,839,673 | 206,353,749 | 206,469,958 | 0 | 50,275 | 0 | 0 | XXX | XXX | XXX | 1,690,616 | 5,350,158 | XXX | XXX |
| 2429999999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities | | | | | | 64,921,900 | XXX | 57,992,005 | 65,553,691 | 64,686,711 | 0 | (18,212) | 0 | 0 | XXX | XXX | XXX | 184,232 | 1,929,990 | XXX | XXX |
| 2439999999 - Bonds - Total Bonds - Subtotals - Commercial Mortgage-Backed Securities | | | | | | 73,718,529 | XXX | 69,991,275 | 74,816,502 | 72,576,007 | 0 | 630,447 | 401,354 | 0 | XXX | XXX | XXX | 227,241 | 3,313,801 | XXX | XXX |
| 2449999999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities | | | | | | 87,260,096 | XXX | 86,027,121 | 88,597,498 | 87,130,860 | 92,354 | 1,066,518 | 464,090 | 0 | XXX | XXX | XXX | 287,203 | 3,818,359 | XXX | XXX |
| 2509999999 Total Bonds | | | | | | 432,458,176 | XXX | 407,850,074 | 435,321,440 | 430,863,536 | 92,354 | 1,729,028 | 865,444 | 0 | XXX | XXX | XXX | 2,389,293 | 14,412,308 | XXX | XXX |

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| Line Number | Book/Adjusted Carrying Value by NAIC Designation Category Footnote: | | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 1A | 1A | $ 255,463,763 | 1B | $ 1,775,491 | 1C | $ 8,338,116 | 1D | $ 2,533,087 | 1E | $ 17,335,064 | 1F | $ 37,058,627 | 1G | $ 30,784,465 |
| 1B | 2A | $ 21,256,404 | 2B | $ 36,794,112 | 2C | $ 13,263,023 | | | | | | | | |
| 1C | 3A | $ 0 | 3B | $ 1,452,611 | 3C | $ 0 | | | | | | | | |
| 1D | 4A | $ 0 | 4B | $ 0 | 4C | $ 0 | | | | | | | | |
| 1E | 5A | $ 1,857,404 | 5B | $ 0 | 5C | $ 0 | | | | | | | | |
| 1F | 6 | $ 2,951,369 | | | | | | | | | | | | |

# SCHEDULE D - PART 2 - SECTION 1

Showing All **PREFERRED STOCKS** Owned December 31 of Current Year

| 1 | 2 | Codes | | 5 | 6 | 7 | 8 | Fair Value | | 11 | Dividends | | | Change in Book/Adjusted Carrying Value | | | | | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | 3 | 4 | | | | | 9 | 10 | | 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | | |
| CUSIP Identification | Description | Code | Foreign | Number Of Shares | Par Value Per Share | Rate Per Share | Book/ Adjusted Carrying Value | Rate Per Share Used to Obtain Fair Value | Fair Value | Actual Cost | Declared but Unpaid | Amount Received During Year | Nonadmitted Declared But Unpaid | Unrealized Valuation Increase/ (Decrease) | Current Year's (Amortization)/ Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change In B./A.C.V. (15+16-17) | Total Foreign Exchange Change In B./A.C.V. | NAIC Designation, NAIC Designation Modifier and SVO Admin-istrative Symbol | Date Acquired |
| 4509999999 Total Preferred Stocks | | | | | | | 0 | XXX | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

NONE

1.

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

# SCHEDULE D - PART 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 Identification | Description | Code | Foreign | 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 B./A.C.V. (13-14) | Total Foreign Exchange Change in B./A.C.V. | Date Acquired | NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol |
| Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | | | | | | | | | | | | |
| 000000-00-0 | FEDERAL HOME LOAN BANK OF PITTSBURGH | RF | | 1,952.000 | 195,200 | 100.000 | 195,200 | 195,200 | | 9,664 | | | | 0 | | 09/30/2024 | XXX |
| 5029999999 - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | 195,200 | XXX | 195,200 | 195,200 | 0 | 9,664 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5109999999 - Subtotals – Industrial and Miscellaneous (Unaffiliated) | | | | | 195,200 | XXX | 195,200 | 195,200 | 0 | 9,664 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5989999999 Total Common Stocks | | | | | 195,200 | XXX | 195,200 | 195,200 | 0 | 9,664 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |
| 5999999999 Total Preferred and Common Stocks | | | | | 195,200 | XXX | 195,200 | 195,200 | 0 | 9,664 | 0 | 0 | 0 | 0 | 0 | XXX | XXX |

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

| | | | | | | |
|---|---|---|---|---|---|---|
| 1A 1A $ 0 | 1B $ 0 | 1C $ 0 | 1D $ 0 | 1E $ 0 | 1F $ 0 | 1G $ 0 |
| 1B 2A $ 0 | 2B $ 0 | 2C $ 0 | | | | |
| 1C 3A $ 0 | 3B $ 0 | 3C $ 0 | | | | |
| 1D 4A $ 0 | 4B $ 0 | 4C $ 0 | | | | |
| 1E 5A $ 0 | 5B $ 0 | 5C $ 0 | | | | |
| 1F 6 $ 0 | | | | | | |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| Bonds - U.S. Governments | | | | | | | | |
| 91282C-HT-1 | UNITED STATES TREASURY | | 11/29/2024 | Various | XXX | 2,328,246 | 2,400,000 | 22,955 |
| 91282C-JJ-1 | UNITED STATES TREASURY | | 01/08/2024 | GOLDMAN SACHS & CO | XXX | 3,111,563 | 3,000,000 | 20,398 |
| 91282C-JR-3 | UNITED STATES TREASURY | | 01/08/2024 | MORGAN STANLEY & CO. LLC | XXX | 4,945,117 | 5,000,000 | 4,636 |
| 91282C-KQ-3 | UNITED STATES TREASURY | | 10/23/2024 | Various | XXX | 3,675,699 | 3,650,000 | 50,360 |
| 91282C-LF-6 | UNITED STATES TREASURY | | 09/25/2024 | Various | XXX | 1,663,709 | 1,636,000 | 5,532 |
| 91282C-MA-6 | UNITED STATES TREASURY | | 12/18/2024 | J.P. MORGAN SECURITIES LLC | XXX | 2,085,891 | 2,100,000 | 4,522 |
| 0109999999 - Bonds - U.S. Governments | | | | | | 17,810,225 | 17,786,000 | 108,403 |
| Bonds - All Other Governments | | | | | | | | |
| 748148-SF-1 | QUEBEC, PROVINCE OF | | 08/28/2024 | RBC CAPITAL MARKETS, LLC | XXX | 1,197,576 | 1,200,000 | |
| 0309999999 - Bonds - All Other Governments | | | | | | 1,197,576 | 1,200,000 | 0 |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | |
| 3132DS-BW-1 | FH SD4553 - RMBS | | 10/23/2024 | MORGAN STANLEY & CO. LLC | XXX | 345,194 | 398,205 | 763 |
| 3132DT-3M-0 | FH SD6204 - RMBS | | 10/23/2024 | MORGAN STANLEY & CO. LLC | XXX | 133,499 | 153,972 | 295 |
| 3132DW-F3-2 | FH SD8286 - RMBS | | 11/01/2024 | WELLS FARGO SECURITIES, LLC | XXX | 2,137,493 | 2,314,713 | 3,343 |
| 3132DW-FC-2 | FH SD8263 - RMBS | | 10/23/2024 | MORGAN STANLEY & CO. LLC | XXX | 100,230 | 115,602 | 222 |
| 3132DW-FM-0 | FH SD8272 - RMBS | | 10/23/2024 | MORGAN STANLEY & CO. LLC | XXX | 210,110 | 242,333 | 464 |
| 3132DW-G8-0 | FH SD8323 - RMBS | | 12/19/2024 | Cantor Fitzergald & Co | XXX | 350,437 | 363,029 | 958 |
| 3133CY-SJ-8 | FH QJ7721 - RMBS | | 12/19/2024 | WELLS FARGO SECURITIES, LLC | XXX | 349,470 | 361,970 | 955 |
| 3136BS-2J-3 | FNR 2024-49 AF - CMO/RMBS | | 08/06/2024 | BMO CAPITAL MARKETS CORP | XXX | 797,381 | 797,880 | 1,715 |
| 3140MS-KG-9 | FN BW1194 - RMBS | | 11/01/2024 | NO BROKER | XXX | 863,361 | 931,946 | 311 |
| 3140QT-EU-9 | FN CB7346 - RMBS | | 03/18/2024 | BARCLAYS CAPITAL INC | XXX | 247,252 | 241,738 | 436 |
| 3140XN-GT-5 | FN FS6509 - RMBS | | 03/18/2024 | BOFA SECURITIES, INC | XXX | 196,849 | 191,580 | 373 |
| 3140XP-JT-7 | FN FS7473 - RMBS | | 03/18/2024 | CITIGROUP GLOBAL MARKETS INC | XXX | 350,680 | 347,316 | 579 |
| 3140XQ-QA-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | | 10/10/2024 | MORGAN STANLEY & CO. LLC | XXX | 1,171,890 | 1,283,164 | 1,248 |
| 31418E-6Y-1 | FN MA5386 - RMBS | | 05/31/2024 | MORGAN STANLEY & CO. LLC | XXX | 653,919 | 698,423 | 262 |
| 0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 7,907,765 | 8,441,871 | 11,924 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | |
| 00206R-JY-9 | AT&T INC | | 07/02/2024 | Various | XXX | 347,608 | 405,000 | 784 |
| 031162-DR-8 | AMGEN INC | | 07/02/2024 | GOLDMAN SACHS & CO | XXX | 349,881 | 350,000 | 5,826 |
| 038222-AS-4 | APPLIED MATERIALS INC | | 06/06/2024 | BOFA SECURITIES, INC | XXX | 99,806 | 100,000 | |
| 05493X-AA-8 | BAHA 24MAR A - CMBS | | 11/22/2024 | GOLDMAN SACHS & CO | XXX | 1,580,000 | 1,580,000 | 1,083 |
| 05565E-CR-4 | BMW US CAPITAL LLC | | 08/07/2024 | BARCLAYS CAPITAL INC | XXX | 299,523 | 300,000 | |
| 05581K-AG-6 | BNP PARIBAS SA | C | 11/15/2024 | CITIGROUP GLOBAL MARKETS INC | XXX | 936,099 | 900,000 | 24,018 |
| 05583J-AM-4 | BPCE SA | C | 10/08/2024 | MARKETTX | XXX | 818,336 | 800,000 | 10,219 |
| 05593H-AD-6 | BMO 2024-C8 A5 - CMBS | | 03/14/2024 | BMO CAPITAL MARKET CORP | XXX | 624,180 | 606,000 | 2,544 |
| 05593J-AA-8 | BMP 24MF23 A - CMBS | | 05/23/2024 | CITIGROUP GLOBAL MARKETS INC | XXX | 1,685,774 | 1,690,000 | |
| 05612U-AA-0 | BX 24PALM A - CMBS | | 05/31/2024 | DEUTSCHE BANK SECURITIES, INC | XXX | 1,745,596 | 1,750,000 | |
| 06051G-KW-8 | BANK OF AMERICA CORP | | 09/09/2024 | BOFA SECURITIES, INC | XXX | 1,017,060 | 1,000,000 | 6,597 |
| 110122-EH-7 | BRISTOL-MYERS SQUIBB CO | | 02/14/2024 | CITIGROUP GLOBAL MARKETS INC | XXX | 99,977 | 100,000 | |
| 11135F-CD-1 | BROADCOM INC | | 09/26/2024 | J.P. MORGAN SECURITIES LLC | XXX | 1,995,860 | 2,000,000 | |
| 12326T-AA-6 | BJETS 242 A - ABS | | 09/06/2024 | BOFA SECURITIES, INC | XXX | 1,279,971 | 1,280,000 | |
| 126117-AY-6 | CNA FINANCIAL CORP | | 02/08/2024 | BOFA SECURITIES, INC | XXX | 982,340 | 1,000,000 | 427 |
| 161919-AV-7 | CHASE 2411 A9A - RMBS | | 12/13/2024 | J.P. MORGAN SECURITIES LLC | XXX | 1,000,313 | 1,000,000 | 3,167 |
| 16882L-AA-0 | CHILE ELECTRICITY LUX MPC II SARL | C | 10/07/2024 | GOLDMAN SACHS & CO | XXX | 700,007 | 700,000 | |
| 172967-NU-1 | CITIGROUP INC | | 08/06/2024 | MARKETAXESS CORPORATION | XXX | 741,585 | 750,000 | 7,467 |
| 20030N-EC-1 | COMCAST CORP | | 06/20/2024 | GOLDMAN SACHS & CO | XXX | 194,328 | 200,000 | 3,255 |
| 22537G-AC-4 | CAALT 241 B - ABS | | 03/19/2024 | BMO CAPITAL MARKETS CORP | XXX | 2,099,862 | 2,100,000 | |
| 23245Q-AA-7 | CWALT 2006-OA21 A1 - CMO/RMBS | | 07/22/2024 | Direct | XXX | 13 | 13 | |
| 26209X-AH-4 | HONK 2024-1 A2 - ABS | | 06/28/2024 | BARCLAYS CAPITAL INC | XXX | 600,000 | 600,000 | |
| 29364W-BP-2 | ENTERGY LOUISIANA LLC | | 09/10/2024 | BOFA SECURITIES, INC | XXX | 825,848 | 800,000 | 3,662 |
| 29375P-AB-6 | EFF 241 A2 - ABS | | 01/23/2024 | RBC CAPITAL MARKETS, LLC | XXX | 1,329,814 | 1,330,000 | |
| 29379V-CD-3 | ENTERPRISE PRODUCTS OPERATING LLC | | 07/02/2024 | Various | XXX | 353,997 | 350,000 | 7,601 |
| 30227X-AG-6 | EXTNT 241 A2 - ABS | | 07/12/2024 | BARCLAYS CAPITAL INC | XXX | 923,002 | 930,000 | |
| 34533B-AA-8 | FORDR 24REV1 A - ABS | | 02/06/2024 | BOFA SECURITIES, INC | XXX | 1,269,595 | 1,270,000 | |
| 35105A-AB-3 | FCRT 241 A2 - ABS | | 01/24/2024 | J.P. MORGAN SECURITIES LLC | XXX | 1,469,954 | 1,470,000 | |
| 36263U-AN-9 | GSMS 2021-GSA3 A5 - CMBS | | 10/04/2024 | BARCLAYS CAPITAL INC | XXX | 1,560,938 | 1,800,000 | 785 |
| 37045X-EZ-5 | GENERAL MOTORS FINANCIAL COMPANY INC | | 09/04/2024 | Various | XXX | 900,189 | 900,000 | |
| 378272-BR-8 | GLENCORE FUNDING LLC | | 03/26/2024 | PERSHING LLC | XXX | 150,000 | 150,000 | |
| 38141G-A9-5 | GOLDMAN SACHS GROUP INC | | 10/07/2024 | J.P. MORGAN SECURITIES LLC | XXX | 954,468 | 900,000 | 23,843 |
| 38141G-YB-4 | GOLDMAN SACHS GROUP INC | | 09/09/2024 | DEUTSCHE BANK SECURITIES, INC | XXX | 970,662 | 1,100,000 | 11,027 |

# SCHEDULE D - PART 3

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

| 1<br>CUSIP Identification | 2<br>Description | 3<br>Foreign | 4<br>Date Acquired | 5<br>Name of Vendor | 6<br>Number of Shares of Stock | 7<br>Actual Cost | 8<br>Par Value | 9<br>Paid for Accrued Interest and Dividends |
|---|---|---|---|---|---|---|---|---|
| 38179E-AM-6 | GCPAF 2022-1 2BR - CDO | | 12/02/2024 | MITSUBISHI UFJ SECURITIES (USA), INC. | XXX | 599,884 | 600,000 | |
| 39154T-CJ-5 | GALC 241 A3 - ABS | | 01/23/2024 | BOFA SECURITIES, INC. | XXX | 1,119,806 | 1,120,000 | |
| 42824C-BV-0 | HEWLETT PACKARD ENTERPRISE CO. | | 09/12/2024 | MIZUHO SECURITIES USA INC. | XXX | 346,773 | 350,000 | |
| 44148J-AH-2 | HWIRE 241 A2 - ABS | | 05/22/2024 | BARCLAYS CAPITAL INC. | XXX | 630,000 | 630,000 | |
| 46647P-DR-4 | JPMORGAN CHASE & CO. | | 09/09/2024 | CITIGROUP GLOBAL MARKETS INC. | XXX | 1,047,030 | 1,000,000 | 14,713 |
| 52603D-AA-1 | LFT 241 A - ABS | | 06/25/2024 | US BANCORP INVESTMENTS INC. | XXX | 1,435,195 | 1,430,000 | 1,318 |
| 53944Y-BA-0 | LLOYDS BANKING GROUP PLC | C | 05/29/2024 | PERSHING LLC | XXX | 250,000 | 250,000 | |
| 55287B-AA-1 | MED 24MOB A - CMBS | | 04/30/2024 | CITIGROUP GLOBAL MARKETS INC. | XXX | 1,815,449 | 1,820,000 | |
| 61035M-AS-1 | MCAF 2R A1R - CDO | | 07/02/2024 | Jefferies LLC | XXX | 1,489,642 | 1,490,000 | |
| 61747Y-FE-0 | MORGAN STANLEY | | 09/09/2024 | BOFA SECURITIES, INC. | XXX | 1,033,530 | 1,000,000 | 20,271 |
| 61747Y-FM-2 | MORGAN STANLEY | | 02/05/2024 | MORGAN STANLEY & CO. LLC | XXX | 1,500,000 | 1,500,000 | |
| 61747Y-FT-7 | MORGAN STANLEY | | 07/24/2024 | Various | XXX | 359,419 | 360,000 | 160 |
| 61776F-AC-4 | MSRM 242 A2 - RMBS | | 06/25/2024 | MORGAN STANLEY & CO. LLC | XXX | 644,109 | 650,000 | 867 |
| 63861V-AK-3 | NATIONWIDE BUILDING SOCIETY | C | 07/22/2024 | MORGAN STANLEY & CO. LLC | XXX | 900,000 | 900,000 | |
| 681919-BB-1 | OMNICOM GROUP INC. | | 07/02/2024 | Various | XXX | 549,241 | 636,000 | 2,482 |
| 74331Q-AA-5 | PROG 24SFR1 A - CMBS | | 01/18/2024 | RBC CAPITAL MARKETS, LLC | XXX | 145,102 | 158,000 | |
| 75513E-CW-9 | RTX CORP | | 11/15/2024 | SCOTIA CAPITAL (USA) INC. | XXX | 53,129 | 50,000 | 534 |
| 76042G-AB-0 | REPS 24B B - ABS | | 10/31/2024 | CITIGROUP GLOBAL MARKETS INC. | XXX | 1,639,450 | 1,640,000 | |
| 808513-CE-3 | CHARLES SCHWAB CORP | | 09/26/2024 | TRUIST SECURITIES, INC. | XXX | 3,210,000 | 3,000,000 | 62,432 |
| 81748E-AB-2 | SEMT 247 A2 - RMBS | | 07/16/2024 | BOFA SECURITIES, INC. | XXX | 243,425 | 244,840 | 735 |
| 83589C-AA-6 | ARTFI 2024-1 A1 - ABS | | 04/16/2024 | BARCLAYS CAPITAL INC. | XXX | 999,900 | 1,000,000 | |
| 87264A-BX-2 | T-MOBILE USA INC. | | 09/09/2024 | BOFA SECURITIES, INC. | XXX | 860,480 | 1,000,000 | 7,188 |
| 87264A-CV-5 | T-MOBILE USA INC. | | 12/10/2024 | Various | XXX | 815,978 | 800,000 | 3,438 |
| 90216D-AA-0 | TX 24HOU A - CMBS | | 05/29/2024 | GOLDMAN SACHS & CO. | XXX | 1,556,100 | 1,560,000 | |
| 91159H-JL-5 | US BANCORP | | 08/06/2024 | JANE STREET EXECUTION SERVICES LLC | XXX | 209,670 | 215,000 | 173 |
| 928563-AL-9 | VMWARE LLC | | 09/09/2024 | DEUTSCHE BANK SECURITIES, INC. | XXX | 856,780 | 1,000,000 | 1,528 |
| 929160-BC-2 | VULCAN MATERIALS CO. | | 11/18/2024 | TRUIST SECURITIES, INC. | XXX | 81,910 | 82,000 | |
| 95000U-3F-8 | WELLS FARGO & CO. | | 10/07/2024 | BARCLAYS CAPITAL INC. | XXX | 830,072 | 800,000 | 9,015 |
| 981464-HU-7 | WFNMT 2024-B A - ABS | | 08/05/2024 | RBC CAPITAL MARKETS, LLC | XXX | 2,029,951 | 2,030,000 | |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 57,158,609 | 57,526,853 | 237,157 |
| 2509999997 - Bonds - Subtotals - Bonds - Part 3 | | | | | | 84,074,174 | 84,954,724 | 357,484 |
| 2509999998 - Bonds - Summary item from Part 5 for Bonds | | | | | | 7,130,773 | 7,340,000 | 32,597 |
| 2509999999 - Bonds - Subtotals - Bonds | | | | | | 91,204,947 | 92,294,724 | 390,081 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | | | |
| 000000-00-0 | FEDERAL HOME LOAN BANK OF PITTSBURGH | | 09/30/2024 | Direct | 10,417.000 | 1,041,700 | XXX | |
| 5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | 1,041,700 | XXX | 0 |
| 5989999997 - Common Stocks - Subtotals - Common Stocks - Part 3 | | | | | | 1,041,700 | XXX | 0 |
| 5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks | | | | | | 1,041,700 | XXX | 0 |
| 5989999999 - Common Stocks - Subtotals - Common Stocks | | | | | | 2,083,400 | XXX | 0 |
| 5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks | | | | | | 2,083,400 | XXX | 0 |
| 6009999999 Totals | | | | | | 93,288,347 | XXX | 390,081 |

# 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 | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 36179V-DQ-0 | G2 MA6411 - RMBS | | 12/01/2024 | Paydown | XXX | 46,686 | 46,686 | 48,912 | 48,242 | | (1,557) | | (1,557) | | 46,686 | | | 0 | 1,061 | 01/20/2050 |
| 36209P-QK-6 | GN 477558 - RMBS | | 12/01/2024 | Paydown | XXX | 20,957 | 20,957 | 31,782 | 21,177 | | (220) | | (220) | | 20,957 | | | 0 | 793 | 11/15/2028 |
| 38377V-EM-4 | GNR 2011-059 QC - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 9,195 | 9,195 | 9,448 | 9,315 | | (120) | | (120) | | 9,195 | | | 0 | 292 | 12/20/2040 |
| 38379U-2Q-8 | GNR 2016-178 DA - CMBS | | 12/01/2024 | Paydown | XXX | 15,211 | 15,211 | 15,083 | 15,138 | | 73 | | 73 | | 15,211 | | | 0 | 207 | 07/16/2049 |
| 38379U-XR-2 | GNR 2016-098 AF - CMBS | | 12/01/2024 | Paydown | XXX | 7,726 | 7,726 | 7,507 | 7,631 | | 95 | | 95 | | 7,726 | | | 0 | 99 | 03/16/2057 |
| 38380J-PZ-5 | GNR 2018-026 AD - CMBS | | 12/01/2024 | Paydown | XXX | 8,872 | 8,872 | 8,577 | 8,725 | | 147 | | 147 | | 8,872 | | | 0 | 115 | 03/16/2052 |
| 90376P-BE-0 | UNITED STATES INTERNATIONAL DEVELOPMENT | | 12/15/2024 | Various | XXX | 19,424 | 19,424 | 19,424 | 19,424 | | | | 0 | | 19,424 | | | 0 | 252 | 11/20/2037 |
| 912810-QY-7 | UNITED STATES TREASURY | | 09/09/2024 | BARCLAYS CAPITAL INC. | XXX | 1,079,660 | 1,300,000 | 901,164 | 903,546 | | 8,649 | | 8,649 | | 912,194 | | 167,466 | 167,466 | 29,338 | 11/15/2042 |
| 912810-TN-8 | UNITED STATES TREASURY | | 10/07/2024 | SG AMERICAS SECURITIES, LLC | XXX | 440,938 | 500,000 | 490,488 | 490,626 | | 140 | | 140 | | 490,765 | | (49,828) | (49,828) | 20,785 | 02/15/2053 |
| 912810-TS-7 | UNITED STATES TREASURY | | 09/09/2024 | Bank of Montreal Chicago | XXX | 486,914 | 500,000 | 458,926 | 459,418 | | 927 | | 927 | | 460,345 | | 26,569 | 26,569 | 15,900 | 05/15/2043 |
| 912810-TU-2 | UNITED STATES TREASURY | | 09/09/2024 | Various | XXX | 510,172 | 500,000 | 499,922 | 499,930 | | 1 | | 1 | | 499,931 | | 10,241 | 10,241 | 11,389 | 08/15/2043 |
| 912810-TW-8 | UNITED STATES TREASURY | | 08/06/2024 | GOLDMAN SACHS & CO | XXX | 322,828 | 300,000 | 308,438 | 308,424 | | (151) | | (151) | | 308,273 | | 14,555 | 14,555 | 10,378 | 11/15/2043 |
| 912828-5U-0 | UNITED STATES TREASURY | | 12/31/2023 | Maturity @ 100.00 | XXX | | | | | | | | 0 | | | | | 0 | 118,125 | 12/31/2023 |
| 91282C-DW-8 | UNITED STATES TREASURY | | 10/07/2024 | BNP PARIBAS SEC CORP/BOND | XXX | 2,472,609 | 2,700,000 | 2,700,211 | 2,700,156 | | (23) | | (23) | | 2,700,133 | | (227,524) | (227,524) | 56,109 | 01/31/2029 |
| 91282C-DY-4 | UNITED STATES TREASURY | | 10/07/2024 | NatWest Markets | XXX | 434,258 | 500,000 | 457,672 | 464,086 | | 3,054 | | 3,054 | | 467,139 | | (32,882) | (32,882) | 10,751 | 02/15/2032 |
| 91282C-JG-7 | UNITED STATES TREASURY | | 09/09/2024 | NatWest Markets | XXX | 428,969 | 400,000 | 400,039 | 400,038 | | (3) | | (3) | | 400,036 | | 28,933 | 28,933 | 16,798 | 10/31/2030 |
| 91282C-LF-6 | UNITED STATES TREASURY | | 09/27/2024 | WELLS FARGO SECURITIES, LLC | XXX | 35,304 | 35,000 | 35,116 | | | (1) | | (1) | | 35,115 | | 188 | 188 | 170 | 08/15/2034 |
| 0109999999 - Bonds - U.S. Governments | | | | | | 6,339,723 | 6,863,071 | 6,392,709 | 6,355,876 | 0 | 11,012 | 0 | 11,012 | 0 | 6,402,004 | 0 | (62,281) | (62,281) | 292,560 | XXX |
| Bonds - All Other Governments | | | | | | | | | | | | | | | | | | | | |
| 716540-BY-7 | PETROLEOS MEXICANOS | C | 12/15/2024 | Paydown | XXX | 200,000 | 200,000 | 200,000 | 200,000 | | 0 | | 0 | | 200,000 | | | 0 | 3,690 | 12/15/2025 |
| 0309999999 - Bonds - All Other Governments | | | | | | 200,000 | 200,000 | 200,000 | 200,000 | 0 | 0 | 0 | 0 | 0 | 200,000 | 0 | 0 | 0 | 3,690 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | | | | | | | | | | | | | | | |
| 3128HX-RT-4 | FHS 267 A5 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 7,275 | 7,275 | 7,639 | 7,677 | | (402) | | (402) | | 7,275 | | | 0 | 118 | 08/15/2042 |
| 3128KN-LD-3 | FH A59324 - RMBS | | 12/01/2024 | Paydown | XXX | 5,451 | 5,451 | 5,415 | 5,416 | | 35 | | 35 | | 5,451 | | | 0 | 164 | 04/01/2037 |
| 3128M6-VG-0 | FH G04815 - RMBS | | 12/01/2024 | Paydown | XXX | 2,881 | 2,881 | 3,034 | 2,991 | | (111) | | (111) | | 2,881 | | | 0 | 80 | 09/01/2038 |
| 3128MJ-2W-9 | FH G08788 - RMBS | | 12/01/2024 | Paydown | XXX | 13,159 | 13,159 | 13,288 | 13,275 | | (116) | | (116) | | 13,159 | | | 0 | 250 | 11/01/2047 |
| 3128MJ-ZF-0 | FH G08741 - RMBS | | 12/01/2024 | Paydown | XXX | 27,635 | 27,635 | 29,220 | 29,154 | | (1,518) | | (1,518) | | 27,635 | | | 0 | 461 | 01/01/2047 |
| 3128PU-F4-9 | FH J14687 - RMBS | | 12/01/2024 | Paydown | XXX | 6,459 | 6,459 | 6,691 | 6,499 | | (41) | | (41) | | 6,459 | | | 0 | 145 | 03/01/2026 |
| 3131XT-3M-0 | FH ZM0804 - RMBS | | 12/01/2024 | Paydown | XXX | 17,408 | 17,408 | 18,902 | 18,838 | | (1,429) | | (1,429) | | 17,408 | | | 0 | 320 | 02/01/2046 |
| 31329N-2W-7 | FH ZA5289 - RMBS | | 12/01/2024 | Paydown | XXX | 35,380 | 35,380 | 37,625 | 37,545 | | (2,165) | | (2,165) | | 35,380 | | | 0 | 770 | 03/01/2048 |
| 31329P-SM-6 | FH ZA5924 - RMBS | | 12/01/2024 | Paydown | XXX | 12,263 | 12,263 | 13,381 | 13,343 | | (1,079) | | (1,079) | | 12,263 | | | 0 | 327 | 11/01/2048 |
| 3132AC-2U-3 | FH ZT0787 - RMBS | | 12/01/2024 | Paydown | XXX | 5,540 | 5,540 | 5,756 | 5,717 | | (177) | | (177) | | 5,540 | | | 0 | 122 | 10/01/2048 |
| 3132DN-MY-6 | FH SD1275 - RMBS | | 12/01/2024 | Paydown | XXX | 49,770 | 49,770 | 50,151 | 50,106 | | (336) | | (336) | | 49,770 | | | 0 | 591 | 07/01/2052 |
| 3132DQ-6P-6 | FH SD3578 - RMBS | | 12/01/2024 | Paydown | XXX | 25,469 | 25,469 | 20,298 | 20,307 | | 5,162 | | 5,162 | | 25,469 | | | 0 | 351 | 04/01/2052 |
| 3132DS-BW-1 | FH SD4553 - RMBS | | 12/01/2024 | Paydown | XXX | 4,461 | 4,461 | 3,867 | | | 594 | | 594 | | 4,461 | | | 0 | 16 | 09/01/2053 |
| 3132DT-3M-0 | FH SD6204 - RMBS | | 12/01/2024 | Paydown | XXX | 1,341 | 1,341 | 1,163 | | | 178 | | 178 | | 1,341 | | | 0 | 5 | 10/01/2053 |
| 3132DV-3M-5 | FH SD8004 - RMBS | | 12/01/2024 | Paydown | XXX | 98,670 | 98,670 | 103,087 | 102,998 | | (4,328) | | (4,328) | | 98,670 | | | 0 | 1,639 | 08/01/2049 |
| 3132DV-4V-4 | FH SD8036 - RMBS | | 12/01/2024 | Paydown | XXX | 54,698 | 54,698 | 55,640 | 55,375 | | (677) | | (677) | | 54,698 | | | 0 | 934 | 01/01/2050 |
| 3132DV-6Q-3 | FH SD8079 - RMBS | | 12/01/2024 | Paydown | XXX | 14,763 | 14,763 | 15,105 | 15,041 | | (278) | | (278) | | 14,763 | | | 0 | 166 | 07/01/2050 |
| 3132DV-6R-1 | FH SD8080 - RMBS | | 12/01/2024 | Paydown | XXX | 8,286 | 8,286 | 8,478 | 8,443 | | (157) | | (157) | | 8,286 | | | 0 | 93 | 06/01/2050 |
| 3132DV-7J-8 | FH SD8097 - RMBS | | 12/01/2024 | Paydown | XXX | 15,014 | 15,014 | 15,362 | 15,295 | | (281) | | (281) | | 15,014 | | | 0 | 166 | 08/01/2050 |
| 3132DW-A6-0 | FH SD8129 - RMBS | | 12/01/2024 | Paydown | XXX | 29,078 | 29,078 | 30,446 | 30,197 | | (1,118) | | (1,118) | | 29,078 | | | 0 | 406 | 02/01/2051 |
| 3132DW-AF-0 | FH SD8106 - RMBS | | 12/01/2024 | Paydown | XXX | 84,747 | 84,747 | 87,389 | 86,931 | | (2,184) | | (2,184) | | 84,747 | | | 0 | 947 | 11/01/2050 |
| 3132DW-BU-6 | FH SD8151 - RMBS | | 12/01/2024 | Paydown | XXX | 15,988 | 15,988 | 16,557 | 16,476 | | (488) | | (488) | | 15,988 | | | 0 | 224 | 06/01/2051 |
| 3132DW-C4-3 | FH SD8191 - RMBS | | 12/01/2024 | Paydown | XXX | 27,855 | 27,855 | 29,032 | 28,886 | | (1,031) | | (1,031) | | 27,855 | | | 0 | 602 | 01/01/2052 |
| 3132DW-CL-5 | FH SD8175 - RMBS | | 12/01/2024 | Paydown | XXX | 46,093 | 46,093 | 48,041 | 47,828 | | (1,735) | | (1,735) | | 46,093 | | | 0 | 988 | 10/01/2051 |
| 3132DW-F3-2 | FH SD8286 - RMBS | | 12/01/2024 | Paydown | XXX | 12,610 | 12,610 | 11,644 | | | 965 | | 965 | | 12,610 | | | 0 | 42 | 01/01/2053 |
| 3132DW-FC-2 | FH SD8263 - RMBS | | 12/01/2024 | Paydown | XXX | 1,026 | 1,026 | 889 | | | 136 | | 136 | | 1,026 | | | 0 | 3 | 11/01/2052 |
| 3132DW-FM-0 | FH SD8272 - RMBS | | 12/01/2024 | Paydown | XXX | 2,179 | 2,179 | 1,889 | | | 290 | | 290 | | 2,179 | | | 0 | 10 | 12/01/2052 |
| 3132DW-HS-5 | FH SD8341 - RMBS | | 12/01/2024 | Paydown | XXX | 56,657 | 56,657 | 55,816 | 55,847 | | 810 | | 810 | | 56,657 | | | 0 | 846 | 07/01/2053 |
| 3132DW-J3-8 | FH SD8382 - RMBS | | 12/01/2024 | Paydown | XXX | 115,095 | 115,095 | 110,359 | 110,426 | | 4,669 | | 4,669 | | 115,095 | | | 0 | 1,624 | 12/01/2053 |
| 3132MA-PB-1 | FH Q29718 - RMBS | | 12/01/2024 | Paydown | XXX | 25,302 | 25,302 | 27,178 | 27,002 | | (1,700) | | (1,700) | | 25,302 | | | 0 | 820 | 11/01/2044 |
| 3132WF-WW-5 | FH Q42460 - RMBS | | 12/01/2024 | Paydown | XXX | 19,910 | 19,910 | 21,456 | 21,349 | | (1,439) | | (1,439) | | 19,910 | | | 0 | 442 | 06/01/2046 |
| 3132WK-6Q-6 | FH Q46278 - RMBS | | 12/01/2024 | Paydown | XXX | 9,909 | 9,909 | 10,222 | 10,213 | | (304) | | (304) | | 9,909 | | | 0 | 178 | 02/01/2047 |
| 3132XU-JV-8 | FH Q52075 - RMBS | | 12/01/2024 | Paydown | XXX | 49,881 | 49,881 | 51,510 | 51,432 | | (1,551) | | (1,551) | | 49,881 | | | 0 | 1,212 | 11/01/2047 |
| 3133B1-2A-8 | FH QD4369 - RMBS | | 12/01/2024 | Paydown | XXX | 11,776 | 11,776 | 11,605 | 11,620 | | 155 | | 155 | | 11,776 | | | 0 | 130 | 01/01/2052 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | Description | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 3133BD-VU-6 | FH QE4227 - RMBS | | 12/01/2024 | Paydown | XXX | 31,309 | 31,309 | 28,941 | 29,083 | | 2,226 | | 2,226 | | 31,309 | | | 0 | 620 | 06/01/2052 |
| 3133CD-SG-0 | FH QH1419 - RMBS | | 12/01/2024 | Paydown | XXX | 32,622 | 32,622 | 30,532 | 30,591 | | 2,031 | | 2,031 | | 32,622 | | | 0 | 619 | 08/01/2053 |
| 3133KN-D8-3 | FH RA6427 - RMBS | | 12/01/2024 | Paydown | XXX | 257,565 | 257,565 | 229,394 | 229,783 | | 27,782 | | 27,782 | | 257,565 | | | 0 | 3,972 | 12/01/2051 |
| 3136AH-BK-5 | FNR 2013-123 DB - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 118,436 | 118,436 | 135,554 | 133,529 | | (15,093) | | (15,093) | | 118,436 | | | 0 | 2,942 | 12/25/2043 |
| 3136AJ-LC-8 | FNA 2014-M03 A2 - CMBS | | 01/25/2024 | Paydown | XXX | 72 | 72 | 73 | 72 | | 0 | | 0 | | 72 | | | 0 | 0 | 01/25/2024 |
| 3136BM-G6-9 | FNR 2022-22 QH - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 12,857 | 12,857 | 12,959 | 12,950 | | (93) | | (93) | | 12,857 | | | 0 | 348 | 05/25/2052 |
| 3136BS-2J-3 | FNR 2024-49 AF - CMO/RMBS | | 12/25/2024 | Paydown | XXX | 42,939 | 42,939 | 42,912 | | | 27 | | 27 | | 42,939 | | | 0 | 581 | 07/25/2054 |
| 3137BF-XS-5 | FHMS K-042 A1 - CMBS | | 06/25/2024 | Paydown | XXX | 331,005 | 331,005 | 340,314 | 332,070 | | (1,065) | | (1,065) | | 331,005 | | | 0 | 1,968 | 06/25/2024 |
| 3137FA-RE-0 | FHMS K-727 A2 - CMBS | | 07/25/2024 | Paydown | XXX | 991,085 | 991,085 | 1,055,622 | 999,287 | | (8,202) | | (8,202) | | 991,085 | | | 0 | 14,133 | 07/25/2024 |
| 3137FT-GT-8 | FHR 4983 GE - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 34,437 | 34,437 | 29,035 | 28,959 | | 5,479 | | 5,479 | | 34,437 | | | 0 | 367 | 05/25/2050 |
| 3138A7-5J-3 | FN AH6248 - RMBS | | 12/01/2024 | Paydown | XXX | 22,671 | 22,671 | 23,486 | 22,810 | | (139) | | (139) | | 22,671 | | | 0 | 474 | 04/01/2026 |
| 3138A8-XT-8 | FN AH6989 - RMBS | | 12/01/2024 | Paydown | XXX | 10,208 | 10,208 | 10,775 | 10,648 | | (440) | | (440) | | 10,208 | | | 0 | 278 | 03/01/2041 |
| 3138M5-EA-3 | FN AP1928 - RMBS | | 12/01/2024 | Paydown | XXX | 42,023 | 42,023 | 44,899 | 44,463 | | (2,440) | | (2,440) | | 42,023 | | | 0 | 995 | 08/01/2042 |
| 3138WE-6X-2 | FN AS5385 - RMBS | | 12/01/2024 | Paydown | XXX | 15,452 | 15,452 | 16,445 | 16,343 | | (891) | | (891) | | 15,452 | | | 0 | 319 | 07/01/2045 |
| 3138WK-XE-0 | FN AS9676 - RMBS | | 12/01/2024 | Paydown | XXX | 30,557 | 30,557 | 33,226 | 33,127 | | (2,569) | | (2,569) | | 30,557 | | | 0 | 719 | 05/01/2047 |
| 3138XH-VA-6 | FN AV6008 - RMBS | | 12/01/2024 | Paydown | XXX | 5,245 | 5,245 | 5,662 | 5,640 | | (395) | | (395) | | 5,245 | | | 0 | 112 | 12/01/2043 |
| 3140EU-T9-0 | FN BC0575 - RMBS | | 12/01/2024 | Paydown | XXX | 23,964 | 23,964 | 25,087 | 24,972 | | (1,009) | | (1,009) | | 23,964 | | | 0 | 632 | 12/01/2045 |
| 3140EW-YT-6 | FN BC2521 - RMBS | | 12/01/2024 | Paydown | XXX | 26,837 | 26,837 | 28,764 | 28,666 | | (1,829) | | (1,829) | | 26,837 | | | 0 | 378 | 01/01/2046 |
| 3140GS-RR-5 | FN BH4095 - RMBS | | 12/01/2024 | Paydown | XXX | 22,145 | 22,145 | 22,865 | 22,833 | | (688) | | (688) | | 22,145 | | | 0 | 466 | 10/01/2047 |
| 3140H1-V9-8 | FN BJ0639 - RMBS | | 12/01/2024 | Paydown | XXX | 20,264 | 20,264 | 21,262 | 21,228 | | (964) | | (964) | | 20,264 | | | 0 | 475 | 03/01/2048 |
| 3140JV-T6-9 | FN B01472 - RMBS | | 12/01/2024 | Paydown | XXX | 16,501 | 16,501 | 16,751 | 16,685 | | (184) | | (184) | | 16,501 | | | 0 | 312 | 10/01/2049 |
| 3140K1-X7-6 | FN B06101 - RMBS | | 12/01/2024 | Paydown | XXX | 23,607 | 23,607 | 23,945 | 23,855 | | (247) | | (247) | | 23,607 | | | 0 | 309 | 11/01/2049 |
| 3140K1-Z6-6 | FN B06164 - RMBS | | 12/01/2024 | Paydown | XXX | 26,721 | 26,721 | 27,348 | 27,181 | | (460) | | (460) | | 26,721 | | | 0 | 501 | 01/01/2050 |
| 3140KH-JY-8 | FN BP9278 - RMBS | | 12/01/2024 | Paydown | XXX | 39,758 | 39,758 | 41,982 | 41,608 | | (1,850) | | (1,850) | | 39,758 | | | 0 | 551 | 07/01/2050 |
| 3140KP-7D-9 | FN BQ4491 - RMBS | | 12/01/2024 | Paydown | XXX | 7,754 | 7,754 | 7,639 | 7,646 | | 108 | | 108 | | 7,754 | | | 0 | 88 | 02/01/2051 |
| 3140LQ-GU-8 | FN BT2010 - RMBS | | 12/01/2024 | Paydown | XXX | 1,489 | 1,489 | 1,482 | 1,483 | | 6 | | 6 | | 1,489 | | | 0 | 21 | 02/01/2052 |
| 3140MG-3Q-2 | FN BV3506 - RMBS | | 12/01/2024 | Paydown | XXX | 29,815 | 29,815 | 29,683 | 29,692 | | 123 | | 123 | | 29,815 | | | 0 | 404 | 02/01/2052 |
| 3140MS-KG-9 | FN BW1194 - RMBS | | 12/01/2024 | Paydown | XXX | 4,624 | 4,624 | 4,284 | | | 340 | | 340 | | 4,624 | | | 0 | 15 | 09/01/2052 |
| 3140Q9-XT-5 | FN CA2489 - RMBS | | 12/01/2024 | Paydown | XXX | 10,788 | 10,788 | 11,334 | 11,240 | | (452) | | (452) | | 10,788 | | | 0 | 283 | 10/01/2048 |
| 3140QK-2Y-3 | FN CB0790 - RMBS | | 12/01/2024 | Paydown | XXX | 106,402 | 106,402 | 103,526 | 103,758 | | 2,644 | | 2,644 | | 106,402 | | | 0 | 982 | 06/01/2051 |
| 3140QL-H4-1 | FN CB1150 - RMBS | | 12/01/2024 | Paydown | XXX | 202,188 | 202,188 | 181,590 | 181,867 | | 20,321 | | 20,321 | | 202,188 | | | 0 | 3,202 | 07/01/2051 |
| 3140QN-FR-8 | FN CB2875 - RMBS | | 12/01/2024 | Paydown | XXX | 67,875 | 67,875 | 67,575 | 67,590 | | 285 | | 285 | | 67,875 | | | 0 | 950 | 02/01/2052 |
| 3140QP-PQ-4 | FN CB4030 - RMBS | | 12/01/2024 | Paydown | XXX | 87,074 | 87,074 | 84,040 | 84,248 | | 2,826 | | 2,826 | | 87,074 | | | 0 | 1,243 | 06/01/2052 |
| 3140QQ-D3-6 | FN CB4621 - RMBS | | 12/01/2024 | Paydown | XXX | 31,120 | 31,120 | 31,038 | 31,036 | | 84 | | 84 | | 31,120 | | | 0 | 373 | 09/01/2052 |
| 3140QQ-GD-1 | FN CB4695 - RMBS | | 12/01/2024 | Paydown | XXX | 125,506 | 125,506 | 128,781 | 128,399 | | (2,894) | | (2,894) | | 125,506 | | | 0 | 2,025 | 09/01/2052 |
| 3140QT-EU-9 | FN CB7346 - RMBS | | 12/01/2024 | Paydown | XXX | 20,945 | 20,945 | 21,423 | | | (478) | | (478) | | 20,945 | | | 0 | 604 | 10/01/2053 |
| 3140X7-CA-5 | FN FM3664 - RMBS | | 12/01/2024 | Paydown | XXX | 102,671 | 102,671 | 109,729 | 109,669 | | (6,998) | | (6,998) | | 102,671 | | | 0 | 2,254 | 03/01/2049 |
| 3140X7-RU-5 | FN FM4098 - RMBS | | 12/01/2024 | Paydown | XXX | 22,449 | 22,449 | 24,522 | 24,439 | | (1,990) | | (1,990) | | 22,449 | | | 0 | 531 | 10/01/2049 |
| 3140X7-S4-2 | FN FM4138 - RMBS | | 12/01/2024 | Paydown | XXX | 133,479 | 133,479 | 140,737 | 139,412 | | (5,932) | | (5,932) | | 133,479 | | | 0 | 1,605 | 09/01/2050 |
| 3140X8-R7-4 | FN FM5009 - RMBS | | 12/01/2024 | Paydown | XXX | 21,897 | 21,897 | 23,991 | 23,938 | | (2,042) | | (2,042) | | 21,897 | | | 0 | 392 | 04/01/2050 |
| 3140XD-RC-2 | FN FM9482 - RMBS | | 12/01/2024 | Paydown | XXX | 86,920 | 86,920 | 69,889 | 69,842 | | 17,078 | | 17,078 | | 86,920 | | | 0 | 1,426 | 11/01/2051 |
| 3140XG-GA-1 | FN FS1092 - RMBS | | 12/01/2024 | Paydown | XXX | 7,631 | 7,631 | 7,168 | 7,187 | | 444 | | 444 | | 7,631 | | | 0 | 151 | 04/01/2052 |
| 3140XG-GR-4 | FN FS1107 - RMBS | | 12/01/2024 | Paydown | XXX | 36,660 | 36,660 | 35,729 | 35,761 | | 899 | | 899 | | 36,660 | | | 0 | 500 | 12/01/2051 |
| 3140XH-2U-0 | FN FS2586 - RMBS | | 12/01/2024 | Paydown | XXX | 92,345 | 92,345 | 92,980 | 92,898 | | (553) | | (553) | | 92,345 | | | 0 | 1,113 | 08/01/2052 |
| 3140XH-4E-4 | FN FS2620 - RMBS | | 12/01/2024 | Paydown | XXX | 38,373 | 38,373 | 37,731 | 37,772 | | 600 | | 600 | | 38,373 | | | 0 | 1,158 | 08/01/2052 |
| 3140XJ-AR-4 | FN FS2715 - RMBS | | 12/01/2024 | Paydown | XXX | 42,394 | 42,394 | 39,831 | 39,873 | | 2,521 | | 2,521 | | 42,394 | | | 0 | 822 | 04/01/2052 |
| 3140XJ-C6-8 | FN FS2792 - RMBS | | 12/01/2024 | Paydown | XXX | 89,832 | 89,832 | 91,587 | 91,366 | | (1,534) | | (1,534) | | 89,832 | | | 0 | 1,499 | 09/01/2052 |
| 3140XN-GT-5 | FN FS6509 - RMBS | | 12/01/2024 | Paydown | XXX | 45,803 | 45,803 | 47,063 | | | (1,260) | | (1,260) | | 45,803 | | | 0 | 1,352 | 11/01/2053 |
| 3140XP-JT-7 | FN FS7473 - RMBS | | 12/01/2024 | Paydown | XXX | 51,341 | 51,341 | 51,839 | | | (497) | | (497) | | 51,341 | | | 0 | 1,260 | 02/01/2054 |
| 3140XQ-QA-8 | FEDERAL NATIONAL MORTGAGE ASSOCIATION - | | 12/01/2024 | Paydown | XXX | 7,817 | 7,817 | 7,139 | | | 678 | | 678 | | 7,817 | | | 0 | 34 | 04/01/2053 |
| 31418D-3G-5 | FN MA4398 - RMBS | | 12/01/2024 | Paydown | XXX | 26,461 | 26,461 | 21,648 | 21,806 | | 4,655 | | 4,655 | | 26,461 | | | 0 | 297 | 08/01/2051 |
| 31418D-GM-8 | FN MA3803 - RMBS | | 12/01/2024 | Paydown | XXX | 44,366 | 44,366 | 45,744 | 45,364 | | (997) | | (997) | | 44,366 | | | 0 | 822 | 10/01/2049 |
| 31418D-H5-4 | FN MA3851 - RMBS | | 12/01/2024 | Paydown | XXX | 14,413 | 14,413 | 15,210 | 14,987 | | (574) | | (574) | | 14,413 | | | 0 | 393 | 11/01/2049 |
| 31418D-SH-6 | FN MA4119 - RMBS | | 12/01/2024 | Paydown | XXX | 197,632 | 197,632 | 203,940 | 202,862 | | (5,230) | | (5,230) | | 197,632 | | | 0 | 2,228 | 09/01/2050 |
| 31418D-SJ-2 | FN MA4120 - RMBS | | 12/01/2024 | Paydown | XXX | 74,720 | 74,720 | 78,524 | 77,867 | | (3,147) | | (3,147) | | 74,720 | | | 0 | 1,055 | 09/01/2050 |
| 31418D-TQ-5 | FN MA4158 - RMBS | | 12/01/2024 | Paydown | XXX | 67,728 | 67,728 | 69,591 | 69,298 | | (1,570) | | (1,570) | | 67,728 | | | 0 | 762 | 10/01/2050 |
| 31418D-UF-7 | FN MA4181 - RMBS | | 12/01/2024 | Paydown | XXX | 37,121 | 37,121 | 37,415 | 37,366 | | (245) | | (245) | | 37,121 | | | 0 | 316 | 11/01/2050 |
| 31418D-VD-1 | FN MA4211 - RMBS | | 12/01/2024 | Paydown | XXX | 28,619 | 28,619 | 30,236 | 29,861 | | (1,243) | | (1,243) | | 28,619 | | | 0 | 472 | 12/01/2050 |

# 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 | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 31418D-WS-7 | FN MA4256 - RMBS | | 12/01/2024 | Paydown | XXX | 30,354 | 30,354 | 31,785 | 31,526 | | (1,171) | | (1,171) | | 30,354 | | | 0 | 421 | 02/01/2051 |
| 31418D-ZW-5 | FN MA4356 - RMBS | | 12/01/2024 | Paydown | XXX | 20,752 | 20,752 | 21,490 | 21,385 | | (633) | | (633) | | 20,752 | | | 0 | 289 | 06/01/2051 |
| 31418E-6Y-1 | FN MA5386 - RMBS | | 12/01/2024 | Paydown | XXX | 17,706 | 17,706 | 16,578 | | | 1,128 | | 1,128 | | 17,706 | | | 0 | 200 | 06/01/2054 |
| 31418E-AP-5 | FN MA4513 - RMBS | | 12/01/2024 | Paydown | XXX | 43,708 | 43,708 | 44,568 | 44,469 | | (761) | | (761) | | 43,708 | | | 0 | 710 | 01/01/2052 |
| 31418E-B9-0 | FN MA4563 - RMBS | | 12/01/2024 | Paydown | XXX | 60,667 | 60,667 | 60,400 | 60,417 | | 251 | | 251 | | 60,667 | | | 0 | 856 | 03/01/2052 |
| 0909999999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions | | | | | | 5,231,751 | 5,231,751 | 5,305,427 | 5,018,934 | 0 | 2,127 | 0 | 2,127 | 0 | 5,231,751 | 0 | 0 | 0 | 80,372 | XXX |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 000797-AA-8 | ACE 2007-HE5 A1 - RMBS | | 08/26/2024 | Paydown | XXX | 13,654 | 13,654 | 5,666 | 2,873 | 4,097 | 6,684 | | 10,781 | | 13,654 | | | 0 | 130 | 07/25/2037 |
| 000797-AA-8 | ACE 2007-HE5 A1 - RMBS | | 12/26/2024 | Paydown | XXX | 11,267 | 11,267 | 4,675 | 2,370 | 3,381 | 5,516 | | 8,896 | | 11,267 | | | 0 | 180 | 07/25/2037 |
| 00090T-AA-5 | ABDLF I A - CDO | C | 10/20/2024 | Paydown | XXX | 223,284 | 223,284 | 223,284 | 223,284 | | 0 | | 0 | | 223,284 | | | 0 | 4,251 | 12/29/2030 |
| 00185A-AF-1 | AON PLC | C | 06/14/2024 | Maturity @ 100.00 | XXX | 450,000 | 450,000 | 471,438 | 452,215 | | (2,215) | | (2,215) | | 450,000 | | | 0 | 7,875 | 06/14/2024 |
| 00287Y-AQ-2 | ABBVIE INC | | 09/26/2024 | GOLDMAN SACHS & CO | XXX | 3,275,889 | 3,295,000 | 3,289,234 | 3,294,110 | | 475 | | 475 | | 3,294,585 | | (18,696) | (18,696) | 103,134 | 05/14/2025 |
| 009089-AA-1 | AIR CANADA 2013-1 PASS THROUGH TRUST - A | | 11/15/2024 | Paydown | XXX | 12,401 | 12,401 | 12,587 | 12,442 | | (42) | | (42) | | 12,401 | | | 0 | 384 | 11/15/2026 |
| 009090-AA-9 | AIR CANADA 2015-1 PASS THROUGH TRUST - A | | 09/15/2024 | Paydown | XXX | 43,424 | 43,424 | 45,615 | 44,618 | | (1,194) | | (1,194) | | 43,424 | | | 0 | 1,172 | 09/15/2028 |
| 00971A-AA-0 | AJAXM 21A A1 - CMO/RMBS | | 12/25/2024 | Paydown | XXX | 8,870 | 8,870 | 8,870 | 8,870 | | 0 | | 0 | | 8,870 | | | 0 | 55 | 09/25/2065 |
| 02665W-EA-5 | AMERICAN HONDA FINANCE CORP | | 09/27/2024 | LOOP CAPITAL MARKETS LLC | XXX | 435,776 | 440,000 | 439,652 | 439,879 | | 88 | | 88 | | 439,966 | | (4,190) | (4,190) | 8,012 | 01/13/2025 |
| 03027X-AP-5 | AMERICAN TOWER CORP | | 11/12/2024 | TRUIST SECURITIES, INC | XXX | 580,452 | 600,000 | 555,216 | 566,016 | | 7,762 | | 7,762 | | 573,778 | | 6,674 | 6,674 | 28,282 | 07/15/2027 |
| 03236V-AB-7 | AXIS 2022-1 A2 - ABS | | 12/20/2024 | Paydown | XXX | 491,576 | 491,576 | 491,493 | 491,537 | | 39 | | 39 | | 491,576 | | | 0 | 4,238 | 10/20/2027 |
| 03465C-AA-3 | AOMT 2021-1 A1 - RMBS | | 12/01/2024 | Paydown | XXX | 4,936 | 4,936 | 4,936 | 4,935 | | 0 | | 0 | | 4,936 | | | 0 | 25 | 01/25/2066 |
| 03465D-AA-1 | AOMT 2021-2 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 7,917 | 7,917 | 7,920 | 7,918 | | (2) | | (2) | | 7,917 | | | 0 | 53 | 04/26/2066 |
| 03465H-AA-2 | AOMT 215 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 10,084 | 10,084 | 10,084 | 10,084 | | 0 | | 0 | | 10,084 | | | 0 | 49 | 07/26/2066 |
| 04002P-AA-2 | AREIT 2021-CRE5 A - CMBS | | 12/17/2024 | Paydown | XXX | 825,321 | 825,321 | 825,321 | 825,321 | | 0 | | 0 | | 825,321 | | | 0 | 29,192 | 11/17/2038 |
| 04010L-AX-1 | ARES CAPITAL CORP | | 06/10/2024 | Maturity @ 100.00 | XXX | 950,000 | 950,000 | 948,176 | 949,824 | | 176 | | 176 | | 950,000 | | | 0 | 19,950 | 06/10/2024 |
| 04965K-AL-4 | AHPT 2018-ATRM C - CMBS | | 10/15/2024 | Paydown | XXX | 1,000,000 | 1,000,000 | 1,000,000 | 1,000,000 | | | | 0 | | 1,000,000 | | | 0 | 61,462 | 06/15/2035 |
| 054977-AA-1 | BHG 22A A - ABS | | 12/17/2024 | Paydown | XXX | 260,484 | 260,484 | 260,463 | 260,466 | | 18 | | 18 | | 260,484 | | | 0 | 2,391 | 02/20/2035 |
| 056054-AA-7 | BX 2019-XL A - CMBS | | 02/15/2024 | Paydown | XXX | 180,090 | 180,090 | 180,146 | 180,081 | | 9 | | 9 | | 180,090 | | | 0 | 1,979 | 10/15/2036 |
| 05609G-AA-6 | BXMT 2021-FL4 A - CMBS | | 03/15/2024 | Paydown | XXX | 96,222 | 96,222 | 96,222 | 96,222 | | | | 0 | | 96,222 | | | 0 | 1,582 | 05/17/2038 |
| 05612U-AA-0 | BX 24PALM A - CMBS | | 12/15/2024 | Paydown | XXX | 235,577 | 235,577 | 234,984 | | | 593 | | 593 | | 235,577 | | | 0 | 7,845 | 06/15/2037 |
| 05685J-AE-9 | BCC 225 C - CDO | C | 01/23/2024 | Paydown | XXX | 1,630,000 | 1,630,000 | 1,621,850 | 1,624,733 | | 5,267 | | 5,267 | | 1,630,000 | | | 0 | 33,900 | 07/24/2034 |
| 06051G-FF-1 | BANK OF AMERICA CORP | | 04/01/2024 | Maturity @ 100.00 | XXX | 400,000 | 400,000 | 429,040 | 401,072 | | (1,072) | | (1,072) | | 400,000 | | | 0 | 8,000 | 04/01/2024 |
| 06616P-AA-5 | BHG 2020-A A - ABS | | 05/17/2024 | Paydown | XXX | 74,892 | 74,892 | 74,887 | 74,892 | | 0 | | 0 | | 74,892 | | | 0 | 480 | 09/17/2031 |
| 07330N-AT-2 | TRUIST BANK | | 09/03/2024 | KEYBANC CAPITAL MARKETS INC | XXX | 852,664 | 860,000 | 858,538 | 859,716 | | 206 | | 206 | | 859,922 | | (7,258) | (7,258) | 13,765 | 12/06/2024 |
| 08179H-AE-0 | BSP XII A1R - CDO | C | 08/22/2024 | Paydown | XXX | 783,857 | 783,857 | 783,857 | 783,857 | | | | 0 | | 783,857 | | | 0 | 35,883 | 10/15/2030 |
| 08181V-AN-5 | BSP XVI A1R - CDO | | 12/23/2024 | Paydown | XXX | 750,000 | 750,000 | 733,875 | 740,871 | | 9,129 | | 9,129 | | 750,000 | | | 0 | 55,073 | 01/20/2032 |
| 08182B-AL-2 | BSP XVII AR - CDO | | 10/15/2024 | Paydown | XXX | 400,000 | 400,000 | 400,000 | 400,000 | | | | 0 | | 400,000 | | | 0 | 27,076 | 07/15/2032 |
| 08861Y-AA-4 | BHG 2021-A A - ABS | | 12/17/2024 | Paydown | XXX | 88,660 | 88,660 | 88,657 | 88,659 | | 1 | | 1 | | 88,660 | | | 0 | 679 | 11/17/2033 |
| 08862B-AA-3 | BHG 2021-B A - ABS | | 12/17/2024 | Paydown | XXX | 326,333 | 326,333 | 326,323 | 326,333 | | 0 | | 0 | | 326,333 | | | 0 | 1,578 | 10/17/2034 |
| 10569T-AA-6 | BRAVO 2021-NQM1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 9,205 | 9,205 | 9,205 | 9,205 | | 0 | | 0 | | 9,205 | | | 0 | 51 | 02/25/2049 |
| 11042A-AA-2 | BRITISH AIRWAYS PASS THROUGH TRUST 2013- | C | 06/20/2024 | Various | XXX | 122,904 | 122,904 | 131,178 | 124,158 | | (1,254) | | (1,254) | | 122,904 | | | 0 | 2,427 | 12/20/2025 |
| 11042T-AA-1 | BRITISH AIRWAYS PASS THROUGH TRUST 2018- | C | 12/20/2024 | Paydown | XXX | 18,392 | 18,392 | 18,392 | 18,393 | | 0 | | 0 | | 18,392 | | | 0 | 439 | 03/20/2033 |
| 11043X-AA-1 | BRITISH AIRWAYS 2019-1 PASS THROUGH TRUS | | 12/15/2024 | Paydown | XXX | 14,397 | 14,397 | 14,397 | 14,397 | | | | 0 | | 14,397 | | | 0 | 299 | 06/15/2034 |
| 12326T-AA-6 | BJETS 242 A - ABS | | 12/15/2024 | Paydown | XXX | 35,433 | 35,431 | 35,430 | | | 3 | | 3 | | 35,433 | | | 0 | 271 | 09/15/2039 |
| 12327A-AB-4 | BJETS 2022-1 B - ABS | | 12/15/2024 | Paydown | XXX | 220,097 | 220,097 | 212,441 | 213,808 | | 6,289 | | 6,289 | | 220,097 | | | 0 | 5,735 | 06/15/2037 |
| 12327F-AB-3 | BJETS 2020-1 B - ABS | | 04/15/2024 | Paydown | XXX | 164,655 | 164,655 | 164,655 | 164,655 | | 0 | | 0 | | 164,655 | | | 0 | 3,598 | 11/15/2035 |
| 12510H-AG-5 | CAUTO 2020-1 B1 - ABS | | 06/12/2024 | Redemption @ 100.00 | XXX | 1,140,000 | 1,140,000 | 1,139,511 | 1,139,869 | | 51 | | 51 | | 1,139,920 | | 80 | 80 | 23,373 | 02/15/2050 |
| 12510H-AP-5 | CAUTO 2022-1 A1 - ABS | | 12/15/2024 | Paydown | XXX | 20,350 | 20,350 | 20,348 | 20,348 | | 2 | | 2 | | 20,350 | | | 0 | 188 | 03/15/2052 |
| 12510H-AS-9 | CAUTO 231 A1 - ABS | | 12/15/2024 | Paydown | XXX | 32,000 | 32,000 | 31,130 | 31,132 | | 868 | | 868 | | 32,000 | | | 0 | 999 | 09/15/2053 |
| 12564E-AD-4 | CIM 2021-J2 A4 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 69,429 | 69,429 | 71,186 | 70,918 | | (1,490) | | (1,490) | | 69,429 | | | 0 | 991 | 04/25/2051 |
| 12597F-AC-4 | CSMC 2019-RP10 A1 - CMO/RMBS | | 08/27/2024 | Paydown | XXX | 127,905 | 127,905 | 138,986 | 138,573 | | (10,668) | | (10,668) | | 127,905 | | | 0 | 7,459 | 12/26/2059 |
| 126407-AA-3 | CSMC 2021-NQM1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 5,926 | 5,926 | 5,926 | 5,925 | | 0 | | 0 | | 5,926 | | | 0 | 24 | 05/26/2065 |
| 12656T-AB-4 | CSMC 2021-RPL2 A1A - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 8,362 | 8,362 | 8,362 | 8,362 | | 0 | | 0 | | 8,362 | | | 0 | 48 | 01/26/2060 |
| 12656Y-AA-5 | COLT 2021-2R A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 3,134 | 3,134 | 3,134 | 3,134 | | 0 | | 0 | | 3,134 | | | 0 | 13 | 07/27/2054 |
| 12659P-AA-1 | CSMC 2021-NQM4 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 15,123 | 15,123 | 15,123 | 15,122 | | 1 | | 1 | | 15,123 | | | 0 | 94 | 05/25/2066 |
| 12661G-AA-7 | CSMC 2021-RPL3 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 22,877 | 22,877 | 23,229 | 23,210 | | (333) | | (333) | | 22,877 | | | 0 | 251 | 01/26/2060 |

# 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 | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 126673-UR-1 | CWL 2004-15 MV5 - RMBS | | 12/26/2024 | Paydown | XXX | 9,544 | 9,544 | 9,567 | 9,537 | | 6 | | 6 | | 9,544 | | | 0 | 189 | 04/25/2035 |
| 12670F-AA-8 | CWL 2007-9 1A - RMBS | | 12/26/2024 | Paydown | XXX | 2,099 | 2,099 | 1,968 | 1,952 | | 148 | | 148 | | 2,099 | | | 0 | 42 | 02/25/2036 |
| 14309Y-BQ-6 | CGMS 2012-4 A1R - CDO | | 09/25/2024 | Paydown | XXX | 300,000 | 300,000 | 290,850 | 294,021 | | 5,979 | | 5,979 | | 300,000 | | | 0 | 18,539 | 04/22/2032 |
| 15033L-AQ-5 | CEDF XI A1R - CDO | | 11/29/2024 | Paydown | XXX | 800,000 | 800,000 | 800,000 | 800,000 | | | | 0 | | 800,000 | | | 0 | 53,652 | 05/29/2032 |
| 165183-CZ-5 | CFII 232 A1 - ABS | | 12/15/2024 | Paydown | XXX | 485,928 | 485,928 | 485,882 | 485,882 | | 45 | | 45 | | 485,928 | | | 0 | 16,888 | 10/15/2035 |
| 172967-KY-6 | CITIGROUP INC | | 08/06/2024 | BARCLAYS CAPITAL INC | XXX | 726,413 | 750,000 | 728,888 | 742,973 | | 1,443 | | 1,443 | | 744,416 | | (18,003) | (18,003) | 19,067 | 10/21/2026 |
| 17312E-AD-8 | CMLTI 2007-AMC3 A2C - RMBS | | 08/26/2024 | Paydown | XXX | 6,298 | 6,298 | 5,747 | 6,087 | | 211 | | 211 | | 6,298 | | | 0 | 48 | 03/25/2037 |
| 17312E-AD-8 | CMLTI 2007-AMC3 A2C - RMBS | | 12/26/2024 | Paydown | XXX | 3,483 | 3,483 | 3,178 | 3,366 | | 117 | | 117 | | 3,483 | | | 0 | 80 | 03/25/2037 |
| 17322M-AZ-9 | CGCMT 2014-GC21 B - CMBS | | 11/13/2024 | Paydown | XXX | 3,000,000 | 3,000,000 | 3,191,133 | 3,001,750 | | (5,265) | | (5,265) | | 3,000,000 | | | 0 | 98,821 | 05/10/2047 |
| 17322Y-AG-5 | CGCMT 2014-GC25 B - CMBS | | 12/01/2024 | Paydown | XXX | 525,853 | 525,853 | 564,265 | 529,570 | | (3,718) | | (3,718) | | 525,853 | | | 0 | 20,971 | 10/11/2047 |
| 19685W-AA-9 | COLT 2021-2 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 10,612 | 10,612 | 10,612 | 10,612 | | 0 | | 0 | | 10,612 | | | 0 | 61 | 08/25/2066 |
| 19688B-AA-2 | COLT 2021-1R A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 3,589 | 3,589 | 3,589 | 3,589 | | 0 | | 0 | | 3,589 | | | 0 | 12 | 05/25/2065 |
| 19688D-AA-8 | COLT 2021-3R A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 14,966 | 14,966 | 14,966 | 14,966 | | 0 | | 0 | | 14,966 | | | 0 | 100 | 12/26/2064 |
| 19688G-AA-1 | COLT 2021-4 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 98,126 | 98,126 | 98,125 | 98,121 | | 5 | | 5 | | 98,126 | | | 0 | 766 | 10/25/2066 |
| 225401-AQ-1 | UBS GROUP AG | C | 03/06/2024 | UBS SECURITIES LLC | XXX | 478,860 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | (21,140) | (21,140) | 2,833 | 06/05/2026 |
| 23245Q-AA-7 | CWALT 2006-OA21 A1 - CMO/RMBS | | 12/20/2024 | Paydown | XXX | 7,772 | 9,116 | 6,393 | 5,708 | | 2,064 | | 2,064 | | 7,772 | | | 0 | 209 | 03/20/2047 |
| 233853-AE-0 | DAIMLER TRUCK FINANCE NORTH AMERICA LLC | | 10/10/2024 | MIZUHO SECURITIES USA INC | XXX | 500,512 | 500,000 | 500,000 | 500,000 | | | | 0 | | 500,000 | | 512 | 512 | 25,604 | 12/13/2024 |
| 25160P-AJ-6 | DEUTSCHE BANK AG (NEW YORK BRANCH) | | 11/04/2024 | BOFA SECURITIES, INC | XXX | 301,764 | 300,000 | 303,489 | 301,884 | | (1,019) | | (1,019) | | 300,865 | | 899 | 899 | 24,017 | 07/14/2026 |
| 26208L-AC-2 | HONK 2018-1 A2 - ABS | | 07/29/2024 | Paydown | XXX | 533,925 | 533,925 | 567,212 | 546,357 | | (12,432) | | (12,432) | | 533,925 | | | 0 | 19,554 | 04/20/2048 |
| 26209X-AH-4 | HONK 2024-1 A2 - ABS | | 10/20/2024 | Paydown | XXX | 1,500 | 1,500 | 1,500 | | | | | 0 | | 1,500 | | | 0 | 22 | 10/20/2054 |
| 28924A-AB-7 | MDCP 204 A2 - ABS | | 12/20/2024 | Paydown | XXX | 218,647 | 218,647 | 218,646 | 218,647 | | 0 | | 0 | | 218,647 | | | 0 | 1,609 | 10/22/2029 |
| 289338-AB-1 | MDCP 203 A2 - ABS | | 12/20/2024 | Paydown | XXX | 267,248 | 267,248 | 267,242 | 267,248 | | 1 | | 1 | | 267,248 | | | 0 | 2,611 | 08/20/2029 |
| 29280H-AA-0 | ENEL FINANCE AMERICA LLC | | 12/17/2024 | Call @ 106.35 | XXX | 638,122 | 600,000 | 627,756 | 622,407 | | (5,222) | | (5,222) | | 617,185 | | 20,937 | 20,937 | 50,055 | 10/14/2027 |
| 29375P-AB-6 | EFF 241 A2 - ABS | | 12/20/2024 | Paydown | XXX | 108,490 | 108,490 | 108,475 | | | 15 | | 15 | | 108,490 | | | 0 | 4,744 | 03/20/2030 |
| 30227F-AE-0 | ESA 21ESH B - CMBS | | 12/16/2024 | Paydown | XXX | 125,832 | 125,832 | 125,832 | 125,832 | | | | 0 | | 125,832 | | | 0 | 4,368 | 07/15/2038 |
| 30296R-AP-5 | FRESB 2018-SB48 A1F - CMBS | | 12/01/2024 | Paydown | XXX | 127,142 | 127,142 | 129,565 | 128,222 | | (1,081) | | (1,081) | | 127,142 | | | 0 | 2,282 | 02/25/2028 |
| 30308M-AG-2 | FRESB 2019-SB58 AF - CMBS | | 12/01/2024 | Paydown | XXX | 49,892 | 49,892 | 50,124 | 49,959 | | (67) | | (67) | | 49,892 | | | 0 | 818 | 10/25/2038 |
| 30312P-AA-2 | FNA 2019-1 LLC | | 12/10/2024 | Redemption @ 100.00 | XXX | 123,248 | 123,248 | 123,248 | 123,248 | | | | 0 | | 123,248 | | | 0 | 2,335 | 12/10/2031 |
| 30322M-AC-3 | FREED 213FP C - ABS | | 02/20/2024 | Paydown | XXX | 203,437 | 203,437 | 203,417 | 203,423 | | 14 | | 14 | | 203,437 | | | 0 | 399 | 11/20/2028 |
| 32028K-AE-6 | FFML 2006-FF17 A5 - RMBS | | 12/26/2024 | Paydown | XXX | 33,925 | 33,925 | 31,550 | 32,262 | | 1,663 | | 1,663 | | 33,925 | | | 0 | 407 | 12/25/2036 |
| 33767P-AA-6 | FKH 2022-SFR2 A - CMBS | | 05/01/2024 | Paydown | XXX | 1,000 | 1,000 | 965 | 972 | | 28 | | 28 | | 1,000 | | | 0 | 14 | 07/19/2039 |
| 33767T-AA-8 | FKH 21SFR2 A - CMBS | | 12/01/2024 | Paydown | XXX | 15,071 | 15,071 | 15,070 | 15,067 | | 3 | | 3 | | 15,071 | | | 0 | 86 | 09/17/2038 |
| 35105A-AB-3 | FCRT 2024-1 A2 - ABS | | 12/15/2024 | Paydown | XXX | 493,634 | 493,634 | 493,619 | | | 15 | | 15 | | 493,634 | | | 0 | 17,680 | 01/16/2029 |
| 35634J-AB-4 | FREED 224FP B - ABS | | 07/18/2024 | Paydown | XXX | 882,605 | 882,605 | 882,485 | 882,391 | | 213 | | 213 | | 882,605 | | | 0 | 18,739 | 12/18/2029 |
| 36167H-AA-3 | GCAT 21NQM3 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 11,956 | 11,956 | 11,956 | 11,956 | | 0 | | 0 | | 11,956 | | | 0 | 79 | 05/25/2066 |
| 36167T-AA-7 | GCAT 2021-NQM1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 7,380 | 7,380 | 7,380 | 7,379 | | 1 | | 1 | | 7,380 | | | 0 | 28 | 01/25/2066 |
| 36168H-AA-2 | GCAT 21NQM4 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 20,032 | 20,032 | 20,032 | 20,031 | | 1 | | 1 | | 20,032 | | | 0 | 119 | 08/25/2066 |
| 36262T-AA-1 | GPMT 21FL4 A - CMBS | C | 12/23/2024 | Paydown | XXX | 115,178 | 115,178 | 115,178 | 115,178 | | 0 | | 0 | | 115,178 | | | 0 | 5,353 | 12/22/2036 |
| 37045X-EF-9 | GENERAL MOTORS FINANCIAL COMPANY INC | | 07/17/2024 | BARCLAYS CAPITAL INC | XXX | 175,572 | 175,000 | 174,776 | 174,828 | | 40 | | 40 | | 174,867 | | 705 | 705 | 7,403 | 04/06/2026 |
| 37959P-AA-5 | SEACO 201 A - ABS | C | 12/17/2024 | Paydown | XXX | 143,365 | 143,365 | 143,358 | 143,359 | | 6 | | 6 | | 143,365 | | | 0 | 1,697 | 10/17/2040 |
| 37959P-AC-1 | SEACO 2020-2 A - ABS | D | 12/17/2024 | Paydown | XXX | 76,643 | 76,643 | 76,614 | 76,619 | | 23 | | 23 | | 76,643 | | | 0 | 946 | 11/19/2040 |
| 37959P-AD-9 | SEACO 2020-2 B - ABS | D | 12/17/2024 | Paydown | XXX | 54,744 | 54,744 | 54,729 | 54,733 | | 11 | | 11 | | 54,744 | | | 0 | 993 | 11/19/2040 |
| 38177U-AA-8 | GCPAF 201 A2 - CMO/RMBS | C | 10/20/2024 | Paydown | XXX | 286,268 | 286,268 | 286,268 | 286,268 | | 0 | | 0 | | 286,268 | | | 0 | 4,391 | 01/22/2029 |
| 38178H-AC-2 | GCPAF 2021-1 B - CDO | C | 10/20/2024 | Paydown | XXX | 57,440 | 57,440 | 57,440 | 57,440 | | 0 | | 0 | | 57,440 | | | 0 | 1,300 | 04/20/2029 |
| 38179E-AC-8 | GCPAF 221 A2B - CDO/RMBS | | 12/16/2024 | Paydown | XXX | 2,045,000 | 2,045,000 | 2,045,000 | 2,045,000 | | | | 0 | | 2,045,000 | | | 0 | 154,983 | 07/22/2030 |
| 404280-AP-4 | HSBC HOLDINGS PLC | C | 02/06/2024 | WELLS FARGO SECURITIES, LLC | XXX | 998,290 | 1,000,000 | 993,400 | 999,842 | | 82 | | 82 | | 999,924 | | (1,634) | (1,634) | 17,000 | 03/14/2024 |
| 41162D-AF-6 | HVMLT 2006-12 2AA - RMBS | | 12/19/2024 | Paydown | XXX | 19,596 | 19,596 | 16,950 | 17,683 | | 1,913 | | 1,913 | | 19,596 | | | 0 | 356 | 12/19/2036 |
| 452761-AA-7 | IMPRL 2021-NQM2 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 15,992 | 15,992 | 15,991 | 15,991 | | 1 | | 1 | | 15,992 | | | 0 | 96 | 09/25/2056 |
| 452766-AA-6 | IMPRL 2022-NQM1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 14,293 | 14,293 | 12,051 | 12,058 | | 2,235 | | 2,235 | | 14,293 | | | 0 | 197 | 02/25/2067 |
| 46590U-AA-0 | HENDR 182 A - ABS | | 12/16/2024 | Paydown | XXX | 43,235 | 43,235 | 46,640 | 46,311 | | (3,076) | | (3,076) | | 43,235 | | | 0 | 928 | 10/15/2075 |
| 46591L-AC-5 | JPMMT 19INV3 A3 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 10,588 | 10,588 | 10,853 | 10,710 | | (122) | | (122) | | 10,588 | | | 0 | 232 | 05/25/2050 |
| 46591L-BF-7 | JPMMT 19INV3 A13 - CMO/RMBS | | 12/25/2024 | Paydown | XXX | 15,401 | 15,401 | 15,777 | 15,376 | | 25 | | 25 | | 15,401 | | | 0 | 338 | 05/25/2050 |
| 46593C-AA-7 | JFIN 2017-2 AR - CDO | | 03/01/2024 | Paydown | XXX | 435,795 | 435,795 | 435,795 | 435,795 | | 0 | | 0 | | 435,795 | | | 0 | 5,611 | 09/20/2029 |
| 465968-AF-2 | JPMCC 2017-JP7 ASB - CMBS | | 12/01/2024 | Paydown | XXX | 126,248 | 126,248 | 131,357 | 127,929 | | (1,682) | | (1,682) | | 126,248 | | | 0 | 2,219 | 09/15/2050 |
| 46657C-AD-4 | JPMMT 238 A4 - RMBS | | 12/01/2024 | Paydown | XXX | 96,024 | 96,024 | 94,435 | 94,446 | | 1,577 | | 1,577 | | 96,024 | | | 0 | 1,860 | 02/25/2054 |
| 46657C-AD-4 | JPMT-238-A4 - CMBS | | 01/25/2024 | Paydown | XXX | 2,813 | 2,813 | 2,767 | 2,767 | | 46 | | 46 | | 2,813 | | | 0 | 14 | 02/25/2054 |

# 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 | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 47760Q-AB-9 | JIMMY 2017-1 2II - ABS | | 10/30/2024 | Paydown | XXX | 4,000 | 4,000 | 4,000 | 4,000 | | | | 0 | | 4,000 | | | 0 | 121 | 07/30/2047 |
| 47987E-AC-1 | JONAH 2022-1 A1 - ABS | | 12/10/2024 | Paydown | XXX | 219,989 | 219,989 | 216,973 | 217,572 | | 2,417 | | 2,417 | | 219,989 | | | 0 | 8,689 | 12/10/2037 |
| 48251J-AL-7 | KKR 18 AR - CDO | C | 10/18/2024 | Paydown | XXX | 355,216 | 355,216 | 355,216 | 355,216 | | 0 | | 0 | | 355,216 | | | 0 | 14,715 | 07/18/2030 |
| 482598-AA-7 | KNDL 2019-KNSQ A - CMBS | | 02/15/2024 | Paydown | XXX | 575,000 | 575,000 | 575,359 | 575,000 | | | | 0 | | 575,000 | | | 0 | 6,282 | 05/15/2036 |
| 50190D-AE-6 | LCCM 2017-LC26 ASB - CMBS | | 12/01/2024 | Paydown | XXX | 110,895 | 110,894 | 115,304 | 112,284 | | (1,389) | | (1,389) | | 110,895 | | | 0 | 2,034 | 07/12/2050 |
| 50200Y-AQ-1 | LCM 30 AR - CDO | C | 10/21/2024 | Paydown | XXX | 168,465 | 168,465 | 168,465 | 168,465 | | 0 | | 0 | | 168,465 | | | 0 | 9,546 | 04/21/2031 |
| 50201M-AQ-6 | LCM 29 AR - CDO | C | 10/15/2024 | Paydown | XXX | 45,929 | 45,929 | 44,620 | 45,117 | | 811 | | 811 | | 45,929 | | | 0 | 2,648 | 04/15/2031 |
| 53000L-AA-0 | LAFI 181 A - ABS | | 10/25/2024 | Paydown | XXX | 123,227 | 123,227 | 123,227 | 123,252 | | (25) | | (25) | | 123,227 | | | 0 | 4,664 | 07/25/2048 |
| 53948H-AA-4 | LNCR 2021-CRE6 A - CMBS | | 10/15/2024 | Paydown | XXX | 539,561 | 539,561 | 539,561 | 539,561 | | | | 0 | | 539,561 | | | 0 | 18,155 | 11/15/2038 |
| 53948Q-AA-4 | LPSLT 2021-2 A - ABS | C | 12/20/2024 | Paydown | XXX | 74,208 | 74,208 | 74,034 | 74,041 | | 167 | | 167 | | 74,208 | | | 0 | 927 | 03/20/2048 |
| 543190-AA-0 | LTRAN III A1 - ABS | | 09/30/2024 | Paydown | XXX | 829,928 | 829,928 | 829,877 | 829,918 | | 10 | | 10 | | 829,928 | | | 0 | 19,579 | 01/17/2045 |
| 552757-AA-4 | MFRA 2020-NQM3 A1 - RMBS | | 12/01/2024 | Paydown | XXX | 16,917 | 16,917 | 16,916 | 16,914 | | 3 | | 3 | | 16,917 | | | 0 | 104 | 01/26/2065 |
| 55283A-AA-7 | MCA 3 A - CDO | | 11/15/2024 | Paydown | XXX | 484,684 | 484,684 | 484,684 | 484,684 | | 0 | | 0 | | 484,684 | | | 0 | 11,497 | 11/15/2035 |
| 55283F-AA-6 | MFRA 21NQM1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 6,869 | 6,869 | 6,869 | 6,868 | | 1 | | 1 | | 6,869 | | | 0 | 43 | 04/25/2065 |
| 55379A-AA-2 | M360 21CRE3 A - CMBS | | 12/23/2024 | Paydown | XXX | 542,760 | 542,760 | 542,760 | 542,760 | | | | 0 | | 542,760 | | | 0 | 20,152 | 11/22/2038 |
| 56848M-AB-5 | MFIT 2020-A B - ABS | | 12/20/2024 | Paydown | XXX | 841,288 | 841,288 | 841,238 | 841,250 | | 38 | | 38 | | 841,288 | | | 0 | 26,107 | 08/21/2034 |
| 57643L-GZ-3 | MABS 2005-WMC1 M4 - RMBS | | 01/25/2024 | Paydown | XXX | 1,042 | 1,042 | 1,043 | 1,032 | | 10 | | 10 | | 1,042 | | | 0 | 3 | 03/25/2035 |
| 59981B-AC-8 | MCMLT 19GS1 A1 - CMO/RMBS | | 12/25/2024 | Paydown | XXX | 25,630 | 25,630 | 25,574 | 25,581 | | 49 | | 49 | | 25,630 | | | 0 | 378 | 07/25/2059 |
| 59981T-AC-9 | MCMLT 2019-GS2 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 41,403 | 41,403 | 41,312 | 41,321 | | 82 | | 82 | | 41,403 | | | 0 | 573 | 08/25/2059 |
| 606822-BZ-6 | MITSUBISHI UFJ FINANCIAL GROUP INC | C | 11/01/2024 | BARCLAYS CAPITAL INC | XXX | 2,832,840 | 3,000,000 | 3,000,000 | 3,000,000 | | | | 0 | | 3,000,000 | | (167,160) | (167,160) | 52,070 | 10/13/2027 |
| 610331-AA-8 | MCAF 2021-1 A2 - CDO | C | 10/22/2024 | Paydown | XXX | 200,137 | 200,137 | 200,137 | 200,137 | | | | 0 | | 200,137 | | | 0 | 3,126 | 04/22/2031 |
| 61744C-CH-7 | MSAC 2004-NC4 M1 - RMBS | | 08/26/2024 | Paydown | XXX | 28,849 | 28,849 | 28,308 | 28,778 | | 70 | | 70 | | 28,849 | | | 0 | 518 | 04/25/2034 |
| 61744C-CH-7 | MSAC 2004-NC4 M1 - RMBS | | 12/26/2024 | Paydown | XXX | 7,189 | 7,189 | 7,054 | 7,171 | | 17 | | 17 | | 7,189 | | | 0 | 271 | 04/25/2034 |
| 61744C-QB-5 | MSAC 2005-WMC3 M5 - RMBS | | 12/26/2024 | Paydown | XXX | 23,615 | 23,615 | 23,468 | 23,568 | | 47 | | 47 | | 23,615 | | | 0 | 428 | 03/25/2035 |
| 61769G-AA-5 | MSC 2019-BPR A - CMBS | | 05/16/2024 | Paydown | XXX | 2,459,370 | 2,459,370 | 2,459,370 | 2,459,370 | | | | 0 | | 2,459,370 | | | 0 | 76,095 | 05/15/2036 |
| 61771L-AE-2 | MSC 19MEAD B - CMBS | | 11/13/2024 | Paydown | XXX | 800,000 | 800,000 | 815,619 | 802,523 | | (2,523) | | (2,523) | | 800,000 | | | 0 | 23,722 | 11/12/2036 |
| 61776F-AC-4 | MSRM 242 A2 - RMBS | | 12/01/2024 | Paydown | XXX | 181,050 | 181,050 | 179,410 | | | 1,635 | | 1,635 | | 181,050 | | | 0 | 3,005 | 03/25/2054 |
| 61946T-AB-1 | MSAIC 2021-3 B - ABS | | 12/20/2024 | Paydown | XXX | 45,213 | 45,213 | 44,905 | 44,910 | | 303 | | 303 | | 45,213 | | | 0 | 454 | 06/20/2052 |
| 629682-AA-3 | NADG 191 A - ABS | | 12/30/2024 | Paydown | XXX | 838,657 | 838,657 | 838,657 | 838,657 | | 0 | | 0 | | 838,657 | | | 0 | 28,179 | 12/28/2049 |
| 63172D-AA-9 | CFOZ 2019 A - CDO | | 11/15/2024 | Paydown | XXX | 290,309 | 290,309 | 290,309 | 290,309 | | | | 0 | | 290,309 | | | 0 | 7,607 | 08/31/2034 |
| 64828B-AA-9 | NRZT 2021-NQM1R A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 5,207 | 5,207 | 5,207 | 5,207 | | 0 | | 0 | | 5,207 | | | 0 | 29 | 01/25/2049 |
| 64828X-AA-1 | NRZT 2020-RPL1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 36,631 | 36,631 | 37,220 | 36,816 | | (185) | | (185) | | 36,631 | | | 0 | 566 | 11/25/2059 |
| 64830T-AD-0 | NRZT 2020-1 A1B - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 23,886 | 23,886 | 24,566 | 24,396 | | (510) | | (510) | | 23,886 | | | 0 | 483 | 10/27/2059 |
| 64831E-AA-8 | NRZT 2021-NQM2R A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 9,805 | 9,805 | 9,805 | 9,805 | | 0 | | 0 | | 9,805 | | | 0 | 59 | 10/25/2058 |
| 64952W-DL-4 | NEW YORK LIFE GLOBAL FUNDING | | 09/16/2024 | BMO CAPITAL MARKET CORP | XXX | 742,358 | 750,000 | 747,308 | 749,408 | | 398 | | 398 | | 749,805 | | (7,448) | (7,448) | 17,292 | 01/22/2025 |
| 65252X-AA-3 | NWSB 2019-1 A - ABS | | 10/25/2024 | Paydown | XXX | 156,822 | 156,822 | 156,822 | 156,822 | | 0 | | 0 | | 156,822 | | | 0 | 6,508 | 12/27/2044 |
| 66987X-GY-5 | NHEL 2005-3 M2 - RMBS | | 08/26/2024 | Paydown | XXX | 26,739 | 26,739 | 26,204 | 26,731 | | 8 | | 8 | | 26,739 | | | 0 | 290 | 01/25/2036 |
| 66987X-GY-5 | NHEL 2005-3 M2 - RMBS | | 12/26/2024 | Paydown | XXX | 12,816 | 12,816 | 12,559 | 12,812 | | 4 | | 4 | | 12,816 | | | 0 | 313 | 01/25/2036 |
| 66988U-AB-6 | NMFT 2006-MTA1 2AA - RMBS | | 12/26/2024 | Paydown | XXX | 6,131 | 6,131 | 5,974 | 6,076 | | 55 | | 55 | | 6,131 | | | 0 | 26 | 09/25/2046 |
| 68236W-AA-0 | ONDK 2021-1 A - ABS | | 05/17/2024 | Paydown | XXX | 2,220,000 | 2,220,000 | 2,157,969 | 2,204,990 | | 15,010 | | 15,010 | | 2,220,000 | | | 0 | 16,374 | 05/17/2027 |
| 68236W-AB-8 | ONDK 2021-1 B - ABS | | 05/17/2024 | Paydown | XXX | 580,000 | 580,000 | 579,913 | 579,986 | | 14 | | 14 | | 580,000 | | | 0 | 6,134 | 05/17/2027 |
| 68377B-AA-5 | OPTN 2021-A A - ABS | | 12/11/2024 | Paydown | XXX | 509,596 | 509,596 | 509,517 | 509,584 | | 12 | | 12 | | 509,596 | | | 0 | 3,916 | 03/08/2028 |
| 68377W-AA-9 | OPTN 2021-C A - ABS | | 12/08/2024 | Paydown | XXX | 261,329 | 261,329 | 261,299 | 261,316 | | 13 | | 13 | | 261,329 | | | 0 | 5,454 | 10/08/2031 |
| 69121D-AA-8 | BLUE OWL CAPITAL CORPORATION II | | 11/26/2024 | Maturity @ 100.00 | XXX | 186,000 | 186,000 | 185,090 | 185,820 | | 180 | | 180 | | 186,000 | | | 0 | 8,603 | 11/26/2024 |
| 69144A-AB-5 | OXFIN 2020-1 B - ABS | | 12/15/2024 | Paydown | XXX | 27,083 | 27,083 | 27,083 | 27,083 | | 0 | | 0 | | 27,083 | | | 0 | 788 | 02/15/2028 |
| 69702H-AA-6 | PSTAT 214 A1 - CDO | C | 10/15/2024 | Paydown | XXX | 174,451 | 174,451 | 174,451 | 174,451 | | | | 0 | | 174,451 | | | 0 | 7,286 | 10/15/2029 |
| 74331Q-AA-5 | PROG 24SFR1 A - CMBS | | 12/01/2024 | Paydown | XXX | 617 | 617 | 567 | | | 50 | | 50 | | 617 | | | 0 | 12 | 02/20/2041 |
| 74332Y-AA-7 | PROG 22SFR5 A - CMBS | | 12/17/2024 | Paydown | XXX | 3,297 | 3,297 | 3,276 | 3,279 | | 17 | | 17 | | 3,297 | | | 0 | 101 | 06/17/2039 |
| 74334D-AA-1 | PROG 22SFR6 A - CMBS | | 12/19/2024 | Paydown | XXX | 349 | 349 | 349 | 347 | | 1 | | 1 | | 349 | | | 0 | 12 | 07/19/2039 |
| 746245-AA-7 | PUREW 211 A1 - ABS | | 12/20/2024 | Paydown | XXX | 86,468 | 86,468 | 86,468 | 86,468 | | 0 | | 0 | | 86,468 | | | 0 | 1,747 | 12/22/2036 |
| 75574Y-AA-1 | RCMT 2021-FL5 A - CMBS | | 04/25/2024 | Paydown | XXX | 150,817 | 150,817 | 150,817 | 150,817 | | | | 0 | | 150,817 | | | 0 | 2,594 | 12/27/2038 |
| 75576Q-AA-6 | RCLT 192 A - ABS | | 12/25/2024 | Paydown | XXX | 106,740 | 106,740 | 106,740 | 106,740 | | 0 | | 0 | | 106,740 | | | 0 | 4,632 | 12/26/2044 |
| 75625Q-AD-1 | RECKITT BENCKISER TREASURY SERVICES PLC | C | 06/26/2024 | Maturity @ 100.00 | XXX | 700,000 | 700,000 | 693,420 | 699,500 | | 500 | | 500 | | 700,000 | | | 0 | 9,625 | 06/26/2024 |
| 75907Q-AA-6 | RMIT 201 A - ABS | | 12/15/2024 | Paydown | XXX | 594,688 | 594,688 | 594,656 | 593,486 | | 1,202 | | 1,202 | | 594,688 | | | 0 | 6,530 | 10/15/2030 |
| 76042E-AB-5 | REPS 2020-A B - ABS | | 10/21/2024 | Paydown | XXX | 1,360,000 | 1,360,000 | 1,359,754 | 1,359,918 | | 82 | | 82 | | 1,360,000 | | | 0 | 40,120 | 11/20/2030 |
| 78488L-AA-8 | SWC 1 A - CDO | | 05/15/2024 | Paydown | XXX | 770,454 | 770,454 | 765,030 | 766,811 | | 3,642 | | 3,642 | | 770,454 | | | 0 | 16,502 | 08/15/2033 |
| 80287A-AF-0 | SDART 2020-1 C - ABS | | 01/16/2024 | Paydown | XXX | 38,257 | 38,257 | 38,255 | 38,257 | | 0 | | 0 | | 38,257 | | | 0 | 131 | 12/15/2025 |

# SCHEDULE D - PART 4

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

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | |
| CUSIP Identi-fication | 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 B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/ Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest/Stock Dividends Received During Year | Stated Contractual Maturity Date |
| 81748E-AB-2 | SEMT 2024-7 A2 - RMBS | | 12/01/2024 | Paydown | XXX | 38,773 | 38,773 | 38,549 | | | 224 | | 224 | | 38,773 | | | 0 | 671 | 08/25/2054 |
| 81758V-AA-3 | SE 2021-1 A - ABS | | 12/20/2024 | Paydown | XXX | 189,474 | 189,474 | 189,015 | 189,099 | | 375 | | 375 | | 189,474 | | | 0 | 2,857 | 02/02/2032 |
| 85208N-AD-2 | SPRNTS 1A1 - RMBS | | 12/20/2024 | Paydown | XXX | 125,000 | 125,000 | 125,000 | 125,000 | | | | 0 | | 125,000 | | | 0 | 3,702 | 09/20/2029 |
| 87190T-AA-1 | SSTAT 1 A - CDO | C | 10/25/2024 | Paydown | XXX | 354,670 | 354,670 | 354,670 | 354,670 | | 0 | | 0 | | 354,670 | | | 0 | 15,487 | 10/25/2029 |
| 88315L-AF-5 | TMCL 2020-1 B - ABS | C | 12/20/2024 | Paydown | XXX | 128,880 | 128,880 | 128,839 | 128,848 | | 31 | | 31 | | 128,880 | | | 0 | 3,425 | 08/21/2045 |
| 88603U-AA-7 | THRST 2021 A - ABS | C | 12/15/2024 | Paydown | XXX | 84,245 | 84,245 | 84,241 | 84,242 | | 3 | | 3 | | 84,245 | | | 0 | 1,900 | 07/16/2040 |
| 89173U-AA-5 | TPMT 2017-4 A1 - RMBS | | 12/01/2024 | Paydown | XXX | 12,376 | 12,376 | 12,820 | 12,554 | | (179) | | (179) | | 12,376 | | | 0 | 192 | 06/25/2057 |
| 89175J-AA-8 | TPMT 176 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 77,549 | 77,549 | 79,779 | 78,240 | | (690) | | (690) | | 77,549 | | | 0 | 1,138 | 10/25/2057 |
| 89175V-AA-1 | TPMT 182 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 105,948 | 105,948 | 111,241 | 108,073 | | (2,125) | | (2,125) | | 105,948 | | | 0 | 2,000 | 03/25/2058 |
| 89177H-AA-0 | TPMT 2019-HY2 A1 - RMBS | | 12/26/2024 | Paydown | XXX | 38,053 | 38,053 | 38,344 | 38,190 | | (137) | | (137) | | 38,053 | | | 0 | 1,317 | 05/28/2058 |
| 895978-AA-2 | TCN 23SFR2 A - CMBS | | 12/01/2024 | Paydown | XXX | 1,304 | 1,304 | 1,241 | 1,242 | | 62 | | 62 | | 1,304 | | | 0 | 44 | 12/19/2040 |
| 89616Q-AA-9 | TCN 2022-SFR1 A - CMBS | | 11/01/2024 | Paydown | XXX | 1,956 | 1,956 | 1,956 | 1,945 | | 12 | | 12 | | 1,956 | | | 0 | 52 | 04/19/2039 |
| 902613-AP-3 | UBS GROUP AG | C | 03/06/2024 | UBS SECURITIES LLC | XXX | 293,688 | 300,000 | 288,972 | 291,194 | | 331 | | 331 | | 291,526 | | 2,162 | 2,162 | 4,593 | 05/12/2028 |
| 90276G-AQ-5 | UBSCM 2017-C3 ASB - CMBS | | 12/01/2024 | Paydown | XXX | 103,980 | 103,980 | 108,131 | 105,380 | | (1,400) | | (1,400) | | 103,980 | | | 0 | 1,825 | 08/17/2050 |
| 90276V-AC-3 | UBSCM 2018-C8 ASB - CMBS | | 12/01/2024 | Paydown | XXX | 95,920 | 95,920 | 102,983 | 98,250 | | (2,330) | | (2,330) | | 95,920 | | | 0 | 2,045 | 02/17/2051 |
| 90276X-AS-4 | UBSCM 2018-C11 ASB - CMBS | | 12/01/2024 | Paydown | XXX | 110,529 | 110,529 | 120,378 | 113,987 | | (3,457) | | (3,457) | | 110,529 | | | 0 | 2,490 | 06/16/2051 |
| 90351D-AF-4 | UBS GROUP AG | C | 03/06/2024 | UBS SECURITIES LLC | XXX | 730,298 | 750,000 | 827,730 | 780,008 | | (2,342) | | (2,342) | | 777,666 | | (47,368) | (47,368) | 12,289 | 04/15/2026 |
| 90353D-AW-5 | UBSCM 2018-C12 ASB - CMBS | | 12/01/2024 | Paydown | XXX | 9,744 | 9,744 | 10,667 | 10,074 | | (330) | | (330) | | 9,744 | | | 0 | 51 | 08/17/2051 |
| 909319-AA-3 | UNITED AIRLINES PASS THROUGH TRUST 2013 | | 08/15/2024 | Paydown | XXX | 33,906 | 33,906 | 35,990 | 34,562 | | (656) | | (656) | | 33,906 | | | 0 | 1,093 | 08/15/2025 |
| 91682N-AB-9 | UPST 214 B - ABS | | 12/20/2024 | Paydown | XXX | 558,377 | 558,377 | 558,289 | 558,362 | | 15 | | 15 | | 558,377 | | | 0 | 5,444 | 09/20/2031 |
| 91824C-AA-4 | VFI 2022-1 A - ABS | | 08/26/2024 | Paydown | XXX | 228,879 | 228,879 | 228,868 | 228,892 | | (12) | | (12) | | 228,879 | | | 0 | 1,729 | 03/24/2028 |
| 91862@-AB-0 | LIFE SETTLEMENTS ABS (CLASS B) - ABS | | 12/16/2024 | Paydown | XXX | 273,498 | 273,498 | 273,498 | 273,498 | | 0 | | 0 | | 273,498 | | | 0 | 4,222 | 10/15/2041 |
| 92243R-AA-2 | VCRRL 2021-1 A - ABS | C | 10/20/2024 | Paydown | XXX | 155,149 | 155,149 | 155,149 | 155,149 | | 0 | | 0 | | 155,149 | | | 0 | 2,230 | 10/20/2031 |
| 92537M-AD-2 | VERUS 2019-INV3 A2 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 88,814 | 88,814 | 88,813 | 89,803 | | (989) | | (989) | | 88,814 | | | 0 | 1,911 | 11/25/2059 |
| 92538B-AA-1 | VERUS 2021-R1 A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 6,878 | 6,878 | 6,878 | 6,877 | | 1 | | 1 | | 6,878 | | | 0 | 30 | 10/25/2063 |
| 92555Q-AA-6 | VFI 231 A - ABS | | 12/24/2024 | Paydown | XXX | 518,437 | 518,437 | 518,404 | 518,404 | | 33 | | 33 | | 518,437 | | | 0 | 18,591 | 03/26/2029 |
| 92837U-AA-7 | VISIO 2021-1R A1 - CMO/RMBS | | 12/01/2024 | Paydown | XXX | 14,242 | 14,242 | 14,241 | 14,240 | | 1 | | 1 | | 14,242 | | | 0 | 92 | 05/25/2056 |
| 92916M-AF-8 | VOYA 171R A1R - CDO | C | 10/17/2024 | Paydown | XXX | 348,263 | 348,263 | 348,263 | 348,263 | | 0 | | 0 | | 348,263 | | | 0 | 14,007 | 04/17/2030 |
| 931427-AH-1 | WALGREENS BOOTS ALLIANCE INC | | 09/16/2024 | LOOP CAPITAL MARKETS LLC | XXX | 348,509 | 350,000 | 375,890 | 352,985 | | (2,409) | | (2,409) | | 350,575 | | (2,066) | (2,066) | 11,046 | 11/18/2024 |
| 95000U-3C-5 | WELLS FARGO & CO | | 09/26/2024 | J.P. MORGAN SECURITIES LLC | XXX | 1,997,160 | 2,000,000 | 2,000,000 | 2,000,000 | | | | 0 | | 2,000,000 | | (2,840) | (2,840) | 101,393 | 08/15/2026 |
| 95002G-AE-2 | WFCM 2020-SDAL C - CMBS | | 04/17/2024 | Paydown | XXX | 2,620,000 | 2,620,000 | 2,618,797 | 2,620,000 | | | | 0 | | 2,620,000 | | | 0 | 63,837 | 02/17/2037 |
| 97063Q-AB-8 | WESTF 2017-A B - ABS | | 12/15/2024 | Paydown | XXX | 146,924 | 146,924 | 144,420 | 120,510 | 25,147 | 1,267 | | 26,414 | | 146,924 | | | 0 | 4,974 | 08/15/2042 |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | 63,671,402 | 63,933,578 | 64,216,389 | 62,791,886 | 32,624 | 16,672 | 0 | 49,297 | 0 | 63,937,237 | 0 | (265,835) | (265,835) | 1,903,191 | XXX |
| 2509999997 - Bonds - Subtotals - Bonds - Part 4 | | | | | | 75,442,876 | 76,228,400 | 76,114,524 | 74,366,696 | 32,624 | 29,810 | 0 | 62,435 | 0 | 75,770,992 | 0 | (328,116) | (328,116) | 2,279,814 | XXX |
| 2509999998 - Bonds - Summary item from Part 5 for Bonds | | | | | | 7,334,378 | 7,340,000 | 7,130,773 | | 0 | 4,663 | 0 | 4,663 | 0 | 7,135,435 | 0 | 198,943 | 198,943 | 124,136 | XXX |
| 2509999999 - Bonds - Subtotals - Bonds | | | | | | 82,777,254 | 83,568,400 | 83,245,297 | 74,366,696 | 32,624 | 34,473 | 0 | 67,098 | 0 | 82,906,427 | 0 | (129,173) | (129,173) | 2,403,950 | XXX |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other | | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | FEDERAL HOME LOAN BANK OF PITTSBURGH | | 10/23/2024 | Direct | 10,598.000 | 1,059,800 | XXX | 1,059,800 | 213,300 | | | | 0 | | 1,059,800 | | | 0 | 8,570 | XXX |
| 5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | 1,059,800 | XXX | 1,059,800 | 213,300 | 0 | 0 | 0 | 0 | 0 | 1,059,800 | 0 | 0 | 0 | 8,570 | XXX |
| 5989999997 - Common Stocks - Subtotals - Common Stocks - Part 4 | | | | | | 1,059,800 | XXX | 1,059,800 | 213,300 | 0 | 0 | 0 | 0 | 0 | 1,059,800 | 0 | 0 | 0 | 8,570 | XXX |
| 5989999998 - Common Stocks - Summary item from Part 5 for Common Stocks | | | | | | 1,041,700 | XXX | 1,041,700 | | 0 | 0 | 0 | 0 | 0 | 1,041,700 | 0 | 0 | 0 | 0 | XXX |
| 5989999999 - Common Stocks - Subtotals - Common Stocks | | | | | | 2,101,500 | XXX | 2,101,500 | 213,300 | 0 | 0 | 0 | 0 | 0 | 2,101,500 | 0 | 0 | 0 | 8,570 | XXX |
| 5999999999 - Common Stocks - Subtotals - Preferred and Common Stocks | | | | | | 2,101,500 | XXX | 2,101,500 | 213,300 | 0 | 0 | 0 | 0 | 0 | 2,101,500 | 0 | 0 | 0 | 8,570 | XXX |
| 6009999999 Totals | | | | | | 84,878,754 | XXX | 85,346,797 | 74,579,996 | 32,624 | 34,473 | 0 | 67,098 | 0 | 85,007,927 | 0 | (129,173) | (129,173) | 2,412,520 | 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 12 | 13 | 14 | 15 | 16 | 17 | 18 | 19 | 20 | 21 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| CUSIP Identification | Description | Foreign | Date Acquired | Name of Vendor | Disposal Date | Name of Purchaser | Par Value (Bonds) or Number of Shares (Stocks) | 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 B./A. C.V. (12 + 13 - 14) | Total Foreign Exchange Change in B./A. C.V. | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Interest and Dividends Received During Year | Paid for Accrued Interest and Dividends |
| Bonds - U.S. Governments | | | | | | | | | | | | | | | | | | | | |
| 912810-TU-2 | UNITED STATES TREASURY | | 05/03/2024 | Various | 09/09/2024 | Various | 1,040,000 | 1,002,038 | 1,077,144 | 1,002,505 | | 467 | | 467 | | | 74,639 | 74,639 | 30,242 | 11,954 |
| 91282C-HT-1 | UNITED STATES TREASURY | | 05/01/2024 | Various | 08/28/2024 | Various | 3,400,000 | 3,234,836 | 3,332,766 | 3,238,583 | | 3,747 | | 3,747 | | | 94,182 | 94,182 | 51,484 | 18,587 |
| 91282C-JX-0 | UNITED STATES TREASURY | | 02/12/2024 | HSBC SECURITIES INC | 09/10/2024 | MIZUHO SECURITIES USA INC | 700,000 | 692,836 | 719,250 | 693,365 | | 529 | | 529 | | | 25,885 | 25,885 | 17,196 | 1,000 |
| 91282C-KB-6 | UNITED STATES TREASURY | | 03/06/2024 | BOFA SECURITIES, INC | 05/03/2024 | RBC CAPITAL MARKETS, LLC | 1,200,000 | 1,201,453 | 1,195,219 | 1,201,340 | | (113) | | (113) | | | (6,122) | (6,122) | 10,105 | 1,056 |
| 0109999999 - Bonds - U.S. Governments | | | | | | | 6,340,000 | 6,131,163 | 6,324,378 | 6,135,794 | 0 | 4,632 | 0 | 4,632 | 0 | 0 | 188,584 | 188,584 | 109,026 | 32,597 |
| Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | | | | | | | | | | | | | | |
| 501044-DU-2 | KROGER CO | | 08/20/2024 | WELLS FARGO SECURITIES, LLC | 12/18/2024 | Call @ 101.00 | 1,000,000 | 999,610 | 1,010,000 | 999,641 | | 31 | | 31 | | | 10,359 | 10,359 | 15,110 | |
| 1109999999 - Bonds - Industrial and Miscellaneous (Unaffiliated) | | | | | | | 1,000,000 | 999,610 | 1,010,000 | 999,641 | 0 | 31 | 0 | 31 | 0 | 0 | 10,359 | 10,359 | 15,110 | 0 |
| 2509999998 - Subtotal - Bonds | | | | | | | 7,340,000 | 7,130,773 | 7,334,378 | 7,135,435 | 0 | 4,663 | 0 | 4,663 | 0 | 0 | 198,943 | 198,943 | 124,136 | 32,597 |
| Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | | | | | | | | | | | | | | | |
| 000000-00-0 | FEDERAL HOME LOAN BANK OF PITTSBURGH | | 08/30/2024 | Unknown | 10/23/2024 | Direct | 10,417.000 | 1,041,700 | 1,041,700 | 1,041,700 | | | | 0 | | | | 0 | | |
| 5029999999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated) - Other | | | | | | | | 1,041,700 | 1,041,700 | 1,041,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5989999998 - Common Stocks - Subtotals - Common Stocks | | | | | | | | 1,041,700 | 1,041,700 | 1,041,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5999999999 - Subtotal - Stocks | | | | | | | | 1,041,700 | 1,041,700 | 1,041,700 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6009999999 Totals | | | | | | | | 8,172,473 | 8,376,078 | 8,177,135 | 0 | 4,663 | 0 | 4,663 | 0 | 0 | 198,943 | 198,943 | 124,136 | 32,597 |

Schedule D - Part 6 - Section 1

NONE

Schedule D - Part 6 - Section 2

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

Schedule DB - Part E

NONE

Schedule DL - Part 1

NONE

Schedule DL - Part 2

NONE

# SCHEDULE E - PART 1 - CASH

| 1<br>Depository | | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Year | 5<br>Amount of Interest Accrued December 31 of Current Year | 6<br>Balance | 7<br>* |
|---|---|---|---|---|---|---|---|
| OPEN DEPOSITORIES | | | | | | | |
| FHLBank | Pittsburgh, PA | | 4.300 | 3,045 | | 12,530 | XXX |
| Citizens Bank | Philadelphia, PA | | 0.100 | 7 | | 0 | XXX |
| The Bank of New York Mellon | Pittsburgh, PA | | | | | (1,876,473) | XXX |
| PNC Bank | Philadelphia, PA | | 4.350 | 17,695 | | 239,291 | XXX |
| Wells Fargo Bank | Philadelphia, PA | | 3.350 | 22,730 | | 5,267,151 | XXX |
| 0199998 Deposits in ..... depositories that do not exceed the allowable limit in any one depository - Open Depositories | | XXX | XXX | | | | XXX |
| 0199999 Totals - Open Depositories | | XXX | XXX | 43,476 | 0 | 3,642,499 | XXX |
| 0399999 Total Cash on Deposit | | XXX | XXX | 43,476 | 0 | 3,642,499 | XXX |
| 0499999 Cash in Company's Office | | XXX | XXX | XXX | XXX | | XXX |
| 0599999 Total Cash | | XXX | XXX | 43,476 | 0 | 3,642,499 | XXX |

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

| | | | | | | | |
|---|---|---|---|---|---|---|---|
| 1. January | 639,257 | 4. April | 565,821 | 7. July | (1,054,778) | 10. October | (1,218,947) |
| 2. February | 665,729 | 5. May | 974,718 | 8. August | 522,942 | 11. November | 17,381,041 |
| 3. March | 19,606,337 | 6. June | 827,329 | 9. September | 1,236,539 | 12. December | 3,642,499 |

# SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

| 1<br>CUSIP | 2<br>Description | 3<br>Code | 4<br>Date Acquired | 5<br>Rate of Interest | 6<br>Maturity Date | 7<br>Book/Adjusted Carrying Value | 8<br>Amount of Interest Due & Accrued | 9<br>Amount Received During Year |
|---|---|---|---|---|---|---|---|---|
| Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | | | |
| 31846V-32-8 | FIRST AMER:TRS OBG X | | 12/26/2024 | 4.300 | XXX | 18,674 | 23 | |
| 31846V-32-8 | FIRST AMER:TRS OBG X | | 12/31/2024 | 4.300 | XXX | 41,859,893 | 241,594 | 6,368 |
| 31846V-32-8 | FIRST AMER:TRS OBG X | CF | 12/26/2024 | 4.300 | XXX | | 4 | |
| 8209999999 - Exempt Money Market Mutual Funds - as Identified by SVO | | | | | | 41,878,567 | 241,621 | 6,368 |
| All Other Money Market Mutual Funds | | | | | | | | |
| 711991-00-0 | TD BANK DEPOSIT SWEEP | SD | 12/02/2024 | | XXX | 126,954 | 318 | 3,699 |
| 8309999999 - All Other Money Market Mutual Funds | | | | | | 126,954 | 318 | 3,699 |
| 8609999999 Total Cash Equivalents | | | | | | 42,005,521 | 241,939 | 10,067 |

1.

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

# SCHEDULE E - PART 3 - SPECIAL DEPOSITS

| States, etc. | 1<br>Type of Deposits | 2<br>Purpose of Deposits | Deposits For the Benefit of All Policyholders<br>3<br>Book/Adjusted Carrying Value | <br>4<br>Fair Value | All Other Special Deposits<br>5<br>Book/Adjusted Carrying Value | <br>6<br>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 | B | Statutory Deposit | 126,954 | 126,954 | | |
| 32. New Mexico NM | | | | | | |
| 33. New York NY | | | | | | |
| 34. North Carolina NC | | | | | | |
| 35. North Dakota ND | | | | | | |
| 36. Ohio OH | | | | | | |
| 37. Oklahoma OK | | | | | | |
| 38. Oregon OR | | | | | | |
| 39. Pennsylvania PA | | | | | | |
| 40. Rhode Island RI | | | | | | |
| 41. South Carolina SC | | | | | | |
| 42. South Dakota SD | | | | | | |
| 43. Tennessee TN | | | | | | |
| 44. Texas TX | | | | | | |
| 45. Utah UT | | | | | | |
| 46. Vermont VT | | | | | | |
| 47. Virginia VA | | | | | | |
| 48. Washington WA | | | | | | |
| 49. West Virginia WV | | | | | | |
| 50. Wisconsin WI | | | | | | |
| 51. Wyoming WY | | | | | | |
| 52. American Samoa AS | | | | | | |
| 53. Guam GU | | | | | | |
| 54. Puerto Rico PR | | | | | | |
| 55. U.S. Virgin Islands VI | | | | | | |
| 56. Northern Mariana Islands MP | | | | | | |
| 57. Canada CAN | | | | | | |
| 58. Aggregate Alien and Other OT | XXX | XXX | 0 | 0 | 0 | 0 |
| 59. Total | XXX | XXX | 126,954 | 126,954 | 0 | 0 |
| **DETAILS OF WRITE-INS** | | | | | | |
| 5801. | | | | | | |
| 5802. | | | | | | |
| 5803. | | | | | | |
| 5898. Sum of remaining write-ins for Line 58 from overflow page | XXX | XXX | 0 | 0 | 0 | 0 |
| 5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above) | XXX | XXX | 0 | 0 | 0 | 0 |