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HEALTH ANNUAL STATEMENT

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

Wellpoint New Jersey, Inc.

NAIC Group Code 0671 (Current) 0671 (Prior) NAIC Company Code 95373 Employer's ID Number 22-3375292

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

Country of Domicile United States of America

Licensed as business type: Health Maintenance Organization

Is HMO Federally Qualified? Yes [ ] No [X]

Incorporated/Organized 04/03/1995 Commenced Business 02/01/1996

Statutory Home Office 101 Wood Avenue South, 8th Floor (Street and Number), Iselin, NJ, US 08830 (City or Town, State, Country and Zip Code)

Main Administrative Office 5800 Northampton Blvd (Street and Number)
Norfolk, VA, US 23502 (City or Town, State, Country and Zip Code), 800-331-1476 (Area Code) (Telephone Number)

Mail Address 5800 Northampton Blvd (Street and Number or P.O. Box), Norfolk, VA, US 23502 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 5800 Northampton Blvd (Street and Number)
Norfolk, VA, US 23502 (City or Town, State, Country and Zip Code), 800-331-1476 (Area Code) (Telephone Number)

Internet Website Address www.elevancehealth.com

Statutory Statement Contact Aaron Michael Koenig (Name), 317-431-0800 (Area Code) (Telephone Number)
Aaron.koenig@elevancehealth.com (E-mail Address), 317-488-6169 (FAX Number)

OFFICERS

Chairperson,President & CEO	Patrick Kevin Fox	Treasurer	Vincent Edward Scher
Secretary	Kathleen Susan Kiefer	Vice President	Jennifer Ann Dewane

OTHER

Eric (Rick) Kenneth Noble, Assistant Treasurer

DIRECTORS OR TRUSTEES

Patrick Kevin Fox | Ronald William Penczek | Jennifer Ann Dewane

State of Indiana
County of Marion 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 s

Signed by: Patrick Kevin Fox 5266B45012CD4A8...	DocuSigned by: Vincent E. Scher A85A33722D4143E...	Signed by: Kathy Kiefer D85175EE05784B1...
Patrick Kevin Fox Chairperson, President & CEO	Vincent Edward Scher Treasurer	Kathleen Susan Kiefer Secretary

Subscribed and sworn to before me this 3rd day of February 2025

Louanna Stiner
Executive Admin Assistant
06/29/31

LOUANNA STINER
Notary Public - Seal
Marion County - State of Indiana
Commission Number NP0749866
My Commission Expires Jun 29, 2031

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

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	623,907	0.116	623,907	0	623,907	0.116
1.02 All other governments		0.000	0	0	0	0.000
1.03 U.S. states, territories and possessions, etc. guaranteed	26,949,840	5.001	26,949,840	0	26,949,840	5.001
1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	66,715,407	12.379	66,715,407	0	66,715,407	12.379
1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	321,359,239	59.628	321,359,239	0	321,359,239	59.628
1.06 Industrial and miscellaneous	123,476,749	22.911	123,476,749	0	123,476,749	22.911
1.07 Hybrid securities	801,461	0.149	801,461	0	801,461	0.149
1.08 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
1.09 SVO identified funds	0	0.000	0	0	0	0.000
1.10 Unaffiliated bank loans		0.000	0	0	0	0.000
1.11 Unaffiliated certificates of deposit	0	0.000	0	0	0	0.000
1.12 Total long-term bonds	539,926,603	100.183	539,926,603	0	539,926,603	100.183
2. Preferred stocks (Schedule D, Part 2, Section 1):						
2.01 Industrial and miscellaneous (Unaffiliated)		0.000	0	0	0	0.000
2.02 Parent, subsidiaries and affiliates		0.000	0	0	0	0.000
2.03 Total preferred stocks	0	0.000	0	0	0	0.000
3. Common stocks (Schedule D, Part 2, Section 2):						
3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)		0.000	0	0	0	0.000
3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000	0	0	0	0.000
3.03 Parent, subsidiaries and affiliates Publicly traded		0.000	0	0	0	0.000
3.04 Parent, subsidiaries and affiliates Other		0.000	0	0	0	0.000
3.05 Mutual funds		0.000	0	0	0	0.000
3.06 Unit investment trusts		0.000	0	0	0	0.000
3.07 Closed-end funds		0.000	0	0	0	0.000
3.08 Exchange traded funds		0.000	0	0	0	0.000
3.09 Total common stocks	0	0.000	0	0	0	0.000
4. Mortgage loans (Schedule B):						
4.01 Farm mortgages	0	0.000	0	0	0	0.000
4.02 Residential mortgages	0	0.000	0	0	0	0.000
4.03 Commercial mortgages	0	0.000	0	0	0	0.000
4.04 Mezzanine real estate loans	0	0.000	0	0	0	0.000
4.05 Total valuation allowance		0.000	0	0	0	0.000
4.06 Total mortgage loans	0	0.000	0	0	0	0.000
5. Real estate (Schedule A):						
5.01 Properties occupied by company		0.000	0	0	0	0.000
5.02 Properties held for production of income		0.000	0	0	0	0.000
5.03 Properties held for sale		0.000	0	0	0	0.000
5.04 Total real estate	0	0.000	0	0	0	0.000
6. Cash, cash equivalents and short-term investments:						
6.01 Cash (Schedule E, Part 1)	(19,278,983)	(3.577)	(19,278,983)	3,544,498	(15,734,485)	(2.920)
6.02 Cash equivalents (Schedule E, Part 2)	6,077,080	1.128	6,077,080	6,379,410	12,456,490	2.311
6.03 Short-term investments (Schedule DA)		0.000	0	2,289,065	2,289,065	0.425
6.04 Total cash, cash equivalents and short-term investments	(13,201,903)	(2.450)	(13,201,903)	12,212,973	(988,930)	(0.183)
7. Contract loans	0	0.000	0	0	0	0.000
8. Derivatives (Schedule DB)	0	0.000	0	0	0	0.000
9. Other invested assets (Schedule BA)	0	0.000	0	0	0	0.000
10. Receivables for securities	0	0.000	0	0	0	0.000
11. Securities Lending (Schedule DL, Part 1)	12,212,973	2.266	12,212,973	XXX	XXX	XXX
12. Other invested assets (Page 2, Line 11)	0	0.000	0	0	0	0.000
13. Total invested assets	538,937,673	100.000	538,937,673	12,212,973	538,937,673	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

NONE

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

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12	
	3.2 Totals, Part 3, Column 11	
4.	Accrual of discount	
5.	Unrealized valuation increase/(decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 16	
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other-than-temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus Line 12)	
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

NONE

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

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		666,992,045
2.	Cost of bonds and stocks acquired, Part 3, Column 7		235,218,461
3.	Accrual of discount		992,626
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12	(518,156)	
	4.2. Part 2, Section 1, Column 15		
	4.3. Part 2, Section 2, Column 13		
	4.4. Part 4, Column 11	0	(518,156)
5.	Total gain (loss) on disposals, Part 4, Column 19		(17,002,634)
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		340,684,563
7.	Deduct amortization of premium		4,996,766
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		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1. Part 1, Column 14	0	
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14		
	9.4. Part 4, Column 13	0	0
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		(74,410)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		539,926,603
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		539,926,603

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	623,907	542,528	629,236	602,717
Governments	2. Canada	0	0	0	0
(Including all obligations guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	623,907	542,528	629,236	602,717
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	26,949,840	26,791,108	28,822,711	24,875,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	66,715,407	65,612,255	69,363,261	62,790,000
U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and their Political Subdivisions	7. Totals	321,359,239	312,866,564	329,310,774	308,265,465
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8. United States	105,350,148	102,516,951	105,811,161	110,380,275
	9. Canada	2,450,801	2,475,001	2,451,739	2,400,000
	10. Other Countries	16,477,261	16,227,061	16,691,364	16,816,626
	11. Totals	124,278,210	121,219,013	124,954,264	129,596,901
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	539,926,603	527,031,468	553,080,246	526,130,083
PREFERRED STOCKS	14. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated)	15. Canada	0	0	0	
	16. Other Countries	0	0	0	
	17. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	0	0	0	
COMMON STOCKS	20. United States	0	0	0	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21. Canada	0	0	0	
	22. Other Countries	0	0	0	
	23. Totals	0	0	0	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	0	0	0	
	26. Total Stocks	0	0	0	
	27. Total Bonds and Stocks	539,926,603	527,031,468	553,080,246	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	2,662,081	200,255	170,637	183,151	7,783	XXX	3,223,907	0.6	23,316,089	3.5	3,223,907	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	2,662,081	200,255	170,637	183,151	7,783	XXX	3,223,907	0.6	23,316,089	3.5	3,223,907	0
2. All Other Governments												
2.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	3,005,698	12,035,359	11,908,782	0	0	XXX	26,949,839	5.0	32,212,837	4.8	26,949,839	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	3,005,698	12,035,359	11,908,782	0	0	XXX	26,949,839	5.0	32,212,837	4.8	26,949,839	0
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	7,328,204	7,047,194	42,829,326	7,244,817	2,265,867	XXX	66,715,408	12.3	97,392,557	14.6	66,715,409	(1)
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	7,328,204	7,047,194	42,829,326	7,244,817	2,265,867	XXX	66,715,408	12.3	97,392,557	14.6	66,715,409	(1)
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	23,247,765	52,669,881	148,351,693	51,576,213	45,513,684	XXX	321,359,236	59.2	311,183,712	46.7	321,359,236	0
5.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.7 Totals	23,247,765	52,669,881	148,351,693	51,576,213	45,513,684	XXX	321,359,236	59.2	311,183,712	46.7	321,359,236	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)												
6.1 NAIC 1	14,009,336	29,719,272	22,168,908	8,364,166	92,151	XXX	74,353,833	13.7	142,920,956	21.4	29,781,073	44,572,760
6.2 NAIC 2	148,287	13,097,475	22,871,796	4,127,477	7,003,386	XXX	47,248,421	8.7	57,344,910	8.6	39,989,705	7,258,716
6.3 NAIC 3	0	0	1,874,497	0	0	XXX	1,874,497	0.3	1,819,063	0.3	1,874,497	0
6.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
6.7 Totals	14,157,623	42,816,747	46,915,201	12,491,643	7,095,537	XXX	123,476,751	22.8	202,084,929	30.3	71,645,275	51,831,476
7. Hybrid Securities												
7.1 NAIC 1	0	0	0	0	500,000	XXX	500,000	0.1	500,000	0.1	0	500,000
7.2 NAIC 2	0	0	0	0	301,461	XXX	301,461	0.1	301,922	0.0	301,461	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	801,461	XXX	801,461	0.1	801,922	0.1	301,461	500,000
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 50,253,084	101,671,961	225,429,346	67,368,347	48,379,485	0	493,102,223	90.9	XXX	XXX	448,029,464	45,072,759
12.2 NAIC 2	(d) 148,287	13,097,475	22,871,796	4,127,477	7,304,847	0	47,549,882	8.8	XXX	XXX	40,291,166	7,258,716
12.3 NAIC 3	(d) 0	0	1,874,497	0	0	0	1,874,497	0.3	XXX	XXX	1,874,497	0
12.4 NAIC 4	(d) 0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
12.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
12.7 Totals	50,401,371	114,769,436	250,175,639	71,495,824	55,684,332	0	(b) 542,526,602	100.0	XXX	XXX	490,195,127	52,331,475
12.8 Line 12.7 as a % of Col. 7	9.3	21.2	46.1	13.2	10.3	0.0	100.0	XXX	XXX	XXX	90.4	9.6
13. Total Bonds Prior Year												
13.1 NAIC 1	55,490,963	207,429,847	249,407,598	66,083,533	29,114,210	0	XXX	XXX	607,526,151	91.1	505,474,713	102,051,438
13.2 NAIC 2	1,096,255	43,469,446	7,966,624	2,053,444	3,061,063	0	XXX	XXX	57,646,832	8.6	52,204,778	5,442,054
13.3 NAIC 3	0	0	1,819,063	0	0	0	XXX	XXX	1,819,063	0.3	1,819,063	0
13.4 NAIC 4							XXX	XXX	0	0.0	0	0
13.5 NAIC 5							XXX	XXX	(c) 0	0.0	0	0
13.6 NAIC 6							XXX	XXX	(c) 0	0.0	0	0
13.7 Totals	56,587,218	250,899,293	259,193,285	68,136,977	32,175,273	0	XXX	XXX	(b) 666,992,046	100.0	559,498,554	107,493,492
13.8 Line 13.7 as a % of Col. 9	8.5	37.6	38.9	10.2	4.8	0.0	XXX	XXX	100.0	XXX	83.9	16.1
14. Total Publicly Traded Bonds												
14.1 NAIC 1	36,731,673	82,940,971	215,244,295	65,240,359	47,872,166	0	448,029,464	82.6	505,474,713	75.8	448,029,464	XXX
14.2 NAIC 2	68,669	12,748,272	16,198,768	3,970,611	7,304,847	0	40,291,167	7.4	52,204,778	7.8	40,291,167	XXX
14.3 NAIC 3	0	0	1,874,497	0	0	0	1,874,497	0.3	1,819,063	0.3	1,874,497	XXX
14.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
14.7 Totals	36,800,342	95,689,243	233,317,560	69,210,970	55,177,013	0	490,195,128	90.4	559,498,554	83.9	490,195,128	XXX
14.8 Line 14.7 as a % of Col. 7	7.5	19.5	47.6	14.1	11.3	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	6.8	17.6	43.0	12.8	10.2	0.0	90.4	XXX	XXX	XXX	90.4	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	13,521,411	18,730,990	10,185,051	2,127,988	507,319	0	45,072,759	8.3	102,051,438	15.3	XXX	45,072,759
15.2 NAIC 2	79,618	349,203	6,673,028	156,866	0	0	7,258,715	1.3	5,442,054	0.8	XXX	7,258,715
15.3 NAIC 3	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.4 NAIC 4	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.5 NAIC 5	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.6 NAIC 6	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
15.7 Totals	13,601,029	19,080,193	16,858,079	2,284,854	507,319	0	52,331,474	9.6	107,493,492	16.1	XXX	52,331,474
15.8 Line 15.7 as a % of Col. 7	26.0	36.5	32.2	4.4	1.0	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	2.5	3.5	3.1	0.4	0.1	0.0	9.6	XXX	XXX	XXX	XXX	9.6

(a) Includes $ 51,247,836 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $ 1,083,641 current year of bonds with Z designations and $ 3,434,136 prior year of bonds with Z designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $ 2,600,000 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	2,600,000	0	0	0	0	XXX	2,600,000	0.5	22,627,056	3.4	2,600,000	0
1.02 Residential Mortgage-Backed Securities	62,081	200,255	170,637	183,151	7,783	XXX	623,907	0.1	689,033	0.1	623,907	0
1.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.05 Totals	2,662,081	200,255	170,637	183,151	7,783	XXX	3,223,907	0.6	23,316,089	3.5	3,223,907	0
2. All Other Governments												
2.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.05 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	3,005,698	12,035,359	11,908,782	0	0	XXX	26,949,839	5.0	32,212,837	4.8	26,949,839	0
3.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.05 Totals	3,005,698	12,035,359	11,908,782	0	0	XXX	26,949,839	5.0	32,212,837	4.8	26,949,839	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	7,328,204	7,047,194	42,829,326	7,244,817	2,265,867	XXX	66,715,408	12.3	97,392,557	14.6	66,715,409	(1)
4.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.05 Totals	7,328,204	7,047,194	42,829,326	7,244,817	2,265,867	XXX	66,715,408	12.3	97,392,557	14.6	66,715,409	(1)
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	18,099,362	34,452,060	129,519,892	26,126,624	35,102,550	XXX	243,300,488	44.8	201,702,205	30.2	243,300,485	3
5.02 Residential Mortgage-Backed Securities	4,716,026	16,255,634	15,759,122	21,381,431	10,411,134	XXX	68,523,347	12.6	98,245,781	14.7	68,523,348	(1)
5.03 Commercial Mortgage-Backed Securities	432,380	1,962,187	3,072,679	4,068,157	0	XXX	9,535,403	1.8	11,235,725	1.7	9,535,403	0
5.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.05 Totals	23,247,768	52,669,881	148,351,693	51,576,212	45,513,684	XXX	321,359,238	59.2	311,183,711	46.7	321,359,236	2
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	0	14,733,774	39,270,733	8,634,591	7,088,219	XXX	69,727,317	12.9	98,696,737	14.8	57,695,519	12,031,798
6.02 Residential Mortgage-Backed Securities	3,630,167	10,333,522	6,894,090	1,857,052	7,319	XXX	22,722,150	4.2	42,353,870	6.3	1,807,907	20,914,243
6.03 Commercial Mortgage-Backed Securities	3,495,111	11,177,914	0	0	0	XXX	14,673,025	2.7	29,484,916	4.4	9,367,134	5,305,891
6.04 Other Loan-Backed and Structured Securities	7,032,342	6,571,537	750,378	2,000,000	0	XXX	16,354,257	3.0	31,549,408	4.7	2,774,714	13,579,543
6.05 Totals	14,157,620	42,816,747	46,915,201	12,491,643	7,095,538	XXX	123,476,749	22.8	202,084,931	30.3	71,645,274	51,831,475
7. Hybrid Securities												
7.01 Issuer Obligations	0	0	0	0	801,461	XXX	801,461	0.1	801,922	0.1	301,461	500,000
7.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.05 Totals	0	0	0	0	801,461	XXX	801,461	0.1	801,922	0.1	301,461	500,000
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.02 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.03 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.04 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.05 Affiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.06 Affiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.07 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.02 Unaffiliated Bank Loans - Acquired	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
10.03 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
11. Unaffiliated Certificates of Deposit												
11.01 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
12. Total Bonds Current Year												
12.01 Issuer Obligations	31,033,264	68,268,387	223,528,733	42,006,032	45,258,097	XXX	410,094,513	75.6	XXX	XXX	397,562,713	12,531,800
12.02 Residential Mortgage-Backed Securities	8,408,274	26,789,411	22,823,849	23,421,634	10,426,236	XXX	91,869,404	16.9	XXX	XXX	70,955,162	20,914,242
12.03 Commercial Mortgage-Backed Securities	3,927,491	13,140,101	3,072,679	4,068,157	0	XXX	24,208,428	4.5	XXX	XXX	18,902,537	5,305,891
12.04 Other Loan-Backed and Structured Securities	7,032,342	6,571,537	750,378	2,000,000	0	XXX	16,354,257	3.0	XXX	XXX	2,774,714	13,579,543
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	50,401,371	114,769,436	250,175,639	71,495,823	55,684,333	0	542,526,602	100.0	XXX	XXX	490,195,126	52,331,476
12.10 Line 12.09 as a % of Col. 7	9.3	21.2	46.1	13.2	10.3	0.0	100.0	XXX	XXX	XXX	90.4	9.6
13. Total Bonds Prior Year												
13.01 Issuer Obligations	11,440,272	182,368,986	212,750,933	30,840,914	16,032,209	XXX	XXX	XXX	453,433,314	68.0	435,721,719	17,711,595
13.02 Residential Mortgage-Backed Securities	14,229,458	44,976,842	32,731,260	33,208,060	16,143,064	XXX	XXX	XXX	141,288,684	21.2	101,505,910	39,782,774
13.03 Commercial Mortgage-Backed Securities	17,614,662	6,414,436	12,603,539	4,088,004	0	XXX	XXX	XXX	40,720,641	6.1	20,513,992	20,206,649
13.04 Other Loan-Backed and Structured Securities	13,302,826	17,139,029	1,107,553	0	0	XXX	XXX	XXX	31,549,408	4.7	1,756,933	29,792,475
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0	0	0
13.06 Affiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX	0	0.0	0	0
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX	0	0.0	0	0
13.09 Totals	56,587,218	250,899,293	259,193,285	68,136,978	32,175,273	0	XXX	XXX	666,992,047	100.0	559,498,554	107,493,493
13.10 Line 13.09 as a % of Col. 9	8.5	37.6	38.9	10.2	4.8	0.0	XXX	XXX	100.0	XXX	83.9	16.1
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	31,033,261	66,651,717	213,577,144	41,542,495	44,758,096	XXX	397,562,713	73.3	435,721,719	65.3	397,562,713	XXX
14.02 Residential Mortgage-Backed Securities	5,266,032	17,433,529	16,236,367	21,600,317	10,418,917	XXX	70,955,162	13.1	101,505,910	15.2	70,955,162	XXX
14.03 Commercial Mortgage-Backed Securities	432,380	11,329,321	3,072,679	4,068,157	0	XXX	18,902,537	3.5	20,513,992	3.1	18,902,537	XXX
14.04 Other Loan-Backed and Structured Securities	68,669	274,676	431,370	2,000,000	0	XXX	2,774,715	0.5	1,756,933	0.3	2,774,715	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	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	0	XXX
14.09 Totals	36,800,342	95,689,243	233,317,560	69,210,969	55,177,013	0	490,195,127	90.4	559,498,554	83.9	490,195,127	XXX
14.10 Line 14.09 as a % of Col. 7	7.5	19.5	47.6	14.1	11.3	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	6.8	17.6	43.0	12.8	10.2	0.0	90.4	XXX	XXX	XXX	90.4	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	3	1,616,670	9,951,589	463,537	500,001	XXX	12,531,800	2.3	17,711,595	2.7	XXX	12,531,800
15.02 Residential Mortgage-Backed Securities	3,142,242	9,355,882	6,587,482	1,821,317	7,319	XXX	20,914,242	3.9	39,782,774	6.0	XXX	20,914,242
15.03 Commercial Mortgage-Backed Securities	3,495,111	1,810,780	0	0	0	XXX	5,305,891	1.0	20,206,649	3.0	XXX	5,305,891
15.04 Other Loan-Backed and Structured Securities	6,963,673	6,296,861	319,008	0	0	XXX	13,579,542	2.5	29,792,475	4.5	XXX	13,579,542
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	XXX	0
15.06 Affiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.07 Unaffiliated Bank Loans	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.08 Unaffiliated Certificates of Deposit	0	0	0	0	0	XXX	0	0.0	0	0.0	XXX	0
15.09 Totals	13,601,029	19,080,193	16,858,079	2,284,854	507,320	0	52,331,475	9.6	107,493,493	16.1	XXX	52,331,475
15.10 Line 15.09 as a % of Col. 7	26.0	36.5	32.2	4.4	1.0	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	2.5	3.5	3.1	0.4	0.1	0.0	9.6	XXX	XXX	XXX	XXX	9.6

Schedule DA - Verification - Short-Term Investments

N O N E

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	12,544,706	0	12,544,706	0
2. Cost of cash equivalents acquired	825,212,303	537,044,656	288,167,647	0
3. Accrual of discount	7,724	7,724	0	0
4. Unrealized valuation increase/(decrease)	0	0	0	0
5. Total gain (loss) on disposals	142	142	0	0
6. Deduct consideration received on disposals	831,687,795	534,452,522	297,235,273	0
7. Deduct amortization of premium	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,077,080	2,600,000	3,477,080	0
11. Deduct total nonadmitted amounts	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	6,077,080	2,600,000	3,477,080	0

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

Schedule A - Part 1 - Real Estate Owned

N O N E

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

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 1 - Mortgage Loans Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
36179R-BW-8	GNMA II POOL MA2753			4	1.A	43,674	88.4730	37,882	42,818	43,505	0	(32)	0	0	3.000	2.738	MON	107	1,284	05/14/2015	04/20/2045
36179R-D7-1	GNMA II POOL MA2826			4	1.A	105,304	90.7660	91,959	101,315	104,543	0	(159)	0	0	3.500	2.992	MON	296	3,546	06/16/2015	05/20/2045
36179R-LP-2	GNMA II POOL MA3034			4	1.A	134,782	90.6990	116,867	128,852	133,707	0	(210)	0	0	3.500	2.907	MON	376	4,510	09/18/2015	08/20/2045
36179R-NW-5	GNMA II POOL MA3105			4	1.A	67,038	90.6730	58,237	64,228	66,522	0	(103)	0	0	3.500	2.944	MON	187	2,248	09/01/2015	09/20/2045
36179S-GK-7	GNMA POOL MA3802			4	1.A	145,506	87.9840	125,531	142,674	145,038	0	(107)	0	0	3.000	2.745	MON	357	4,280	11/22/2016	07/20/2046
36180J-V6-8	GNMA POOL AD6937			4	1.A	81,509	89.8770	67,713	75,340	80,434	0	560	0	0	3.500	2.032	MON	220	2,637	04/08/2013	03/20/2043
36180K-B2-6	GNMA POOL AD7257			4	1.A	38,015	91.6340	32,348	35,301	37,052	0	(79)	0	0	3.500	2.902	MON	103	1,236	03/15/2013	03/15/2043
3620AC-Z3-1	GNMA POOL 726262			4	1.A	13,408	98.3780	11,991	12,189	13,106	0	87	0	0	5.000	3.331	MON	51	610	03/15/2013	09/15/2039
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						629,236	XXX	542,528	602,717	623,907	0	(43)	0	0	XXX	XXX	XXX	1,697	20,351	XXX	XXX
0109999999. Total - U.S. Government Bonds						629,236	XXX	542,528	602,717	623,907	0	(43)	0	0	XXX	XXX	XXX	1,697	20,351	XXX	XXX
0309999999. Total - All Other Government Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
13063D-5C-8	CALIFORNIA ST	SD		2	1.C FE	4,537,000	113.5830	4,543,301	4,000,000	4,476,775	0	(46,606)	0	0	5.000	3.400	MS	66,667	192,778	09/08/2023	09/01/2036
20772K-VK-2	CONNECTICUT ST SERIES A	SD		2	1.D FE	1,203,490	113.1690	1,131,687	1,000,000	1,186,011	0	(17,479)	0	0	5.000	2.670	JJ	23,056	25,556	12/20/2023	01/15/2036
452153-KC-2	ILLINOIS ST SERIES B	SD		2	1.G FE	544,000	107.6220	538,110	500,000	541,768	0	(2,232)	0	0	5.250	4.161	MN	4,375	11,667	05/08/2024	05/01/2045
57582R-MR-4	MASSACHUSETTS ST SERIES A	SD		2	1.B FE	2,381,200	103.8500	2,076,995	2,000,000	2,095,698	0	(40,671)	0	0	5.000	2.790	AO	25,000	100,000	04/19/2017	04/01/2034
605581-JJ-7	MISSISSIPPI ST SERIES A	SD			1.C FE	3,736,620	103.5240	3,105,706	3,000,000	3,150,220	0	(83,471)	0	0	5.000	2.071	AO	37,500	150,000	06/27/2017	10/01/2026
677523-GE-6	OHIO ST SERIES A	SD		2	1.A FE	2,345,060	112.3450	2,246,903	2,000,000	2,310,865	0	(33,274)	0	0	5.000	2.861	MS	29,444	73,333	12/13/2023	03/15/2036
70914P-Q4-7	PENNSYLVANIA ST	SD			1.C FE	4,559,033	108.7030	4,484,002	4,125,000	4,428,345	0	(61,086)	0	0	5.000	3.244	JJ	95,104	206,250	10/24/2022	07/15/2029
93974D-MM-7	WASHINGTON ST SERIES C	SD		2	1.B FE	3,585,720	100.1340	3,004,013	3,000,000	3,005,698	0	(67,774)	0	0	5.000	2.690	FA	62,500	150,000	05/29/2015	02/01/2027
93974E-XP-6	WASHINGTON ST SERIES A-2	SD		2	1.B FE	3,500,700	110.2560	3,307,690	3,000,000	3,393,363	0	(45,458)	0	0	5.000	3.050	FA	62,500	150,000	07/19/2022	08/01/2038
97705M-KS-3	WISCONSIN ST SERIES 3	SD		2	1.B FE	2,429,888	104.5640	2,352,701	2,250,000	2,361,097	0	(45,467)	0	0	5.000	2.799	MN	18,750	112,500	06/16/2023	11/01/2030
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						28,822,711	XXX	26,791,108	24,875,000	26,949,840	0	(443,518)	0	0	XXX	XXX	XXX	424,896	1,172,084	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						28,822,711	XXX	26,791,108	24,875,000	26,949,840	0	(443,518)	0	0	XXX	XXX	XXX	424,896	1,172,084	XXX	XXX
052403-KB-7	AUSTIN TX CMNTY CLG DIST	SD		2	1.B FE	1,963,605	110.1360	1,927,375	1,750,000	1,938,911	0	(18,556)	0	0	5.000	3.531	FA	36,458	80,451	08/31/2023	08/01/2038
150429-3Z-9	CEDAR HILL TX INDEP SCH DIST	SD		2	1.A FE	3,099,404	108.9730	3,051,244	2,800,000	3,088,721	0	(10,683)	0	0	5.000	3.660	FA	56,389	0	07/11/2024	02/15/2043
213201-SP-2	COOK CNTY IL FOREST PRESERVATI SERIES A	SD		2	1.D FE	2,392,006	110.5010	2,348,141	2,125,000	2,340,224	0	(23,056)	0	0	5.000	3.529	JD	4,427	106,250	08/18/2022	12/15/2036
249002-LV-6	DENTON TX INDEP SCH DIST	SD		2	1.A FE	1,133,010	111.0020	1,110,015	1,000,000	1,117,100	0	(11,497)	0	0	5.000	3.420	FA	18,889	50,000	07/12/2023	08/15/2038
253363-C5-2	DICKINSON TX INDEP SCH DIST	SD		2	1.A FE	4,301,763	100.0800	4,378,518	4,375,000	4,305,550	0	2,745	0	0	4.000	4.130	FA	66,111	175,000	07/07/2023	02/15/2042
25476F-F2-9	DIST OF COLUMBIA SERIES A	SD		2	1.B FE	2,505,462	109.1500	2,444,953	2,240,000	2,499,766	0	(5,697)	0	0	5.000	3.561	FA	27,689	0	09/11/2024	08/01/2046
25476F-QH-4	DISTRICT OF COLUMBIA SERIES A	SD		2	1.B FE	2,933,825	100.7540	2,518,847	2,500,000	2,520,831	0	(49,023)	0	0	5.000	2.971	JD	10,417	125,000	06/05/2015	06/01/2028
259309-2U-5	DOUGLAS CNTY NE SCH DIST 10	SD		2	1.C FE	3,689,107	109.6910	3,652,710	3,330,000	3,673,158	0	(15,949)	0	0	5.000	3.750	JD	7,400	86,950	05/22/2024	12/15/2042
269696-RA-0	EAGLE MOUNTAIN & SAGINAW TX IN	SD		2	1.A FE	2,148,109	110.5460	2,022,987	1,830,000	2,081,603	0	(29,011)	0	0	5.000	2.971	FA	34,567	91,500	08/17/2022	08/15/2037
378334-PN-0	GLENDALE AZ UNION SCH DIST 205 SERIES B	SD			1.C FE	700,843	110.5950	702,280	635,000	686,060	0	(6,856)	0	0	5.000	3.601	JJ	15,875	31,750	09/28/2022	07/01/2031
378334-QU-3	GLENDALE AZ UNION SCH DIST 205 SERIES A	SD		2	1.C FE	1,110,410	107.8810	1,078,810	1,000,000	1,110,072	0	(338)	0	0	5.000	3.620	JJ	1,667	0	12/04/2024	07/01/2044
386226-D5-0	GRAND RAPIDS MI	SD		2	1.C FE	947,471	108.0840	929,522	860,000	943,267	0	(4,204)	0	0	5.000	3.751	AO	10,750	13,139	05/10/2024	04/01/2044
386226-D7-6	GRAND RAPIDS MI	SD			1.C FE	1,298,790	106.9460	1,272,657	1,190,000	1,296,877	0	(1,913)	0	0	5.000	4.338	AO	14,875	18,181	05/10/2024	04/01/2046
438670-Y7-0	HONOLULU HAWAII CITY & CNTY SERIES B	SD		2	1.C FE	3,252,948	101.3760	2,787,847	2,750,000	2,791,873	0	(54,495)	0	0	5.000	2.930	AO	34,375	137,500	06/05/2015	10/01/2028
464452-EZ-0	ISLAND CNTY WA CONSOL SCH DIST	SD		2	1.A FE	842,118	109.0620	839,777	770,000	839,347	0	(2,771)	0	0	5.000	3.847	JD	17,539	0	06/28/2024	12/01/2043
486063-U8-1	KATY TX INDEP SCH DIST	SD		2	1.A FE	1,901,761	107.9890	1,862,810	1,725,000	1,893,737	0	(8,023)	0	0	5.000	3.600	FA	39,052	0	06/21/2024	02/15/2043
494656-S8-5	KING & SNOHOMISH CNTYS WASH	SD			1.B FE	2,832,158	105.7640	2,501,329	2,365,000	2,522,855	0	(51,441)	0	0	5.000	2.608	JD	9,854	118,250	06/28/2018	12/01/2027
49474F-6E-5	KING CNTY WA	SD		2	1.A FE	976,745	109.2900	956,288	875,000	976,537	0	(208)	0	0	5.000	3.550	JJ	972	0	12/11/2024	07/01/2045
498044-HX-7	KITSAP CNTY WA SCH DIST 100 C SERIES C	SD		2	1.A FE	1,077,030	108.7110	1,087,110	1,000,000	1,073,703	0	(3,327)	0	0	5.000	4.051	JD	4,167	21,667	06/04/2024	12/01/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
513174-UC-4	LAMAR CONSOLIDATED INDEPENDENT	SD		2	1.A FE	2,392,302	100.2110	2,014,241	2,010,000	2,015,500	0	(44,552)	0	0	5.000	2.731	FA	37,967	100,500	06/18/2015	02/15/2027
592112-VU-7	MET GOVT NASHVILLE & DAVIDSON SERIES A	SD		2	1.B FE	2,372,580	111.5830	2,231,663	2,000,000	2,286,056	0	(36,595)	0	0	5.000	2.741	JJ	50,000	100,000	07/21/2022	01/01/2034
593201-ZS-8	MIAMI BEACH FL SERIES A	SD		2	1.C FE	567,035	110.6000	553,002	500,000	557,325	0	(6,825)	0	0	5.000	3.231	MN	4,167	25,000	07/13/2023	05/01/2036
597834-Q6-0	MIDLOTHIAN TX	SD		2	1.B FE	803,974	108.3180	785,305	725,000	784,920	0	(8,702)	0	0	5.000	3.481	FA	15,104	36,250	09/07/2022	02/01/2035
64966M-PE-3	NEW YORK NY SERIES A	SD			1.C FE	3,333,408	105.2660	2,936,909	2,790,000	2,957,663	0	(61,990)	0	0	5.000	2.580	FA	58,125	139,500	06/28/2018	08/01/2027
64966S-HL-3	NEW YORK NY SERIES C 1	SD		2	1.C FE	968,850	95.5450	955,448	1,000,000	968,990	0	140	0	0	4.000	4.192	MS	12,333	0	08/22/2024	09/01/2052
681713-AQ-6	OMAHA NE	SD		2	1.C FE	565,185	110.5970	552,985	500,000	552,576	0	(6,268)	0	0	5.000	3.361	AO	5,278	25,000	12/16/2022	04/15/2037
743600-UG-1	PROSPER TX INDEP SCH DIST	SD		2	1.A FE	2,938,170	97.8740	2,936,220	3,000,000	2,939,267	0	1,097	0	0	4.000	4.165	FA	45,333	60,000	07/10/2024	02/15/2043
748508-A7-3	QUINCY MA	SD			1.C FE	5,000,000	84.8760	4,243,784	5,000,000	5,000,000	0	0	0	0	2.288	2.288	JD	5,084	114,400	12/15/2021	12/15/2031
797272-PU-9	SAN DIEGO CALIF CMNTY COLLEGE	SD		2	1.B FE	1,876,965	103.6970	1,555,461	1,500,000	1,566,676	0	(40,983)	0	0	5.000	2.129	FA	31,250	75,000	10/20/2016	08/01/2028
815662-MZ-1	SEDGWICK CNTY KS UNIF SCH DIST	SD		2	1.C FE	811,072	100.2020	801,616	800,000	810,563	0	(509)	0	0	4.500	4.270	MS	13,600	0	07/09/2024	09/01/2043
815662-NA-5	SEDGWICK CNTY KS UNIF SCH DIST	SD		2	1.C FE	506,010	100.0730	500,365	500,000	505,734	0	(276)	0	0	4.500	4.300	MS	8,500	0	07/09/2024	09/01/2044
833153-WD-7	SNOHOMISH CNTY WASH SCH DIST	SD		2	1.A FE	3,302,130	109.9170	3,297,510	3,000,000	3,287,673	0	(14,457)	0	0	5.000	3.780	JD	12,500	73,333	05/23/2024	12/01/2042
87973E-BE-8	TEMPE AZ SERIES A	SD			1.A FE	1,177,690	113.5590	1,135,593	1,000,000	1,150,087	0	(17,773)	0	0	5.000	2.770	JJ	25,000	53,333	05/24/2023	07/01/2032
87973E-CX-5	TEMPE AZ	SD		2	1.A FE	2,172,800	109.6060	2,192,120	2,000,000	2,165,013	0	(7,787)	0	0	5.000	3.950	JJ	55,278	0	05/30/2024	07/01/2044
968661-JQ-2	WILL CNTY IL FOREST PRESERVE D	SD		2	1.B FE	1,468,525	107.5700	1,446,813	1,345,000	1,467,172	0	(1,353)	0	0	5.000	3.890	JD	8,780	0	10/17/2024	12/15/2044
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						69,363,261	XXX	65,612,255	62,790,000	66,715,407	0	(541,136)	0	0	XXX	XXX	XXX	799,772	1,857,954	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						69,363,261	XXX	65,612,255	62,790,000	66,715,407	0	(541,136)	0	0	XXX	XXX	XXX	799,772	1,857,954	XXX	XXX
052477-YR-1	AUSTIN TX WTR & WSTWTR SYS REV	SD		2	1.C FE	2,518,824	109.0440	2,491,655	2,285,000	2,508,794	0	(10,030)	0	0	5.000	3.801	MN	14,599	46,652	05/22/2024	11/15/2044
114894-YM-4	BROWARD CNTY FL ARPT SYS REVEN SERIES A	SD		2	1.E FE	1,733,272	103.9050	1,724,822	1,660,000	1,713,023	0	(9,879)	0	0	5.000	4.250	AO	20,750	83,000	11/21/2022	10/01/2036
11506K-EP-2	BROWARD CNTY FL PORT FACS REV. SERIES A			2	1.F FE	989,064	103.4860	827,888	800,000	894,590	0	(19,009)	0	0	5.000	2.309	MS	13,333	40,000	10/10/2019	09/01/2044
120827-DW-7	BURBANK GLENDALE PASADENA CA A SERIES B	SD		2	1.F FE	1,085,750	107.5020	1,075,020	1,000,000	1,081,687	0	(4,063)	0	0	5.000	3.960	JJ	29,306	0	05/23/2024	07/01/2038
181000-TN-0	CLARK CNTY NV HIGHWAY IMPT REV	SD		2	1.D FE	1,681,365	109.4900	1,642,347	1,500,000	1,657,237	0	(15,586)	0	0	5.000	3.560	JJ	37,500	80,000	05/18/2023	07/01/2041
181000-UL-2	CLARK CNTY NV HIGHWAY IMPT REV	SD		2	1.D FE	4,824,075	96.8360	4,754,648	4,910,000	4,825,677	0	1,602	0	0	4.000	4.129	JJ	108,566	0	07/02/2024	07/01/2044
181108-C6-6	CLARK CNTY WA PUBLIC UTILITY D	SD			1.D FE	635,117	110.2430	639,409	580,000	621,799	0	(6,126)	0	0	5.000	3.652	JJ	14,500	29,000	09/29/2022	01/01/2031
185633-DX-9	CLEMSON SC UNIV HGR EDU REVENU SERIES A	SD		2	1.C FE	306,867	109.8440	302,071	275,000	305,271	0	(1,596)	0	0	5.000	3.601	MN	2,292	5,767	05/15/2024	05/01/2042
185633-DY-7	CLEMSON SC UNIV HGR EDU REVENU SERIES A	SD		2	1.C FE	555,295	109.4020	547,010	500,000	552,532	0	(2,763)	0	0	5.000	3.661	MN	4,167	10,486	05/15/2024	05/01/2043
186550-CA-5	CLEVELAND TN HLTH & EDUCTNL FA SERIES A	SD		2	1.E FE	5,662,202	105.8280	5,608,884	5,300,000	5,649,681	0	(12,521)	0	0	5.000	4.160	FA	111,153	0	07/24/2024	08/15/2049
196632-3U-5	COLORADO SPRINGS CO UTILITIES SERIES B	SD		2	1.C FE	1,160,070	113.1380	1,131,376	1,000,000	1,128,772	0	(14,212)	0	0	5.000	3.141	MN	6,389	50,000	09/14/2022	11/15/2033
20775D-YM-8	CONNECTICUT ST HLTH & EDUCTNL SERIES A	SD		2	1.E FE	434,076	107.8670	431,468	400,000	432,671	0	(1,405)	0	0	5.000	3.960	JJ	10,000	0	06/12/2024	07/01/2044
20775D-YN-6	CONNECTICUT ST HLTH & EDUCTNL SERIES A	SD		2	1.E FE	513,831	107.5570	510,896	475,000	512,233	0	(1,598)	0	0	5.000	4.000	JJ	11,875	0	06/12/2024	07/01/2045
20775D-YP-1	CONNECTICUT ST HLTH & EDUCTNL SERIES A	SD		2	1.E FE	431,672	107.3580	429,432	400,000	430,370	0	(1,302)	0	0	5.000	4.030	JJ	10,000	0	06/12/2024	07/01/2046
232263-NN-9	CUYAHOGA CNTY OH ECON DEV REVE SERIES A	SD		2	1.G FE	1,089,580	106.4700	1,064,696	1,000,000	1,087,712	0	(1,868)	0	0	5.000	3.711	JD	4,167	5,417	10/02/2024	12/01/2044
23542J-JT-3	DALLAS TX WTRWKS & SWR SYS REV SERIES C	SD		2	1.C FE	3,001,550	107.1170	2,677,920	2,500,000	2,703,713	0	(50,963)	0	0	5.000	2.700	AO	31,250	125,000	08/29/2018	10/01/2029
249182-LA-2	DENVER CITY & CNTY CO ARPT REV SERIES A	SD			1.E FE	1,449,625	103.9180	1,298,979	1,250,000	1,318,909	0	(22,281)	0	0	5.000	3.011	JD	5,208	62,500	08/15/2018	12/01/2027
249182-TN-6	DENVER CITY & CNTY CO ARPT REV SERIES D			2	1.D FE	2,364,650	103.1140	2,577,862	2,500,000	2,369,577	0	2,461	0	0	5.000	5.383	MN	15,972	125,000	11/04/2022	11/15/2053
26822L-MW-1	E 470 CO PUBLIC HIGHWAY AUTH SERIES A	SD		2	1.E FE	1,101,540	111.2760	1,112,760	1,000,000	1,097,055	0	(4,485)	0	0	5.000	3.791	MS	16,667	10,139	06/05/2024	09/01/2040
29270C-2H-7	ENERGY N W WA ELEC REVENUE SERIES C	SD			1.C FE	2,409,520	106.8380	2,136,758	2,000,000	2,154,660	0	(41,614)	0	0	5.000	2.671	JJ	50,000	100,000	05/10/2018	07/01/2028
346817-EP-0	FORT BEND CNTY TX TOLL ROAD RE	SD		2	1.E FE	1,092,730	109.0480	1,090,480	1,000,000	1,087,993	0	(4,737)	0	0	5.000	3.851	MS	16,667	12,778	05/02/2024	03/01/2041
386442-ZC-4	GRAND RIVER OK DAM AUTH REVENU	SD		2	1.E FE	1,155,400	111.9230	1,119,232	1,000,000	1,140,563	0	(14,439)	0	0	5.000	3.090	JD	4,167	47,222	12/13/2023	06/01/2036
386442-ZZ-3	GRAND RIVER OK DAM AUTH REVENU SERIES A	SD		2	1.E FE	778,918	109.0880	763,616	700,000	775,845	0	(3,073)	0	0	5.000	3.631	JD	2,917	12,931	06/26/2024	06/01/2042
392274-2C-9	GTR ORLANDO FL AVIATION AUTH A SERIES A	SD		2	1.C FE	1,494,893	104.0440	1,498,233	1,440,000	1,479,769	0	(7,388)	0	0	5.000	4.350	AO	18,000	72,000	11/23/2022	10/01/2038
392275-BK-8	GTR ORLANDO FL AVIATION AUTH A SERIES A	SD		2	1.C FE	3,499,318	103.5300	3,457,902	3,340,000	3,487,426	0	(11,892)	0	0	5.000	4.240	AO	41,750	83,500	05/09/2024	10/01/2046
40785E-7E-0	HAMILTON IN S ESTRN CONSOL SCH SERIES-C	SD		2	1.B FE	2,273,623	106.4770	2,262,636	2,125,000	2,266,278	0	(7,345)	0	0	5.000	3.963	JJ	48,108	0	06/27/2024	01/15/2044
41423P-DX-2	HARRIS CNTY TX TOLL ROAD REVEN SERIES A	SD		2	1.C FE	2,735,650	108.7710	2,719,275	2,500,000	2,725,170	0	(10,480)	0	0	5.000	3.869	FA	69,444	0	05/22/2024	08/15/2044

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
442349-FV-3	HOUSTON TX ARPT SYS REVENUE SERIES A	SD		2	1.E FE	1,164,261	96.8510	1,137,998	1,175,000	1,164,940	0	458	0	0	4.000	4.075	JJ	23,500	47,000	07/18/2023	07/01/2040
44244C-CH-8	HOUSTON TX UTILITY SYS REVENUE SERIES D	SD		2	1.C FE	1,775,430	101.2920	1,519,385	1,500,000	1,526,517	0	(29,609)	0	0	5.000	2.931	MN	9,583	75,000	06/19/2015	11/15/2027
452252-NE-5	ILLINOIS ST TOLL HWY AUTH TOLL SERIES A	SD			1.D FE	1,477,138	107.2070	1,340,084	1,250,000	1,348,947	0	(23,013)	0	0	5.000	2.890	JJ	31,250	62,500	12/12/2018	01/01/2029
452252-QQ-5	ILLINOIS ST TOLL HIGHWAY AUTH SERIES A	SD		2	1.D FE	1,174,930	112.4390	1,124,392	1,000,000	1,160,660	0	(14,270)	0	0	5.000	3.040	JJ	25,000	24,583	01/04/2024	01/01/2036
45506E-LC-5	INDIANA ST FIN AUTH REVENUE SERIES A	SD		2	1.A FE	4,435,640	109.3340	4,373,360	4,000,000	4,417,502	0	(18,138)	0	0	5.000	3.640	FA	94,444	0	06/21/2024	02/01/2044
45528U-5C-1	INDIANAPOLIS IN LOCAL PUBLIC I SERIES G-2	SD		2	1.F FE	535,330	106.3340	531,672	500,000	528,392	0	(3,442)	0	0	5.000	4.060	JJ	12,500	25,000	12/01/2022	01/01/2035
455398-PA-9	INDIANAPOLIS IN GAS UTILITY RE SERIES A	SD			1.D FE	5,940,700	113.8090	5,690,442	5,000,000	5,884,862	0	(55,839)	0	0	5.000	2.881	FA	94,444	81,250	04/03/2024	08/15/2034
45884A-B5-1	INTERMOUNTAIN PWR AGY UT PWR S SERIES A	SD		2	1.D FE	2,357,518	108.3730	2,330,013	2,150,000	2,312,743	0	(21,788)	0	0	5.000	3.680	JJ	53,750	107,500	11/22/2022	07/01/2040
46246K-3A-8	IOWA FIN AUTH REV	SD		2	1.A FE	1,902,585	103.1020	1,546,531	1,500,000	1,570,481	0	(43,409)	0	0	5.000	1.971	FA	31,250	75,000	10/06/2016	08/01/2028
46263R-TY-1	IPS MULTI SCH BLDG CORP IN	SD		2	1.C FE	1,370,875	106.7530	1,334,416	1,250,000	1,367,909	0	(2,966)	0	0	5.000	3.701	JJ	15,451	0	09/11/2024	07/15/2044
485424-TK-1	KANSAS ST DEPT OF TRANSPRTN H SERIES A	SD		2	1.C FE	1,118,530	109.9340	1,099,340	1,000,000	1,114,282	0	(4,248)	0	0	5.000	3.590	MS	21,667	0	06/26/2024	09/01/2043
511665-KP-5	LAKELAND FL HOSP SYS REVENUE	SD		2	1.F FE	1,632,780	107.8590	1,617,885	1,500,000	1,628,815	0	(3,965)	0	0	5.000	3.941	MN	9,583	17,708	07/25/2024	11/15/2043
516391-FB-0	LANSING MICH BRD WTR & LT UTIL SERIES A	SD		2	1.D FE	1,776,960	112.9300	1,693,950	1,500,000	1,755,722	0	(21,238)	0	0	5.000	2.931	JJ	37,500	31,458	01/18/2024	07/01/2036
523470-HT-2	LEE CNTY FL ARPT REVENUE	SD		2	1.F FE	1,373,175	107.9920	1,349,900	1,250,000	1,370,859	0	(2,316)	0	0	5.250	4.040	AO	14,948	0	09/25/2024	10/01/2042
523470-HW-5	LEE CNTY FL ARPT REVENUE	SD		2	1.F FE	538,620	105.9920	529,961	500,000	537,873	0	(747)	0	0	5.250	4.289	AO	5,979	0	09/25/2024	10/01/2049
53945C-AK-6	LOS ANGELES CA WSTWTR SYS REV	SD			1.C FE	3,219,248	100.2110	2,630,548	2,625,000	2,625,000	0	0	0	0	5.000	2.440	JD	10,938	131,250	05/15/2013	06/01/2025
544445-B2-4	LOS ANGELES CA DEPT OF ARPTS A SERIES G	SD			1.C FE	1,564,113	108.0360	1,474,697	1,365,000	1,515,474	0	(21,067)	0	0	5.000	3.081	MN	8,721	68,250	08/10/2022	05/15/2031
544445-WM-7	LOS ANGELES CA DEPT OF ARPTS A SERIES A	SD		2	1.D FE	3,000,000	98.7010	2,961,030	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MN	15,333	120,000	07/18/2023	05/15/2039
54811G-P8-7	LOWER COLORADO RIVER TX AUTH R	SD		2	1.F FE	1,174,370	106.2640	1,147,651	1,080,000	1,169,686	0	(4,685)	0	0	5.000	3.831	MN	6,900	20,850	06/07/2024	05/15/2044
56042S-EE-6	MAINE ST HLTH & HGR EDUCTNL FA SERIES B	SD		2	1.E FE	1,102,610	109.4980	1,094,985	1,000,000	1,100,012	0	(2,598)	0	0	5.250	3.999	AO	15,896	0	08/28/2024	10/01/2054
561852-GV-0	MANATEE CNTY FL REVENUE	SD			1.A FE	1,179,010	113.6550	1,136,547	1,000,000	1,142,567	0	(16,166)	0	0	5.000	2.930	AO	12,500	50,000	08/18/2022	10/01/2032
561852-HT-4	MANATEE CNTY FL REVENUE	SD		2	1.A FE	1,180,830	113.8840	1,138,841	1,000,000	1,163,689	0	(16,287)	0	0	5.000	2.871	AO	12,500	40,139	12/01/2023	10/01/2034
57584Y-3N-7	MASSACHUSETTS ST DEV FIN AGY R	SD		2	1.E FE	1,138,040	111.4770	1,114,770	1,000,000	1,109,561	0	(12,176)	0	0	5.000	3.381	AO	12,500	50,000	07/15/2022	10/01/2036
575896-YT-6	MASSACHUSETTS ST PORT AUTH SERIES A	SD		2	1.C FE	1,518,845	107.5370	1,451,748	1,350,000	1,482,522	0	(15,205)	0	0	5.000	3.500	JJ	33,750	67,500	07/13/2022	07/01/2035
584283-HE-8	MEDFORD OR HOSP FACS AUTH REVE SERIES A			2	1.E FE	1,607,408	102.9360	1,338,169	1,300,000	1,480,520	0	(29,709)	0	0	5.000	2.348	FA	24,556	65,000	07/08/2020	08/15/2050
591746-BS-0	MET ATLANTA RAPID TRANSIT AUTH SERIES B	SD		2	1.A FE	549,999	109.5180	542,114	495,000	547,033	0	(2,966)	0	0	5.000	3.621	JJ	12,375	2,681	05/09/2024	07/01/2045
592029-CZ-3	MET GOVT NASHVILLE & DAVIDSON	SD		2	1.B FE	3,460,559	108.3910	3,414,317	3,150,000	3,449,905	0	(10,654)	0	0	5.000	3.818	AO	65,625	0	07/11/2024	10/01/2049
592190-PF-3	MET NASHVILLE TN ARPT AUTH ARP SERIES B			2	1.F FE	1,221,010	102.7250	1,027,253	1,000,000	1,122,803	0	(20,521)	0	0	5.000	2.590	JJ	25,000	50,000	12/06/2019	07/01/2044
592647-FB-2	MET WASHINGTON DC ARPTS AUTH A	SD			1.D FE	1,189,800	104.9210	1,049,214	1,000,000	1,075,901	0	(18,921)	0	0	5.000	2.851	AO	12,500	50,000	06/01/2018	10/01/2028
592647-NC-1	MET WASHINGTON DC ARPTS AUTH A SERIES A	SD		2	1.D FE	1,267,056	103.6790	1,244,148	1,200,000	1,264,137	0	(2,919)	0	0	5.000	4.262	AO	15,000	13,333	06/06/2024	10/01/2044
59333P-Z9-2	MIAMI DADE CNTY FL AVIATION RE SERIES B	SD		2	1.E FE	816,784	101.2720	719,028	710,000	791,969	0	(3,810)	0	0	5.000	3.987	AO	8,875	35,500	08/11/2017	10/01/2040
59334D-PP-3	MIAMI DADE CNTY FL WTR & SWR R SERIES B	SD		2	1.D FE	1,111,570	109.5260	1,095,260	1,000,000	1,105,891	0	(5,679)	0	0	5.000	3.641	AO	12,500	16,944	05/15/2024	10/01/2042
59338C-AL-6	MIAMI FL SERIES A	SD		2	1.C FE	2,147,580	108.6290	2,172,580	2,000,000	2,140,551	0	(7,029)	0	0	5.000	4.060	JJ	55,278	0	05/31/2024	01/01/2044
59338C-BU-5	MIAMI FL SERIES C	SD		2	1.C FE	1,378,175	108.6290	1,357,863	1,250,000	1,373,352	0	(4,823)	0	0	5.000	3.701	JJ	26,042	0	07/19/2024	01/01/2044
594712-ZE-4	MICHIGAN ST UNIV REVENUES SERIES A	SD		2	1.C FE	2,198,420	108.8670	2,177,340	2,000,000	2,190,023	0	(8,397)	0	0	5.000	3.811	FA	37,778	13,333	06/12/2024	08/15/2044
60242N-DL-2	MILWAUKEE WI REDEV AUTH REVENU				1.C FE	1,279,120	53.6780	1,073,554	2,000,000	1,387,951	0	36,755	0	0	0.000	3.920	MAT	0	0	11/10/2021	04/01/2036
603827-J7-2	MINNEAPOLIS SAINT PAUL MN MET SERIES B	SD			1.E FE	2,187,643	105.4900	2,088,702	1,980,000	2,127,237	0	(26,607)	0	0	5.000	3.371	JJ	49,500	99,000	08/24/2022	01/01/2030
603827-Q6-6	MINNEAPOLIS SAINT PAUL MN MET SERIES B	SD		2	1.E FE	6,378,960	104.5450	6,272,700	6,000,000	6,365,422	0	(13,538)	0	0	5.000	4.181	JJ	120,000	0	07/25/2024	01/01/2043
60636W-TJ-4	MISSOURI ST HIGHWAY & TRANSPRT SERIES A	SD			1.B FE	2,300,135	102.7770	2,250,826	2,190,000	2,252,509	0	(45,495)	0	0	5.000	2.803	MN	18,250	96,421	12/01/2023	05/01/2026
60637A-VV-1	MISSOURI ST HLTH & EDUCTNL FA SERIES A			2	1.E FE	2,552,700	93.6480	2,809,434	3,000,000	2,561,658	0	8,121	0	0	4.000	5.012	JD	10,000	120,000	11/16/2023	06/01/2052
642577-A4-2	NEW BRAUNFELS TX UTILITY REVEN	SD		2	1.B FE	1,350,630	112.0860	1,260,965	1,125,000	1,333,268	0	(17,362)	0	0	5.000	2.770	JJ	28,125	25,938	01/12/2024	07/01/2036
642577-A5-9	NEW BRAUNFELS TX UTILITY REVEN	SD		2	1.B FE	892,193	111.6350	837,260	750,000	881,310	0	(10,882)	0	0	5.000	2.880	JJ	18,750	17,292	01/26/2024	07/01/2037
64580C-PZ-4	NEW JERSEY INFRASTRUCTURE BANK SERIES A-W1	SD		2	1.A FE	726,759	110.9410	721,117	650,000	723,097	0	(3,662)	0	0	5.000	3.611	MS	10,833	7,944	05/14/2024	09/01/2044
646139-7E-9	NEW JERSEY ST TURNPIKE AUTH SERIES B	SD		2	1.E FE	579,600	105.5610	506,694	480,000	511,602	0	(9,981)	0	0	5.000	2.701	JJ	12,000	24,000	07/19/2017	01/01/2030
64711R-MB-9	NEW MEXICO FIN AUTH TRANS REV SERIES A	SD			1.C FE	3,583,110	104.9120	3,147,352	3,000,000	3,173,102	0	(67,461)	0	0	5.000	2.560	JD	6,667	150,000	06/07/2018	06/15/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
64972G-HS-6	NEW YORK CITY NY MUNI WTR FIN SERIES HH	SD		2	1.B FE	5,842,900	100.8760	5,043,780	5,000,000	5,043,976	0	(94,503)	0	0	5.000	3.040	JD	11,111	250,000	05/20/2015	06/15/2028
64972H-WS-7	NEW YORK NY CITY TRANSITIONAL SERIES S-2	SD		2	1.C FE	2,633,828	101.0160	2,272,858	2,250,000	2,273,625	0	(42,864)	0	0	5.000	3.020	JJ	51,875	112,500	06/18/2015	07/15/2028
64972J-HW-1	NEW YORK NY CITY TRANSITIONAL SERIES G-1	SD		2	1.A FE	3,298,200	108.8900	3,266,700	3,000,000	3,282,943	0	(15,257)	0	0	5.000	3.791	MN	25,000	65,833	05/16/2024	05/01/2044
64990A-SE-6	NEW YORK ST DORM AUTH SALES TA SERIES A-1	SD		2	1.B FE	3,394,920	112.5830	3,377,482	3,000,000	3,345,713	0	(35,916)	0	0	5.000	3.380	MS	44,167	162,500	08/03/2023	03/15/2036
64990E-YG-6	NEW YORK STATE DORM AUTH ST PE SERIES A	SD		2	1.B FE	4,766,840	100.3760	4,015,028	4,000,000	4,018,249	0	(87,683)	0	0	5.000	2.750	MS	58,889	200,000	05/29/2015	03/15/2027
64990F-6G-4	NEW YORK ST DORM AUTH ST PERSO SERIES A	SD		2	1.B FE	1,171,430	112.7230	1,127,231	1,000,000	1,159,808	0	(11,622)	0	0	5.000	3.000	MS	14,722	24,167	03/20/2024	03/15/2037
65000B-NW-4	NEW YORK ST DORM AUTH REVENUES SERIES A	SD		2	1.D FE	3,245,010	109.1750	3,275,251	3,000,000	3,178,323	0	(27,232)	0	0	5.000	3.838	AO	37,500	150,000	06/15/2022	10/01/2035
65000B-WD-6	NEW YORK ST DORM AUTH REVENUES SERIES A	SD		2	1.E FE	552,305	110.0510	550,254	500,000	542,573	0	(4,845)	0	0	5.000	3.690	JJ	12,500	25,000	12/13/2022	07/01/2036
677581-GV-6	OHIO ST MAJOR NEW ST INFRASTUR SERIES 1	SD			1.B FE	1,198,510	105.9810	1,059,808	1,000,000	1,066,095	0	(21,222)	0	0	5.000	2.660	JD	2,222	50,000	03/28/2018	12/15/2027
677632-Q7-9	OHIO ST UNIV SERIES B	SD		2	1.B FE	4,552,280	113.1650	4,526,601	4,000,000	4,490,087	0	(49,223)	0	0	5.000	3.319	JD	16,667	236,111	09/13/2023	12/01/2034
67766W-M7-4	OHIO ST WTR DEV AUTH WTR POLL SERIES C	SD		2	1.A FE	876,990	114.4210	858,154	750,000	864,924	0	(11,466)	0	0	5.000	2.981	JD	3,125	36,354	11/29/2023	12/01/2033
67920Q-4R-6	OKLAHOMA ST WTR RES BRD ST LOA SERIES B	SD		2	1.A FE	2,293,696	108.4520	2,293,760	2,115,000	2,281,342	0	(12,355)	0	0	5.250	3.912	AO	27,759	35,162	05/30/2024	10/01/2044
67920Q-V3-9	OKLAHOMA ST WTR RES BRD LOAN P SERIES B	SD		2	1.A FE	1,079,681	112.0670	1,059,038	945,000	1,049,902	0	(11,669)	0	0	5.000	3.361	AO	11,813	47,250	05/11/2022	10/01/2036
682001-LN-0	OMAHA NE PUBLIC PWR DIST ELEC SERIES A	SD		2	1.C FE	4,919,387	108.1490	4,888,335	4,520,000	4,903,726	0	(15,661)	0	0	5.000	3.830	FA	94,167	0	06/27/2024	02/01/2045
68607D-WD-3	OREGON ST DEPT OF TRANSPRTN HI SERIES A	SD		2	1.B FE	2,162,675	110.6370	2,102,107	1,900,000	2,115,253	0	(23,532)	0	0	5.000	3.351	MN	12,139	95,000	12/14/2022	11/15/2039
68607V-N8-4	OREGON ST DEPT OF ADMIN SVCS L SERIES D	SD		2	1.C FE	2,994,267	100.4500	2,606,680	2,595,000	2,611,992	0	(67,181)	0	0	5.000	2.350	AO	32,438	129,750	12/18/2018	04/01/2027
686507-MA-9	ORLANDO FLA UTILITIS COMMISSIO SERIES A	SD		2	1.C FE	1,100,890	107.5500	1,075,497	1,000,000	1,098,701	0	(2,189)	0	0	5.000	3.780	AO	13,056	0	09/05/2024	10/01/2047
70869P-PT-8	PENNSYLVANIA ST ECON DEV FING	SD		2	1.D FE	887,423	112.8690	846,518	750,000	878,833	0	(8,589)	0	0	5.000	2.931	FA	15,625	12,188	03/08/2024	08/01/2037
709225-MT-0	PENNSYLVANIA ST TURNPIKE COMMI	SD		2	1.F FE	5,613,000	109.6830	5,484,142	5,000,000	5,601,111	0	(11,889)	0	0	5.000	3.551	JD	20,833	36,806	10/04/2024	12/01/2043
717901-BX-9	PHILADELPHIA PA AUTH FOR INDL SERIES A	SD		2	1.C FE	3,530,488	108.2130	3,479,064	3,215,000	3,525,270	0	(5,218)	0	0	5.000	3.781	JJ	29,917	0	10/09/2024	07/01/2045
71883M-NH-3	PHOENIX ARIZONA CIVIC IMPT COR	SD			1.D FE	2,584,444	104.8010	2,352,784	2,245,000	2,380,807	0	(36,142)	0	0	5.000	3.161	JJ	56,125	112,250	10/26/2018	07/01/2028
73358W-J8-8	PORT AUTH OF NEW YORK & NEW JE	SD		2	1.D FE	499,171	102.3740	445,326	435,000	451,649	0	(6,900)	0	0	5.000	3.251	AO	4,592	21,750	04/27/2017	10/15/2033
73358W-J9-6	PORT AUTH OF NEW YORK & NEW JE	SD		2	1.D FE	399,399	102.2200	357,769	350,000	362,848	0	(5,319)	0	0	5.000	3.321	AO	3,694	17,500	04/27/2017	10/15/2034
73358X-FH-0	PORT AUTH OF NEW YORK & NEW JE SERIES 231ST	SD		2	1.D FE	2,159,080	107.3770	2,147,545	2,000,000	2,124,138	0	(13,737)	0	0	5.000	4.041	FA	41,667	100,000	05/13/2022	08/01/2035
73358X-KD-3	PORT AUTH OF NEW YORK & NEW JE SERIES 242	SD		2	1.D FE	538,935	107.9530	539,767	500,000	534,901	0	(3,103)	0	0	5.000	4.059	JD	2,083	30,278	09/08/2023	12/01/2036
735240-2R-3	PORT OF PORTLAND OR ARPT REVEN SERIES 28	SD		2	1.D FE	3,417,228	93.1880	3,354,768	3,600,000	3,420,757	0	3,529	0	0	4.000	4.369	JJ	72,000	72,000	05/09/2024	07/01/2047
74265L-T3-2	PRIV CLGS & UNIVS AUTH GA SERIES B	SD		2	1.C FE	3,439,860	109.6140	3,288,414	3,000,000	3,353,692	0	(56,958)	0	0	5.000	2.739	MS	50,000	150,000	06/16/2023	09/01/2034
751100-NA-2	RALEIGH NC COMB ENTERPRISE SYS	SD			1.A FE	716,695	114.2110	690,979	605,000	699,823	0	(10,983)	0	0	5.000	2.721	MS	10,083	30,250	06/02/2023	09/01/2032
762196-Z7-1	RHODE ISLAND ST HLTH & EDUCTNL SERIES A	SD		2	1.B FE	1,110,858	100.1270	1,131,438	1,130,000	1,111,803	0	705	0	0	4.000	4.131	MN	5,776	45,200	07/07/2023	05/15/2042
78916V-EQ-9	SAINT CLOUD MN HLTH CARE REVEN	SD		2	1.F FE	1,808,958	108.6000	1,770,182	1,630,000	1,805,387	0	(3,570)	0	0	5.000	3.630	MN	18,338	0	09/25/2024	05/01/2042
790409-GL-4	SAINT JOHNS CNTY FL SCH BRD CO SERIES A	SD		2	1.D FE	1,617,952	111.2250	1,557,152	1,400,000	1,570,759	0	(19,882)	0	0	5.000	3.161	JJ	35,000	70,000	07/13/2022	07/01/2035
791638-T4-1	SAINT LOUIS MO ARPT REVENUE SERIES B	SD		2	1.F FE	1,830,658	106.2120	1,858,710	1,750,000	1,827,148	0	(3,509)	0	0	5.250	4.668	JJ	51,042	0	05/30/2024	07/01/2054
795576-GW-1	SALT LAKE CITY UT ARPT REVENUE SERIES A	SD			1.E FE	1,130,180	101.9740	1,019,742	1,000,000	1,027,935	0	(17,924)	0	0	5.000	3.080	JJ	25,000	50,000	10/18/2018	07/01/2026
795576-GX-9	SALT LAKE CITY UT ARPT REVENUE SERIES A	SD			1.E FE	1,699,230	103.2200	1,548,306	1,500,000	1,563,276	0	(23,925)	0	0	5.000	3.230	JJ	37,500	75,000	10/18/2018	07/01/2027
795576-KB-2	SALT LAKE CITY UT ARPT REVENUE SERIES A	SD		2	1.E FE	884,051	103.0810	876,189	850,000	881,481	0	(2,570)	0	0	5.000	4.340	JJ	21,250	21,250	05/09/2024	07/01/2046
79625G-KM-4	SAN ANTONIO TX ELEC & GAS REVE SERIES B	SD		2	1.D FE	542,055	108.4100	542,050	500,000	540,303	0	(1,752)	0	0	5.000	3.980	FA	12,917	0	06/05/2024	02/01/2044
79625G-LT-8	SAN ANTONIO TX ELEC & GAS REVE SERIES D	SD		2	1.D FE	1,085,030	106.9040	1,069,044	1,000,000	1,083,061	0	(1,969)	0	0	5.000	3.991	FA	14,306	0	08/29/2024	02/01/2049
79642G-PB-2	SAN ANTONIO TX WTR REVENUE SERIES B	SD			1.B FE	948,549	111.9620	951,679	850,000	928,749	0	(9,191)	0	0	5.000	3.560	MN	5,431	42,500	09/28/2022	05/15/2032
79766D-VD-8	SAN FRANCISCO CALIF CITY &CNTY SERIES A	SD			1.E FE	4,376,440	105.5910	4,223,638	4,000,000	4,272,168	0	(57,523)	0	0	5.000	3.302	MN	33,333	200,000	03/01/2023	05/01/2029
79766D-WW-5	SAN FRANCISCO CALIF CITY &CNTY SERIES A	SD		2	1.E FE	1,091,120	107.7430	1,077,430	1,000,000	1,086,732	0	(4,388)	0	0	5.250	4.121	MN	8,750	21,438	05/15/2024	05/01/2044
802687-FG-3	SANTA ROSA CNTY FL SCH BRD SERIES A	SD			1.C FE	1,337,463	111.4850	1,393,561	1,250,000	1,328,364	0	(8,069)	0	0	5.000	4.082	FA	26,042	44,271	10/26/2023	02/01/2033
812643-YS-7	SEATTLE WA MUNI LIGHT & PWR RE SERIES A	SD		2	1.C FE	5,711,700	111.5480	5,577,414	5,000,000	5,619,388	0	(65,091)	0	0	5.000	3.260	MS	83,333	273,611	07/12/2023	03/01/2037
816699-BB-7	SEMINOLE CNTY FL SPL OBLG	SD		2	1.B FE	1,790,994	114.5180	1,826,562	1,595,000	1,753,428	0	(17,312)	0	0	5.250	3.760	AO	20,934	83,738	09/29/2022	10/01/2033
837123-GZ-5	SOUTH CAROLINA ST PORTS AUTH	SD			1.E FE	1,182,220	104.4610	1,044,610	1,000,000	1,069,416	0	(18,582)	0	0	5.000	2.900	JJ	25,000	50,000	05/31/2018	07/01/2028
837151-4W-6	SOUTH CAROLINA ST PUBLIC SVC A SERIES B	SD		2	1.G FE	801,143	106.7750	800,813	750,000	799,421	0	(1,721)	0	0	5.000	4.181	JD	3,125	12,604	07/24/2024	12/01/2046

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
87515E-CA-0	TAMPA FL HLTH SYS REVENUE SERIES A			2	1.C FE	539,280	97.0740	582,444	600,000	543,362	0	1,628	0	0	4.000	4.727	MN	3,067	24,000	05/17/2022	11/15/2046
88278P-J7-0	TEXAS ST UNIV SYS FING REVENUE	SD		2	1.C FE	1,365,963	108.7070	1,358,838	1,250,000	1,360,375	0	(5,587)	0	0	5.000	3.851	MS	18,403	16,319	05/22/2024	03/15/2044
882854-G8-9	TEXAS ST WTR DEV BRD SERIES A	SD		2	1.A FE	2,093,543	105.9130	1,853,470	1,750,000	1,874,093	0	(35,598)	0	0	5.000	2.730	AO	18,472	87,500	04/25/2018	10/15/2028
89602H-EC-7	TRIBOROUGH NY BRIDGE & TUNNEL SERIES D-1A	SD			1.B FE	579,915	114.3350	571,676	500,000	564,009	0	(7,061)	0	0	5.000	3.151	MN	3,194	25,000	09/09/2022	11/15/2032
89602H-FL-6	TRIBOROUGH NY BRIDGE & TUNNEL SERIES A	SD		2	1.B FE	1,185,450	114.3340	1,143,337	1,000,000	1,154,226	0	(16,051)	0	0	5.000	2.911	MN	6,389	50,000	01/06/2023	11/15/2033
914119-4V-1	UNIV OF CINCINNATI OH RECPTS SERIES A	SD		2	1.D FE	5,406,500	108.0960	5,404,800	5,000,000	5,386,742	0	(19,758)	0	0	5.250	4.200	JD	21,875	122,500	05/30/2024	06/01/2049
91412G-W8-4	UNI OF CALIFORNIA CA REVENUES	SD		2	1.C FE	1,224,320	104.6220	1,077,606	1,030,000	1,081,157	0	(20,573)	0	0	5.000	2.820	MN	6,581	51,500	05/05/2017	05/15/2032
914716-V9-3	UNIV OF NORTH CAROLINA NC AT C SERIES B	SD			1.D FE	1,000,000	84.9360	849,357	1,000,000	1,000,000	0	0	0	0	2.127	2.127	AO	5,318	21,270	11/12/2021	04/01/2031
914845-UY-6	UNIV OF SOUTH ALABAMA AL UNIV SERIES A	SD		2	1.E FE	1,925,406	106.4450	1,916,010	1,800,000	1,920,469	0	(4,937)	0	0	5.000	4.119	AO	22,500	17,250	07/10/2024	04/01/2049
91754R-V6-1	UTAH ST BRD OF RGTS REVENUE	SD			1.C FE	2,288,536	108.0970	2,178,159	2,015,000	2,256,409	0	(13,524)	0	0	5.000	3.848	JD	8,396	100,750	07/19/2022	06/01/2038
92778V-LZ-9	VIRGINIA ST CLG BLDG AUTH EDUC SERIES A	SD		2	1.B FE	1,677,885	110.5540	1,658,316	1,500,000	1,636,025	0	(16,623)	0	0	5.000	3.541	FA	31,250	75,000	06/01/2022	02/01/2037
92778V-MY-1	VIRGINIA ST CLG BLDG AUTH EDUC SERIES A	SD		2	1.B FE	679,986	109.9560	659,738	600,000	668,646	0	(7,275)	0	0	5.000	3.371	FA	12,500	30,000	05/17/2023	02/01/2040
93878Y-DU-0	WASHINGTON DC MET AREA TRANSIT SERIES A	SD		2	1.C FE	3,066,251	107.0960	3,036,172	2,835,000	3,057,832	0	(8,419)	0	0	5.000	3.998	JJ	61,819	0	07/10/2024	07/15/2049
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						251,260,394	XXX	241,317,394	227,575,000	243,300,488	0	(1,974,626)	0	0	XXX	XXX	XXX	3,320,898	6,697,116	XXX	XXX
3128M7-W6-9	FHLMC POOL G05769			4	1.A	33,023	99.7470	29,805	29,881	32,150	0	59	0	0	5.000	3.600	MON	125	1,494	02/10/2015	12/01/2039
3128M9-K2-7	FHLMC POOL G07213			4	1.A	78,635	91.2030	67,563	74,080	77,494	0	180	0	0	3.500	2.727	MON	216	2,593	03/27/2013	11/01/2042
3128M9-NL-2	FHLMC POOL G07295			4	1.A	250,342	91.1990	223,611	245,189	249,434	0	(228)	0	0	3.500	3.212	MON	715	8,582	04/09/2019	05/01/2042
3128MJ-TW-0	FHLMC GOLD POOL G08564			4	1.A	46,245	96.1790	42,028	43,698	45,696	0	(126)	0	0	4.500	3.754	MON	164	1,966	12/26/2013	12/01/2043
312943-ZY-2	FHLMC POOL A95259			4	1.A	307,927	93.6990	271,473	289,728	303,422	0	(113)	0	0	4.000	3.156	MON	966	11,589	11/19/2015	12/01/2040
3132DQ-FD-3	FHLMC POOL SD2864				1.A	9,373,328	85.1310	9,018,108	10,593,201	9,406,826	0	19,442	0	0	3.000	4.551	MON	26,483	317,796	06/13/2023	03/01/2052
3132DW-DE-0	FHLMC POOL SD8201			4	1.A	8,182,580	85.0570	6,933,303	8,151,376	8,180,325	0	(648)	0	0	3.000	2.947	MON	20,378	244,541	02/25/2022	03/01/2052
3132DW-DS-9	FHLMC POOL SD8213				1.A	3,501,094	84.9370	3,397,498	4,000,000	3,503,396	0	2,302	0	0	3.000	4.597	MON	10,000	0	12/09/2024	05/01/2052
3132L7-YL-7	FHLMC POOL V82515			4	1.A	197,698	89.8340	167,845	186,838	195,791	0	(555)	0	0	3.500	2.818	MON	545	6,539	07/26/2016	06/01/2046
3132M4-KD-6	FHLMC GOLD POOL Q24192			4	1.A	195,994	93.9430	172,961	184,113	192,733	0	(1,713)	0	0	4.000	3.418	MON	614	7,365	06/16/2015	01/01/2044
3132QU-EC-3	FHLMC GOLD POOL Q37330			4	1.A	139,528	92.9320	122,199	131,494	137,342	0	(1,145)	0	0	4.000	3.539	MON	438	5,260	11/17/2015	11/01/2045
3132YB-XT-8	FHLMC POOL WE6090				1.A	2,748,237	103.9340	2,887,826	2,778,518	2,749,472	0	1,026	0	0	5.210	5.370	MON	12,466	147,174	10/13/2023	08/01/2040
31335A-FV-5	FHLMC GOLD POOL G60180			4	1.A	138,274	97.0490	123,824	127,589	135,926	0	(401)	0	0	4.500	3.382	MON	478	5,742	11/17/2015	05/01/2042
31335A-H9-2	FHLMC GOLD POOL G60256			4	1.A	157,083	97.0480	140,726	145,007	154,336	0	(677)	0	0	4.500	3.447	MON	544	6,525	11/20/2015	07/01/2042
3133B5-3N-0	FHLMC POOL QD8005			4	1.A	8,233,524	84.9800	6,969,049	8,200,849	8,231,156	0	(856)	0	0	3.000	2.946	MON	20,502	246,026	02/25/2022	03/01/2052
31368H-M4-2	FNMA POOL 190379			4	1.A	210,734	100.6920	189,987	188,681	204,623	0	(1,146)	0	0	5.500	3.601	MON	865	10,377	02/15/2017	05/01/2037
3136AD-3F-4	FNMA SERIES 2013-45 CLASS CB			4	1.A	71,659	96.1050	62,483	65,015	68,377	0	(352)	0	0	4.000	2.777	MON	217	2,601	04/10/2013	12/25/2042
3137B0-XC-3	FHLMC MULTIFAMILY STRUCTURED SERIES 4182 CLASS KT			4	1.A	40,674	99.1060	37,244	37,579	38,207	0	(243)	0	0	3.500	1.984	MON	110	1,315	05/01/2013	05/15/2041
3138AX-XV-8	FNMA POOL AJ6091			4	1.A	40,598	94.2350	35,742	37,928	39,663	0	(386)	0	0	4.000	3.359	MON	126	1,517	03/27/2013	12/01/2041
3138E1-HX-8	FNMA POOL AJ8345			4	1.A	45,517	94.2320	40,097	42,551	44,755	0	37	0	0	4.000	3.052	MON	142	1,702	03/15/2013	12/01/2041
3138EB-HW-8	FNMA POOL AK6544			4	1.A	19,080	98.3830	17,670	17,961	18,277	0	(62)	0	0	3.000	1.096	MON	45	539	04/08/2013	04/01/2027
3138EG-HT-4	FNMA POOL AL0241			4	1.A	75,597	94.3150	66,373	70,374	74,194	0	(233)	0	0	4.000	2.985	MON	235	2,815	04/08/2013	04/01/2041
3138EJ-JR-0	FNMA POOL AL2071			4	1.A	48,413	101.0690	44,717	44,244	47,365	0	(135)	0	0	5.500	3.996	MON	203	2,433	05/06/2013	03/01/2040
3138EK-5W-1	FNMA POOL AL3560			4	1.A	29,228	98.3290	27,108	27,569	28,181	0	99	0	0	3.000	1.156	MON	69	827	05/03/2013	02/01/2028
3138EK-AR-6	FNMA POOL AL2715			4	1.A	139,420	89.8300	122,738	136,634	138,983	0	75	0	0	3.500	3.170	MON	399	4,782	04/09/2019	11/01/2042
3138EK-NK-7	FNMA POOL AL3093			4	1.A	130,759	90.9930	112,312	123,430	128,830	0	(107)	0	0	3.500	2.785	MON	360	4,320	03/15/2013	02/01/2043
3138EK-WE-1	FNMA POOL AL3344			4	1.A	47,280	96.7110	42,671	44,123	46,515	0	(112)	0	0	4.500	3.564	MON	165	1,986	09/20/2013	10/01/2042
3138EL-BR-3	FNMA POOL AL3647			4	1.A	56,630	94.3180	50,049	53,064	55,630	0	(420)	0	0	4.000	3.305	MON	177	2,123	12/18/2014	12/01/2042
3138EP-DB-7	FNMA POOL AL6397			4	1.A	149,944	97.6470	138,721	142,064	144,998	0	(346)	0	0	3.500	2.553	MON	414	4,972	06/16/2015	01/01/2030
3138W9-MF-4	FNMA POOL AS0357			4	1.A	211,213	93.8180	186,035	198,293	208,800	0	183	0	0	4.000	3.027	MON	661	7,932	06/16/2015	09/01/2043
3138WC-TN-3	FNMA POOL AS3256			4	1.A	160,417	93.4460	140,455	150,306	158,186	0	(6)	0	0	4.000	3.228	MON	501	6,012	06/17/2015	09/01/2044

SCHEDULE D - PART 1

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

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book/Adjusted Carrying Value 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3138WD-2D-2	FNMA POOL AS4371			4	1.A	113,379	90.0830	99,508	110,462	112,848	0	3	0	0	3.500	3.148	MON	322	3,866	12/09/2016	02/01/2045
3138WD-RW-3	FNMA POOL AS4100			4	1.A	47,511	96.0490	41,687	43,402	46,304	0	(133)	0	0	4.500	3.756	MON	163	1,953	03/26/2015	12/01/2044
3138Y3-MT-5	FNMA POOL AX2169			4	1.A	85,114	94.0950	75,168	79,884	84,596	0	615	0	0	4.000	2.328	MON	266	3,195	11/04/2014	11/01/2044
31402K-CE-2	FNMA POOL 730969			4	1.A	30,273	99.2370	27,665	27,878	29,222	0	(208)	0	0	5.000	3.498	MON	116	1,394	05/23/2013	08/01/2033
31402Q-2V-2	FNMA POOL 735288			4	1.A	21,335	99.1380	19,478	19,647	20,670	0	(120)	0	0	5.000	3.593	MON	82	982	03/26/2013	03/01/2035
31403D-DX-4	FNMA POOL 745418			4	1.A	29,050	101.1520	27,005	26,697	28,223	0	(302)	0	0	5.500	4.051	MON	122	1,468	06/12/2013	04/01/2036
3140H9-GH-0	FNMA POOL BJ7399			4	1.A	55,643	95.3980	51,529	54,015	55,419	0	(65)	0	0	4.500	4.175	MON	203	2,431	11/14/2018	11/01/2048
3140J9-D4-0	FNMA POOL BM4622			4	1.A	87,408	92.7010	81,136	87,524	87,398	0	(1)	0	0	4.000	4.011	MON	292	3,501	11/08/2018	09/01/2048
3140J9-J9-3	FNMA POOL BM4787			4	1.A	100,766	97.8370	96,646	98,783	100,124	0	(151)	0	0	4.000	3.521	MON	329	3,951	11/01/2018	10/01/2033
3140J9-UP-4	FNMA POOL BM5089			4	1.A	55,520	100.7400	52,241	51,857	53,933	0	(282)	0	0	5.500	3.387	MON	238	2,852	01/03/2019	02/01/2030
3140MG-PF-2	FNMA POOL BV3121			4	1.A	8,531,228	85.1290	7,229,224	8,492,085	8,527,026	0	(2,681)	0	0	3.000	2.964	MON	21,230	254,763	02/25/2022	03/01/2052
3140MM-AD-0	FNMA POOL BV7203				1.A	5,589,947	88.5790	5,058,005	5,710,173	5,593,202	0	(826)	0	0	3.500	3.841	MON	16,655	199,856	04/26/2022	04/01/2052
31412Q-2W-8	FNMA POOL 932389			4	1.A	133,293	96.9180	118,551	122,322	130,385	0	(670)	0	0	4.500	3.273	MON	459	5,505	02/01/2016	01/01/2040
31416B-N5-3	FNMA POOL 995112			4	1.A	44,418	100.9050	41,025	40,657	43,091	0	(220)	0	0	5.500	4.033	MON	186	2,236	06/05/2013	07/01/2036
31416B-TA-6	FNMA POOL 995245			4	1.A	49,827	99.1730	45,179	45,556	48,567	0	(293)	0	0	5.000	3.646	MON	190	2,278	04/16/2014	01/01/2039
31416C-D3-7	FNMA POOL 995722			4	1.A	35,736	99.1330	32,642	32,927	34,832	0	(112)	0	0	5.000	3.758	MON	137	1,646	03/15/2013	05/01/2038
31416Y-KN-7	FNMA POOL AB3000			4	1.A	44,983	99.2380	41,310	41,627	43,219	0	(23)	0	0	4.500	2.950	MON	156	1,873	05/02/2013	05/01/2031
31416Y-XY-9	FNMA POOL AB3394			4	1.A	35,231	96.9350	31,426	32,420	34,576	0	83	0	0	4.500	3.244	MON	122	1,459	11/04/2014	08/01/2041
31417G-CE-4	FNMA POOL AB9068			4	1.A	86,833	90.9510	74,338	81,734	86,087	0	569	0	0	3.500	2.146	MON	238	2,861	04/04/2013	04/01/2043
31417G-CF-1	FNMA POOL AB9069			4	1.A	92,545	90.7340	78,874	86,929	90,512	0	(174)	0	0	3.500	3.001	MON	254	3,043	04/04/2013	04/01/2043
31418A-6G-8	FNMA POOL MA1770			4	1.A	43,759	96.0490	39,160	40,771	43,180	0	(80)	0	0	4.500	3.426	MON	153	1,835	01/30/2014	02/01/2044
31418A-JL-3	FNMA POOL MA1166			4	1.A	51,440	96.2400	46,676	48,500	50,004	0	(185)	0	0	3.500	2.451	MON	141	1,698	03/15/2013	09/01/2032
31418D-KG-6	FNMA POOL MA3894			4	1.A	45,801	97.8230	41,775	42,705	44,204	0	(168)	0	0	4.000	2.646	MON	142	1,708	05/02/2013	09/01/2031
31418E-CA-6	FNMA POOL MA456			4	1.A	8,135,074	85.0080	6,889,124	8,104,051	8,132,862	0	(658)	0	0	3.000	2.946	MON	20,260	243,122	02/25/2022	03/01/2052
31418E-SR-2	FNMA POOL MA5027				1.A	4,376,248	91.4780	4,242,434	4,637,660	4,383,795	0	4,620	0	0	4.000	4.634	MON	15,459	185,506	06/13/2023	05/01/2053
31418F-EA-1	FNMA POOL MA5528				1.A	5,420,485	91.4560	5,265,902	5,757,860	5,422,171	0	1,686	0	0	4.000	4.600	MON	19,193	38,386	10/17/2024	11/01/2054
31419D-4K-4	FNMA POOL AE3525			4	1.A	36,771	94.0330	32,155	34,195	35,865	0	(12)	0	0	4.000	3.267	MON	114	1,368	04/03/2013	03/01/2041
31419K-WL-5	FNMA POOL AE8750			4	1.A	122,551	94.3150	107,332	113,802	119,950	0	(112)	0	0	4.000	3.045	MON	379	4,552	05/03/2013	12/01/2040
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						68,562,844	XXX	61,869,416	70,627,500	68,523,348	0	13,493	0	0	XXX	XXX	XXX	196,924	2,048,733	XXX	XXX
3137HA-4G-8	FREDDIE MAC MULTIFAMILY SERIES 2023-ML15 CLASS A				1.A	8,503,282	95.9410	8,701,309	9,069,422	8,550,894	0	28,073	0	0	4.002	4.867	MON	30,244	369,238	05/09/2023	01/25/2040
3137HB-CD-4	FREDDIE MAC MULTIFAMILY SERIES 2023-ML20 CLASS AUS				1.A	984,254	98.4800	978,445	993,543	984,509	0	255	0	0	4.412	4.542	MON	3,653	33,441	03/25/2024	08/25/2040
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						9,487,536	XXX	9,679,754	10,062,965	9,535,403	0	28,328	0	0	XXX	XXX	XXX	33,897	402,679	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						329,310,774	XXX	312,866,564	308,265,465	321,359,239	0	(1,932,805)	0	0	XXX	XXX	XXX	3,551,719	9,148,528	XXX	XXX
00206R-LV-2	AT&T INC SERIES WI			1	2.B FE	1,983,513	66.4120	1,925,936	2,900,000	1,989,955	0	6,442	0	0	3.650	5.747	MS	31,167	52,925	03/18/2024	09/15/2059
031162-DE-7	AMGEN INC			1	2.A FE	90,529	89.1300	89,130	100,000	92,051	0	918	0	0	3.350	4.672	FA	1,200	3,350	04/25/2023	02/22/2032
03740M-AD-2	AON NORTH AMERICA INC			1	2.A FE	998,480	99.8790	998,789	1,000,000	998,578	0	98	0	0	5.450	5.470	MS	18,167	27,250	02/28/2024	03/01/2034
04010L-BB-8	ARES CAPITAL CORP			1	2.B FE	2,245,694	92.1640	2,027,612	2,200,000	2,223,563	0	(6,858)	0	0	2.875	2.530	JD	2,811	63,250	09/01/2021	06/15/2028
05366D-AA-6	AVIATION CAPITAL GROUP SERIES 144A			1	2.C FE	1,028,460	104.6030	1,046,032	1,000,000	1,024,767	0	(3,693)	0	0	6.375	5.832	JJ	29,396	69,063	01/09/2024	07/15/2030
06051G-MA-4	BANK OF AMERICA CORP	LS		1	1.G FE	3,895,160	100.1350	4,005,410	4,000,000	3,900,443	0	5,283	0	0	5.468	5.798	JJ	95,994	109,360	04/24/2024	01/23/2035
088929-AC-8	BGC GROUP INC			1	2.C FE	2,950,541	106.1580	3,184,751	3,000,000	2,962,331	0	9,216	0	0	8.000	8.433	MN	24,000	240,000	10/04/2023	05/25/2028
090572-AQ-1	BIO RAD LABS			1	2.B FE	498,665	89.5810	447,903	500,000	498,998	0	119	0	0	3.700	3.732	MS	5,447	18,500	02/23/2022	03/15/2032
093662-AJ-3	BLOCK FINANCIAL			1	2.C FE	3,284,721	90.9510	3,001,395	3,300,000	3,292,010	0	2,130	0	0	2.500	2.572	JJ	38,042	82,500	06/22/2021	07/15/2028

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
09581J-AR-7	BLUE OWL FINANCE LLC			1	2.B FE	314,067	87.7370	350,948	400,000	315,885	0	1,818	0	0	3.125	7.272	JD	729	6,250	10/24/2024	06/10/2031
11135F-BQ-3	BROADCOM INC SERIES 144A			1	2.B FE	152,772	80.5820	161,163	200,000	156,866	0	2,482	0	0	3.187	5.714	MN	814	6,374	04/25/2023	11/15/2036
15189X-AX-6	CENTERPOINT ENER HOUSTON SERIES AG			1	1.F FE	445,409	86.9450	434,725	500,000	454,237	0	5,302	0	0	3.000	4.509	MS	5,000	15,000	04/20/2023	03/01/2032
172967-MP-3	CITIGROUP INC	LS		1	1.G FE	1,431,122	96.1210	1,441,816	1,500,000	1,443,723	0	7,472	0	0	4.412	5.121	MS	16,729	66,180	04/20/2023	03/31/2031
20268J-AF-0	COMMONSPIRIT HEALTH			1	1.G FE	341,506	88.5060	354,024	400,000	352,910	0	6,871	0	0	2.782	5.176	AO	2,782	11,128	04/20/2023	10/01/2030
209111-FY-4	CON EDISON CO OF NY INC SERIES 20B	LS		1	1.G FE	84,344	77.9440	77,944	100,000	84,833	0	294	0	0	3.950	5.016	AO	988	3,950	04/25/2023	04/01/2050
21071B-AB-1	CONSUMERS 23 SECURE FUND SERIES A2				1.A FE	999,573	100.9990	1,009,987	1,000,000	999,736	0	194	0	0	5.210	5.213	MS	17,367	37,483	12/05/2023	09/01/2030
254709-AT-5	DISCOVER FINANCIAL SVS			2	2.B FE	586,828	114.3070	628,686	550,000	584,015	0	(2,655)	0	0	7.964	7.013	MN	7,179	43,802	12/06/2023	11/02/2034
29273R-BF-5	ENERGY TRANSFER PARTNERS			2	2.B FE	219,831	87.6670	219,168	250,000	221,015	0	709	0	0	5.150	6.161	MS	3,791	12,875	04/25/2023	03/15/2045
30037D-AD-7	EVERGY METRO			1	1.F FE	998,100	100.1470	1,001,472	1,000,000	998,201	0	101	0	0	5.400	5.425	AO	13,500	26,400	04/01/2024	04/01/2034
30225V-AS-6	EXTRA SPACE STORAGE LP			1	2.B FE	997,450	99.0260	990,258	1,000,000	997,661	0	211	0	0	5.400	5.433	FA	22,500	28,800	01/16/2024	02/01/2034
303075-AB-1	FACTSET RESEARCH SYSTEMS			1	2.C FE	176,314	88.1980	176,396	200,000	180,042	0	2,253	0	0	3.450	5.132	MS	2,300	6,900	04/25/2023	03/01/2032
38173M-AC-6	GOLUB CAPITAL BDC			1	2.C FE	395,364	92.8270	371,307	400,000	398,154	0	840	0	0	2.050	2.274	FA	3,098	8,200	07/27/2021	02/15/2027
46647P-DC-7	JPMORGAN CHASE & CO			1	1.F FE	305,445	95.9660	287,899	300,000	304,208	0	(479)	0	0	4.586	4.360	AO	2,484	13,758	04/25/2022	04/26/2033
46647P-DR-4	JPMORGAN CHASE & CO	LS		1	1.E FE	935,680	100.0440	1,000,440	1,000,000	940,944	0	4,505	0	0	5.350	6.187	JD	4,458	53,500	11/01/2023	06/01/2034
531542-AB-4	LIBERTY UTILITIES CO SERIES 144A			1	2.B FE	4,999,750	100.1140	5,005,699	5,000,000	4,999,992	0	242	0	0	5.869	5.869	JJ	123,086	162,213	01/09/2024	01/31/2034
610202-BP-7	MONONGAHELA POWER CO SERIES 144A			1	1.G FE	306,999	94.5340	283,602	300,000	306,671	0	(211)	0	0	5.400	5.211	JD	720	16,200	04/25/2023	12/15/2043
677050-AS-5	OGLETHORPE POWER CORP SERIES WI	LS		1	2.A FE	1,991,306	82.0190	1,640,379	2,000,000	1,991,736	0	212	0	0	4.500	4.530	AO	22,500	90,000	05/09/2023	04/01/2047
68233J-CS-1	ONCOR ELECTRIC DELIVERY			1	1.F FE	299,478	102.5620	307,685	300,000	299,544	0	66	0	0	5.650	5.672	MN	2,166	17,044	01/22/2024	11/15/2033
68389X-BX-2	ORACLE CORP			1	2.B FE	357,625	70.1220	350,610	500,000	361,634	0	2,423	0	0	3.600	5.676	AO	4,500	18,000	04/25/2023	04/01/2050
694308-JK-4	PACIFIC GAS & ELECTRIC				2.B FE	2,198,440	95.6890	1,913,783	2,000,000	2,097,539	0	(26,469)	0	0	3.750	2.292	JJ	37,500	75,000	01/20/2021	07/01/2028
694308-KC-0	PACIFIC GAS & ELECTRIC			1	2.B FE	996,930	93.9920	939,921	1,000,000	997,689	0	269	0	0	4.400	4.438	MS	14,667	44,000	02/16/2022	03/01/2032
745310-AM-4	PUGET ENERGY INC			1	2.C FE	1,500,000	91.3030	1,369,549	1,500,000	1,500,000	0	0	0	0	2.379	2.377	JD	1,586	35,685	10/12/2021	06/15/2028
75513E-CW-9	RTX CORP	LS		1	2.A FE	499,060	105.3260	526,630	500,000	499,095	0	35	0	0	6.100	6.126	MS	8,981	26,010	11/06/2023	03/15/2034
78403D-AR-1	SBA TOWER TRUST SERIES 144A			1	1.F FE	1,651,200	91.2070	1,459,311	1,600,000	1,616,671	0	(10,610)	0	0	2.328	1.648	MON	1,552	37,351	09/02/2021	01/15/2028
842400-HD-8	SOUTHERN CAL EDISON SERIES G			1	1.G FE	2,427,676	85.6220	2,311,801	2,700,000	2,499,477	0	27,101	0	0	2.500	3.816	JD	5,625	67,500	04/05/2022	06/01/2031
87264A-DM-4	T MOBILE USA INC	LS		1	2.B FE	2,795,884	94.6250	2,649,498	2,800,000	2,795,884	0	0	0	0	4.700	4.719	JJ	34,728	0	09/23/2024	01/15/2035
882389-CC-1	TEXAS EASTERN TRANSMISS				2.A FE	2,718,600	109.1710	2,620,106	2,400,000	2,671,012	0	(28,734)	0	0	7.000	5.172	JJ	77,467	168,000	04/19/2023	07/15/2032
95000U-3F-8	WELLS FARGO & COMPANY MTN			1	1.E FE	489,020	99.8460	499,232	500,000	490,070	0	760	0	0	5.557	5.831	JJ	12,040	27,785	08/15/2023	07/25/2034
95000U-3K-7	WELLS FARGO & COMPANY			1	1.E FE	300,000	99.7150	299,144	300,000	300,000	0	0	0	0	5.499	5.497	JJ	7,240	8,249	01/16/2024	01/23/2035
970648-AN-1	WILLIS NORTH AMERICA INC			1	2.B FE	2,039,996	98.7080	2,023,514	2,050,000	2,040,099	0	103	0	0	5.900	5.935	MS	38,973	60,475	02/27/2024	03/05/2054
WHLNSN-94-8	CITY OF SALINAS 041				1.F Z	1,076,567	95.1870	1,076,567	1,131,000	1,083,641	0	5,094	0	0	4.020	4.676	MS	15,155	(84,707)	07/26/2023	09/01/2032
303901-BN-1	FAIRFAX FINL HLDGS LTD		A	1	2.B FE	2,052,797	103.0790	2,061,572	2,000,000	2,051,855	0	(942)	0	0	6.000	5.619	JD	8,000	60,000	09/24/2024	12/07/2033
303901-BR-2	FAIRFAX FINL HLDGS LTD		A	1	2.B FE	398,942	103.3570	413,430	400,000	398,947	0	5	0	0	6.350	6.370	MS	6,985	0	09/24/2024	03/22/2054
00217G-AB-9	APTIV PLC APTIV CORP	LS	D	1	2.B FE	87,335	86.2910	86,291	100,000	89,335	0	1,208	0	0	3.250	5.042	MS	1,083	3,250	04/25/2023	03/01/2032
02364W-AW-5	AMERICA MOVIL S.A. DE C.V.		D		2.A FE	1,175,350	102.6550	1,129,209	1,100,000	1,174,727	0	(623)	0	0	6.125	5.462	MS	17,031	0	10/17/2024	03/30/2040
06738E-CL-7	BARCLAYS PLC		D	1	2.A FE	1,400,000	105.8940	1,482,509	1,400,000	1,400,000	0	0	0	0	6.692	6.692	MS	28,106	93,688	09/06/2023	09/13/2034
251526-CK-3	DEUTSCHE BANK NY		D	2	2.A FE	865,530	85.7260	942,988	1,100,000	899,933	0	20,788	0	0	3.035	6.126	MN	3,060	33,385	04/20/2023	05/28/2032
26874R-AN-8	ENI SPA SERIES 144A		D	1	1.G FE	794,664	98.8630	790,904	800,000	794,920	0	256	0	0	5.500	5.588	MN	5,622	22,000	05/08/2024	05/15/2034
404280-EE-5	HSBC HOLDINGS PLC	LS	D	1	1.G FE	2,028,090	100.7330	2,014,667	2,000,000	2,027,111	0	(979)	0	0	5.719	5.529	MS	37,174	57,190	06/24/2024	03/04/2035
639057-AH-1	NATWEST GROUP PLC		D	2	1.G FE	1,502,528	102.4550	1,639,280	1,600,000	1,510,596	0	6,918	0	0	6.016	6.847	MS	31,818	96,256	11/01/2023	03/02/2034
71429M-AC-9	PERRIGO FINANCE UNLIMITE	LS	D	1	3.C FE	2,132,380	93.7250	1,874,497	2,000,000	1,874,497	68,454	(13,021)	0	0	4.900	4.046	JD	4,356	95,500	01/20/2021	06/15/2030
803014-AB-5	SANTOS FINANCE LTD SERIES 144A		D	1	2.C FE	149,391	106.1740	159,261	150,000	149,448	0	45	0	0	6.875	6.932	MS	2,922	10,313	09/11/2023	09/19/2033
853254-CC-2	STANDARD CHARTER SERIES 144A		D	2	1.G FE	1,400,000	84.0570	1,176,798	1,400,000	1,400,000	0	0	0	0	2.678	2.678	JD	208	37,492	06/22/2021	06/29/2032
980236-AR-4	WOODSIDE FINANCE LTD		D	1	2.A FE	3,491,040	95.1070	3,328,758	3,500,000	3,491,251	0	211	0	0	5.100	5.133	MS	54,046	0	09/05/2024	09/12/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
M60170-AW-3	ISRAEL ELECTRIC CORP LTD SERIES GMTN 144A		D		2.A FE	498,430	86.9110	434,553	500,000	498,821	0	141	0	0	3.750	3.788	FA	6,719	18,750	02/15/2022	02/22/2032
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						69,984,576	XXX	68,044,939	71,431,000	69,727,321	68,454	27,861	0	0	XXX	XXX	XXX	965,559	2,303,427	XXX	XXX
12569U-AA-9	CIM TRUST SERIES 2023-R4 CLASS A1 144A				1.A	4,376,283	98.9660	4,391,255	4,437,123	4,383,728	0	4,394	0	0	5.000	5.296	MON	18,488	221,856	04/26/2023	05/25/2062
17181K-AA-8	CIM TRUST SERIES 2023-R2 CLASS A1 144A			4	1.A	3,891,095	99.5840	3,934,962	3,951,383	3,899,645	0	3,584	0	0	5.500	5.885	MON	3,622	217,326	03/07/2023	08/25/2064
19688M-AA-8	COLT FUNDING LLC SERIES 2022-8 CLASS A1 144A				1.A FE	4,206,702	100.6370	4,234,807	4,208,017	4,205,273	0	(731)	0	0	6.467	6.458	MON	22,678	272,133	08/24/2023	08/25/2067
36168K-AA-5	GCAT SERIES 2021-NQM5 CLASS A1 144A			4	1.A	1,481,695	82.1440	1,217,154	1,481,725	1,481,519	0	21	0	0	1.262	1.255	MON	1,558	18,699	09/29/2021	07/25/2066
57645R-AA-9	MASTR ADJUSTABLE RATE MORTGA SERIES 2007-HF1 CLASS A1			4	1.A FM	2,394,516	39.9320	1,807,907	4,527,457	1,807,907	(586,610)	0	0	0	5.182	39.892	MON	3,910	105,075	02/03/2021	05/25/2037
67118C-AA-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM8 CLASS A1 144A			4	1.A	2,354,656	101.3840	2,387,289	2,354,696	2,351,891	0	(1,875)	0	0	7.045	6.947	MON	13,824	165,888	10/02/2023	09/25/2063
74390K-AK-4	PRESTON RIDGE PARTNERS MORTGA SERIES 2023-NQM2 CLASS A1 144A			4	1.A	2,444,303	100.6450	2,498,517	2,482,497	2,448,966	0	3,768	0	0	6.250	6.682	MON	12,930	155,156	10/05/2023	08/25/2068
81378A-AA-9	SECURITIZED ASSET BACKED RECEI SERIES 2007-NC1 CLASS A1 144A			4	1.A FM	2,121,147	91.1340	2,012,319	2,208,091	2,143,221	0	5,258	0	0	4.713	5.294	MON	1,750	60,576	02/04/2021	12/25/2036
1029999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						23,270,397	XXX	22,484,210	25,650,989	22,722,150	(586,610)	14,419	0	0	XXX	XXX	XXX	78,760	1,216,709	XXX	XXX
05491U-BD-9	BARCLAYS COMMERCIAL MORTGAGE SERIES 2018-C2 CLASS A5			4	1.A	1,053,176	97.3550	876,197	900,000	973,326	0	(18,156)	0	0	4.314	2.108	MON	3,236	38,826	06/04/2020	12/15/2051
065405-AE-2	BANK SERIES 2019-BN16 CLASS A4			4	1.A	1,435,898	95.6170	1,434,262	1,500,000	1,454,253	0	9,512	0	0	4.005	4.842	MON	5,006	60,075	01/06/2023	02/15/2052
06540X-BG-5	BANK SERIES 2019-BN22 CLASS A4			4	1.A	2,241,309	90.2020	2,255,052	2,500,000	2,307,719	0	34,405	0	0	2.978	4.797	MON	6,204	74,450	01/06/2023	11/15/2062
126438-AA-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2020-NET CLASS A 144A			4	1.A FE	1,536,095	97.4590	1,453,463	1,491,356	1,495,111	0	(6,775)	0	0	2.257	1.152	MON	2,805	33,660	07/30/2020	08/15/2037
12660W-AA-3	CREDIT SUISSE MORTGAGE TRUST SERIES 2021-ADV CLASS A 144A			4	1.F FE	2,000,000	89.0180	1,780,367	2,000,000	2,000,000	0	0	0	0	6.124	6.201	MON	5,784	136,674	07/28/2021	07/15/2038
17328C-AD-4	CITIGROUP COMMERCIAL MORTGAG SERIES 2019-C7 CLASS A4			4	1.A	4,513,477	91.2000	4,560,022	5,000,000	4,631,836	0	63,103	0	0	3.102	4.787	MON	12,925	155,100	01/30/2023	12/15/2072
23312B-AA-8	DC OFFICE TRUST SERIES 2019-MTC CLASS A 144A			4	1.A	1,730,000	87.0670	1,741,334	2,000,000	1,810,780	0	33,532	0	0	2.965	5.228	MON	4,942	59,300	06/28/2022	09/15/2045
1039999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities						14,509,955	XXX	14,100,697	15,391,356	14,673,025	0	115,621	0	0	XXX	XXX	XXX	40,902	558,085	XXX	XXX
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A			4	1.F FE	761,956	99.1780	680,804	686,447	732,018	0	(7,836)	0	0	4.800	2.646	FA	12,448	32,949	03/03/2021	02/15/2029
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO SERIES 2021-FL4 CLASS A 144A			4	1.A FE	320,916	100.0020	320,924	320,916	320,916	0	0	0	0	6.074	6.151	MON	866	21,823	11/17/2021	11/15/2036
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A			4	1.F FE	3,904,287	91.2520	3,562,846	3,904,393	3,904,275	0	(14)	0	0	2.443	2.455	MON	4,239	95,384	06/22/2021	07/15/2046
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER SERIES 2019-1A CLASS A2 144A			4	2.A FE	416,981	92.6230	444,592	480,000	428,821	0	9,161	0	0	3.668	8.661	JAJO	3,228	17,606	09/20/2023	10/25/2049
26245M-AE-1	DRYDEN SENIOR LOAN FUND SERIES 2018-55A CLASS A2 144A			4	1.A FE	310,000	100.0480	310,148	310,000	310,000	0	0	0	0	6.159	6.205	JAJO	4,137	21,517	05/09/2018	04/15/2031
477164-AA-5	JETBLUE AIRWAYS CORP SERIES 1A			4	2.B FE	788,084	93.9760	693,776	738,252	774,714	0	(3,406)	0	0	4.000	2.951	MN	3,773	29,530	12/02/2020	11/15/2032
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL6 CLASS A 144A			4	1.A FE	1,284,217	99.9400	1,283,444	1,284,217	1,284,217	0	0	0	0	6.241	6.297	MON	3,562	83,754	06/10/2021	07/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS A 144A			4	1.A FE	2,483,637	99.8780	2,480,599	2,483,637	2,483,637	0	0	0	0	5.732	5.550	MON	5,932	165,299	01/07/2022	02/19/2037
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A			4	1.E FE	366,475	92.2360	338,031	366,487	366,475	0	(1)	0	0	2.521	2.534	MON	411	9,239	06/08/2021	06/15/2046
78486B-AA-2	STARWOOD COMMERCIAL MORTGAG SERIES 2021-FL2 CLASS A 144A			4	1.A FE	1,300,009	99.5860	1,294,622	1,300,009	1,300,009	0	0	0	0	5.712	3.993	MON	3,300	86,105	04/19/2021	04/18/2038
83100A-AA-0	SLAM LLC SERIES 2024-1A CLASS A 144A				1.F FE	1,082,545	98.0260	1,061,204	1,082,573	1,082,551	0	6	0	0	5.335	5.393	MON	2,567	12,835	09/17/2024	09/15/2049
90932W-AA-1	UNITED AIR 2024 1 A PTT SERIES AA			2	1.D FE	2,000,000	100.1450	2,002,890	2,000,000	2,000,000	0	0	0	0	5.450	5.450	FA	44,206	0	07/22/2024	08/15/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
91823A-AU-5	VB S1 ISSUER LLC SERIES 2022-1A CLASS C2I 144A			4	1.F FE	200,000	94.4790	188,958	200,000	200,000	0	0	0	0	3.156	3.175	MON	281	6,312	02/18/2022	02/15/2052
50202K-AA-4	LADDER CAPITAL COMMERCIAL MOR SERIES 2021-FL2 CLASS A 144A		D	4	1.A FE	266,626	99.8210	266,149	266,626	266,620	0	0	0	0	6.347	6.426	MON	752	17,710	07/01/2021	12/13/2038
67590B-AU-4	OCTAGON INVESTMENT PARTNERS XV SERIES 2013-1A CLASS BR 144A		D	4	1.B FE	900,000	100.1330	901,196	900,000	900,000	0	0	0	0	6.509	6.561	JAJO	12,368	65,811	06/15/2018	07/17/2030
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						16,385,733	XXX	15,830,183	16,323,557	16,354,253	0	(2,090)	0	0	XXX	XXX	XXX	102,070	665,874	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						124,150,661	XXX	120,460,029	128,796,902	123,476,749	(518,156)	155,811	0	0	XXX	XXX	XXX	1,187,291	4,744,095	XXX	XXX
249670-AB-6	DEPOSITORY TRUST & CLEAR SERIES D HYB 144A			2	1.F FE	500,000	94.4740	472,372	500,000	500,000	0	0	0	0	3.375	3.375	JD	516	16,875	06/08/2021	01/01/9999
808513-AR-6	CHARLES SCHWAB CORP			2	2.C FE	303,600	95.5370	286,611	300,000	301,461	0	(456)	0	0	5.000	4.819	JD	1,250	15,000	10/10/2019	01/01/9999
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						803,600	XXX	758,983	800,000	801,461	0	(456)	0	0	XXX	XXX	XXX	1,766	31,875	XXX	XXX
1309999999. Total - Hybrid Securities						803,600	XXX	758,983	800,000	801,461	0	(456)	0	0	XXX	XXX	XXX	1,766	31,875	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2419999999. Total - Issuer Obligations						420,234,542	XXX	402,524,679	387,471,000	407,494,517	68,454	(2,931,875)	0	0	XXX	XXX	XXX	5,512,891	12,062,456	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						92,462,477	XXX	84,896,154	96,881,206	91,869,405	(586,610)	27,869	0	0	XXX	XXX	XXX	277,381	3,285,793	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						23,997,491	XXX	23,780,451	25,454,321	24,208,428	0	143,949	0	0	XXX	XXX	XXX	74,799	960,764	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						16,385,733	XXX	15,830,183	16,323,557	16,354,253	0	(2,090)	0	0	XXX	XXX	XXX	102,070	665,874	XXX	XXX
2459999999. Total - SVO Identified Funds						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2469999999. Total - Affiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2479999999. Total - Unaffiliated Bank Loans						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit						0	XXX	0	0	0	0	0	0	0	XXX	XXX	XXX	0	0	XXX	XXX
2509999999 - Total Bonds						553,080,243	XXX	527,031,467	526,130,084	539,926,603	(518,156)	(2,762,147)	0	0	XXX	XXX	XXX	5,967,141	16,974,887	XXX	XXX

1.

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

1A — 1A ...$ 169,905,067 1B ..$ 66,582,380 1C ..$ 103,866,181 1D ..$ 56,822,509 1E ..$ 45,832,803 1F ..$ 30,743,697 1G ..$ 16,749,585

1B — 2A ...$ 14,146,025 2B ..$ 23,595,646 2C ..$ 9,808,213

1C — 3A ...$ 0 3B ..$ 0 3C ..$ 1,874,497

1D — 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E — 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F — 6 .....$ 0

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

N O N E

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

N O N E

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
20772K-VK-2	CONNECTICUT ST SERIES A 5.000% 01/15/36		01/11/2024	Goldman Sachs & Co		1,203,490	1,000,000	0
452153-KC-2	ILLINOIS ST SERIES B 5.250% 05/01/45		05/08/2024	Goldman Sachs & Co		544,000	500,000	0
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,747,490	1,500,000	0
150429-3Z-9	CEDAR HILL TX INDEP SCH DIST 5.000% 02/15/43		07/11/2024	Goldman Sachs & Co		3,099,404	2,800,000	0
25476F-F2-9	DIST OF COLUMBIA SERIES A 5.000% 08/01/46		09/11/2024	Goldman Sachs & Co		2,505,462	2,240,000	0
259309-2U-5	DOUGLAS CNTY NE SCH DIST 10 5.000% 12/15/42		05/22/2024	Goldman Sachs & Co		3,689,107	3,330,000	0
378334-QU-3	GLENDALE AZ UNION SCH DIST 205 SERIES A 5.000% 07/01/44		12/04/2024	Goldman Sachs & Co		1,110,410	1,000,000	0
386226-D5-0	GRAND RAPIDS MI 5.000% 04/01/44		05/10/2024	Goldman Sachs & Co		947,471	860,000	0
386226-D7-6	GRAND RAPIDS MI 5.000% 04/01/46		05/10/2024	Goldman Sachs & Co		1,298,790	1,190,000	0
464452-EZ-0	ISLAND CNTY WA CONSOL SCH DIST 5.000% 12/01/43		06/28/2024	Goldman Sachs & Co		842,118	770,000	0
486063-U8-1	KATY TX INDEP SCH DIST 5.000% 02/15/43		06/21/2024	Goldman Sachs & Co		1,901,761	1,725,000	0
49474F-6E-5	KING CNTY WA 5.000% 07/01/45		12/11/2024	Goldman Sachs & Co		976,745	875,000	0
498044-HX-7	KITSAP CNTY WA SCH DIST 100 C SERIES C 5.000% 12/01/44		06/04/2024	Goldman Sachs & Co		1,077,030	1,000,000	0
64966S-HL-3	NEW YORK NY SERIES C 1 4.000% 09/01/52		08/22/2024	Goldman Sachs & Co		968,850	1,000,000	0
743600-UG-1	PROSPER TX INDEP SCH DIST 4.000% 02/15/43		07/10/2024	Goldman Sachs & Co		2,938,170	3,000,000	48,667
815662-MZ-1	SEDGWICK CNTY KS UNIF SCH DIST 4.500% 09/01/43		07/09/2024	Goldman Sachs & Co		811,072	800,000	0
815662-NA-5	SEDGWICK CNTY KS UNIF SCH DIST 4.500% 09/01/44		07/09/2024	Goldman Sachs & Co		506,010	500,000	0
833153-WD-7	SNOHOMISH CNTY WASH SCH DIST 5.000% 12/01/42		05/23/2024	Goldman Sachs & Co		3,302,130	3,000,000	0
87973E-CX-5	TEMPE AZ 5.000% 07/01/44		05/30/2024	Goldman Sachs & Co		2,172,800	2,000,000	0
968661-JQ-2	WILL CNTY IL FOREST PRESERVE D 5.000% 12/15/44		10/17/2024	Goldman Sachs & Co		1,468,525	1,345,000	0
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						29,615,855	27,435,000	48,667
052477-YR-1	AUSTIN TX WTR & WSTWTR SYS REV 5.000% 11/15/44		05/22/2024	Goldman Sachs & Co		2,518,824	2,285,000	0
120827-DW-7	BURBANK GLENDALE PASADENA CA A SERIES B 5.000% 07/01/38		05/23/2024	Goldman Sachs & Co		1,085,750	1,000,000	0
181000-UL-2	CLARK CNTY NV HIGHWAY IMPT REV 4.000% 07/01/44		07/02/2024	Goldman Sachs & Co		4,824,075	4,910,000	11,457
185633-DX-9	CLEMSON SC UNIV HGR EDU REVENU SERIES A 5.000% 05/01/42		05/15/2024	Goldman Sachs & Co		306,867	275,000	0
185633-DY-7	CLEMSON SC UNIV HGR EDU REVENU SERIES A 5.000% 05/01/43		05/15/2024	Goldman Sachs & Co		555,295	500,000	0
186550-CA-5	CLEVELAND TN HLTH & EDUCTNL FA SERIES A 5.000% 08/15/49		07/24/2024	Goldman Sachs & Co		5,662,202	5,300,000	0
20775D-YM-8	CONNECTICUT ST HLTH & EDUCTNL SERIES A 5.000% 07/01/44		06/12/2024	Goldman Sachs & Co		434,076	400,000	0
20775D-YN-6	CONNECTICUT ST HLTH & EDUCTNL SERIES A 5.000% 07/01/45		06/12/2024	Goldman Sachs & Co		513,831	475,000	0
20775D-YP-1	CONNECTICUT ST HLTH & EDUCTNL SERIES A 5.000% 07/01/46		06/12/2024	Goldman Sachs & Co		431,672	400,000	0
232263-NN-9	CUYAHOGA CNTY OH ECON DEV REVE SERIES A 5.000% 12/01/44		10/02/2024	Goldman Sachs & Co		1,089,580	1,000,000	0
26822L-MW-1	E 470 CO PUBLIC HIGHWAY AUTH SERIES A 5.000% 09/01/40		06/05/2024	Goldman Sachs & Co		1,101,540	1,000,000	0
3132DW-DS-9	FHLMC POOL SD8213 3.000% 05/01/52		12/09/2024	Bank of America		3,501,094	4,000,000	3,000
3137HB-CD-4	FREDDIE MAC MULTIFAMILY SERIES 2023-ML20 CLASS AUS 4.412% 08/25/40		03/25/2024	NORTHERN TRUST COMPANY		984,254	993,543	3,389
31418F-EA-1	FNMA POOL MA5528 4.000% 11/01/54		10/17/2024	Morgan Stanley		5,420,485	5,757,860	10,876
346817-EP-0	FORT BEND CNTY TX TOLL ROAD RE 5.000% 03/01/41		05/02/2024	Goldman Sachs & Co		1,092,730	1,000,000	0
386442-ZZ-3	GRAND RIVER OK DAM AUTH REVENU SERIES A 5.000% 06/01/42		06/26/2024	Goldman Sachs & Co		778,918	700,000	0
392275-BK-8	GTR ORLANDO FL AVIATION AUTH A SERIES A 5.000% 10/01/46		05/09/2024	Goldman Sachs & Co		3,499,318	3,340,000	19,483
40785E-7E-0	HAMILTON IN S ESTRN CONSOL SCH SERIES-C 5.000% 01/15/44		06/27/2024	Goldman Sachs & Co		2,273,623	2,125,000	0
41423P-DX-2	HARRIS CNTY TX TOLL ROAD REVEN SERIES A 5.000% 08/15/44		05/22/2024	Goldman Sachs & Co		2,735,650	2,500,000	0
452252-QQ-5	ILLINOIS ST TOLL HIGHWAY AUTH SERIES A 5.000% 01/01/36		01/04/2024	Goldman Sachs & Co		1,174,930	1,000,000	0
45506E-LC-5	INDIANA ST FIN AUTH REVENUE SERIES A 5.000% 02/01/44		06/21/2024	Goldman Sachs & Co		4,435,640	4,000,000	0
455398-PA-9	INDIANAPOLIS IN GAS UTILITY RE SERIES A 5.000% 08/15/34		04/03/2024	Goldman Sachs & Co		5,940,700	5,000,000	0
46263R-TY-1	IPS MULTI SCH BLDG CORP IN 5.000% 07/15/44		09/11/2024	Goldman Sachs & Co		1,370,875	1,250,000	0
485424-TK-1	KANSAS ST DEPT OF TRANSPRTN H SERIES A 5.000% 09/01/43		06/26/2024	Goldman Sachs & Co		1,118,530	1,000,000	0
511665-KP-5	LAKELAND FL HOSP SYS REVENUE 5.000% 11/15/43		07/25/2024	Goldman Sachs & Co		1,632,780	1,500,000	0
516391-FB-0	LANSING MICH BRD WTR & LT UTIL SERIES A 5.000% 07/01/36		01/18/2024	Goldman Sachs & Co		1,776,960	1,500,000	0
523470-HT-2	LEE CNTY FL ARPT REVENUE 5.250% 10/01/42		09/25/2024	Goldman Sachs & Co		1,373,175	1,250,000	0
523470-HW-5	LEE CNTY FL ARPT REVENUE 5.250% 10/01/49		09/25/2024	Goldman Sachs & Co		538,620	500,000	0
54811G-P8-7	LOWER COLORADO RIVER TX AUTH R 5.000% 05/15/44		06/07/2024	Goldman Sachs & Co		1,174,370	1,080,000	0
56042S-EE-6	MAINE ST HLTH & HGR EDUCTNL FA SERIES B 5.250% 10/01/54		08/28/2024	Goldman Sachs & Co		1,102,610	1,000,000	0
591746-BS-0	MET ATLANTA RAPID TRANSIT AUTH SERIES B 5.000% 07/01/45		05/09/2024	Goldman Sachs & Co		549,999	495,000	0
592029-CZ-3	MET GOVT NASHVILLE & DAVIDSON 5.000% 10/01/49		07/11/2024	Goldman Sachs & Co		3,460,559	3,150,000	0
592647-NC-1	MET WASHINGTON DC ARPTS AUTH A SERIES A 5.000% 10/01/44		06/06/2024	Goldman Sachs & Co		1,267,056	1,200,000	0
59334D-PP-3	MIAMI DADE CNTY FL WTR & SWR R SERIES B 5.000% 10/01/42		05/15/2024	Goldman Sachs & Co		1,111,570	1,000,000	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
59338C-AL-6	MIAMI FL SERIES A 5.000% 01/01/44		05/31/2024	Goldman Sachs & Co		2,147,580	2,000,000	0
59338C-BU-5	MIAMI FL SERIES C 5.000% 01/01/44		07/19/2024	Goldman Sachs & Co		1,378,175	1,250,000	0
594712-ZE-4	MICHIGAN ST UNIV REVENUES SERIES A 5.000% 08/15/44		06/12/2024	Goldman Sachs & Co		2,198,420	2,000,000	0
603827-Q6-6	MINNEAPOLIS SAINT PAUL MN MET SERIES B 5.000% 01/01/43		07/25/2024	Goldman Sachs & Co		6,378,960	6,000,000	0
642577-A4-2	NEW BRAUNFELS TX UTILITY REVEN 5.000% 07/01/36		01/12/2024	Goldman Sachs & Co		1,350,630	1,125,000	2,500
642577-A5-9	NEW BRAUNFELS TX UTILITY REVEN 5.000% 07/01/37		01/26/2024	Goldman Sachs & Co		892,193	750,000	1,667
64580C-PZ-4	NEW JERSEY INFRASTRUCTURE BANK SERIES A-W1 5.000% 09/01/44		05/14/2024	Goldman Sachs & Co		726,759	650,000	0
64972J-HW-1	NEW YORK NY CITY TRANSITIONAL SERIES G-1 5.000% 05/01/44		05/16/2024	Goldman Sachs & Co		3,298,200	3,000,000	0
64990F-6G-4	NEW YORK ST DORM AUTH ST PERSO SERIES A 5.000% 03/15/37		03/20/2024	Goldman Sachs & Co		1,171,430	1,000,000	0
67920Q-4R-6	OKLAHOMA ST WTR RES BRD ST LOA SERIES B 5.250% 10/01/44		05/30/2024	Goldman Sachs & Co		2,293,696	2,115,000	0
682001-LN-0	OMAHA NE PUBLIC PWR DIST ELEC SERIES A 5.000% 02/01/45		06/27/2024	Goldman Sachs & Co		4,919,387	4,520,000	0
686507-MA-9	ORLANDO FLA UTILITIS COMMISSIO SERIES A 5.000% 10/01/47		09/05/2024	Goldman Sachs & Co		1,100,890	1,000,000	0
70869P-PT-8	PENNSYLVANIA ST ECON DEV FING 5.000% 08/01/37		03/08/2024	Goldman Sachs & Co		887,423	750,000	0
709225-MT-0	PENNSYLVANIA ST TURNPIKE COMMI 5.000% 12/01/43		10/04/2024	Goldman Sachs & Co		5,613,000	5,000,000	0
717901-BX-9	PHILADELPHIA PA AUTH FOR INDL SERIES A 5.000% 07/01/45		10/09/2024	Goldman Sachs & Co		3,530,488	3,215,000	0
735240-2R-3	PORT OF PORTLAND OR ARPT REVEN SERIES 28 4.000% 07/01/47		05/09/2024	Goldman Sachs & Co		3,417,228	3,600,000	52,800
78916V-EQ-9	SAINT CLOUD MN HLTH CARE REVEN 5.000% 05/01/42		09/25/2024	Goldman Sachs & Co		1,808,958	1,630,000	0
791638-T4-1	SAINT LOUIS MO ARPT REVENUE SERIES B 5.250% 07/01/54		05/30/2024	Goldman Sachs & Co		1,830,658	1,750,000	0
795576-KB-2	SALT LAKE CITY UT ARPT REVENUE SERIES A 5.000% 07/01/46		05/09/2024	Goldman Sachs & Co		884,051	850,000	15,583
79625G-KM-4	SAN ANTONIO TX ELEC & GAS REVE SERIES B 5.000% 02/01/44		06/05/2024	Goldman Sachs & Co		542,055	500,000	0
79625G-LT-8	SAN ANTONIO TX ELEC & GAS REVE SERIES D 5.000% 02/01/49		08/29/2024	Goldman Sachs & Co		1,085,030	1,000,000	0
79766D-WW-5	SAN FRANCISCO CALIF CITY &CNTY SERIES A 5.250% 05/01/44		05/15/2024	Goldman Sachs & Co		1,091,120	1,000,000	0
837151-4W-6	SOUTH CAROLINA ST PUBLIC SVC A SERIES B 5.000% 12/01/46		07/24/2024	Goldman Sachs & Co		801,143	750,000	0
88278P-J7-0	TEXAS ST UNIV SYS FING REVENUE 5.000% 03/15/44		05/22/2024	Goldman Sachs & Co		1,365,963	1,250,000	0
914119-4V-1	UNIV OF CINCINNATI OH RECPTS SERIES A 5.250% 06/01/49		05/30/2024	Goldman Sachs & Co		5,406,500	5,000,000	0
914845-UY-6	UNIV OF SOUTH ALABAMA AL UNIV SERIES A 5.000% 04/01/49		07/10/2024	Goldman Sachs & Co		1,925,406	1,800,000	0
93878Y-DU-0	WASHINGTON DC MET AREA TRANSIT SERIES A 5.000% 07/15/49		07/10/2024	Goldman Sachs & Co		3,066,251	2,835,000	0
0909999999. Subtotal - Bonds - U.S. Special Revenues						127,949,752	119,226,403	120,755
00206R-LV-2	AT&T INC SERIES WI 3.650% 09/15/59		03/18/2024	J P Morgan		1,983,513	2,900,000	1,470
03740M-AD-2	AON NORTH AMERICA INC 5.450% 03/01/34		02/28/2024	Citigroup Global Markets		998,480	1,000,000	0
05366D-AA-6	AVIATION CAPITAL GROUP SERIES 144A 6.375% 07/15/30		01/09/2024	Wachovia Securities		1,028,460	1,000,000	36,479
06051G-MA-4	BANK OF AMERICA CORP 5.468% 01/23/35		04/24/2024	RBC		3,895,160	4,000,000	56,503
09581J-AR-7	BLUE OWL FINANCE LLC 3.125% 06/10/31		10/24/2024	Tax Free Exchange		314,067	400,000	4,792
30037D-AD-7	EVERGY METRO 5.400% 04/01/34		04/01/2024	DBTC AMERICA/PNC BANK		998,100	1,000,000	0
30225V-AS-6	EXTRA SPACE STORAGE LP 5.400% 02/01/34		01/16/2024	Wachovia Securities		997,450	1,000,000	0
531542-AB-4	LIBERTY UTILITIES CO SERIES 144A 5.869% 01/31/34		01/09/2024	Wachovia Securities		4,999,750	5,000,000	0
68233J-CS-1	ONCOR ELECTRIC DELIVERY 5.650% 11/15/33		01/22/2024	Tax Free Exchange		299,478	300,000	3,296
83100A-AA-0	SLAM LLC SERIES 2024-1A CLASS A 144A 5.335% 09/15/49		09/17/2024	Mitsubishi Securities		1,082,545	1,082,573	0
87264A-DM-4	T MOBILE USA INC 4.700% 01/15/35		09/23/2024	Wachovia Securities		2,795,884	2,800,000	0
90932W-AA-1	UNITED AIR 2024 1 A PTT SERIES AA 5.450% 08/15/38		07/22/2024	Goldman Sachs & Co		2,000,000	2,000,000	0
95000U-3K-7	WELLS FARGO & COMPANY 5.499% 01/23/35		01/16/2024	Wachovia Securities		300,000	300,000	0
970648-AN-1	WILLIS NORTH AMERICA INC 5.900% 03/05/54		02/27/2024	J P Morgan		2,039,996	2,050,000	0
303901-BN-1	FAIRFAX FINL HLDGS LTD 6.000% 12/07/33	A	09/24/2024	Tax Free Exchange		2,052,797	2,000,000	38,000
303901-BR-2	FAIRFAX FINL HLDGS LTD 6.350% 03/22/54	A	09/24/2024	Tax Free Exchange		398,942	400,000	141
02364W-AW-5	AMERICA MOVIL S.A. DE C.V. 6.125% 03/30/40	D	10/17/2024	J P Morgan		1,175,350	1,100,000	3,369
26874R-AN-8	ENI SPA SERIES 144A 5.500% 05/15/34	D	05/08/2024	Goldman Sachs & Co		794,664	800,000	0
404280-EE-5	HSBC HOLDINGS PLC 5.719% 03/04/35	D	06/24/2024	NORTHERN TRUST COMPANY		2,028,090	2,000,000	35,267
980236-AR-4	WOODSIDE FINANCE LTD 5.100% 09/12/34	D	09/05/2024	J P Morgan		3,491,038	3,500,000	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						33,673,764	34,632,573	179,317
2509999997. Total - Bonds - Part 3						192,986,861	182,793,976	348,739
2509999998. Total - Bonds - Part 5						42,231,600	44,883,239	206,963
2509999999. Total - Bonds						235,218,461	227,677,215	555,702
4509999997. Total - Preferred Stocks - Part 3						0	XXX	0
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						0	XXX	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
5989999997. Total - Common Stocks - Part 3						0	XXX	0
5989999998. Total - Common Stocks - Part 5							XXX	
5989999999. Total - Common Stocks						0	XXX	0
5999999999. Total - Preferred and Common Stocks						0	XXX	0
6009999999 - Totals						235,218,461	XXX	555,702

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36179R-BW-8	GNMA II POOL MA2753 3.000% 04/20/45		12/01/2024	Paydown		4,569	4,569	4,660	4,646	0	(77)	0	(77)	0	4,569	0	0	0	76	04/20/2045
36179R-D7-1	GNMA II POOL MA2826 3.500% 05/20/45		12/01/2024	Paydown		10,406	10,406	10,815	10,754	0	(348)	0	(348)	0	10,406	0	0	0	198	05/20/2045
36179R-LP-2	GNMA II POOL MA3034 3.500% 08/20/45		12/01/2024	Paydown		13,369	13,369	13,984	13,894	0	(525)	0	(525)	0	13,369	0	0	0	252	08/20/2045
36179R-NW-5	GNMA II POOL MA3105 3.500% 09/20/45		12/01/2024	Paydown		6,577	6,577	6,865	6,823	0	(246)	0	(246)	0	6,577	0	0	0	127	09/20/2045
36179S-GK-7	GNMA POOL MA3802 3.000% 07/20/46		12/01/2024	Paydown		14,400	14,400	14,686	14,650	0	(249)	0	(249)	0	14,400	0	0	0	239	07/20/2046
36180J-V6-8	GNMA POOL AD6937 3.500% 03/20/43		12/01/2024	Paydown		10,812	10,812	11,697	11,463	0	(651)	0	(651)	0	10,812	0	0	0	138	03/20/2043
36180K-B2-6	GNMA POOL AD7257 3.500% 03/15/43		12/01/2024	Paydown		1,624	1,624	1,749	1,708	0	(84)	0	(84)	0	1,624	0	0	0	31	03/15/2043
3620AC-Z3-1	GNMA POOL 726262 5.000% 09/15/39		12/01/2024	Paydown		1,072	1,072	1,180	1,145	0	(73)	0	(73)	0	1,072	0	0	0	26	09/15/2039
91282C-BJ-9	US TREASURY N B 0.750% 01/31/28		01/08/2024	Various		19,928,387	22,700,000	22,577,148	22,627,056	0	238	0	238	0	22,627,294	0	(2,698,903)	(2,698,903)	73,504	01/31/2028
0109999999. Subtotal - Bonds - U.S. Governments						19,991,216	22,762,829	22,642,784	22,692,139	0	(2,015)	0	(2,015)	0	22,690,123	0	(2,698,903)	(2,698,903)	74,591	XXX
13063D-QP-6	CALIFORNIA ST 5.000% 10/01/29		07/22/2024	Goldman Sachs & Co		2,212,100	2,000,000	2,604,100	2,364,027	0	(34,014)	0	(34,014)	0	2,330,013	0	(117,913)	(117,913)	81,111	10/01/2029
574193-QV-3	MARYLAND ST 4.000% 08/01/32		05/20/2024	Goldman Sachs & Co		1,887,564	1,840,000	2,281,729	2,098,202	0	(21,672)	0	(21,672)	0	2,076,530	0	(188,966)	(188,966)	59,493	08/01/2032
97705M-MY-8	WISCONSIN ST SERIES A 4.000% 05/01/29		06/03/2024	Goldman Sachs & Co		2,012,800	2,000,000	2,291,440	2,104,742	0	(18,768)	0	(18,768)	0	2,085,974	0	(73,174)	(73,174)	47,333	05/01/2029
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						6,112,464	5,840,000	7,177,269	6,566,971	0	(74,454)	0	(74,454)	0	6,492,517	0	(380,053)	(380,053)	187,937	XXX
005482-3T-9	ADAMS & ARAPAHOE CNTYS CO JT S SERIES A 5.000% 12/01/29		05/28/2024	Goldman Sachs & Co		7,634,830	7,000,000	9,335,200	8,672,655	0	(113,492)	0	(113,492)	0	8,559,163	0	(924,333)	(924,333)	173,056	12/01/2029
249002-CX-2	DENTON TX INDEP SCH DIST 5.000% 08/15/29		07/22/2024	Goldman Sachs & Co		3,077,886	3,045,000	3,802,170	3,150,314	0	(52,385)	0	(52,385)	0	3,097,928	0	(20,042)	(20,042)	142,946	08/15/2029
249002-FZ-4	DENTON TX INDEP SCH DIST 5.000% 08/15/48		08/13/2024	WEDBUSH MORGAN SECUR		2,069,780	2,000,000	2,399,000	2,193,093	0	(31,924)	0	(31,924)	0	2,161,169	0	(91,389)	(91,389)	99,722	08/15/2048
30382A-KX-9	FAIRFAX CNTY VA SERIES A 4.000% 10/01/29		06/03/2024	Goldman Sachs & Co		3,849,776	3,700,000	4,621,966	4,361,765	0	(47,867)	0	(47,867)	0	4,313,899	0	(464,123)	(464,123)	99,900	10/01/2029
414018-7T-2	HARRIS CNTY TX FLOOD CONTROL D SERIES A 5.000% 10/01/31		05/30/2024	Goldman Sachs & Co		2,150,340	2,000,000	2,666,820	2,433,430	0	(30,497)	0	(30,497)	0	2,402,934	0	(252,594)	(252,594)	66,667	10/01/2031
448492-Z2-7	HUTTO TX INDEP SCH DIST SERIES C 4.000% 08/01/32		05/30/2024	Goldman Sachs & Co		1,299,047	1,275,000	1,604,524	1,532,580	0	(13,557)	0	(13,557)	0	1,519,023	0	(219,977)	(219,977)	42,500	08/01/2032
494890-F7-6	KING CNTY WA SCH DIST 210 FEDE 4.000% 12/01/32		06/03/2024	Goldman Sachs & Co		3,827,983	3,700,000	4,650,789	4,436,814	0	(40,482)	0	(40,482)	0	4,396,332	0	(568,349)	(568,349)	75,233	12/01/2032
517131-GX-0	LARIMER WELD CNTYS CO SCH DIST 4.000% 12/01/35		07/08/2024	Goldman Sachs & Co		2,410,842	2,350,000	2,928,805	2,764,940	0	(30,031)	0	(30,031)	0	2,734,909	0	(324,067)	(324,067)	56,922	12/01/2035
517845-AH-6	LAS VEGAS VLY NV WTR DIST SERIES A 5.000% 06/01/24		06/01/2024	Maturity		1,500,000	1,500,000	1,843,260	1,518,880	0	(18,880)	0	(18,880)	0	1,500,000	0	0	0	37,500	06/01/2024
577286-AH-0	MAUI CNTY HI 5.000% 03/01/30		09/10/2024	Goldman Sachs & Co		1,382,462	1,225,000	1,444,728	1,408,799	0	(19,377)	0	(19,377)	0	1,389,422	0	(6,960)	(6,960)	62,951	03/01/2030
592112-RM-0	METROPOLITAN GOVT NASHVILLE 5.000% 01/01/28		07/22/2024	Goldman Sachs & Co		2,048,884	1,980,000	2,564,951	2,135,721	0	(34,371)	0	(34,371)	0	2,101,351	0	(52,466)	(52,466)	105,050	01/01/2028
602409-KH-6	MILWAUKEE WIS MET SEW DIST SERIES A 5.000% 10/01/26		05/08/2024	Goldman Sachs & Co		3,085,995	2,955,000	3,726,580	3,198,389	0	(30,988)	0	(30,988)	0	3,167,401	0	(81,406)	(81,406)	89,881	10/01/2026
649660-GS-3	NEW YORK NY SERIES C-1 5.000% 08/01/28		05/20/2024	Goldman Sachs & Co		2,150,320	2,000,000	2,633,580	2,368,350	0	(30,904)	0	(30,904)	0	2,337,446	0	(187,126)	(187,126)	80,833	08/01/2028
68587F-BA-1	OREGON EDU DISTS FULL FAITH & SERIES A 1.807% 06/30/30		07/08/2024	Goldman Sachs & Co		2,541,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(459,000)	(459,000)	55,565	06/30/2030
717087-4W-7	PFLUGERVILLE TX 5.000% 08/01/30		05/30/2024	Goldman Sachs & Co		686,124	635,000	849,230	796,408	0	(9,907)	0	(9,907)	0	786,501	0	(100,377)	(100,377)	26,458	08/01/2030
741701-3E-4	PRINCE GEORGES CNTY MD SERIES A 5.000% 09/15/26		05/08/2024	Goldman Sachs & Co		3,134,820	3,000,000	3,791,730	3,251,526	0	(32,613)	0	(32,613)	0	3,218,913	0	(84,093)	(84,093)	97,917	09/15/2026
758449-RH-7	REEDY CREEK IMPT DIST FLA SERIES A 5.000% 06/01/29		09/25/2024	Goldman Sachs & Co		1,583,385	1,500,000	1,836,585	1,628,182	0	(26,761)	0	(26,761)	0	1,601,422	0	(18,037)	(18,037)	61,458	06/01/2029
796269-H9-2	SAN ANTONIO TEX INDPT SCH DIST 4.000% 08/15/34		05/30/2024	Goldman Sachs & Co		2,921,374	2,875,000	3,569,773	3,388,038	0	(31,113)	0	(31,113)	0	3,356,925	0	(435,551)	(435,551)	91,361	08/15/2034
812627-DB-0	SEATTLE WA SERIES A 5.000% 11/01/25		05/08/2024	Goldman Sachs & Co		3,080,340	3,000,000	3,756,480	3,175,650	0	(33,867)	0	(33,867)	0	3,141,783	0	(61,443)	(61,443)	78,750	11/01/2025
833221-WU-4	SNOHOMISH CNTY WA SCH DIST 201 5.000% 12/01/29		05/20/2024	Goldman Sachs & Co		3,845,695	3,500,000	4,783,835	4,336,333	0	(54,063)	0	(54,063)	0	4,282,270	0	(436,575)	(436,575)	83,125	12/01/2029
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						54,280,883	52,240,000	65,810,006	59,751,867	0	(683,079)	0	(683,079)	0	59,068,791	0	(4,787,908)	(4,787,908)	1,627,795	XXX
010268-CC-2	ALABAMA FEDERAL AID HIGHWAY FI SERIES B 5.000% 09/01/26		09/25/2024	Goldman Sachs & Co		1,308,188	1,250,000	1,560,413	1,346,191	0	(26,036)	0	(26,036)	0	1,320,155	0	(11,968)	(11,968)	66,840	09/01/2026

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
011842-US-8	ALASKA ST INTERNATIONAL ARPTSR SERIES C 5.000% 10/01/29		05/13/2024	Goldman Sachs & Co		3,500,025	3,275,000	4,267,751	3,988,765	0	(44,871)	0	(44,871)	0	3,943,894	0	(443,869)	(443,869)	101,889	10/01/2029
040663-6Y-7	ARIZONA ST UNIV SERIES A 5.000% 07/01/27		07/08/2024	Goldman Sachs & Co		632,274	600,000	741,198	662,894	0	(9,125)	0	(9,125)	0	653,769	0	(21,495)	(21,495)	30,667	07/01/2027
040663-6Z-4	ARIZONA ST UNIV SERIES B 5.000% 07/01/28		09/10/2024	Goldman Sachs & Co		627,561	575,000	721,010	649,659	0	(11,105)	0	(11,105)	0	638,554	0	(10,993)	(10,993)	34,340	07/01/2028
040688-MX-8	AZ WTR INFRASTRUCTURE FIN AUTH SERIES A 5.000% 10/01/28		10/01/2024	Redemption 100.0000		3,000,000	3,000,000	3,531,030	3,048,142	0	(48,142)	0	(48,142)	0	3,000,000	0	0	0	150,000	10/01/2028
052398-GM-0	AUSTIN TX ARPT SYS REVENUE SERIES B 5.000% 11/15/29		09/05/2024	Goldman Sachs & Co		1,077,600	1,000,000	1,276,880	1,165,385	0	(18,196)	0	(18,196)	0	1,147,188	0	(69,588)	(69,588)	40,417	11/15/2029
052398-HT-4	AUSTIN TX ARPT SYS REVENUE 5.000% 11/15/42		08/13/2024	Siebert Brandford Shank US		1,587,855	1,500,000	1,634,205	1,616,893	0	(6,914)	0	(6,914)	0	1,609,979	0	(22,124)	(22,124)	56,042	11/15/2042
11477K-CL-8	BROOMFIELD CO WTR ACTIVITY ENT 5.000% 12/01/29		05/20/2024	Goldman Sachs & Co		1,100,320	1,000,000	1,326,480	1,238,111	0	(15,387)	0	(15,387)	0	1,222,724	0	(122,404)	(122,404)	23,750	12/01/2029
11506K-EW-7	BROWARD CNTY FL PORT FACS REV. SERIES B 5.000% 09/01/28		05/13/2024	Goldman Sachs & Co		1,399,931	1,330,000	1,677,130	1,518,359	0	(14,450)	0	(14,450)	0	1,503,910	0	(103,978)	(103,978)	46,919	09/01/2028
115117-LK-7	BROWARD CNTY FL WTR & SWR UTIL SERIES B 5.000% 10/01/24		10/01/2024	Maturity		1,000,000	1,000,000	1,208,750	1,018,811	0	(18,811)	0	(18,811)	0	1,000,000	0	0	0	50,000	10/01/2024
13077D-QK-1	CALIFORNIA ST UNIV REVENUE SERIES B 1.854% 11/01/31		07/08/2024	Goldman Sachs & Co		817,610	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(182,390)	(182,390)	12,772	11/01/2031
19648F-JE-5	COLORADO ST HLTH FACS AUTH HOS SERIES A 4.000% 11/15/43		08/13/2024	JP Morgan		787,280	800,000	902,552	862,862	0	(6,207)	0	(6,207)	0	856,655	0	(69,375)	(69,375)	23,911	11/15/2043
196711-SE-6	COLORADO ST CTFS PARTN SERIES A 4.000% 12/15/34		06/03/2024	Various		1,530,690	1,500,000	1,797,900	1,703,281	0	(11,664)	0	(11,664)	0	1,691,618	0	(160,928)	(160,928)	28,167	12/15/2034
29270C-Q6-5	ENERGY NORTHWEST WASH ELEC REV SERIES A 5.000% 07/01/24		07/01/2024	Maturity		750,000	750,000	930,188	761,777	0	(11,777)	0	(11,777)	0	750,000	0	0	0	37,500	07/01/2024
3128M7-W6-9	FHLMC POOL G05769 5.000% 12/01/39		12/01/2024	Paydown		3,259	3,259	3,602	3,500	0	(241)	0	(241)	0	3,259	0	0	0	80	12/01/2039
3128M9-K2-7	FHLMC POOL G07213 3.500% 11/01/42		12/01/2024	Paydown		8,330	8,330	8,842	8,693	0	(364)	0	(364)	0	8,330	0	0	0	137	11/01/2042
3128M9-NL-2	FHLMC POOL G07295 3.500% 05/01/42		12/01/2024	Paydown		25,411	25,411	25,945	25,875	0	(464)	0	(464)	0	25,411	0	0	0	385	05/01/2042
3128MJ-TW-0	FHLMC GOLD POOL G08564 4.500% 12/01/43		12/01/2024	Paydown		4,399	4,399	4,655	4,613	0	(214)	0	(214)	0	4,399	0	0	0	139	12/01/2043
312943-ZY-2	FHLMC POOL A95259 4.000% 12/01/40		12/01/2024	Paydown		32,636	32,636	34,686	34,191	0	(1,555)	0	(1,555)	0	32,636	0	0	0	603	12/01/2040
3132DM-6D-2	FHLMC POOL SD0868 2.500% 02/01/52		08/09/2024	INTL FCSTONE FINANCIAL INC		1,546,352	1,818,903	1,779,256	1,780,719	0	33	0	33	0	1,780,752	0	(234,401)	(234,401)	31,705	02/01/2052
3132DM-6D-2	FHLMC POOL SD0868 2.500% 02/01/52		08/01/2024	Paydown		105,948	105,948	103,639	103,724	0	2,224	0	2,224	0	105,948	0	0	0	1,093	02/01/2052
3132DQ-FD-3	FHLMC POOL SD2864 3.000% 03/01/52		12/01/2024	Paydown		818,331	818,331	724,095	725,181	0	93,150	0	93,150	0	818,331	0	0	0	14,408	03/01/2052
3132DW-DE-0	FHLMC POOL SD8201 3.000% 03/01/52		12/01/2024	Paydown		687,883	687,883	690,516	690,381	0	(2,498)	0	(2,498)	0	687,883	0	0	0	11,466	03/01/2052
3132DW-FE-8	FHLMC POOL SD8265 4.000% 11/01/52		08/09/2024	BONY/TORONTO DOMINION		1,034,666	1,097,425	997,371	999,585	0	821	0	821	0	1,000,406	0	34,260	34,260	30,606	11/01/2052
3132DW-FE-8	FHLMC POOL SD8265 4.000% 11/01/52		08/01/2024	Paydown		40,797	40,797	37,077	37,160	0	3,637	0	3,637	0	40,797	0	0	0	651	11/01/2052
3132L7-YL-7	FHLMC POOL V82515 3.500% 06/01/46		12/01/2024	Paydown		19,011	19,011	20,116	19,979	0	(967)	0	(967)	0	19,011	0	0	0	374	06/01/2046
3132M4-KD-6	FHLMC GOLD POOL Q24192 4.000% 01/01/44		12/01/2024	Paydown		9,675	9,675	10,300	10,219	0	(543)	0	(543)	0	9,675	0	0	0	211	01/01/2044
3132QU-EC-3	FHLMC GOLD POOL Q37330 4.000% 11/01/45		12/01/2024	Paydown		3,685	3,685	3,910	3,881	0	(196)	0	(196)	0	3,685	0	0	0	81	11/01/2045
3132YB-XT-8	FHLMC POOL WE6090 5.210% 08/01/40		12/01/2024	Paydown		18,496	18,496	18,294	18,296	0	200	0	200	0	18,496	0	0	0	537	08/01/2040
31335A-FV-5	FHLMC GOLD POOL G60180 4.500% 05/01/42		12/01/2024	Paydown		14,986	14,986	16,241	16,012	0	(1,026)	0	(1,026)	0	14,986	0	0	0	367	05/01/2042
31335A-H9-2	FHLMC GOLD POOL G60256 4.500% 07/01/42		12/01/2024	Paydown		14,918	14,918	16,160	15,947	0	(1,029)	0	(1,029)	0	14,918	0	0	0	393	07/01/2042
3133A7-HS-1	FHLMC POOL QB1141 2.500% 07/01/50		08/09/2024	Bony/Barclays Capital Inc		1,557,377	1,820,828	1,905,752	1,900,132	0	(193)	0	(193)	0	1,899,938	0	(342,561)	(342,561)	31,738	07/01/2050
3133A7-HS-1	FHLMC POOL QB1141 2.500% 07/01/50		08/01/2024	Paydown		171,886	171,886	179,903	179,372	0	(7,486)	0	(7,486)	0	171,886	0	0	0	1,943	07/01/2050
3133B5-3N-0	FHLMC POOL QD8005 3.000% 03/01/52		12/01/2024	Paydown		664,286	664,286	666,933	666,810	0	(2,524)	0	(2,524)	0	664,286	0	0	0	10,159	03/01/2052
31368H-M4-2	FNMA POOL 190379 5.500% 05/01/37		12/01/2024	Paydown		24,992	24,992	27,913	27,255	0	(2,263)	0	(2,263)	0	24,992	0	0	0	713	05/01/2037
3136AD-3F-4	FNMA SERIES 2013-45 CLASS CB 4.000% 12/25/42		12/01/2024	Paydown		6,184	6,184	6,816	6,538	0	(353)	0	(353)	0	6,184	0	0	0	143	12/25/2042
3137B0-XC-3	FHLMC MULTIFAMILY STRUCTURED SERIES 4182 CLASS KT 3.500% 05/15/41		12/01/2024	Paydown		16,542	16,542	17,904	16,925	0	(383)	0	(383)	0	16,542	0	0	0	347	05/15/2041

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137HA-4G-8	FREDDIE MAC MULTIFAMILY SERIES 2023-ML15 CLASS A 4.002% 01/25/40		12/01/2024	Paydown		84,655	84,655	79,371	79,553	0	5,102	0	5,102	0	84,655	0	0	0	1,917	01/25/2040
3137HA-MH-6	FHLMC MULTIFAMILY STRUCTURED P SERIES K506 CLASS A2 4.650% 08/25/28		08/09/2024	Bank of America		1,011,133	1,000,000	985,207	985,837	0	1,348	0	1,348	0	987,185	0	23,947	23,947	32,421	08/25/2028
3137HA-ST-4	FHLMC MULTIFAMILY STRUCTURED P SERIES K509 CLASS A2 4.850% 09/25/28		08/09/2024	Bank of America		1,732,340	1,700,000	1,645,799	1,647,510	0	5,494	0	5,494	0	1,653,005	0	79,335	79,335	57,486	09/25/2028
3138AX-XV-8	FNMA POOL AJ6091 4.000% 12/01/41		12/01/2024	Paydown		2,331	2,331	2,496	2,462	0	(130)	0	(130)	0	2,331	0	0	0	49	12/01/2041
3138E1-HX-8	FNMA POOL AJ8345 4.000% 12/01/41		12/01/2024	Paydown		2,598	2,598	2,779	2,730	0	(132)	0	(132)	0	2,598	0	0	0	57	12/01/2041
3138EB-HW-8	FNMA POOL AK6544 3.000% 04/01/27		12/01/2024	Paydown		15,326	15,326	16,281	15,649	0	(323)	0	(323)	0	15,326	0	0	0	247	04/01/2027
3138EG-HT-4	FNMA POOL AL0241 4.000% 04/01/41		12/01/2024	Paydown		8,733	8,733	9,381	9,236	0	(503)	0	(503)	0	8,733	0	0	0	233	04/01/2041
3138EJ-JR-0	FNMA POOL AL2071 5.500% 03/01/40		12/01/2024	Paydown		7,995	7,995	8,749	8,584	0	(588)	0	(588)	0	7,995	0	0	0	237	03/01/2040
3138EK-5W-1	FNMA POOL AL3560 3.000% 02/01/28		12/01/2024	Paydown		24,073	24,073	25,522	24,522	0	(448)	0	(448)	0	24,073	0	0	0	422	02/01/2028
3138EK-AR-6	FNMA POOL AL2715 3.500% 11/01/42		12/01/2024	Paydown		17,318	17,318	17,672	17,607	0	(288)	0	(288)	0	17,318	0	0	0	271	11/01/2042
3138EK-NK-7	FNMA POOL AL3093 3.500% 02/01/43		12/01/2024	Paydown		12,643	12,643	13,393	13,207	0	(564)	0	(564)	0	12,643	0	0	0	232	02/01/2043
3138EK-WE-1	FNMA POOL AL3344 4.500% 10/01/42		12/01/2024	Paydown		4,760	4,760	5,100	5,030	0	(270)	0	(270)	0	4,760	0	0	0	115	10/01/2042
3138EL-BR-3	FNMA POOL AL3647 4.000% 12/01/42		12/01/2024	Paydown		3,945	3,945	4,211	4,167	0	(222)	0	(222)	0	3,945	0	0	0	70	12/01/2042
3138EP-DB-7	FNMA POOL AL6397 3.500% 01/01/30		12/01/2024	Paydown		32,654	32,654	34,465	33,408	0	(754)	0	(754)	0	32,654	0	0	0	604	01/01/2030
3138W9-MF-4	FNMA POOL AS0357 4.000% 09/01/43		12/01/2024	Paydown		21,931	21,931	23,360	23,073	0	(1,142)	0	(1,142)	0	21,931	0	0	0	408	09/01/2043
3138WC-TN-3	FNMA POOL AS3256 4.000% 09/01/44		12/01/2024	Paydown		12,821	12,821	13,684	13,494	0	(673)	0	(673)	0	12,821	0	0	0	227	09/01/2044
3138WD-2D-2	FNMA POOL AS4371 3.500% 02/01/45		12/01/2024	Paydown		10,350	10,350	10,623	10,573	0	(223)	0	(223)	0	10,350	0	0	0	182	02/01/2045
3138WD-RW-3	FNMA POOL AS4100 4.500% 12/01/44		12/01/2024	Paydown		1,332	1,332	1,459	1,426	0	(93)	0	(93)	0	1,332	0	0	0	33	12/01/2044
3138Y3-MT-5	FNMA POOL AX2169 4.000% 11/01/44		12/01/2024	Paydown		21,723	21,723	23,145	22,836	0	(1,114)	0	(1,114)	0	21,723	0	0	0	429	11/01/2044
31402K-CE-2	FNMA POOL 730969 5.000% 08/01/33		12/01/2024	Paydown		9,089	9,089	9,870	9,595	0	(506)	0	(506)	0	9,089	0	0	0	366	08/01/2033
31402Q-2V-2	FNMA POOL 735288 5.000% 03/01/35		12/01/2024	Paydown		3,508	3,508	3,809	3,712	0	(204)	0	(204)	0	3,508	0	0	0	93	03/01/2035
31403D-DX-4	FNMA POOL 745418 5.500% 04/01/36		12/01/2024	Paydown		4,303	4,303	4,682	4,597	0	(294)	0	(294)	0	4,303	0	0	0	125	04/01/2036
3140H9-GH-0	FNMA POOL BJ7399 4.500% 11/01/48		12/01/2024	Paydown		3,284	3,284	3,383	3,373	0	(89)	0	(89)	0	3,284	0	0	0	81	11/01/2048
3140HB-FH-6	FNMA POOL BJ9167 4.000% 05/01/48		08/09/2024	JP Morgan		159,964	166,846	170,307	170,096	0	(44)	0	(44)	0	170,052	0	(10,088)	(10,088)	4,653	05/01/2048
3140HB-FH-6	FNMA POOL BJ9167 4.000% 05/01/48		08/01/2024	Paydown		16,348	16,348	16,687	16,667	0	(318)	0	(318)	0	16,348	0	0	0	291	05/01/2048
3140J9-D4-0	FNMA POOL BM4622 4.000% 09/01/48		12/01/2024	Paydown		12,136	12,136	12,119	12,118	0	17	0	17	0	12,136	0	0	0	248	09/01/2048
3140J9-J9-3	FNMA POOL BM4787 4.000% 10/01/33		12/01/2024	Paydown		24,134	24,134	24,618	24,498	0	(365)	0	(365)	0	24,134	0	0	0	624	10/01/2033
3140J9-UP-4	FNMA POOL BM5089 5.500% 02/01/30		12/01/2024	Paydown		27,747	27,747	29,707	29,009	0	(1,261)	0	(1,261)	0	27,747	0	0	0	796	02/01/2030
3140KE-SF-6	FNMA POOL BP6817 2.500% 05/01/50		08/09/2024	Bony/Barclays Capital Inc		1,963,180	2,295,278	2,403,945	2,396,631	0	(2,056)	0	(2,056)	0	2,394,575	0	(431,395)	(431,395)	40,008	05/01/2050
3140KE-SF-6	FNMA POOL BP6817 2.500% 05/01/50		08/01/2024	Paydown		91,025	91,025	95,334	95,044	0	(4,019)	0	(4,019)	0	91,025	0	0	0	997	05/01/2050
3140LV-KV-0	FNMA POOL BT6607 2.500% 02/01/52		08/09/2024	INTL FCSTONE FINANCIAL INC		4,248,251	5,002,080	4,892,268	4,896,086	0	3,278	0	3,278	0	4,899,365	0	(651,114)	(651,114)	87,189	02/01/2052
3140LV-KV-0	FNMA POOL BT6607 2.500% 02/01/52		08/01/2024	Paydown		229,604	229,604	224,563	224,739	0	4,865	0	4,865	0	229,604	0	0	0	2,935	02/01/2052
3140MG-PF-2	FNMA POOL BV3121 3.000% 03/01/52		12/01/2024	Paydown		257,033	257,033	258,218	258,172	0	(1,139)	0	(1,139)	0	257,033	0	0	0	4,446	03/01/2052
3140MM-AD-0	FNMA POOL BV7203 3.500% 04/01/52		12/01/2024	Paydown		687,783	687,783	673,302	673,794	0	13,990	0	13,990	0	687,783	0	0	0	11,923	04/01/2052
3140QL-MZ-6	FNMA POOL CB1275 2.500% 08/01/51		08/09/2024	Morgan Stanley		3,201,017	3,750,563	3,671,449	3,674,594	0	533	0	533	0	3,675,127	0	(474,110)	(474,110)	65,374	08/01/2051
3140QL-MZ-6	FNMA POOL CB1275 2.500% 08/01/51		08/01/2024	Paydown		170,341	170,341	166,748	166,891	0	3,450	0	3,450	0	170,341	0	0	0	1,763	08/01/2051
31412Q-2W-8	FNMA POOL 932389 4.500% 01/01/40		12/01/2024	Paydown		13,681	13,681	14,908	14,657	0	(977)	0	(977)	0	13,681	0	0	0	319	01/01/2040
31416B-N5-3	FNMA POOL 995112 5.500% 07/01/36		12/01/2024	Paydown		6,857	6,857	7,491	7,305	0	(448)	0	(448)	0	6,857	0	0	0	205	07/01/2036
31416B-TA-6	FNMA POOL 995245 5.000% 01/01/39		12/01/2024	Paydown		6,038	6,038	6,604	6,476	0	(438)	0	(438)	0	6,038	0	0	0	150	01/01/2039
31416C-D3-7	FNMA POOL 995722 5.000% 05/01/38		12/01/2024	Paydown		5,263	5,263	5,712	5,585	0	(322)	0	(322)	0	5,263	0	0	0	147	05/01/2038
31416Y-KN-7	FNMA POOL AB3000 4.500% 05/01/31		12/01/2024	Paydown		10,880	10,880	11,757	11,302	0	(422)	0	(422)	0	10,880	0	0	0	260	05/01/2031
31416Y-XY-9	FNMA POOL AB3394 4.500% 08/01/41		12/01/2024	Paydown		4,110	4,110	4,466	4,372	0	(263)	0	(263)	0	4,110	0	0	0	97	08/01/2041
31417G-CE-4	FNMA POOL AB9068 3.500% 04/01/43		12/01/2024	Paydown		18,775	18,775	19,946	19,644	0	(869)	0	(869)	0	18,775	0	0	0	356	04/01/2043
31417G-CF-1	FNMA POOL AB9069 3.500% 04/01/43		12/01/2024	Paydown		3,565	3,565	3,795	3,719	0	(154)	0	(154)	0	3,565	0	0	0	68	04/01/2043
31418A-6G-8	FNMA POOL MA1770 4.500% 02/01/44		12/01/2024	Paydown		5,009	5,009	5,376	5,315	0	(306)	0	(306)	0	5,009	0	0	0	107	02/01/2044

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
31418A-JL-3	FNMA POOL MA1166 3.500% 09/01/32		12/01/2024	Paydown		10,787	10,787	11,440	11,162	0	(376)	0	(376)	0	10,787	0	0	0	200	09/01/2032
31418D-KG-6	FNMA POOL MA3894 4.000% 09/01/31		12/01/2024	Paydown		10,874	10,874	11,662	11,298	0	(424)	0	(424)	0	10,874	0	0	0	231	09/01/2031
31418E-CA-6	FNMA POOL MA456 3.000% 03/01/52		12/01/2024	Paydown		705,519	705,519	708,220	708,085	0	(2,566)	0	(2,566)	0	705,519	0	0	0	11,774	03/01/2052
31418E-DE-7	FNMA POOL MA4600 3.500% 05/01/52		10/17/2024	Paribas		5,431,204	5,954,554	5,828,950	5,832,346	0	922	0	922	0	5,833,268	0	(402,064)	(402,064)	183,516	05/01/2052
31418E-DE-7	FNMA POOL MA4600 3.500% 05/01/52		10/01/2024	Paydown		400,794	400,794	392,340	392,569	0	8,226	0	8,226	0	400,794	0	0	0	6,712	05/01/2052
31418E-KS-8	FNMA POOL MA4804 4.000% 11/01/52		08/09/2024	BONY/TORONTO DOMINION		1,899,901	2,015,142	1,830,394	1,834,620	0	1,608	0	1,608	0	1,836,228	0	63,673	63,673	56,200	11/01/2052
31418E-KS-8	FNMA POOL MA4804 4.000% 11/01/52		08/01/2024	Paydown		75,532	75,532	68,607	68,765	0	6,766	0	6,766	0	75,532	0	0	0	1,212	11/01/2052
31418E-KT-6	FNMA POOL MA4805 4.500% 11/01/52		08/09/2024	CANTOR FITZGERALD + CO.		2,002,589	2,069,776	1,937,747	1,940,410	0	959	0	959	0	1,941,368	0	61,221	61,221	64,939	11/01/2052
31418E-KT-6	FNMA POOL MA4805 4.500% 11/01/52		08/01/2024	Paydown		85,045	85,045	79,620	79,730	0	5,316	0	5,316	0	85,045	0	0	0	1,555	11/01/2052
31418E-SR-2	FNMA POOL MA5027 4.000% 05/01/53		08/09/2024	NOMURA SEC INTERNATIONAL INC		7,068,750	7,500,000	7,077,246	7,081,979	0	3,574	0	3,574	0	7,085,553	0	(16,803)	(16,803)	209,167	05/01/2053
31418E-SR-2	FNMA POOL MA5027 4.000% 05/01/53		12/01/2024	Paydown		466,720	466,720	440,413	440,707	0	26,013	0	26,013	0	466,720	0	0	0	8,515	05/01/2053
31419D-4K-4	FNMA POOL AE3525 4.000% 03/01/41		12/01/2024	Paydown		2,318	2,318	2,493	2,432	0	(114)	0	(114)	0	2,318	0	0	0	51	03/01/2041
31419K-WL-5	FNMA POOL AE8750 4.000% 12/01/40		12/01/2024	Paydown		11,781	11,781	12,687	12,429	0	(648)	0	(648)	0	11,781	0	0	0	300	12/01/2040
38611T-BQ-9	GRAND PARKWAY TRANSPRTN CORP T SERIES A 5.000% 10/01/43		08/13/2024	Piper Jeffries & Co		731,878	700,000	853,573	780,550	0	(11,300)	0	(11,300)	0	769,251	0	(37,373)	(37,373)	30,431	10/01/2043
392274-2A-3	GTR ORLANDO FL AVIATION AUTH A SERIES A 5.000% 10/01/36		08/13/2024	Deutsche Bank		367,455	350,000	437,584	402,857	0	(5,381)	0	(5,381)	0	397,476	0	(30,021)	(30,021)	15,215	10/01/2036
392274-2D-7	GTR ORLANDO FL AVIATION AUTH A SERIES A 4.000% 10/01/39		08/13/2024	Deutsche Bank		443,268	450,000	508,343	485,437	0	(3,577)	0	(3,577)	0	481,861	0	(38,593)	(38,593)	15,650	10/01/2039
46615S-ER-5	JEA FL WTR & SWR REVENUE SERIES A 4.000% 10/01/38		06/03/2024	Goldman Sachs & Co		2,298,015	2,290,000	2,809,624	2,707,360	0	(21,656)	0	(21,656)	0	2,685,704	0	(387,689)	(387,689)	61,830	10/01/2038
469487-SN-3	JACKSONVILLE FL SPL REVENUE SERIES A 5.000% 10/01/32		07/22/2024	Goldman Sachs & Co		2,319,725	2,060,000	2,780,753	2,625,109	0	(39,077)	0	(39,077)	0	2,586,032	0	(266,307)	(266,307)	83,544	10/01/2032
547804-AE-4	LOWER AL GAS DIST GAS PROJ REV SERIES A 5.000% 09/01/46		08/14/2024	Suntrust Bank		1,713,696	1,550,000	1,827,621	1,809,623	0	(6,675)	0	(6,675)	0	1,802,948	0	(89,253)	(89,253)	74,056	09/01/2046
575898-DD-0	MASSACHUSETTS ST PORT AUTH FAC SERIES A 5.000% 07/01/28		05/13/2024	Goldman Sachs & Co		1,238,811	1,180,000	1,461,100	1,330,495	0	(11,954)	0	(11,954)	0	1,318,541	0	(79,730)	(79,730)	51,461	07/01/2028
575898-DE-8	MASSACHUSETTS ST PORT AUTH FAC SERIES A 5.000% 07/01/29		05/13/2024	Goldman Sachs & Co		531,295	500,000	627,885	575,206	0	(4,901)	0	(4,901)	0	570,305	0	(39,010)	(39,010)	21,806	07/01/2029
576000-WX-7	MASSACHUSETTS ST SCH BLDG AUTH SERIES A 5.000% 02/15/44		08/13/2024	Wachovia Securities		849,488	800,000	994,144	911,262	0	(12,809)	0	(12,809)	0	898,452	0	(48,964)	(48,964)	39,889	02/15/2044
576051-ZL-3	MASSACHUSETTS ST WTR RES AUTH SERIES C 1.700% 08/01/28		07/08/2024	Goldman Sachs & Co		1,119,063	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	(130,938)	(130,938)	19,951	08/01/2028
586158-QV-2	MEMPHIS TN ELEC SYS REVENUE SERIES A 5.000% 12/01/33		07/22/2024	Goldman Sachs & Co		1,111,410	1,000,000	1,343,040	1,237,984	0	(18,478)	0	(18,478)	0	1,219,506	0	(108,096)	(108,096)	32,222	12/01/2033
586226-JL-7	MEMPHIS TN WTR REVENUE 5.000% 12/01/33		07/08/2024	Goldman Sachs & Co		557,365	500,000	678,885	623,850	0	(8,984)	0	(8,984)	0	614,867	0	(57,502)	(57,502)	15,139	12/01/2033
59333N-X4-0	MIAMI DADE CNTY FL SPL OBLIG SERIES A 5.000% 04/01/32		07/08/2024	Goldman Sachs & Co		2,261,168	2,020,000	2,745,241	2,586,402	0	(36,540)	0	(36,540)	0	2,549,862	0	(288,694)	(288,694)	77,994	04/01/2032
59333N-X5-7	MIAMI DADE CNTY FL SPL OBLIG SERIES A 5.000% 04/01/33		07/08/2024	Goldman Sachs & Co		558,835	500,000	676,695	638,072	0	(8,891)	0	(8,891)	0	629,181	0	(70,346)	(70,346)	19,306	04/01/2033
594695-2N-7	MICHIGAN ST TRUNK LINE SERIES A 5.000% 11/15/31		05/28/2024	Goldman Sachs & Co		836,708	750,000	1,043,528	978,522	0	(11,504)	0	(11,504)	0	967,017	0	(130,310)	(130,310)	20,208	11/15/2031
594695-4F-2	MICHIGAN ST TRUNK LINE 5.000% 11/15/37		05/20/2024	Goldman Sachs & Co		1,436,750	1,250,000	1,395,638	1,391,988	0	(4,719)	0	(4,719)	0	1,387,269	0	49,481	49,481	32,465	11/15/2037
646140-DC-4	NEW JERSEY ST TURNPIKE AUTH TU SERIES A 4.000% 01/01/48		08/13/2024	STIFEL, NICOLAUS AND COMPANY,		1,980,000	2,000,000	2,241,760	2,138,239	0	(16,246)	0	(16,246)	0	2,121,993	0	(141,993)	(141,993)	89,556	01/01/2048
64971X-B8-0	NEW YORK CITY NY TRANSITIONAL SERIES A-1 5.000% 11/01/29		05/20/2024	Goldman Sachs & Co		2,200,780	2,000,000	2,656,480	2,471,328	0	(30,912)	0	(30,912)	0	2,440,416	0	(239,636)	(239,636)	55,833	11/01/2029
650009-S5-3	NEW YORK ST THRUWAY AUTH SERIES M 2.900% 01/01/35		02/15/2024	Call 89.3700		625,590	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	(61,779)	01/01/2035
65829Q-DR-2	NORTH CAROLINA ST LTD OBLIG SERIES A 4.000% 05/01/34		06/03/2024	Goldman Sachs & Co		710,920	700,000	864,801	802,908	0	(7,970)	0	(7,970)	0	794,937	0	(84,017)	(84,017)	16,567	05/01/2034
665398-NE-9	NTHRN MI UNIV REVENUES 5.000% 06/01/31		07/08/2024	Goldman Sachs & Co		386,957	350,000	460,737	438,179	0	(5,913)	0	(5,913)	0	432,265	0	(45,309)	(45,309)	10,597	06/01/2031

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
677650-CN-4	OHIO ST WTR DEV AUTH REVENUE SERIES B 5.000% 12/01/27		07/08/2024	Goldman Sachs & Co		441,762	425,000	556,278	464,228	0	(6,880)	0	(6,880)	0	457,348	0	(15,586)	(15,586)	12,868	12/01/2027
677650-GT-7	OHIO ST WTR DEV AUTH REVENUE 5.000% 12/01/29		07/22/2024	Goldman Sachs & Co		1,652,400	1,500,000	1,961,040	1,768,011	0	(25,434)	0	(25,434)	0	1,742,577	0	(90,177)	(90,177)	48,333	12/01/2029
71883R-QW-6	PHOENIX AZ CIVIC IMPT CORP WTR SERIES A 5.000% 07/01/31		06/03/2024	Goldman Sachs & Co		722,313	650,000	890,806	832,002	0	(9,922)	0	(9,922)	0	822,080	0	(99,768)	(99,768)	30,063	07/01/2031
734262-FL-7	PORT HOUSTON TX AUTH 5.000% 10/01/31		05/13/2024	Goldman Sachs & Co		1,126,580	1,000,000	1,339,760	1,271,895	0	(12,441)	0	(12,441)	0	1,259,454	0	(132,874)	(132,874)	31,111	10/01/2031
735240-P3-1	PORT OF PORTLAND OR ARPT REVEN SERIES 25B 5.000% 07/01/28		09/05/2024	Goldman Sachs & Co		1,486,492	1,400,000	1,712,648	1,561,305	0	(23,369)	0	(23,369)	0	1,537,936	0	(51,444)	(51,444)	82,639	07/01/2028
735389-C7-1	PORT OF SEATTLE WA REVENUE 5.000% 05/01/28		09/25/2024	Goldman Sachs & Co		3,270,557	3,135,000	3,638,105	3,339,524	0	(43,471)	0	(43,471)	0	3,296,053	0	(25,495)	(25,495)	141,510	05/01/2028
79739G-ND-4	SAN DIEGO CNTY CA REGL ARPT AU SERIES B 5.000% 07/01/27		05/20/2024	Goldman Sachs & Co		647,500	625,000	758,075	709,618	0	(9,321)	0	(9,321)	0	700,297	0	(52,797)	(52,797)	27,865	07/01/2027
812728-WS-8	SEATTLE WA WTR SYS REVENUE 4.000% 08/01/34		06/03/2024	Goldman Sachs & Co		2,242,788	2,165,000	2,710,710	2,591,320	0	(22,834)	0	(22,834)	0	2,568,485	0	(325,697)	(325,697)	72,888	08/01/2034
88278P-UG-7	TEXAS ST UNIV SYS FING REV SER SERIES A 5.000% 03/15/24		03/15/2024	Maturity		1,000,000	1,000,000	1,222,730	1,005,590	0	(5,590)	0	(5,590)	0	1,000,000	0	0	0	25,000	03/15/2024
882854-D2-5	TEXAS WTR DEV BRD REV 5.000% 08/01/27		09/10/2024	Goldman Sachs & Co		1,072,600	1,000,000	1,206,470	1,085,559	0	(15,999)	0	(15,999)	0	1,069,560	0	3,040	3,040	55,556	08/01/2027
88906R-FA-3	TOHOPEKALIGA WTR AUTH FL UTILS 5.000% 10/01/24		05/08/2024	Goldman Sachs & Co		1,015,777	1,010,000	1,250,229	1,032,882	0	(10,894)	0	(10,894)	0	1,021,988	0	(6,211)	(6,211)	30,721	10/01/2024
913366-KR-0	UNIV OF CALIFORNIA CA RGTS MED SERIES P 4.000% 05/15/43		08/13/2024	Pershing		1,006,750	1,000,000	990,170	990,678	0	199	0	199	0	990,878	0	15,872	15,872	29,889	05/15/2043
914437-TN-8	UNIV OF MASSACHUSETTS MA BLDG SERIES 2019-1 5.000% 05/01/28		07/22/2024	Goldman Sachs & Co		1,081,030	1,000,000	1,253,450	1,127,460	0	(15,919)	0	(15,919)	0	1,111,541	0	(30,511)	(30,511)	36,389	05/01/2028
92778U-DS-6	VIRGINIA ST CMWLTH TRANSPRTN B 4.000% 09/15/34		05/13/2024	Goldman Sachs & Co		2,087,260	2,000,000	2,461,860	2,317,808	0	(16,818)	0	(16,818)	0	2,300,989	0	(213,729)	(213,729)	53,333	09/15/2034
940094-BJ-3	WASHINGTON ST UNIV REVENUES 5.000% 10/01/34		07/22/2024	Goldman Sachs & Co		2,029,055	1,750,000	2,482,095	2,364,003	0	(29,727)	0	(29,727)	0	2,334,275	0	(305,220)	(305,220)	70,972	10/01/2034
977092-WS-0	WISCONSIN ST CLEAN WTR REV SERIES 1 5.000% 06/01/24		06/01/2024	Maturity		2,000,000	2,000,000	2,422,400	2,021,822	0	(21,822)	0	(21,822)	0	2,000,000	0	0	0	50,000	06/01/2024
977123-3G-1	WISCONSIN ST TRANSPRTN REVENUE SERIES 1 5.000% 07/01/30		10/04/2024	Goldman Sachs & Co		2,488,222	2,200,000	2,554,002	2,520,806	0	(35,184)	0	(35,184)	0	2,485,622	0	2,600	2,600	139,333	07/01/2030
0909999999. Subtotal - Bonds - U.S. Special Revenues						107,983,047	107,888,121	121,709,253	115,841,427	0	(672,460)	0	(672,460)	0	115,168,960	0	(7,111,509)	(7,111,509)	3,365,537	XXX
01166V-AA-7	ALASKA AIRLINES 2020 TR SERIES 144A 4.800% 02/15/29		08/15/2024	Redemption 100.0000		78,388	78,388	87,011	84,487	0	(405)	0	(405)	0	84,083	0	(5,694)	(5,694)	2,822	02/15/2029
03027X-CD-0	AMERICAN TOWER CORP 5.550% 07/15/33		08/13/2024	NORTHERN TRUST COMPANY		2,798,780	2,700,000	2,690,550	2,691,280	0	471	0	471	0	2,691,752	0	107,029	107,029	182,734	07/15/2033
03766G-AL-6	APIDOS CLO SERIES 2017-26A CLASS A1AR 144 5.794% 07/18/29		01/26/2024	Morgan Stanley		1,574,898	1,571,379	1,571,379	1,571,379	0	0	0	0	0	1,571,379	0	3,520	3,520	29,715	07/18/2029
03766G-AL-6	APIDOS CLO SERIES 2017-26A CLASS A1AR 144 5.794% 07/18/29		01/18/2024	Paydown		528,814	528,814	528,814	528,814	0	0	0	0	0	528,814	0	0	0	8,861	07/18/2029
03880R-AA-7	ARBOR REALTY COLLATERALIZED LO SERIES 2021-FL4 CLASS A 144A 6.074% 11/15/36		12/16/2024	Paydown		79,084	79,084	79,084	79,084	0	0	0	0	0	79,084	0	0	0	4,352	11/15/2036
05369A-AH-4	AVIATION CAPITAL GROUP SERIES 144A 5.500% 12/15/24		01/08/2024	State Street		994,574	1,000,000	1,135,330	1,032,372	0	(924)	0	(924)	0	1,031,448	0	(36,874)	(36,874)	3,819	12/15/2024
056162-AN-0	BABSON CLO LTD SERIES 2015-IA CLASS AR 144A 5.869% 01/20/31		01/26/2024	Pershing		373,693	372,680	372,680	372,680	0	0	0	0	0	372,680	0	1,014	1,014	7,032	01/20/2031
056162-AN-0	BABSON CLO LTD SERIES 2015-IA CLASS AR 144A 5.869% 01/20/31		01/20/2024	Paydown		30,697	30,697	30,697	30,697	0	0	0	0	0	30,697	0	0	0	534	01/20/2031
06051G-GR-4	BANK OF AMERICA CORP MTN SERIES GMTN 3.593% 07/21/28		08/15/2024	NORTHERN TRUST COMPANY		387,982	400,000	453,236	428,405	0	(4,883)	0	(4,883)	0	423,523	0	(35,541)	(35,541)	15,370	07/21/2028
06051G-HG-7	BANK OF AMERICA CORP MTN SERIES MTN 3.970% 03/05/29		02/16/2024	Bank of New York		1,427,723	1,500,000	1,422,331	1,430,383	0	1,633	0	1,633	0	1,432,016	0	(4,293)	(4,293)	27,459	03/05/2029
07274N-AL-7	BAYER US FINANCE II LLC SERIES 144A 4.375% 12/15/28		08/15/2024	NORTHERN TRUST COMPANY		1,453,197	1,500,000	1,760,695	1,664,393	0	(20,995)	0	(20,995)	0	1,643,398	0	(190,201)	(190,201)	43,932	12/15/2028
09229C-AA-7	BLACKBIRD CAPITAL AIRCRAFT SERIES 2021-1A CLASS A 144A 2.443% 07/15/46		12/15/2024	Paydown		384,731	384,731	384,720	384,721	0	10	0	10	0	384,731	0	0	0	4,960	07/15/2046

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
09581J-AA-4	BLUE OWL FINANCE LLC SERIES 144A 3.125% 06/10/31		10/24/2024	Tax Free Exchange		314,067	400,000	299,476	305,920	0	8,147	0	8,147	0	314,067	0	0	0	11,053	06/10/2031
097023-CM-5	BOEING CO THE 2.700% 02/01/27		02/20/2024	Goldman Sachs & Co		4,655,250	5,000,000	5,177,550	5,091,198	0	(4,300)	0	(4,300)	0	5,086,897	0	(431,647)	(431,647)	75,375	02/01/2027
11042A-AA-2	BRITISH AIR 13 1 A PTT SERIES 144A 4.625% 06/20/24		05/03/2024	Various		150,303	150,868	148,982	149,876	0	616	0	616	0	150,493	0	(190)	(190)	2,500	06/20/2024
11042A-AA-2	BRITISH AIR 13 1 A PTT SERIES 144A 4.625% 06/20/24		03/20/2024	Redemption 100.0000		62,166	62,166	61,389	61,757	0	225	0	225	0	61,983	0	183	183	719	06/20/2024
12434F-AA-5	BX TRUST SERIES 2021-CIP CLASS A 144A 921.000% 12/15/38		01/25/2024	JP Morgan		3,942,500	4,000,000	3,886,250	4,000,000	0	0	0	0	0	4,000,000	0	(57,500)	(57,500)	31,940	12/15/2038
12569U-AA-9	CIM TRUST SERIES 2023-R4 CLASS A1 144A 5.000% 05/25/62		12/01/2024	Paydown		639,906	639,906	631,132	631,572	0	8,334	0	8,334	0	639,906	0	0	0	18,134	05/25/2062
126438-AA-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2020-NET CLASS A 144A 2.257% 08/15/37		12/01/2024	Paydown		1,383,097	1,383,097	1,424,589	1,392,863	0	(9,766)	0	(9,766)	0	1,383,097	0	0	0	18,138	08/15/2037
14041N-FV-8	CAPITAL ONE MUTI ASSET EXECU SERIES 2019-A3 CLASS A 2.060% 08/15/28		08/13/2024	Bank of America		869,228	910,000	909,758	909,841	0	13	0	13	0	909,854	0	(40,626)	(40,626)	12,445	08/15/2028
161175-BA-1	CHARTER COMM OPT LLC CAP SERIES WI 6.484% 10/23/45		10/24/2024	Bony/Barclays Capital Inc		188,024	200,000	187,941	188,099	0	196	0	196	0	188,296	0	(272)	(272)	13,040	10/23/2045
17181K-AA-8	CIM TRUST SERIES 2023-R2 CLASS A1 144A 5.500% 08/25/64		12/25/2024	Paydown		556,234	556,234	547,747	548,447	0	7,788	0	7,788	0	556,234	0	0	0	15,851	08/25/2064
172967-ME-8	CITIGROUP INC 3.980% 03/20/30		08/15/2024	NORTHERN TRUST COMPANY		290,178	300,000	326,820	315,735	0	(1,762)	0	(1,762)	0	313,974	0	(23,796)	(23,796)	10,812	03/20/2030
172967-MY-4	CITIGROUP INC 2.561% 05/01/32		08/15/2024	NORTHERN TRUST COMPANY		431,904	500,000	415,736	420,912	0	4,892	0	4,892	0	425,804	0	6,101	6,101	10,137	05/01/2032
17308C-C5-3	CITIGROUP INC 2.976% 11/05/30		08/13/2024	JP Morgan		1,557,769	1,700,000	1,484,957	1,501,450	0	15,339	0	15,339	0	1,516,788	0	40,980	40,980	39,209	11/05/2030
19688M-AA-8	COLT FUNDING LLC SERIES 2022-8 CLASS A1 144A 6.467% 08/25/67		12/01/2024	Paydown		551,103	551,103	550,931	550,840	0	264	0	264	0	551,103	0	0	0	20,258	08/25/2067
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGA SERIES 2022-2 CLASS A1 144A 4.300% 03/25/67		08/12/2024	Wachovia Securities		2,953,007	3,050,110	2,897,605	2,908,714	0	5,743	0	5,743	0	2,914,457	0	38,550	38,550	91,808	03/25/2067
24380X-AA-5	DEEPHAVEN RESIDENTIAL MORTGA SERIES 2022-2 CLASS A1 144A 4.300% 03/25/67		08/01/2024	Paydown		357,631	357,631	339,750	341,052	0	16,579	0	16,579	0	357,631	0	0	0	6,218	03/25/2067
25755T-AL-4	DOMINOS PIZZA MASTER ISSUER SERIES 2019-1A CLASS A2 144A 3.668% 10/25/49		01/25/2024	Paydown		1,250	1,250	1,086	1,093	0	157	0	157	0	1,250	0	0	0	11	10/25/2049
29278N-AN-3	ENERGY TRANSFER OPERATNG 5.500% 06/01/27		02/16/2024	Bank of New York		2,006,674	2,000,000	2,389,960	2,208,355	0	(8,869)	0	(8,869)	0	2,199,486	0	(192,813)	(192,813)	24,444	06/01/2027
30040W-AV-0	EVERSOURCE ENERGY 4.750% 05/15/26		02/20/2024	Wachovia Securities		3,661,779	3,700,000	3,697,817	3,698,274	0	98	0	98	0	3,698,372	0	(36,593)	(36,593)	47,355	05/15/2026
36168K-AA-5	GCAT SERIES 2021-NQMS CLASS A1 144A 1.262% 07/25/66		12/01/2024	Paydown		147,213	147,213	147,210	147,190	0	23	0	23	0	147,213	0	0	0	946	07/25/2066
361841-AJ-8	GLP CAPITAL LP FIN II 5.250% 06/01/25		03/18/2024	Bank of New York		1,985,819	2,000,000	2,272,600	2,079,341	0	(14,842)	0	(14,842)	0	2,064,498	0	(78,680)	(78,680)	31,792	06/01/2025
36251S-AA-6	GS MORTGAGE SECURITIES TRUST SERIES 2018-TWR CLASS A 144A 5.594% 07/15/31		01/25/2024	Wachovia Securities		3,087,000	3,600,000	3,480,750	3,600,000	0	0	0	0	0	3,600,000	0	(513,000)	(513,000)	29,477	07/15/2031
36318W-AK-6	GALAXY CLO LTD SERIES 2013-15A CLASS ARR 144A 5.879% 10/15/30		01/30/2024	Morgan Stanley		460,570	459,788	459,788	459,788	0	0	0	0	0	459,788	0	782	782	9,123	10/15/2030
36318W-AK-6	GALAXY CLO LTD SERIES 2013-15A CLASS ARR 144A 5.879% 10/15/30		01/15/2024	Paydown		62,396	62,396	62,396	62,396	0	0	0	0	0	62,396	0	0	0	1,056	10/15/2030
38141G-WL-4	GOLDMAN SACHS GROUP INC 3.691% 06/05/28		01/09/2024	Goldman Sachs & Co		1,143,144	1,200,000	1,192,987	1,194,833	0	30	0	30	0	1,194,863	0	(51,719)	(51,719)	4,429	06/05/2028
38141G-WV-2	GOLDMAN SACHS GROUP INC 3.814% 04/23/29		08/15/2024	NORTHERN TRUST COMPANY		290,234	300,000	317,988	309,670	0	(1,326)	0	(1,326)	0	308,344	0	(18,110)	(18,110)	9,313	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC 4.223% 05/01/29		08/15/2024	NORTHERN TRUST COMPANY		981,521	1,000,000	1,015,116	1,011,171	0	(1,498)	0	(1,498)	0	1,009,673	0	(28,152)	(28,152)	33,432	05/01/2029
38141G-YG-3	GOLDMAN SACHS GROUP INC 1.542% 09/10/27		01/08/2024	NORTHERN TRUST COMPANY		2,892,800	3,200,000	2,828,135	2,881,839	0	1,978	0	1,978	0	2,883,817	0	8,983	8,983	16,448	09/10/2027
38937L-AB-7	GRAY OAK PIPELINE LLC SERIES 144A 3.450% 10/15/27		06/24/2024	Bony/Barclays Capital Inc		94,203	100,000	99,997	100,000	0	0	0	0	0	100,000	0	(5,797)	(5,797)	2,396	10/15/2027
45255R-AX-5	IMPAC SECURED ASSETS CORP SERIES 2006-3 CLASS A6 4.853% 11/25/36		04/25/2024	Paydown		69,810	69,998	63,480	69,513	0	297	0	297	0	69,810	0	0	0	983	11/25/2036
46647P-BD-7	JPMORGAN CHASE & CO 3.702% 05/06/30		08/12/2024	NORTHERN TRUST COMPANY		478,413	500,000	578,005	549,744	0	(5,505)	0	(5,505)	0	544,239	0	(65,826)	(65,826)	14,242	05/06/2030
46647P-DA-1	JPMORGAN CHASE & CO 4.323% 04/26/28		02/20/2024	Goldman Sachs & Co		342,363	350,000	338,685	340,673	0	275	0	275	0	340,948	0	1,415	1,415	4,875	04/26/2028
477164-AA-5	JETBLUE AIRWAYS CORP SERIES 1A 4.000% 11/15/32		11/15/2024	Redemption 100.0000		65,437	65,437	69,854	68,971	0	(290)	0	(290)	0	68,681	0	(3,244)	(3,244)	1,963	11/15/2032

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
49446R-AP-4	KIMCO REALTY CORP 2.800% 10/01/26		02/16/2024	Bank of New York		276,388	295,000	292,549	294,265	0	36	0	36	0	294,300	0	(17,912)	(17,912)	3,212	10/01/2026
55282M-AA-2	MADISON AVENUE TRUST SERIES 2017-330M CLASS A 144A 3.294% 08/15/34		08/01/2024	Paydown		5,405,000	5,405,000	5,058,742	5,269,620	0	135,380	0	135,380	0	5,405,000	0	0	0	116,780	08/15/2034
55283T-AA-6	MF1 MULTIFAMILY HOUSING MORTG SERIES 2021-FL6 CLASS A 144A 6.241% 07/16/36		12/16/2024	Paydown		1,610,568	1,610,568	1,610,568	1,610,568	0	0	0	0	0	1,610,568	0	0	0	71,512	07/16/2036
55284J-AA-7	MF1 MULTIFAMILY HOUSING MORTG SERIES 2022-FL8 CLASS A 144A 5.732% 02/19/37		12/17/2024	Paydown		216,363	216,363	216,363	216,363	0	0	0	0	0	216,363	0	0	0	10,230	02/19/2037
55292R-AA-9	MAPS LTD SERIES 2021-1A CLASS A 144A 2.521% 06/15/46		12/15/2024	Paydown		315,150	315,150	315,140	315,141	0	9	0	9	0	315,150	0	0	0	4,298	06/15/2046
55293A-AA-5	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC2 CLASS A 144A 5.361% 05/15/38		01/25/2024	JP Morgan		494,827	498,880	481,419	494,411	0	743	0	743	0	495,154	0	(327)	(327)	3,939	05/15/2038
55293A-AA-5	MHC COMMERCIAL MORTGAGE TRUST SERIES 2021-MHC2 CLASS A 144A 5.361% 05/15/38		01/15/2024	Paydown		172,161	172,161	166,135	170,618	0	1,542	0	1,542	0	172,161	0	0	0	938	05/15/2038
55903V-BA-0	WARNERMEDIA HOLDINGS INC SERIES WI 3.755% 03/15/27		02/16/2024	Bank of New York		1,903,831	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(96,169)	(96,169)	32,543	03/15/2027
57643L-GZ-3	MASTR ASSET BACKED SECURITIES SERIES 2005-WMC1 CLASS M4 5.398% 03/25/35		01/25/2024	Paydown		2,506	2,506	2,508	2,508	0	(2)	0	(2)	0	2,506	0	0	0	16	03/25/2035
57645R-AA-9	MASTR ADJUSTABLE RATE MORTGA SERIES 2007-HF1 CLASS A1 5.182% 05/25/37		12/26/2024	Paydown		197,689	197,689	104,555	104,555	0	93,134	0	93,134	0	197,689	0	0	0	2,664	05/25/2037
59524Q-AA-3	MID ATLANTIC INTERSTATE SERIES 144A 4.100% 05/15/28		08/13/2024	JP Morgan		295,681	300,000	335,985	322,304	0	(3,027)	0	(3,027)	0	319,277	0	(23,597)	(23,597)	9,191	05/15/2028
59801M-AL-2	MIDOCEAN CREDIT CLO SERIES 2018-8A CLASS A1R 144A 6.440% 02/20/31		08/15/2024	Morgan Stanley		1,016,691	1,015,168	1,015,168	1,015,168	0	0	0	0	0	1,015,168	0	1,523	1,523	50,626	02/20/2031
59801M-AL-2	MIDOCEAN CREDIT CLO SERIES 2018-8A CLASS A1R 144A 6.440% 02/20/31		05/20/2024	Paydown		368,169	368,169	368,169	368,169	0	0	0	0	0	368,169	0	0	0	11,025	02/20/2031
61747Y-FD-2	MORGAN STANLEY 5.164% 04/20/29		02/20/2024	Various		2,987,934	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(12,066)	(12,066)	52,286	04/20/2029
62432H-AJ-9	MOUNTAIN VIEW CLO SERIES 2017-1A CLASS AR 144A 5.999% 10/16/29		01/29/2024	Morgan Stanley		331,958	331,352	331,352	331,352	0	0	0	0	0	331,352	0	606	606	6,632	10/16/2029
62432H-AJ-9	MOUNTAIN VIEW CLO SERIES 2017-1A CLASS AR 144A 5.999% 10/16/29		01/16/2024	Paydown		54,952	54,952	54,952	54,952	0	0	0	0	0	54,952	0	0	0	947	10/16/2029
64130P-AC-7	NEUBERGER BERMAN CLO LTD SERIES 2018-28A CLASS A2 144A 6.179% 04/20/30		09/19/2024	Paydown		233,333	233,333	233,333	233,333	0	0	0	0	0	233,333	0	0	0	14,987	04/20/2030
67117P-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM3 CLASS A1 144A 5.949% 02/25/63		08/12/2024	Morgan Stanley		6,867,942	6,842,017	6,842,017	6,838,135	0	(1,789)	0	(1,789)	0	6,836,347	0	31,596	31,596	284,908	02/25/2063
67117P-AA-1	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM3 CLASS A1 144A 5.949% 02/25/63		08/01/2024	Paydown		1,013,010	1,013,010	1,013,009	1,012,435	0	575	0	575	0	1,013,010	0	0	0	22,862	02/25/2063
67117X-AA-4	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM7 CLASS A1 144A 6.844% 04/25/63		08/12/2024	JP Morgan		2,555,439	2,515,737	2,515,699	2,514,735	0	(1,309)	0	(1,309)	0	2,513,426	0	42,013	42,013	120,524	04/25/2063
67117X-AA-4	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM7 CLASS A1 144A 6.844% 04/25/63		08/01/2024	Paydown		395,332	395,332	395,325	395,174	0	158	0	158	0	395,332	0	0	0	10,800	04/25/2063
67118C-AA-9	ONSLOW BAY FINANCIAL LLC SERIES 2023-NQM8 CLASS A1 144A 7.045% 09/25/63		12/01/2024	Paydown		569,715	569,715	569,705	569,490	0	225	0	225	0	569,715	0	0	0	25,567	09/25/2063
67571E-AB-3	OCTANE RECEIVABLES TRUST SERIES 2022-1A CLASS A2 144A 4.180% 03/20/28		04/16/2024	Goldman Sachs & Co		320,110	322,733	322,702	322,707	0	3	0	3	0	322,710	0	(2,599)	(2,599)	4,422	03/20/2028
67571E-AB-3	OCTANE RECEIVABLES TRUST SERIES 2022-1A CLASS A2 144A 4.180% 03/20/28		03/20/2024	Paydown		82,427	82,427	82,420	82,421	0	6	0	6	0	82,427	0	0	0	573	03/20/2028
68233J-CR-3	ONCOR ELECTRIC DELIVERY SERIES 144A 5.650% 11/15/33		01/22/2024	Tax Free Exchange		299,478	300,000	299,478	299,483	0	(5)	0	(5)	0	299,478	0	0	0	3,296	11/15/2033
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD SERIES 2021-3A CLASS A1 144A 5.679% 07/20/29		04/25/2024	Bank of America		2,645,800	2,641,653	2,641,653	2,641,653	0	0	0	0	0	2,641,653	0	4,147	4,147	90,558	07/20/2029
69702B-AA-9	PALMER SQUARE LOAN FUNDING LTD SERIES 2021-3A CLASS A1 144A 5.679% 07/20/29		04/22/2024	Paydown		1,541,440	1,541,440	1,541,440	1,541,440	0	0	0	0	0	1,541,440	0	0	0	42,935	07/20/2029
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD SERIES 2021-4A CLASS A1 144A 5.709% 10/15/29		04/25/2024	Bank of America		926,203	924,751	924,751	924,751	0	0	0	0	0	924,751	0	1,452	1,452	32,295	10/15/2029
69702H-AA-6	PALMER SQUARE LOAN FUNDING LTD SERIES 2021-4A CLASS A1 144A 5.709% 10/15/29		04/15/2024	Paydown		395,660	395,660	395,660	395,660	0	0	0	0	0	395,660	0	0	0	10,347	10/15/2029

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
74390K-AK-4	PRESTON RIDGE PARTNERS MORTGA SERIES 2023-NQM2 CLASS A1 144A 6.250% 08/25/68		12/01/2024	Paydown		463,710	463,710	456,576	456,743	0	6,967	0	6,967	0	463,710	0	0	0	19,062	08/25/2068
771196-CH-3	ROCHE HOLDINGS INC SERIES 144A 5.593% 11/13/33		08/12/2024	NORTHERN TRUST COMPANY		3,319,742	3,100,000	3,100,000	3,100,000	0	0	0	0	0	3,100,000	0	219,742	219,742	130,037	11/13/2033
78486B-AA-2	STARWOOD COMMERCIAL MORTGAG SERIES 2021-FL2 CLASS A 144A 5.712% 04/18/38		12/16/2024	Paydown		696,399	696,399	696,399	696,399	0	0	0	0	0	696,399	0	0	0	29,220	04/18/2038
785592-AU-0	SABINE PASS LIQUEFACTION SERIES WI 4.200% 03/15/28		02/20/2024	Bony/Barclays Capital Inc		1,935,540	2,000,000	2,291,980	2,167,175	0	(6,171)	0	(6,171)	0	2,161,004	0	(225,464)	(225,464)	36,633	03/15/2028
80282K-AP-1	SANTANDER HOLDINGS USA SERIES WI 4.400% 07/13/27		06/18/2024	Various		2,098,542	2,170,000	2,473,263	2,334,316	0	(22,880)	0	(22,880)	0	2,311,437	0	(212,895)	(212,895)	89,380	07/13/2027
81378A-AA-9	SECURITIZED ASSET BACKED RECEI SERIES 2007-NC1 CLASS A1 144A 4.713% 12/25/36		12/26/2024	Paydown		204,959	204,959	196,889	198,450	0	6,509	0	6,509	0	204,959	0	0	0	4,005	12/25/2036
883556-DB-5	THERMO FISHER SCIENTIFIC 5.200% 01/31/34		08/12/2024	NORTHERN TRUST COMPANY		2,600,081	2,500,000	2,496,150	2,496,150	0	518	0	518	0	2,496,668	0	103,413	103,413	89,917	01/31/2034
89231X-AA-9	TOYOTA AUTO LOAN EXTENDED SERIES 2019-1A CLASS A 144A 2.560% 11/25/31		04/24/2024	Pershing		99,746	100,000	99,966	99,989	0	1	0	1	0	99,990	0	(244)	(244)	860	11/25/2031
92539T-AA-1	VERUS SECURITIZATION TRUST SERIES 2023-4 CLASS A1 144A 5.811% 05/25/68		08/12/2024	Morgan Stanley		1,493,537	1,489,290	1,489,267	1,488,615	0	339	0	339	0	1,488,954	0	4,583	4,583	60,580	05/25/2068
92539T-AA-1	VERUS SECURITIZATION TRUST SERIES 2023-4 CLASS A1 144A 5.811% 05/25/68		08/01/2024	Paydown		281,491	281,491	281,486	281,363	0	128	0	128	0	281,491	0	0	0	5,872	05/25/2068
92911U-AJ-7	VOYA CLO LTD SERIES 2016-2A CLASS A1R 144A 6.029% 07/19/28		10/21/2024	Paydown		117,112	117,112	117,112	117,112	0	0	0	0	0	117,112	0	0	0	4,694	07/19/2028
94950G-AL-1	WELLFLEET CLO LTD SERIES 2017-1A CLASS A1RR 144A 5.769% 04/20/29		04/22/2024	Paydown		222,414	222,414	222,414	222,414	0	0	0	0	0	222,414	0	0	0	4,932	04/20/2029
95000U-2G-7	WELLS FARGO & COMPANY MTN SERIES MTN 2.879% 10/30/30		08/15/2024	NORTHERN TRUST COMPANY		455,630	500,000	538,735	526,358	0	(2,687)	0	(2,687)	0	523,670	0	(68,040)	(68,040)	11,436	10/30/2030
958667-AF-4	WESTERN MIDSTREAM OPERAT 6.350% 01/15/29		08/15/2024	NORTHERN TRUST COMPANY		420,193	400,000	399,144	399,144	0	83	0	83	0	399,227	0	20,967	20,967	22,366	01/15/2029
960386-AM-2	WABTEC 4.700% 09/15/28		02/16/2024	Bank of New York		1,950,097	2,000,000	2,378,310	2,235,074	0	(15,199)	0	(15,199)	0	2,219,875	0	(269,778)	(269,778)	40,733	09/15/2028
WHLNSN-94-8	CITY OF SALINAS 041 4.020% 09/01/32		09/01/2024	Redemption 100.0000		350,000	350,000	333,155	333,768	0	299	0	299	0	334,066	0	15,934	15,934	(33,632)	09/01/2032
02364W-BH-7	AMERICA MOVIL SAB DE CV 3.625% 04/22/29	D	10/17/2024	JP Morgan		318,455	333,000	330,762	331,711	0	178	0	178	0	331,888	0	(13,434)	(13,434)	11,937	04/22/2029
05571A-AQ-8	BPCE SA SERIES 144A 6.612% 10/19/27	D	02/16/2024	Bank of New York		817,056	800,000	793,560	793,842	0	199	0	199	0	794,041	0	23,015	23,015	17,926	10/19/2027
06738E-BD-6	BARCLAYS PLC 4.972% 05/16/29	D	08/15/2024	NORTHERN TRUST COMPANY		900,639	900,000	932,576	924,207	0	(3,192)	0	(3,192)	0	921,016	0	(20,377)	(20,377)	33,561	05/16/2029
09659W-2M-5	BNP PARIBAS SERIES 144A 1.904% 09/30/28	D	08/15/2024	NORTHERN TRUST COMPANY		366,074	400,000	345,282	351,458	0	10,053	0	10,053	0	361,511	0	4,563	4,563	6,685	09/30/2028
09659X-2M-3	BNP PARIBAS SERIES REGS 1.904% 09/30/28	D	08/15/2024	NORTHERN TRUST COMPANY		549,193	600,000	517,923	527,187	0	15,079	0	15,079	0	542,266	0	6,926	6,926	10,028	09/30/2028
225401-AC-2	UBS GROUP AG SERIES 144A 4.282% 01/09/28	D	08/15/2024	NORTHERN TRUST COMPANY		294,008	300,000	322,539	310,041	0	(2,002)	0	(2,002)	0	308,039	0	(14,031)	(14,031)	14,166	01/09/2028
225401-AF-5	UBS GROUP AG SERIES 144A 3.869% 01/12/29	D	08/15/2024	NORTHERN TRUST COMPANY		966,274	1,000,000	1,126,470	1,075,160	0	(11,283)	0	(11,283)	0	1,063,877	0	(97,603)	(97,603)	42,344	01/12/2029
251526-CP-2	DEUTSCHE BANK NY 2.311% 11/16/27	D	02/16/2024	Bank of New York		1,634,532	1,800,000	1,799,800	1,799,868	0	5	0	5	0	1,799,872	0	(165,340)	(165,340)	10,977	11/16/2027
50202K-AA-4	LADDER CAPITAL COMMERCIAL MOR SERIES 2021-FL2 CLASS A 144A 6.347% 12/13/38	D	12/16/2024	Paydown		2,320,117	2,320,425	2,320,425	2,320,425	0	(308)	0	(308)	0	2,320,117	0	0	0	104,688	12/13/2038
539439-AQ-2	LLOYDS BANKING GROUP PLC 3.574% 11/07/28	D	08/13/2024	JP Morgan		385,668	400,000	410,144	405,174	0	(791)	0	(791)	0	404,383	0	(18,715)	(18,715)	11,000	11/07/2028
63861V-AE-7	NATIONWIDE BLDG SOCIETY SERIES 144A 3.960% 07/18/30	D	08/15/2024	NORTHERN TRUST COMPANY		286,950	300,000	315,879	309,653	0	(1,002)	0	(1,002)	0	308,651	0	(21,701)	(21,701)	12,804	07/18/2030
80281L-AG-0	SANTANDER UK GROUP HLDGS 3.823% 11/03/28	D	08/15/2024	NORTHERN TRUST COMPANY		483,286	500,000	462,148	466,231	0	3,888	0	3,888	0	470,119	0	13,167	13,167	15,027	11/03/2028
853254-BS-8	STANDARD CHARTERED PLC SERIES 144A 4.644% 04/01/31	D	08/15/2024	Morgan Stanley		2,933,670	3,000,000	3,584,190	3,410,337	0	(38,457)	0	(38,457)	0	3,371,880	0	(438,210)	(438,210)	121,905	04/01/2031
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						109,246,426	111,472,536	112,786,335	111,919,597	0	163,696	0	163,696	0	112,083,294	0	(2,836,866)	(2,836,866)	2,911,568	XXX
2509999997. Total - Bonds - Part 4						297,614,036	300,203,486	330,125,647	316,772,001	0	(1,268,312)	0	(1,268,312)	0	315,503,685	0	(17,815,239)	(17,815,239)	8,167,428	XXX
2509999998. Total - Bonds - Part 5						43,070,527	44,883,239	42,231,600	0	0	26,319	0	26,319	0	42,257,922	0	812,605	812,605	1,280,880	XXX
2509999999. Total - Bonds						340,684,563	345,086,725	372,357,247	316,772,001	0	(1,241,993)	0	(1,241,993)	0	357,761,607	0	(17,002,634)	(17,002,634)	9,448,308	XXX
4509999997. Total - Preferred Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
4509999998. Total - Preferred Stocks - Part 5							XXX		0											XXX
4509999999. Total - Preferred Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
5989999997. Total - Common Stocks - Part 4						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5989999998. Total - Common Stocks - Part 5							XXX		0											XXX
5989999999. Total - Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
5999999999. Total - Preferred and Common Stocks						0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
6009999999 - Totals						340,684,563	XXX	372,357,247	316,772,001	0	(1,241,993)	0	(1,241,993)	0	357,761,607	0	(17,002,634)	(17,002,634)	9,448,308	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 Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
3132DS-BZ-4	FHLMC POOL SD4556 4.000% 01/01/54		01/10/2024	Morgan Stanley	08/09/2024	BONY/TORONTO DOMINION	2,401,995	2,246,335	2,264,631	2,247,606	0	1,271	0	1,271	0	0	17,025	17,025	58,982	2,936
3132DS-BZ-4	FHLMC POOL SD4556 4.000% 01/01/54		01/10/2024	Morgan Stanley	08/01/2024	Paydown	90,752	84,870	90,752	90,752	0	5,881	0	5,881	0	0	0	0	1,297	111
3132DW-HY-2	FHLMC POOL SD8347 4.500% 08/01/53		01/30/2024	Goldman Sachs & Co	08/09/2024	Paribas	1,624,669	1,561,396	1,571,296	1,561,845	0	449	0	449	0	0	9,451	9,451	38,789	0
3132DW-HY-2	FHLMC POOL SD8347 4.500% 08/01/53		01/30/2024	Goldman Sachs & Co	08/01/2024	Paydown	32,246	30,990	32,246	32,246	0	1,256	0	1,256	0	0	0	0	453	0
3137HB-CD-4	FREDDIE MAC MULTIFAMILY SERIES 2023-ML20 CLASS AUS 4.412% 08/25/40		03/25/2024	NORTHERN TRUST COMPANY	12/01/2024	Paydown	4,956	4,910	4,956	4,956	0	46	0	46	0	0	0	0	95	17
3140MS-LX-1	FNMA POOL BW1241 4.000% 10/01/52		01/26/2024	Goldman Sachs & Co	08/09/2024	BONY/TORONTO DOMINION	2,450,235	2,279,772	2,310,112	2,280,978	0	1,206	0	1,206	0	0	29,134	29,134	60,167	7,895
3140MS-LX-1	FNMA POOL BW1241 4.000% 10/01/52		01/26/2024	Goldman Sachs & Co	08/01/2024	Paydown	76,383	71,069	76,383	76,383	0	5,314	0	5,314	0	0	0	0	1,066	246
31418E-U7-3	FNMA POOL MA5105 4.500% 08/01/53		01/25/2024	Goldman Sachs & Co	08/09/2024	Paribas	7,147,088	6,835,799	6,912,295	6,838,223	0	2,424	0	2,424	0	0	74,072	74,072	197,438	25,015
31418E-U7-3	FNMA POOL MA5105 4.500% 08/01/53		01/25/2024	Goldman Sachs & Co	08/01/2024	Paydown	195,348	186,839	195,348	195,348	0	8,508	0	8,508	0	0	0	0	3,170	684
31418F-EA-1	FNMA POOL MA5528 4.000% 11/01/54		10/17/2024	Morgan Stanley	12/01/2024	Paydown	42,140	39,671	42,140	42,140	0	2,469	0	2,469	0	0	0	0	226	80
783186-TP-4	RUTGERS NJ ST UNIV SERIES P 3.915% 05/01/19		01/04/2024	State Street	08/14/2024	J P Morgan	5,400,000	3,933,981	4,062,258	3,934,613	0	632	0	632	0	0	127,645	127,645	166,779	39,346
91412G-HA-6	UNI OF CALIFORNIA CA REVENUES 4.858% 05/15/12		01/04/2024	State Street	08/13/2024	J P Morgan	4,000,000	3,704,160	3,711,880	3,704,518	0	358	0	358	0	0	7,362	7,362	145,200	28,608
914455-UJ-7	UNIV OF MICHIGAN MI SERIES A 4.454% 04/01/22		01/04/2024	State Street	08/13/2024	Pershing	2,000,000	1,754,320	1,757,680	1,754,514	0	194	0	194	0	0	3,166	3,166	77,450	24,002
0909999999. Subtotal - Bonds - U.S. Special Revenues							25,465,812	22,734,112	23,031,977	22,764,122	0	30,008	0	30,008	0	0	267,855	267,855	751,112	128,940
03027X-CH-1	AMERICAN TOWER CORP 5.450% 02/15/34		04/25/2024	Morgan Stanley	08/13/2024	Bank of New York	1,900,000	1,836,863	1,959,357	1,838,343	0	1,480	0	1,480	0	0	121,014	121,014	45,159	14,957
341081-GU-5	FLORIDA POWER & LIGHT CO 5.300% 06/15/34		05/28/2024	Citigroup Global Markets	08/13/2024	Citibank	2,700,000	2,690,793	2,809,337	2,690,937	0	144	0	144	0	0	118,400	118,400	28,223	0
38141G-A5-3	GOLDMAN SACHS GROUP INC 6.561% 10/24/34		01/09/2024	Citigroup Global Markets	08/12/2024	NORTHERN TRUST COMPANY	3,800,000	4,128,852	4,198,926	4,113,890	0	(14,962)	0	(14,962)	0	0	85,036	85,036	200,147	53,326
46647P-EH-5	JPMORGAN CHASE & CO 5.766% 04/22/35		04/25/2024	Various	08/12/2024	NORTHERN TRUST COMPANY	2,500,000	2,497,560	2,639,374	2,497,625	0	65	0	65	0	0	141,749	141,749	44,446	2,242
61747Y-EL-5	MORGAN STANLEY 2.943% 01/21/33		02/01/2024	Bank of New York	08/12/2024	NORTHERN TRUST COMPANY	1,600,000	1,373,478	1,397,504	1,384,182	0	10,704	0	10,704	0	0	13,322	13,322	26,422	1,831
64952W-FE-8	NEW YORK LIFE GLOBAL FDG SERIES 144A 5.000% 01/09/34		01/04/2024	Goldman Sachs & Co	08/13/2024	Various	4,500,000	4,499,640	4,564,886	4,499,657	0	17	0	17	0	0	65,229	65,229	134,375	0
83100A-AA-0	SLAM LLC SERIES 2024-1A CLASS A 144A 5.335% 09/15/49		09/17/2024	Mitsubishi Securities	12/15/2024	Paydown	17,427	17,426	17,427	17,427	0	0	0	0	0	0	0	0	155	0
303901-BM-3	FAIRFAX FINL HLDGS LTD SERIES 144A 6.000% 12/07/33	A	06/18/2024	Bank of America	09/24/2024	Tax Free Exchange	2,000,000	2,053,940	2,052,797	2,052,797	0	(1,143)	0	(1,143)	0	0	0	0	38,000	5,667
303901-BP-6	FAIRFAX FINL HLDGS LTD SERIES 144A 6.350% 03/22/54	A	03/19/2024	Bank of America	09/24/2024	Tax Free Exchange	400,000	398,936	398,942	398,942	0	6	0	6	0	0	0	0	12,841	0
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							19,417,427	19,497,488	20,038,550	19,493,800	0	(3,689)	0	(3,689)	0	0	544,750	544,750	529,768	78,023
2509999998. Total - Bonds							44,883,239	42,231,600	43,070,527	42,257,922	0	26,319	0	26,319	0	0	812,605	812,605	1,280,880	206,963
4509999998. Total - Preferred Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5989999998. Total - Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
5999999999. Total - Preferred and Common Stocks								0	0	0	0	0	0	0	0	0	0	0	0	0
6009999999 - Totals								42,231,600	43,070,527	42,257,922	0	26,319	0	26,319	0	0	812,605	812,605	1,280,880	206,963

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds				0	0	XXX
0309999999. Total - All Other Government Bonds				0	0	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds				0	0	XXX
0709999999. Total - U.S. Political Subdivisions Bonds				0	0	XXX
0909999999. Total - U.S. Special Revenues Bonds				0	0	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				0	0	XXX
1309999999. Total - Hybrid Securities				0	0	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds				0	0	XXX
1909999999. Subtotal - Unaffiliated Bank Loans				0	0	XXX
2419999999. Total - Issuer Obligations				0	0	XXX
2429999999. Total - Residential Mortgage-Backed Securities				0	0	XXX
2439999999. Total - Commercial Mortgage-Backed Securities				0	0	XXX
2449999999. Total - Other Loan-Backed and Structured Securities				0	0	XXX
2459999999. Total - SVO Identified Funds				0	0	XXX
2469999999. Total - Affiliated Bank Loans				0	0	XXX
2479999999. Total - Unaffiliated Bank Loans				0	0	XXX
2489999999. Total - Unaffiliated Certificates of Deposit				0	0	XXX
2509999999. Total Bonds				0	0	XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)				0	0	XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds				0	0	XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts				0	0	XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds				0	0	XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates				0	0	XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - Preferred and Common Stocks				0	0	XXX
000000-00-0	BOFA SECURITIES, INC		1.E	831,608	831,608	04/02/2025
000000-00-0	BOFA SECURITIES, INC		1.E	85,733	85,733	04/02/2025
000000-00-0	BOFA SECURITIES, INC		1.E	857,327	857,327	04/02/2025
000000-00-0	PERSHING LLC		1.E	285,776	285,776	05/05/2025
000000-00-0	PERSHING LLC		1.E	228,621	228,621	05/05/2025
9509999999. Subtotal - Short-Term Invested Assets (Schedule DA, Part 1 type)				2,289,064	2,289,064	XXX
000000-00-0	BANK OF NOVA SCOTIA TORONTO			57,155	57,155	01/08/2025
000000-00-0	MACQUARIE BANK LTD			85,738	85,733	02/13/2025
000000-00-0	CIC LONDON			106,821	106,114	05/12/2025
000000-00-0	CREDIT INDUSTRIAL ET COMMERCIAL			28,578	28,578	01/03/2025
000000-00-0	FIRST ABU DHABI BANK USA NV			165,750	165,750	01/02/2025
000000-00-0	LHT N.Y.			45,724	45,724	01/02/2025
000000-00-0	MIZUHO BANK LIMITED LONDON			28,006	28,006	01/02/2025
000000-00-0	Mitsubishi UFJ Trust & Bank Co			114,351	114,310	01/27/2025
000000-00-0	Mitsubishi UFJ Trust & Bank Co			51,289	50,615	01/24/2025
000000-00-0	NATIONAL AUSTRALIA BANK LONDON			85,777	85,733	05/21/2025
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD, LDN			79,467	79,036	02/25/2025
000000-00-0	NATL BANK CANADA			228,621	228,621	01/07/2025
000000-00-0	RABOBANK LONDON			91,548	91,448	07/03/2025
000000-00-0	RABOBANK LONDON			85,830	85,733	07/30/2025
000000-00-0	RABOBANK LONDON			57,143	57,155	08/12/2025
000000-00-0	BANK OF AMERICA NA			34,293	34,293	01/03/2025
000000-00-0	BANK OF AMERICA NA			34,296	34,293	01/03/2025
000000-00-0	BANK OF MONTREAL CHICAGO			28,580	28,578	03/12/2025
000000-00-0	BANK OF MONTREAL CHICAGO			57,164	57,155	08/07/2025
000000-00-0	BANK OF MONTREAL CHICAGO			85,754	85,733	11/06/2025
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			114,308	114,310	02/06/2025
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			57,155	57,155	03/19/2025
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			114,343	114,310	05/02/2025
000000-00-0	BANK OF NOVA SCOTIA HOUSTON			57,154	57,155	11/06/2025
000000-00-0	BARCLAYS NEW YORK			57,159	57,171	02/10/2025
000000-00-0	CIBC NY			171,490	171,465	09/23/2025
000000-00-0	CIBC NY			45,726	45,724	01/09/2025
000000-00-0	COMMONWEALTH BANK AUS, NEW YORK			114,354	114,310	04/10/2025
000000-00-0	CREDIT AGRICOLE CIB, NY			22,858	22,862	05/01/2025
000000-00-0	CIC NY			85,726	85,733	03/11/2025
000000-00-0	CIC NY			28,573	28,578	04/28/2025
000000-00-0	ROYAL BANK OF CANADA NY			57,181	57,155	04/22/2025
000000-00-0	ROYAL BANK OF CANADA NY			125,785	125,741	05/08/2025
000000-00-0	ROYAL BANK OF CANADA NY			85,773	85,733	08/15/2025
000000-00-0	SKANDI NY			57,162	57,155	02/06/2025
000000-00-0	STANDARD CHARTERED NY			57,155	57,161	01/23/2025
000000-00-0	SUMITOMO MITSUI TRUST BANK LTD,NY			114,291	114,310	03/11/2025
000000-00-0	SVENSKA NY			85,745	85,733	02/06/2025
000000-00-0	SVENSKA NY			57,185	57,155	05/15/2025
000000-00-0	TORONTO DOMINION NY			57,165	57,155	08/12/2025
000000-00-0	TORONTO DOMINION NY			228,619	228,621	01/08/2025
000000-00-0	TORONTO DOMINION NY			114,308	114,310	05/09/2025
000000-00-0	WESTPAC BKG CORP, NEW YORK			85,777	85,733	04/28/2025
9609999999. Subtotal - Cash (Schedule E Part 1 type)				3,546,877	3,544,498	XXX
	CF SECURED LLC		1.A	291,491	291,491	01/02/2025
	NATWEST MARKETS SECURITIES INC		1.E	142,888	142,888	01/02/2025
	NATWEST MARKETS SECURITIES INC		1.E	205,299	205,299	01/02/2025
	NOMURA SECURITIES INTERNATIONAL INC		1.A	28,578	28,578	01/02/2025
	RBC CAPITAL MARKETS LLC		1.D	171,465	171,465	01/02/2025
	BOFA SECURITIES, INC		1.E	400,086	400,086	02/04/2025
	BOFA SECURITIES, INC		1.E	285,776	285,776	02/04/2025
	DEUTSCHE BANK SECURITIES INC.		1.E	171,465	171,465	02/04/2025
	ROYAL BANK CANADA TORONTO		1.D	428,664	428,664	02/04/2025
	ROYAL BANK CANADA TORONTO		1.D	314,353	314,353	02/04/2025
	ROYAL BANK CANADA TORONTO		1.D	142,888	142,888	02/04/2025
	ROYAL BANK CANADA TORONTO		1.D	285,776	285,776	02/04/2025
	ROYAL BANK CANADA TORONTO		1.D	314,353	314,353	02/04/2025
	TD PRIME SERVICES LLC		1.A	228,621	228,621	02/04/2025

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
	TD PRIME SERVICES LLC		1.A	131,457	131,457	02/04/2025
	UNITED OF OMAHA LIFE INSURANCE		1.E	171,465	171,465	01/30/2025
	UNITED OF OMAHA LIFE INSURANCE		1.E	17,147	17,147	01/30/2025
	VIRTU AMERICAS LLC		1.A	57,155	57,155	01/07/2025
018616-74-8	ALLIANCE BERNSTEIN GOVT FD		1.A	50,868	50,868	01/02/2025
09248U-70-0	TFDXX LEX BLACKROCK FED FUND		1.A	423,175	423,175	01/02/2025
261908-10-7	DREYFUS TREASURY & AGENCY LEX		1.A	314,353	314,353	01/02/2025
31607A-70-3	FIDELITY INST GOVT LEX		1.A	571,552	571,552	01/02/2025
31607A-70-3	FIDELITY INSTITUITONAL GOVT		1.A	17,147	17,147	01/02/2025
316175-10-8	FIGXX FID INST GOVT LEX		1.A	123,689	123,689	01/02/2025
38141W-27-3	Goldman Sachs Fin Square Govt Fd		1.A	200,043	200,043	01/02/2025
44330V-48-0	HSBC US GOVT FUND LEX		1.A	28,406	28,406	01/02/2025
52470G-79-1	WESTERN ASST GOV FD		1.A	28,578	28,578	01/02/2025
61747C-70-7	MS GOVT US		1.A	28,578	28,578	01/02/2025
61747C-70-7	MS GOVT US LEX		1.A	200,043	200,043	01/02/2025
825252-88-5	INVESCO GOVT AND AGCY LEX		1.A	324,591	324,591	01/02/2025
857492-70-6	STATE STREET INST US GOVT FUND		1.A	142,888	142,888	01/02/2025
949921-12-6	ALLSPRING GOVT FUND LEX		1.A	136,572	136,573	01/02/2025
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				6,379,410	6,379,411	XXX
9999999999 - Totals				12,215,351	12,212,973	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (636,075) Book/Adjusted Carrying Value $ (627,455)
2. Average balance for the year Fair Value $ 13,113,759 Book/Adjusted Carrying Value $ 13,108,643
3.

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

3A 1A ...$ 3,327,784 1B ..$ 0 1C ..$ 0 1D ..$ 1,657,500 1E ..$ 3,683,191 1F ..$ 0 1G ..$ 0
3B 2A ...$ 0 2B ..$ 0 2C ..$ 0
3C 3A ...$ 0 3B ..$ 0 3C ..$ 0
3D 4A ...$ 0 4B ..$ 0 4C ..$ 0
3E 5A ...$ 0 5B ..$ 0 5C ..$ 0
3F 6 .....$ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Bank of America	101 S. Tryon Street, 19th Floor, Charlotte, NC 28255		0.000	0	0	(21,114,825)	XXX
JP Morgan Chase	4 New York Plaza, 13th Floor, New York, NY 10004		0.000	0	0	1,835,842	XXX
0199998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - open depositories		XXX	XXX				XXX
0199999. Totals - Open Depositories		XXX	XXX	0	0	(19,278,983)	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX	0	0	0	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	(19,278,983)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	0	0	(19,278,983)	XXX

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

1.	January	(21,108,681)	4.	April	(17,700,483)	7.	July	(19,565,303)	10.	October	(10,809,511)
2.	February	(13,281,925)	5.	May	(12,761,880)	8.	August	(5,896,012)	11.	November	(16,381,803)
3.	March	(12,719,994)	6.	June	(11,927,173)	9.	September	(2,160,564)	12.	December	(19,278,983)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	US TREASURY BOND REPURCHASE AGREEMENT		12/31/2024	4.580	01/02/2025	2,600,000	331	0
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						2,600,000	331	0
0109999999. Total - U.S. Government Bonds						2,600,000	331	0
0309999999. Total - All Other Government Bonds						0	0	0
0509999999. Total - U.S. States, Territories and Possessions Bonds						0	0	0
0709999999. Total - U.S. Political Subdivisions Bonds						0	0	0
0909999999. Total - U.S. Special Revenues Bonds						0	0	0
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						0	0	0
1309999999. Total - Hybrid Securities						0	0	0
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						0	0	0
1909999999. Subtotal - Unaffiliated Bank Loans						0	0	0
2419999999. Total - Issuer Obligations						2,600,000	331	0
2429999999. Total - Residential Mortgage-Backed Securities						0	0	0
2439999999. Total - Commercial Mortgage-Backed Securities						0	0	0
2449999999. Total - Other Loan-Backed and Structured Securities						0	0	0
2459999999. Total - SVO Identified Funds						0	0	0
2469999999. Total - Affiliated Bank Loans						0	0	0
2479999999. Total - Unaffiliated Bank Loans						0	0	0
2509999999. Total Bonds						2,600,000	331	0
38145C-75-2	GOLDMAN SACHS FIN SQUARE FED F CASH MANAGEMENT SHARES	SD	12/16/2024	0.000		3,477,080	0	2,789
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						3,477,080	0	2,789
8609999999 - Total Cash Equivalents						6,077,080	331	2,789

1.

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

1A 1A ...$ 2,600,000 1B ..$ 0 1C ..$ 0 1D ..$ 0 1E ..$ 0 1F ..$ 0 1G ..$ 0

1B 2A ...$ 0 2B ..$ 0 2C ..$ 0

1C 3A ...$ 0 3B ..$ 0 3C ..$ 0

1D 4A ...$ 0 4B ..$ 0 4C ..$ 0

1E 5A ...$ 0 5B ..$ 0 5C ..$ 0

1F 6 .....$ 0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusted Carrying Value	Fair Value	Book/Adjusted Carrying Value	Fair Value
1. Alabama AL						
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	0	Multiple Purpose	330,082,353	326,961,227		
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. Subtotal	XXX	XXX	330,082,353	326,961,227	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 through 5803 plus 5898)(Line 58 above)	XXX	XXX	0	0	0	0