Data Classification: Confidential

ANNUAL STATEMENT

OF THE

STATE COMPENSATION INSURANCE FUND

OF

CALIFORNIA

IN THE STATE OF CALIFORNIA

TO THE

INSURANCE COMMISSIONER

OF THE

STATE OF CALIFORNIA

AS OF

DECEMBER 31, 2023

2023

PROPERTY AND CASUALTY

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

FOR THE YEAR ENDED DECEMBER 31, 2023

OF THE CONDITION AND AFFAIRS OF THE

STATE COMPENSATION INSURANCE FUND

NAIC Group Code 0000 (Current) 0000 (Prior) NAIC Company Code 35076 Employer's ID Number 94-3231751

Organized under the Laws of California, State of Domicile or Port of Entry CA

Country of Domicile United States of America

Incorporated/Organized 01/01/1914 Commenced Business 01/01/1914

Statutory Home Office 2860 Gateway Oaks Drive, Sacramento, CA, US 95833
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office 5890 Owens Drive 3rd Floor, Bldg C
(Street and Number)
Pleasanton, CA, US 94588, 415-263-5400
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address 5890 Owens Drive 3rd Floor, Bldg C, Pleasanton, CA, US 94588
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 5890 Owens Drive 3rd Floor, Bldg C
(Street and Number)
Pleasanton, CA, US 94588, 415-263-5821
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.statefundca.com

Statutory Statement Contact Liberty S. Viray, 415-263-5821
(Name) (Area Code) (Telephone Number)
lsviray@scif.com, 415-263-5825
(E-mail Address) (FAX Number)

OFFICERS

President & CEO Vernon L. Steiner

Chief Risk Officer Kenneth R. Van Laar

Chief Financial Officer Peter A. Guastamachio

Chief Claims Operations Officer Stephen Hunckler

OTHER

Richard J. Law, Chief Operating Officer
Marjorie Hutchings, Chief Information Officer
Margie Lariviere, General Counsel & Corporate Secretary
Stephanie K. Chan, Chief Investment Officer
Dante Robinson, Chief of Internal Affairs
Andreas Acker, Executive VP & Chief Admin Officer

DIRECTORS OR TRUSTEES

David M. Lanier	Angela D. Tate	Daniel M. Curtin
Arthur H. Pulaski	Regina V. Evans	Michael J. Machado
Thomas E. Rankin	William M. Zachry	Richard J. Guggenhime
Alexis A. Podesta	Angie S. Wei	Katrina S. Hagen

State of California
County of Sacramento SS

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

/s/ Vernon L. Steiner February 22, 2024
Vernon L. Steiner
President & Chief Executive Officer

/s/ Peter A. Guastamachio February 22, 2024
Peter A. Guastamachio
Chief Financial Officer

Subscribed and sworn to before me this
_____ day of _____

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.....

ASSETS

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
1.	Bonds (Schedule D)	19,265,328,635		19,265,328,635	18,713,821,804
2.	Stocks (Schedule D):				
	2.1 Preferred stocks	38,223,162		38,223,162	
	2.2 Common stocks	667,258,240		667,258,240	808,821,547
3.	Mortgage loans on real estate (Schedule B):				
	3.1 First liens				
	3.2 Other than first liens				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	246,878,451		246,878,451	253,834,022
	4.2 Properties held for the production of income (less $ ..... encumbrances)	33,898,627		33,898,627	34,514,589
	4.3 Properties held for sale (less $ ..... encumbrances)	463,856		463,856	710,488
5.	Cash ($ 5,794,662 , Schedule E - Part 1), cash equivalents ($ 6,989,787 , Schedule E - Part 2) and short-term investments ($ ..... , Schedule DA)	12,784,449		12,784,449	240,976,058
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives (Schedule DB)				
8.	Other invested assets (Schedule BA)	81,306,259		81,306,259	4,495,835
9.	Receivable for securities	10,677		10,677	290,808
10.	Securities lending reinvested collateral assets (Schedule DL)				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	20,346,152,356		20,346,152,356	20,057,465,151
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	134,660,287		134,660,287	123,263,583
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	134,710,301	62,887,728	71,822,573	59,692,902
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 70,068,671 earned but unbilled premiums)	70,068,671	7,006,886	63,061,785	63,449,440
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	3,880,430		3,880,430	3,279,328
	16.2 Funds held by or deposited with reinsured companies	600,000		600,000	600,000
	16.3 Other amounts receivable under reinsurance contracts				
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset				
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	3,580,578	701,599	2,878,979	5,325,553
21.	Furniture and equipment, including health care delivery assets ($ .....)	46,561,874	46,561,874		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates				
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	158,639,571	16,595,394	142,044,177	143,108,171
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	20,898,854,068	133,753,481	20,765,100,587	20,456,184,128
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	20,898,854,068	133,753,481	20,765,100,587	20,456,184,128
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)				
2501.	Due from Adjusting Contracts	71,915,640		71,915,640	76,418,130
2502.	Surcharges	66,439,104		66,439,104	64,564,160
2503.	Premium Tax Credit	3,689,433		3,689,433	2,125,881
2598.	Summary of remaining write-ins for Line 25 from overflow page	16,595,394	16,595,394		
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	158,639,571	16,595,394	142,044,177	143,108,171

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	8,889,406,131	9,326,872,777
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)		
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	1,915,924,369	2,158,945,067
4.	Commissions payable, contingent commissions and other similar charges	43,993,635	43,680,300
5.	Other expenses (excluding taxes, licenses and fees)	107,553,410	139,609,117
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	8,159,052	8,273,433
7.1	Current federal and foreign income taxes (including $ ..... on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 827,653,198 and interest thereon $ 7,438,828	835,092,026	369,672,782
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of $ ..... and including warranty reserves of $ ..... and accrued accident and health experience rating refunds including $ ..... for medical loss ratio rebate per the Public Health Service Act)	46,732,784	45,608,060
10.	Advance premium	1,339,613	497,463
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	152,117,375	102,724,630
12.	Ceded reinsurance premiums payable (net of ceding commissions)		1,296,886
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 20)		
14.	Amounts withheld or retained by company for account of others	109,272,479	95,399,675
15.	Remittances and items not allocated	25,492,000	19,364,778
16.	Provision for reinsurance (including $ ..... certified) (Schedule F, Part 3, Column 78)	4,352,438	4,914,881
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		
21.	Payable for securities		119,588,242
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ ..... and interest thereon $		
25.	Aggregate write-ins for liabilities	1,444,195,973	1,379,736,628
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	13,583,631,285	13,816,184,719
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	13,583,631,285	13,816,184,719
29.	Aggregate write-ins for special surplus funds	467,044,382	579,539,576
30.	Common capital stock		
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	6,714,424,919	6,060,459,833
36.	Less treasury stock, at cost:		
	36.1 ..... shares common (value included in Line 30 $ .....)		
	36.2 ..... shares preferred (value included in Line 31 $ .....)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	7,181,469,302	6,639,999,409
38.	TOTALS (Page 2, Line 28, Col. 3)	20,765,100,587	20,456,184,128
	DETAILS OF WRITE-INS		
2501.	Retroactive Reinsurance Reserve Ceded	(179,591,973)	(215,164,082)
2502.	Self-Insurance Reserve (CONTSF)	98,042,490	101,374,919
2503.	Surcharges	1,600,267	19,588,271
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,524,145,189	1,473,937,520
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	1,444,195,973	1,379,736,628
2901.	Special Surplus Fund from Retroactive Reinsurance	179,591,973	215,164,082
2902.	Special Surplus Fund for Pension and Other Postemployment Benefit	287,452,410	364,375,494
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	467,044,382	579,539,576
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	1,140,256,275	1,174,780,223
	DEDUCTIONS:		
2.	Losses incurred (Part 2, Line 35, Column 7)	430,123,469	841,719,198
3.	Loss adjustment expenses incurred (Part 3, Line 25, Column 1)	72,203,796	296,185,999
4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)	452,816,227	442,572,811
5.	Aggregate write-ins for underwriting deductions		(5,100,000)
6.	Total underwriting deductions (Lines 2 through 5)	955,143,492	1,575,378,008
7.	Net income of protected cells		
8.	Net underwriting gain (loss) (Line 1 minus Line 6 plus Line 7)	185,112,783	(400,597,785)
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	556,178,907	506,121,253
10.	Net realized capital gains (losses) less capital gains tax of $ ..... (Exhibit of Capital Gains (Losses))	14,147,157	61,995,619
11.	Net investment gain (loss) (Lines 9 + 10)	570,326,064	568,116,872
	OTHER INCOME		
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered $ ..... 7,352,467 amount charged off $ ..... 139,733,097)	(132,380,630)	13,830,827
13.	Finance and service charges not included in premiums		
14.	Aggregate write-ins for miscellaneous income	61,751	130,680
15.	Total other income (Lines 12 through 14)	(132,318,879)	13,961,507
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	623,119,968	181,480,594
17.	Dividends to policyholders	94,959,642	101,216,483
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	528,160,326	80,264,110
19.	Federal and foreign income taxes incurred		
20.	Net income (Line 18 minus Line 19)(to Line 22)	528,160,326	80,264,110
	CAPITAL AND SURPLUS ACCOUNT		
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	6,639,999,409	6,507,336,293
22.	Net income (from Line 20)	528,160,326	80,264,110
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of $	24,881,417	(150,779,485)
25.	Change in net unrealized foreign exchange capital gain (loss)		
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)	103,568,708	(67,169,354)
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)	562,444	653,585
29.	Change in surplus notes		
30.	Surplus (contributed to) withdrawn from protected cells		
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend)		
	33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	(115,703,001)	269,694,259
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	541,469,893	132,663,116
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	7,181,469,302	6,639,999,409
	DETAILS OF WRITE-INS		
0501.	Premium Defeciency Reserve Expense		(5,100,000)
0502.			
0503.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		(5,100,000)
1401.	Other Miscellaneous Income	61,751	130,680
1402.			
1403.			
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	61,751	130,680
3701.	Change in Special Surplus for Unfunded Pension and Unfunded Other Postemployment Benefit	(115,703,001)	269,694,259
3702.			
3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(115,703,001)	269,694,259

CASH FLOW

		1 Current Year	2 Prior Year
	Cash from Operations		
1.	Premiums collected net of reinsurance	1,095,691,436	1,125,467,757
2.	Net investment income	570,544,516	549,838,489
3.	Miscellaneous income	7,414,218	14,583,455
4.	Total (Lines 1 through 3)	1,673,650,170	1,689,889,701
5.	Benefit and loss related payments	868,190,539	941,769,558
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts		
7.	Commissions, expenses paid and aggregate write-ins for deductions	795,508,796	732,724,413
8.	Dividends paid to policyholders	45,566,897	70,243,178
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)		
10.	Total (Lines 5 through 9)	1,709,266,232	1,744,737,149
11.	Net cash from operations (Line 4 minus Line 10)	(35,616,062)	(54,847,448)
	Cash from Investments		
12.	Proceeds from investments sold, matured or repaid:		
	12.1 Bonds	1,853,070,635	2,400,575,793
	12.2 Stocks	295,397,614	559,533,852
	12.3 Mortgage loans		
	12.4 Real estate	471,338	
	12.5 Other invested assets	6,385,413	444,036
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	12,578	
	12.7 Miscellaneous proceeds	280,130	54,488,254
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,155,617,708	3,015,041,935
13.	Cost of investments acquired (long-term only):		
	13.1 Bonds	2,426,703,161	2,641,105,173
	13.2 Stocks	162,074,412	306,730,535
	13.3 Mortgage loans		
	13.4 Real estate	624,706	2,928,192
	13.5 Other invested assets	69,252,442	5,156,939
	13.6 Miscellaneous applications	119,588,242	(119,588,242)
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,778,242,963	2,836,332,597
14.	Net increase/(decrease) in contract loans and premium notes		
15.	Net cash from investments (Line 12.8 minus Line 13.7 minus Line 14)	(622,625,255)	178,709,338
	Cash from Financing and Miscellaneous Sources		
16.	Cash provided (applied):		
	16.1 Surplus notes, capital notes		
	16.2 Capital and paid in surplus, less treasury stock		
	16.3 Borrowed funds	465,419,245	59,116,241
	16.4 Net deposits on deposit-type contracts and other insurance liabilities		
	16.5 Dividends to stockholders		
	16.6 Other cash provided (applied)	(35,369,536)	(83,454,451)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 to 16.4 minus Line 16.5 plus Line 16.6)	430,049,709	(24,338,209)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(228,191,608)	99,523,681
19.	Cash, cash equivalents and short-term investments:		
	19.1 Beginning of year	240,976,058	141,452,377
	19.2 End of period (Line 18 plus Line 19.1)	12,784,449	240,976,058

Note: Supplemental disclosures of cash flow information for non-cash transactions:

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1. Fire				
2.1 Allied lines				
2.2 Multiple peril crop				
2.3 Federal flood				
2.4 Private crop				
2.5 Private flood				
3. Farmowners multiple peril				
4. Homeowners multiple peril				
5.1 Commercial multiple peril (non-liability portion)				
5.2 Commercial multiple peril (liability portion)				
6. Mortgage guaranty				
8. Ocean marine				
9. Inland marine				
10. Financial guaranty				
11.1 Medical professional liability - occurrence				
11.2 Medical professional liability - claims-made				
12. Earthquake				
13.1 Comprehensive (hospital and medical) individual				
13.2 Comprehensive (hospital and medical) group				
14. Credit accident and health (group and individual)				
15.1 Vision only				
15.2 Dental only				
15.3 Disability income				
15.4 Medicare supplement				
15.5 Medicaid Title XIX				
15.6 Medicare Title XVIII				
15.7 Long-term care				
15.8 Federal employees health benefits plan				
15.9 Other health				
16. Workers' compensation	1,141,811,726	(24,891,338)	(23,335,887)	1,140,256,275
17.1 Other liability - occurrence				
17.2 Other liability - claims-made				
17.3 Excess workers' compensation				
18.1 Products liability - occurrence				
18.2 Products liability - claims-made				
19.1 Private passenger auto no-fault (personal injury protection)				
19.2 Other private passenger auto liability				
19.3 Commercial auto no-fault (personal injury protection)				
19.4 Other commercial auto liability				
21.1 Private passenger auto physical damage				
21.2 Commercial auto physical damage				
22. Aircraft (all perils)				
23. Fidelity				
24. Surety				
26. Burglary and theft				
27. Boiler and machinery				
28. Credit				
29. International				
30. Warranty				
31. Reinsurance - nonproportional assumed property				
32. Reinsurance - nonproportional assumed liability				
33. Reinsurance - nonproportional assumed financial lines				
34. Aggregate write-ins for other lines of business				
35. TOTALS	1,141,811,726	(24,891,338)	(23,335,887)	1,140,256,275
DETAILS OF WRITE-INS				
3401.				
3402.				
3403.				
3498. Summary of remaining write-ins for Line 34 from overflow page				
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)				

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

Line of Business	1 Amount Unearned (Running One Year or Less from Date of Policy) (a)	2 Amount Unearned (Running More Than One Year from Date of Policy) (a)	3 Earned But Unbilled Premium	4 Reserve for Rate Credits and Retrospective Adjustments Based on Experience	5 Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4
1. Fire					
2.1 Allied lines					
2.2 Multiple peril crop					
2.3 Federal flood					
2.4 Private crop					
2.5 Private flood					
3. Farmowners multiple peril					
4. Homeowners multiple peril					
5.1 Commercial multiple peril (non-liability portion)					
5.2 Commercial multiple peril (liability portion)					
6. Mortgage guaranty					
8. Ocean marine					
9. Inland marine					
10. Financial guaranty					
11.1 Medical professional liability - occurrence					
11.2 Medical professional liability - claims-made					
12. Earthquake					
13.1 Comprehensive (hospital and medical) individual					
13.2 Comprehensive (hospital and medical) group					
14. Credit accident and health (group and individual)					
15.1 Vision only					
15.2 Dental only					
15.3 Disability income					
15.4 Medicare supplement					
15.5 Medicaid Title XIX					
15.6 Medicare Title XVIII					
15.7 Long-term care					
15.8 Federal employees health benefits plan					
15.9 Other health					
16. Workers' compensation	46,732,784		(70,068,671)		(23,335,887)
17.1 Other liability - occurrence					
17.2 Other liability - claims-made					
17.3 Excess workers' compensation					
18.1 Products liability - occurrence					
18.2 Products liability - claims-made					
19.1 Private passenger auto no-fault (personal injury protection)					
19.2 Other private passenger auto liability					
19.3 Commercial auto no-fault (personal injury protection)					
19.4 Other commercial auto liability					
21.1 Private passenger auto physical damage					
21.2 Commercial auto physical damage					
22. Aircraft (all perils)					
23. Fidelity					
24. Surety					
26. Burglary and theft					
27. Boiler and machinery					
28. Credit					
29. International					
30. Warranty					
31. Reinsurance - nonproportional assumed property					
32. Reinsurance - nonproportional assumed liability					
33. Reinsurance - nonproportional assumed financial lines					
34. Aggregate write-ins for other lines of business					
35. TOTALS	46,732,784		(70,068,671)		(23,335,887)
36. Accrued retrospective premiums based on experience					
37. Earned but unbilled premiums					70,068,671
38. Balance (Sum of Line 35 through 37)					46,732,784
DETAILS OF WRITE-INS					
3401.					
3402.					
3403.					
3498. Summary of remaining write-ins for Line 34 from overflow page					
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)					

(a) State here basis of computation used in each case Daily Pro-rata

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

Line of Business	1 Direct Business (a)	Reinsurance Assumed 2 From Affiliates	Reinsurance Assumed 3 From Non-Affiliates	Reinsurance Ceded 4 To Affiliates	Reinsurance Ceded 5 To Non-Affiliates	6 Net Premiums Written Cols. 1+2+3-4-5
1. Fire						
2.1 Allied lines						
2.2 Multiple peril crop						
2.3 Federal flood						
2.4 Private crop						
2.5 Private flood						
3. Farmowners multiple peril						
4. Homeowners multiple peril						
5.1 Commercial multiple peril (non-liability portion)						
5.2 Commercial multiple peril (liability portion)						
6. Mortgage guaranty						
8. Ocean marine						
9. Inland marine						
10. Financial guaranty						
11.1 Medical professional liability - occurrence						
11.2 Medical professional liability - claims-made						
12. Earthquake						
13.1 Comprehensive (hospital and medical) individual						
13.2 Comprehensive (hospital and medical) group						
14. Credit accident and health (group and individual)						
15.1 Vision only						
15.2 Dental only						
15.3 Disability income						
15.4 Medicare supplement						
15.5 Medicaid Title XIX						
15.6 Medicare Title XVIII						
15.7 Long-term care						
15.8 Federal employees health benefits plan						
15.9 Other health						
16. Workers' compensation	1,140,750,936		1,060,790			1,141,811,726
17.1 Other liability - occurrence						
17.2 Other liability - claims-made						
17.3 Excess workers' compensation						
18.1 Products liability - occurrence						
18.2 Products liability - claims-made						
19.1 Private passenger auto no-fault (personal injury protection)						
19.2 Other private passenger auto liability						
19.3 Commercial auto no-fault (personal injury protection)						
19.4 Other commercial auto liability						
21.1 Private passenger auto physical damage						
21.2 Commercial auto physical damage						
22. Aircraft (all perils)						
23. Fidelity						
24. Surety						
26. Burglary and theft						
27. Boiler and machinery						
28. Credit						
29. International						
30. Warranty						
31. Reinsurance - nonproportional assumed property	XXX					
32. Reinsurance - nonproportional assumed liability	XXX					
33. Reinsurance - nonproportional assumed financial lines	XXX					
34. Aggregate write-ins for other lines of business						
35. TOTALS	1,140,750,936		1,060,790			1,141,811,726
DETAILS OF WRITE-INS						
3401.						
3402.						
3403.						
3498. Summary of remaining write-ins for Line 34 from overflow page						
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)						

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Yes [X] No [ ]

If yes: 1. The amount of such installment premiums $ 892,013,467

2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis $ 969,198,309

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

Line of Business	Losses Paid Less Salvage 1 Direct Business	2 Reinsurance Assumed	3 Reinsurance Recovered	4 Net Payments (Cols. 1 + 2 -3)	5 Net Losses Unpaid Current Year (Part 2A , Col. 8)	6 Net Losses Unpaid Prior Year	7 Losses Incurred Current Year (Cols. 4 + 5 - 6)	8 Percentage of Losses Incurred (Col. 7, Part 2) to Premiums Earned (Col. 4, Part 1)
1. Fire								
2.1 Allied lines								
2.2 Multiple peril crop								
2.3 Federal flood								
2.4 Private crop								
2.5 Private flood								
3. Farmowners multiple peril								
4. Homeowners multiple peril								
5.1 Commercial multiple peril (non-liability portion)								
5.2 Commercial multiple peril (liability portion)								
6. Mortgage guaranty								
8. Ocean marine								
9. Inland marine								
10. Financial guaranty								
11.1 Medical professional liability - occurrence								
11.2 Medical professional liability - claims-made								
12. Earthquake								
13.1 Comprehensive (hospital and medical) individual								
13.2 Comprehensive (hospital and medical) group								
14. Credit accident and health (group and individual)								
15.1 Vision only								
15.2 Dental only								
15.3 Disability income								
15.4 Medicare supplement								
15.5 Medicaid Title XIX								
15.6 Medicare Title XVIII								
15.7 Long-term care								
15.8 Federal employees health benefits plan								
15.9 Other health								
16. Workers' compensation	870,557,673	1,125,797	4,186,496	867,496,975	8,886,664,751	9,322,647,257	431,514,469	37.8
17.1 Other liability - occurrence								
17.2 Other liability - claims-made								
17.3 Excess workers' compensation	93,141			93,141	2,741,380	4,225,521	(1,391,000)	
18.1 Products liability - occurrence								
18.2 Products liability - claims-made								
19.1 Private passenger auto no-fault (personal injury protection)								
19.2 Other private passenger auto liability								
19.3 Commercial auto no-fault (personal injury protection)								
19.4 Other commercial auto liability								
21.1 Private passenger auto physical damage								
21.2 Commercial auto physical damage								
22. Aircraft (all perils)								
23. Fidelity								
24. Surety								
26. Burglary and theft								
27. Boiler and machinery								
28. Credit								
29. International								
30. Warranty								
31. Reinsurance - nonproportional assumed property	XXX							
32. Reinsurance - nonproportional assumed liability	XXX							
33. Reinsurance - nonproportional assumed financial lines	XXX							
34. Aggregate write-ins for other lines of business								
35. TOTALS	870,650,814	1,125,797	4,186,496	867,590,116	8,889,406,131	9,326,872,777	430,123,469	37.7
DETAILS OF WRITE-INS								
3401.								
3402.								
3403.								
3498. Summary of remaining write-ins for Line 34 from overflow page								
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)								

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2A - UNPAID LOSSES AND LOSS ADJUSTMENT EXPENSES

Line of Business	Reported Losses				Incurred But Not Reported			8	9
	1	2	3	4	5	6	7		
	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1. Fire									
2.1 Allied lines									
2.2 Multiple peril crop									
2.3 Federal flood									
2.4 Private crop									
2.5 Private flood									
3. Farmowners multiple peril									
4. Homeowners multiple peril									
5.1 Commercial multiple peril (non-liability portion)									
5.2 Commercial multiple peril (liability portion)									
6. Mortgage guaranty									
8. Ocean marine									
9. Inland marine									
10. Financial guaranty									
11.1 Medical professional liability - occurrence									
11.2 Medical professional liability - claims-made									
12. Earthquake									
13.1 Comprehensive (hospital and medical) individual								(a)	
13.2 Comprehensive (hospital and medical) group								(a)	
14. Credit accident and health (group and individual)									
15.1 Vision only								(a)	
15.2 Dental only								(a)	
15.3 Disability income								(a)	
15.4 Medicare supplement								(a)	
15.5 Medicaid Title XIX								(a)	
15.6 Medicare Title XVIII								(a)	
15.7 Long-term care								(a)	
15.8 Federal employees health benefits plan								(a)	
15.9 Other health								(a)	
16. Workers' compensation	3,323,585,779		22,232,914	3,301,352,865	5,585,311,887			8,886,664,751	1,915,838,255
17.1 Other liability - occurrence									
17.2 Other liability - claims-made									
17.3 Excess workers' compensation	2,124,853			2,124,853	616,527			2,741,380	86,114
18.1 Products liability - occurrence									
18.2 Products liability - claims-made									
19.1 Private passenger auto no-fault (personal injury protection)									
19.2 Other private passenger auto liability									
19.3 Commercial auto no-fault (personal injury protection)									
19.4 Other commercial auto liability									
21.1 Private passenger auto physical damage									
21.2 Commercial auto physical damage									
22. Aircraft (all perils)									
23. Fidelity									
24. Surety									
26. Burglary and theft									
27. Boiler and machinery									
28. Credit									
29. International									
30. Warranty									
31. Reinsurance - nonproportional assumed property	XXX				XXX				
32. Reinsurance - nonproportional assumed liability	XXX				XXX				
33. Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34. Aggregate write-ins for other lines of business									
35. TOTALS	3,325,710,632		22,232,914	3,303,477,718	5,585,928,413			8,889,406,131	1,915,924,369
DETAILS OF WRITE-INS									
3401.									
3402.									
3403.									
3498. Summary of remaining write-ins for Line 34 from overflow page									
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)									

(a) Including $ ..... for present value of life indemnity claims reported in Lines 13 and 15.

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
1.	Claim adjustment services:				
	1.1 Direct	(23,223,500)			(23,223,500)
	1.2 Reinsurance assumed	244,429			244,429
	1.3 Reinsurance ceded	(28,183)			(28,183)
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	(22,950,888)			(22,950,888)
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		110,506,300		110,506,300
	2.2 Reinsurance assumed, excluding contingent		222,340		222,340
	2.3 Reinsurance ceded, excluding contingent				
	2.4 Contingent - direct		7,807,620		7,807,620
	2.5 Contingent - reinsurance assumed				
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		118,536,260		118,536,260
3.	Allowances to managers and agents		919,057		919,057
4.	Advertising		462,451		462,451
5.	Boards, bureaus and associations		2,222,686		2,222,686
6.	Surveys and underwriting reports		385,976		385,976
7.	Audit of assureds' records		1,552,235		1,552,235
8.	Salary and related items:				
	8.1 Salaries	190,713,899	197,485,551	21,387,990	409,587,440
	8.2 Payroll taxes	10,813,312	11,108,861	1,197,718	23,119,891
9.	Employee relations and welfare	83,446,353	75,135,144	4,966,218	163,547,715
10.	Insurance	705,053	953,516	174,618	1,833,187
11.	Directors' fees	374,844	506,940	92,836	974,620
12.	Travel and travel items	480,998	1,331,325	96,049	1,908,372
13.	Rent and rent items	5,896,050	6,946,391	28,238,909	41,081,350
14.	Equipment	19,062,559	40,981,285	6,904,024	66,947,868
15.	Cost or depreciation of EDP equipment and software	1,101,505	2,965,500	541,602	4,608,607
16.	Printing and stationery	1,683,357	2,002,975	403,890	4,090,222
17.	Postage, telephone and telegraph, exchange and express	3,488,042	10,663,464	1,064,176	15,215,682
18.	Legal and auditing	3,470,093	10,663,304	9,022,799	23,156,196
19.	Totals (Lines 3 to 18)	321,236,065	366,286,661	74,090,829	761,613,555
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association credits of $		22,645,671		22,645,671
	20.2 Insurance department licenses and fees		487,139		487,139
	20.3 Gross guaranty association assessments				
	20.4 All other (excluding federal and foreign income and real estate)	2,399,396	2,950,882	594,251	5,944,529
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)	2,399,396	26,083,692	594,251	29,077,339
21.	Real estate expenses			14,286,406	14,286,406
22.	Real estate taxes			2,691,397	2,691,397
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	(228,480,777)	(58,090,386)	(14,339,854)	(300,911,018)
25.	Total expenses incurred	72,203,796	452,816,227	77,323,028	(a) 602,343,051
26.	Less unpaid expenses - current year	1,915,924,369	141,873,074	17,833,024	2,075,630,467
27.	Add unpaid expenses - prior year	2,158,945,067	170,317,810	21,245,040	2,350,507,917
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	315,224,494	481,260,963	80,735,044	877,220,501
	DETAILS OF WRITE-INS				
2401.	Group Admin. Fees		168,188		168,188
2402.	IT Consultant	15,980,229	45,437,092	4,660,313	66,077,634
2403.	Medical Consultant	656,386			656,386
2498.	Summary of remaining write-ins for Line 24 from overflow page	(245,117,392)	(103,695,666)	(19,000,168)	(367,813,225)
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	(228,480,777)	(58,090,386)	(14,339,854)	(300,911,018)

(a) Includes management fees of $ ..... to affiliates and $ 8,893,345 to non-affiliates.

EXHIBIT OF NET INVESTMENT INCOME

		1 Collected During Year	2 Earned During Year
1.	U.S. Government bonds	(a) 14,256,351	14,885,448
1.1	Bonds exempt from U.S. tax	(a) 564,561	528,865
1.2	Other bonds (unaffiliated)	(a) 579,442,415	589,667,751
1.3	Bonds of affiliates	(a)	
2.1	Preferred stocks (unaffiliated)	(b) 46,038	410,585
2.11	Preferred stocks of affiliates	(b)	
2.2	Common stocks (unaffiliated)	15,492,666	15,605,288
2.21	Common stocks of affiliates		
3.	Mortgage loans	(c)	
4.	Real estate	(d) 31,865,353	31,831,518
5	Contract loans		
6	Cash, cash equivalents and short-term investments	(e) 1,376,876	6,517,103
7	Derivative instruments	(f)	
8.	Other invested assets	1,771,551	1,771,551
9.	Aggregate write-ins for investment income		
10.	Total gross investment income	644,815,812	661,218,108
11.	Investment expenses		(g) 76,728,777
12.	Investment taxes, licenses and fees, excluding federal income taxes		(g) 594,251
13.	Interest expense		(h) 19,519,934
14.	Depreciation on real estate and other invested assets		(i) 8,196,239
15.	Aggregate write-ins for deductions from investment income		
16.	Total deductions (Lines 11 through 15)		105,039,201
17.	Net investment income (Line 10 minus Line 16)		556,178,907
	DETAILS OF WRITE-INS		
0901.			
0902.			
0903.			
0998.	Summary of remaining write-ins for Line 9 from overflow page		
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)		
1501.			
1502.			
1503.			
1598.	Summary of remaining write-ins for Line 15 from overflow page		
1599.	Totals (Lines 1501 thru 1503 plus 1598) (Line 15, above)		

(a) Includes $ 17,171,054 accrual of discount less $ 34,164,166 amortization of premium and less $ 10,380,054 paid for accrued interest on purchases.

(b) Includes $ 2,578 accrual of discount less $ amortization of premium and less $ paid for accrued dividends on purchases.

(c) Includes $ accrual of discount less $ amortization of premium and less $ paid for accrued interest on purchases.

(d) Includes $ 27,230,651 for company's occupancy of its own buildings; and excludes $ interest on encumbrances.

(e) Includes $ 495,743 accrual of discount less $ 1,274 amortization of premium and less $ 27,611 paid for accrued interest on purchases.

(f) Includes $ accrual of discount less $ amortization of premium.

(g) Includes $ investment expenses and $ investment taxes, licenses and fees, excluding federal income taxes, attributable to segregated and Separate Accounts.

(h) Includes $ interest on surplus notes and $ interest on capital notes.

(i) Includes $ 8,196,239 depreciation on real estate and $ depreciation on other invested assets.

EXHIBIT OF CAPITAL GAINS (LOSSES)

		1 Realized Gain (Loss) On Sales or Maturity	2 Other Realized Adjustments	3 Total Realized Capital Gain (Loss) (Columns 1 + 2)	4 Change in Unrealized Capital Gain (Loss)	5 Change in Unrealized Foreign Exchange Capital Gain (Loss)
1.	U.S. Government bonds	(2)		(2)		
1.1	Bonds exempt from U.S. tax					
1.2	Other bonds (unaffiliated)	(5,132,581)		(5,132,581)		
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)				669,449	
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	23,616,079	(5,691,392)	17,924,688	11,386,342	
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate	224,706		224,706		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	12,578		12,578		
7.	Derivative instruments					
8.	Other invested assets	1,117,769		1,117,769	12,825,626	
9.	Aggregate write-ins for capital gains (losses)					
10.	Total capital gains (losses)	19,838,549	(5,691,392)	14,147,157	24,881,416	
	DETAILS OF WRITE-INS					
0901.						
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)					

EXHIBIT OF NON-ADMITTED ASSETS

		1 Current Year Total Nonadmitted Assets	2 Prior Year Total Nonadmitted Assets	3 Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):			
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)			
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)			
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued			
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	62,887,728	169,084,942	106,197,214
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due	7,006,886	7,049,958	43,071
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies			
	16.3 Other amounts receivable under reinsurance contracts			
17.	Amounts receivable relating to uninsured plans			
18.1	Current federal and foreign income tax recoverable and interest thereon			
18.2	Net deferred tax asset			
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	701,599	857,583	155,984
21.	Furniture and equipment, including health care delivery assets	46,561,874	40,979,277	(5,582,597)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	16,595,394	19,350,430	2,755,035
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	133,753,481	237,322,189	103,568,708
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	133,753,481	237,322,189	103,568,708
	DETAILS OF WRITE-INS			
1101.				
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Fund Deposit Held by Others	3,770,000	4,770,000	1,000,000
2502.	Prepaid IT	12,589,603	14,397,588	1,807,985
2503.	Miscellaneous	235,791	182,841	(52,950)
2598.	Summary of remaining write-ins for Line 25 from overflow page			
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	16,595,394	19,350,430	2,755,035

NOTES TO FINANCIAL STATEMENTS

Note 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The statutory basis financial statements of State Fund have been prepared in conformity with accounting practices prescribed or permitted by the California Department of Insurance (CDI), and in accordance with the National Association of Insurance Commissioners' (NAIC) Accounting Practices and Procedures Manual, to the extent those practices and procedures do not conflict with the California Insurance Code.

There is no difference between the State Fund's net income and capital and surplus and the NAIC, Statutory Accounting Principles (SAP), and practices prescribed and permitted by the State of California as shown below:

	SSAP #	F/S Page	F/S Line #	2023	2022
NET INCOME					
(1) Company state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	$ 528,160,326	$ 80,264,110
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 528,160,326	$ 80,264,110

	SSAP #	F/S Page	F/S Line #	2023	2022
SURPLUS					
(5) Company state basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 7,181,469,302	$ 6,639,999,409
(6) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/ (decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 7,181,469,302	$ 6,639,999,409

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements in conformity with Statutory Accounting Principles permitted or prescribed by the CDI requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities, and disclosure of contingent assets and liabilities at the date of the financial statements, as well as the reported amounts of revenues and expenses during the reporting period. Actual results could differ materially from those estimates. Among the most significant estimates inherent in these statutory financial statements are the liabilities for losses and loss adjustment expenses, the liabilities for State Fund's self-insurance loss and loss adjustment expenses, and State Fund's portion of the pension and other postemployment benefits (OPEB) costs estimated by State Fund based on the current actuarial valuation prepared for the State of California, the independent actuarial valuation by outside third party for retirement actuarial consulting services, and the assessment of State Fund's liabilities from the State Controller's Office (SCO).

C. Accounting Policies

State Fund applies the "Western Accounting Method" in which direct written premium is recognized when billed to the policyholder. Insurance premiums are recognized as earned ratably over the term of the policies, that is, in proportion to the amount of insurance protection provided. The portion of the premiums that will be earned in the future is deferred and reported as unearned premiums.

State Fund offers two types of billing options to policyholders, payroll reporting and installment billing, based on estimated annual premium. Payroll reporting policies are billed at the back end of the billing cycles so the deposits are treated as deposit premium, whereas installment policies are billed at the front end of the billing cycles so the deposits are treated as deposit liability. Subsequent non-deposit premium bills for both billing options are recorded as premiums written and earned pro rata over the policy term. Unearned premiums are established to cover the unexpired portion of premiums written. State Fund records an estimate for earned but unbilled premium (EBUB) as a direct adjustment to earned premiums. Ten percent of EBUB in excess of collateral specially held and identifiable on a per policy basis is non-admitted. To the extent that amounts in excess of the 10% are not anticipated to be collected, they are written off against operations in the period that the determination is made.

NOTES TO FINANCIAL STATEMENTS

Policy acquisition costs, including premium taxes, are charged to current operations as incurred, whereas related premium income is recognized on a pro-rata basis over the periods covered by the policies.

Net investment income earned consists primarily of interest, dividend, and rent income less investment related expense. Interest is recognized on an accrual basis and dividend is recognized on an ex-dividend date basis. Rental income includes an imputed rent for the State Fund's occupancy of its own buildings.

Net realized capital gains (losses) are recognized on a specific identification basis when securities are sold, redeemed or otherwise disposed. Realized capital losses include write downs considered to be other-than-temporary impairments (OTTI). If it is determined that a decline in fair value of investment is OTTI, the cost basis of the investment shall be written down to fair value as a new cost basis and the amount of the write down shall be accounted for as a realized loss. A decline in fair value which is OTTI includes situations where the reporting entity has made a decision to sell a security at an amount below its carrying value.

Real estate investments are classified in the balance sheet as properties occupied by State Fund, properties held for the production of income and properties held for sale. Properties occupied by State Fund and properties held for the production of income are carried at depreciated cost less encumbrances. Properties held for sale are carried at the lower of depreciated cost or fair value less estimated cost to sell net of any encumbrances. Currently, there are no encumbrances. The fair values of properties held for sale are based upon quoted market prices, if available. If quoted market prices are unavailable, fair values are based upon market appraisals using valuation techniques. Fair values for these properties will be immediately determined whenever circumstances indicate that the carrying amounts may not be recoverable.

In addition, State Fund uses the following accounting policies that materially affect the assets, liabilities, capital and surplus or results of its operations:

(1) Basis of valuation of Short-Term Investments

Short-term investments and securities with remaining maturities of one year or less at the time of acquisition are principally stated at cost, which approximates fair value. Money market funds shall be valued at fair value or net asset value (NAV).

(2) Basis of valuation of Bonds

Investments in bonds are valued in accordance with the requirements of the Securities Valuation Office (SVO) of the NAIC. Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a Class 3 through 6 which are reported at the lower of amortized cost or fair value. Amortization is calculated using the scientific constant yield to worst method.

(3) Basis of valuation of Common Stocks

Investments in common stocks are stated at fair value. Federal Home Loan Bank (FHLB) shares are valued at par and not publicly traded. Fair value is determined using a pricing hierarchy starting with widely accepted pricing vendors, followed by State Fund's custodial bank, portfolio managers' independent pricing services, and other pricing services.

(4) Basis of valuation of Preferred Stocks

Perpetual preferred stocks are stated at fair value. Investment grade redeemable preferred stocks (NAIC designation 1 and 2) are stated at amortized cost. Non-investment grade redeemable preferred stocks are stated at the lower of amortized cost or fair value.

(5) Basis of valuation of Mortgage Loans

Not applicable

(6) Basis of valuation of Loan-Backed Securities

Basis of valuation of loan-backed securities are stated at amortized cost using the prospective method.

(7) Basis of valuation of Subsidiaries, Controlled and Affiliated Entities

Not applicable

NOTES TO FINANCIAL STATEMENTS

(8) Basis of valuation of Joint Ventures, Partnerships and Limited Liability Entities

Other invested assets consist of a minority ownership interest in partnerships, which are recorded at the initial costs and subsequently adjusted for additional capital contributions and distributions. Under the equity method, State Fund's shares of the partnerships' audited GAAP basis income or loss are recorded to adjust for the carrying value of the investments.

(9) Basis of valuation of Derivatives

Not applicable

(10) Premium Deficiency Reserve

State Fund considers anticipated investment income when determining the existence of a premium deficiency.

(11) Method of Establishing Loss and LAE Reserves

Management records its best estimate of losses and loss adjustment expenses. These liabilities include the estimated future cost of reported claims, the cost of claims incurred but not reported, and expenses related to investigating and settling claims. State Fund does not discount these liabilities. These liabilities are based on actuarial estimates that are subject to considerable uncertainty. Should State Fund’s losses develop in the future differently from their historical loss development or those projected by the actuarial methods, actual losses would vary, perhaps significantly, from such actuarial estimates. Any adjustments to these estimates are reflected in operations when known.

Management's estimates are based on its knowledge and experience about past and current events and circumstances and its assumptions about conditions it expects to exist in the future. Factors relevant to the estimation of loss and loss adjustment expense liabilities include the estimation of the ultimate frequency and severity of losses, the level of future medical cost inflation over long periods of time, the future legal and regulatory environment, and the amount of future expenses required to investigate and settle claims. Management's estimates are reviewed quarterly by a nationally-recognized consulting actuarial firm (the Appointed Actuary). The Appointed Actuary is retained in accordance with CDI regulatory provisions as the designee to issue a statement of actuarial opinion that is reviewed with the board of directors as required by actuarial standards of practice.

State Fund establishes full case reserves for all reported asbestos and environmental claims. Incurred but not reported (IBNR) reserves are established on the book as a whole and include a provision for development of reserves on reported losses. State Fund's aggregate reserves are established based on in-house analyses, and input from external actuaries and auditors who use a variety of reserve techniques, including paid loss development, incurred loss development, counts and averages, and historical loss ratios adjusted to current rate levels.

(12) Changes in the Capitalization Policy

State Fund has a written capitalization policy for purchases of items such as electronic data processing equipment hardware, vehicles, furniture, fixture, equipment, internally developed software, and leasehold improvements. The predefined capitalization thresholds under this policy have not changed from those of the prior year.

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

Not applicable

D. Going Concern

Based upon its evaluation of relevant conditions and events, management does not have substantial doubt about State Fund's ability to continue as a going concern.

Note 2 Accounting Changes and Corrections of Errors

Not applicable

Note 3 Business Combinations and Goodwill

Not applicable

NOTES TO FINANCIAL STATEMENTS

Note 4 Discontinued Operations

Not applicable

Note 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

Not applicable

B. Debt Restructuring

Not applicable

C. Reverse Mortgages

Not applicable

D. Loan-Backed Securities

(1) Description of Sources Used to Determine Prepayment Assumptions

The carrying values for structured securities have been determined in accordance with the guidelines provided by the NAIC. Fair value is determined using a pricing hierarchy starting with widely accepted pricing vendors, followed by State Fund's custodial Bank, portfolio managers' independent pricing services, and other pricing services.

Prepayment assumptions for loan-backed and structured securities were obtained from third-party data providers.

Loan-backed securities held in State Fund's investment portfolio are issued by government-sponsored entities such as Government National Mortgage Association (GNMA), Federal National Mortgage Association (FNMA) and Federal Home Loan Mortgage Corporation (FHLMC) that have Aaa/AA+ credit rating. GNMA has a guarantee of payment backed by the full faith and credit of the U.S. government while FNMA and FHLMC have implicit guarantee by the U.S. government.

(2) Other-than-temporary-impairment (OTTI) recognized for the period

State Fund has no loan-backed securities impaired in 2023.

(3) Security by CUSIP, with an other-than-temporary impairment

Not applicable

(4) Loan-backed securities in unrealized loss positions as of December 31, 2023, stratified based on length of time continuously in these unrealized loss positions are as follows:

a) The aggregate amount of unrealized losses:		
1. Less than 12 Months	$	6,027,421
2. 12 Months or Longer	$	583,926,772
b)The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months	$	529,198,676
2. 12 Months or Longer	$	4,473,294,818

(5) Information Investor Considered in Reaching Conclusion that Impairments are Not Other-Than Temporary

All loan-backed securities in an unrealized loss position were reviewed to determine whether other-than temporary impairments should be recognized. State Fund asserts that it has the intent and ability to hold these securities long enough to allow the cost basis of these securities to be recovered. These conclusions are supported by a detailed analysis of the underlying credit and cash of each security. Flat to slightly lower treasury rates helped to reduce the portfolio's unrealized loss position.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

NOTES TO FINANCIAL STATEMENTS

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

Not applicable

K. Low Income Housing tax Credits

Not applicable

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year			
	Current Year					6	7	8	9	Percentage	
	1	2	3	4	5					10	11
	Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Non admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown											
b. Collateral held under security lending agreements											
c. Subject to repurchase agreements											
d. Subject to reverse repurchase agreements											
e. Subject to dollar repurchase agreements											
f. Subject to dollar reverse repurchase agreements											
g. Placed under option contracts											
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock											
i. FHLB capital stock	$ 21,776,700				$ 21,776,700	$ 15,000,000	6,776,700		$ 21,776,700	0.1%	0.1%
j. On deposit with states											
k. On deposit with other regulatory bodies	59,260,660				59,260,660	59,268,673	(8,013)		59,260,660	0.3%	0.3%
l. Pledged collateral to FHLB (including assets backing funding agreements)	2,532,670,863				2,532,670,863	2,214,832,117	317,838,746		2,532,670,863	12.1%	12.2%
m. Pledged as collateral not captured in other categories											
n. Other restricted assets	600,000				600,000	600,000	0		600,000	0.0%	0.0%
o. Total Restricted Assets (Sum of a through n)	$ 2,614,308,223				$ 2,614,308,223	$ 2,289,700,790	$ 324,606,395		$ 2,614,308,223	12.5%	12.6%

k) Deposit with the Federal Reserve Bank of St. Louis, MO is to satisfy the US Department of Labor regulations relating to State Fund's issuance of U.S. Longshoremen's and Harbor (L&H) policies.

NOTES TO FINANCIAL STATEMENTS

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

Not applicable

(3) Detail of Other Restricted Assets (Contracts That Share Similar Characteristics, Such as Reinsurance and Derivatives, Are Reported in the Aggregate)

There is a deposit to a trust account for loss payments to be made by State Fund as the reinsurer on other states' coverage (OSC). OSC is available to employers headquartered in California who have at least 60 percent of their operations and employees in California, but have employees and payroll in other states as well since State Fund is authorized to write workers' compensation in California only.

(4) Collateral Received and Reflected as Assets Within the Reporting Entity's Financial Statements

Not applicable

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

Not applicable

P. Short Sales

Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Protected Cell
(1) Number of CUSIPs	1	
(2) Aggregate Amount of Investment Income	$ 16,633	

R. Reporting Entity's Share of Cash Pool by Asset Type

Not applicable

Note 6 Joint Ventures, Partnerships and Limited Liability Companies

A. Detail for those greater than 10% of Admitted Assets

There are no joint ventures, partnership and limited liability companies that are greater than 10% of admitted assets.

B. Write-downs for Impairments of Joint Ventures, Partnerships, and LLCs

Not applicable

Note 7 Investment Income

A. The bases, by category of investment income, for excluding (nonadmitting) any investment income due and accrued:

Investment income due and accrued that are over 90 days past due are non-admitted and charged to policyholders' surplus if applicable.

B. The total amount excluded:

There was no non-admitted investment income due and accrued.

NOTES TO FINANCIAL STATEMENTS

C. The gross, nonadmitted and admitted amounts for interest income due and accrued

Not applicable.

D. The aggregate deferred interest

Not applicable.

E. The cumulative amounts of paid-in-kind (PIK) interest

Not applicable.

Note 8 Derivative Instruments

Not applicable

Note 9 Income Taxes

State Fund is exempt from income taxation under the Internal Revenue Code 501 (a).

Note 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

State Fund has an agreement with the California Department of Human Resources (CalHR) to adjust the workers' compensation claims and process the payments related to those claims on behalf of state agencies. State Fund pays compensation benefits to the injured workers and medical benefits to the health providers. State Fund is reimbursed by the state agencies for compensation and medical benefits paid, and the cost of adjusting.

In 2023 and 2022, State Fund billed state agencies a total of $203,387,696 and $200,079,310 as service fees respectively based on the Master Service Agreement (MSA).

State Fund reported $71,915,640 and $76,418,130 due from State Agencies in 2023 and 2022, respectively. The deposit in the trust fund account from State Agencies has a balance of $85,261,191 and $77,122,937 as of December 31, 2023 and 2022, respectively.

Note 11 Debt

A. The debt consists of the following obligation to the State of California's General Fund:

Senate Bill (SB) No. 84 requires the State Controller to transfer up to $6,000,000,000 from the Surplus Money Investment Fund and other funds in the Pooled Money Investment Account that accrue interest to the General Fund as a cash loan, the proceeds of which would supplement the state's employer pension contributions for the 2017-18 fiscal year. As of December 31, 2023, State Fund's SB 84 principal loan balance and interest payable is $21,109,198 and $599,275, respectively. In 2023, State Fund incurred and paid interests of $1,196,900 and $1,415,507, respectively. The interest rate is the yield of the two-year constant maturity United States Treasury rate. The bill requires the principal and interest be fully repaid by June 30, 2030.

Aggregate principal amounts due over the term of the loan:

Year	Amount
2024	$ 15,686,000
2025	5,423,198
Total amount due	$ 21,109,198

B. FHLB (Federal Home Loan Bank) Agreements

(1) Nature of the FHLB Agreement

State Fund is a member of the Federal Home Loan Bank (FHLB) of San Francisco. State Fund has been approved for $2,058,278,300 total financing availability, or the maximum credit limit for advances. Through its membership, State Fund has pledged to the FHLB $2,532,670,863 in exchange for cash advances with a total borrowing capacity of $1,864,981,601. State Fund utilizes these funds for operations and investments in short and medium-term bonds, which mature less than one year and five years, respectively. The total par value on loan was $806,544,000 as of December 31, 2023.

NOTES TO FINANCIAL STATEMENTS

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 21,776,700	$21,776,700	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$ 21,776,700	$21,776,700	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,864,981,601		

2. Prior Year-end

Description	1 Total 2+3	2 General Account	3 Protected Cell Accounts
(a) Membership Stock - Class A			
(b) Membership Stock - Class B	$ 15,000,000	$15,000,000	
(c) Activity Stock			
(d) Excess Stock			
(e) Aggregate Total (a+b+c+d)	$ 15,000,000	$15,000,000	
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,270,937,167		

Under the Securities Backed Credit Program, members may borrow up to 100% of the current market value of its eligible securities pledged.

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$	$	$	$	$	$
2. Class B	$ 21,776,700	$ 21,776,700	$	$	$	$

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

Description	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Account Total Collateral Pledged (Lines 2+3)	$ 2,209,636,087	$ 2,532,670,863	$806,544,000
2. Current Year General Account Total Collateral Pledged	2,209,636,087	2,532,670,863	806,544,000
3. Current Year Protected Cell Account Total Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Total Collateral Pledged	$ 1,888,769,914	$ 2,214,832,116	$330,619,000

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

Description	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Account Maximum Collateral Pledged (Lines 2+3)	$ 2,285,803,540	$ 2,640,019,497	$535,252,000
2. Current Year General Account Maximum Collateral Pledged	2,285,803,540	2,640,019,497	535,252,000
3. Current Year Protected Cell Account Maximum Collateral Pledged			
4. Prior Year-end Total General and Protected Cell Account Maximum Collateral Pledged	$ 1,961,015,741	$ 2,277,455,266	$306,869,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

1. Current Year

Description	1 Total 2+3	2 General Account	Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	$806,544,000	$806,544,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	$806,544,000	$806,544,000		

2. Prior Year end

Description	1 Total 2+3	2 General Account	Protected Cell Account	4 Funding Agreements Reserves Established
(a) Debt	$330,619,000	$330,619,000		XXX
(b) Funding Agreements				
(c) Other				XXX
(d) Aggregate Total (a+b+c)	$330,619,000	$330,619,000		

b. Maximum Amount During Reporting Period (Current Year)

Description	1 Total 2+3	2 General Account	3 Protected Cell Account
1. Debt	$806,544,000	$806,544,000	
2. Funding Agreements			
3. Other			
4. Aggregate Total (1+2+3)	$806,544,000	$806,544,000	

c. FHLB - Prepayment Obligations

Description	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	Yes
2. Funding Agreements	No
3. Other	No

NOTES TO FINANCIAL STATEMENTS

Note 12 Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans

State Fund employees are employees of the State. Consequently, State Fund employees participate in the State pension and other postemployment benefits (OPEB) plans. State Fund is not directly liable for obligations under the plans. As a result, State Fund recognizes pension and OPEB expense attributable to its proportionate share of the State's pension and OPEB costs for the period.

The State employee pension plan is administered by the Public Employees' Retirement System of the State of California (CalPERS). State Fund pays CalPERS the estimated employers' share of its employees' retirement cost solely based on assessments computed by CalPERS and State Controllers' Office (SCO).

The State's OPEB plan provides medical, prescription drug, and dental benefits (healthcare benefits) to retired statewide employees. The authority for establishing and amending the OPEB plan lies with CalPERS, while the authority for establishing and amending the funding policy lies with the State Legislature. The State's OPEB plan is a substantive agent-multiple employer defined benefit plan.

For fiscal years beginning on and prior to July 1, 2016, the State's annual OPEB cost was calculated based on the annual required contribution (ARC) of the employer, an amount actuarially determined by the State in accordance with the parameters of GASB No. 45, Accounting and Financial Reporting by Employers for Postemployment Benefits Other Than Pensions (GASB 45). The ARC represents a level of funding that, if paid on an ongoing basis, is projected to cover the normal cost each year and amortize any unfunded actuarial accrued liabilities (or funding excess) (UAAL) over a period not to exceed 30 years.

For fiscal years beginning on July 1, 2017, the State's annual OPEB expense is calculated based on the service cost, or a.k.a normal cost, less member contributions less the expected return on assets plus an amortization of changes in the Net OPEB liability due to demographic experience, investment performance, assumption changes and plan changes in accordance with the parameters of GASB No. 75, Accounting and Financial Reporting for Postemployment Benefits Other than Pension (GASB 75). GASB 75, was effective for public employers' fiscal years beginning after June 15, 2017. The primary objective of this Statement is to improve accounting and financial reporting by state and local governments for OPEB. For defined benefit OPEB, this Statement identifies the methods and assumptions that are required to be used to project benefit payments, discount projected benefit payments to their actuarial present value, and attribute that present value to periods of employee service. The Statement details the recognition and disclosure requirements for employers with payables to defined benefit OPEB plans that are administered through trusts that meet the specified criteria. The State adopted GASB 75 on July 1, 2017.

To comply with GASB No. 68, Accounting and Financial Reporting for Pensions and GASB No. 75, CalPERS and third party actuarial firm prepared an actuarial valuation report for the State's net pension and OPEB liabilities for the State's fiscal year ended June 30, 2023 respectively (using a valuation date of June 30, 2022). The State determines the annual allocation for State Fund based upon the relationship of pensionable compensations for State Fund compared to the total State for Pension liabilities and active employee health benefit costs for State Fund compared to the total State active employee health benefit costs for OPEB liability. State Fund records its additional share (per GASB 45 for 2017 & prior and per GASB 75 effective 2018) of the annual OPEB cost and carries the accumulated balance (i.e., the allocated amount less the amount State Fund has funded to the State) as a liability. State Fund continues to pay on a "pay-as-you-go" funding policy until OPEB Prefunding took effect on July 1, 2018 for additional contributions made by both employers and employees.

State Fund continued to engage a third party for retirement actuarial consulting services to project the impact on Statutory accounting of GASB 68 and GASB 75. All actuarial methodologies, assumptions, and results as of June 30, 2022 discussed herein were provided to State Fund by the State and were followed by State Fund's external pension actuary for projection as of December 31, 2023 year-end reporting purposes.

Projected benefits for financial reporting purposes are based on the substantive plan and include the types of benefits provided at the time of each valuation and the historical pattern of sharing of benefit costs between employer and plan members to that point. The actuarial calculations reflect a long-term perspective. Actuarial valuations involve estimates of the value of reported amounts and assumptions about the probability of events far into the future. Actuarially determined amounts are subject to continual revisions as results are compared to past expectations and new estimates are made about the future. The State's UAAL for the pension and OPEB plans are based on a variety of actuarial assumptions as disclosed in the State's Annual Comprehensive Financial Report (ACFR). Separate actuarial valuations related to State Fund are not available. As a result, the portion of the State's unfunded pension and OPEB liabilities attributable to State Fund is estimated by State Fund, and will change over time.

NOTES TO FINANCIAL STATEMENTS

State Fund recognizes in the statement of income only the annual normal cost allocation from the State, as this is the Company's current year expense for the plan for the period, in accordance with statutory accounting for plans in which an insurer participates but is not directly liable. In December 2012, State Fund established a special surplus account to provide for the portion of the contingency for OPEB and pension costs that have not already been accrued as a liability, as permitted by SSAP No. 72, Surplus and Quasi-Reorganizations. The annual UAAL allocation from the State is recorded as a direct reduction to the special surplus account prior to 2019. In December 2019, State Fund reclassified its portion of OPEB and pension total liabilities based on its proportionate share provided by SCO as per compliance with GASB 68 and 75, following SSAP No. 5R, Liabilities, Contingencies and Impairment of Assets. These resulted in State Fund reducing its special surplus for OPEB and pension and increasing its corresponding liabilities.

In 2020, Management discovered that a portion of the pension contributions are for Amortization of Unfunded Liability. As a result, effective 2020 the pension contributions pertaining to the normal cost are recorded as pension expenses and the remaining amounts are applied as reduction to pension liability. State Fund incurred pension expense of $37,586,740 and $34,781,889 for the years ended December 31, 2023 and 2022, respectively.

State Fund incurred OPEB expenses of $54,385,795 and $51,416,634 in 2023 and 2022, respectively. State Fund paid retiree health benefit pro rata assessments of $35,178,253 and $38,526,181 for the years ended December 31, 2023 and 2022, respectively. In addition, State Fund also paid $10,723,360 and $10,959,717 of additional contributions for employer's OPEB Prefunding in 2023 and 2022, respectively.

In 2023, State Fund reclassified OPEB and Pension liabilities and surpluses by decreasing $76,923,084 in the total surpluses and increasing the total respective liabilities by $115,703,001, based on the State Controller's allocation report (Accounting Element) as of June 30, 2023, or current unadjusted account balance when the State Controller's report was not available. State Fund decreased its special surplus for UAAL for Pension by $295,614,915 and increased its special surplus for OPEB by $218,691,831 as projected by our third party actuary. These reclassifications are made in compliance with SSAP 5R. The liabilities for OPEB and Pension as of December 31, 2023 are $823,586,169 and $699,086,421, respectively.

In 2022, State Fund reclassified OPEB and Pension liabilities and surpluses by increasing $129,873,289 in the total surpluses and decreasing the total respective liabilities by $269,694,259, based on the State Controller's allocation report (Accounting Element) as of June 30, 2022. State Fund decreased its special surplus for UAAL for OPEB by $139,820,970 as projected by our third party actuary. These reclassifications are made in compliance with SSAP 5R. The liabilities for OPEB and Pension as of December 31, 2022 are $1,051,608,712 and $421,222,506, respectively.

Note 13 Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

A. Number of Share and Par or State Value of Each Class

Not applicable

B. Dividend Rate, Liquidation Value and Redemption Schedule of Preferred Stock Issues

Not applicable

C. Dividend Restrictions

Not applicable

D. Dates and Amounts of Dividends Paid

Not applicable

E. Profits that may be Paid as Ordinary Dividends to Stockholders

Not applicable

NOTES TO FINANCIAL STATEMENTS

F. Restrictions Placed on Unassigned Funds (Surplus)

State Fund has established a special surplus fund, as allowed but not required by SSAP 72, to provide for the contingent obligation associated with the employees' unfunded pension and OPEB costs not yet assessed by the State of California. (Refer to Note 12).

State Fund has recognized a special surplus fund resulting from a retroactive reinsurance with XL Bermuda Ltd. (Refer to Note 23F).

G. Amount of Advances to Surplus not Repaid

Not applicable

H. Amount of Stock Held for Special Purposes

Not applicable

I. Reasons for Changes in Balance of Special Surplus Funds from Prior Period

The following summarizes changes in the balances of special surplus funds:

	Retroactive Reinsurance	Unfunded Pension and OPEB
Balance at December 31, 2022	$ 215,164,082	$ 364,375,494
Transfer to unassigned surplus – LPT Recoveries	(35,572,109)	
Transfer to Pension liability		(352,209,726)
Transfer from OPEB liability		236,506,725
Transfer from unassigned surplus		38,779,917
Balance at December 31, 2023	$ 179,591,973	$ 287,452,410

J. Changes in Unassigned Funds

The portion of unassigned funds (surplus) represented by cumulative unrealized gains is $24,881,417.

K. Surplus Notes

Not applicable

L. and M. Impact and Dates of Quasi-Reorganizations

Not applicable

Note 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

Not applicable

B. Assessments

In California, all insurers writing workers' compensation, including State Fund are required by law to bill their policyholders a premium surcharge to fund assessments for the California Insurance Guarantee Association (CIGA) and the Department of Industrial Relations (DIR) to protect claimants against insurer insolvencies and administer various aspects of the workers' compensation system. Annual assessments are paid in advance, based on prior year premiums with the final assessment based on reported calendar year written premiums. State Fund generally requires the policyholders to pay an estimated surcharge at policy inception.

a. Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	$ 64,564,160
b. Decreases current period:	
Policy surcharge collected	64,899,592
Policy surcharges charged off/write off	
Policy surcharges clollected but not earned	
Policy surcharges refundable	17,988,003
c. Increases current period:	
Policy surcharges paid	84,762,540
Policy surcharges collected but not earned	
Policy surcharges collected but not remitted	
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current period	$ 66,439,104

NOTES TO FINANCIAL STATEMENTS

Under the U.S. Longshoremen's and Harbor Workers' (L&H) Compensation Act, all carriers and self- insurers writing U.S. L&H policies, including State Fund, are required to make payments into a Special Fund based on a pro-rated assessment determined by the Secretary of the U.S. Department of Labor. The Special Fund was created to protect injured employees or their survivors by providing for subsequent injuries as defined by the Act. State Fund recorded a liability of $5,000,000 and $5,500,000 included in the "other liabilities" account as of December 31, 2023 and 2022, respectively, for future assessments under the U.S. L&H Compensation Act.

C. Gain Contingencies

Not applicable

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

Not applicable

E. Product Warranties

Not applicable

F. Joint and Several Liabilities

Not applicable

G. All Other Contingencies

Lawsuits arise against State Fund in the normal course of business. Contingent liabilities arising from litigation and other matters are not considered material in relation to the financial position of State Fund.

As of December 31, 2023 and 2022, State Fund had admitted assets of $134,884,358 and $123,142,342 respectively in premiums receivable due from policyholders and agents. The potential for any additional loss is not believed to be material to the State Fund's financial position.

State Fund is contingently liable under certain structured settlement agreements.

Note 15 Leases

A. Lessee Operating Lease

(1) Lessee's Leasing Arrangements

State Fund leases certain office space, furniture, equipment and vehicles under non-cancellable operating leases. Leases for office space generally require additional payments comprising State Fund’s pro-rata share of increases in real estate taxes and building operating expenses. For the years ended December 31, 2023 and 2022, the total rental expense for office space charged to operations was $37,750,042 and $38,139,572, respectively, which included an allocation of rental value to space owned and occupied by State Fund of $27,230,651 and $25,809,703, respectively. Vehicle and other lease expenses were $163,006 and $177,278 for the years ended December 31, 2023 and 2022, respectively.

(2) Leases with Initial or Remaining Noncancelable Lease Terms in Excess of One Year

At December 31, 2023, the minimum aggregate rental commitments are as follows:

Year Ending December 31	Operating Leases
2024	$ 9,064,564
2025	8,569,023
2026	8,340,495
2027	5,572,103
2028	2,736,966
Subtotal	$ 34,283,151
Thereafter	4,468,474
Total	$ 38,751,625

(3) For Sale-Leaseback Transactions

State Fund has not entered into any sale and leaseback arrangements.

NOTES TO FINANCIAL STATEMENTS

B. Lessor Leases

(1) Operating Leases:

a. Lessor's Leasing Arrangements

State Fund owns several properties that are partially leased to unrelated parties. Real estate owned and leased is stated at costs less accumulated depreciation. State Fund is responsible for the payment of property taxes, insurance and maintenance costs related to the leased properties.

b. Cost and Carrying Amount of Property on Lease or Held for Leasing

Rental income for the year ended December 31, 2023 was $4,600,867. The portion of the carrying value and accumulated depreciation of real estate owned that are partially leased are $24,590,250 and $7,690,936, respectively.

c. Future minimum lease payment receivables under noncancelable leasing arrangements as of December 31 are as follows:

Year Ending December 31	Operating Leases
2024	$ 4,990,464
2025	5,004,672
2026	2,392,275
2027	2,386,443
2028	1,870,635
Subtotal	$ 16,644,489
Thereafter	4,079,347
Total	$ 20,723,836

d. The lease agreements contain no provision for contingent rental payments.

(2) Leveraged Leases:

Not Applicable

Note 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

Not applicable

Note 17 Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

Not applicable

Note 18 Gain or Loss to the Reporting Entity from Uninsured Plans and the Uninsured Portion of Partially Insured Plans

Not applicable

Note 19 Direct Premium Written/Produced by Managing General Agents/Third Party Administrators

Not applicable

Note 20 Fair Value Measurements

A. Inputs Used for Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at Reporting Date

State Fund categorizes its financial instruments into a three-level hierarchy based on the priority of the inputs to the valuation technique, per SSAP No.100R. The fair value hierarchy gives the highest priority to quoted prices in active markets for identical assets or liabilities (Level 1) and the lowest priority to unobservable inputs (Level 3). If the inputs used to measure fair value fall within different levels of the hierarchy, the category level is based on the lowest priority level input that is significant to the fair value measurement of the instrument in its entirety.

Level 1 – Quoted prices in active markets for identical assets or liabilities.

Level 2 – Inputs, other than quoted prices, that are observable by a marketplace participant, either directly or indirectly.

Level 3 – Unobservable inputs that are significant to the fair value measurement.

Bonds are generally stated at amortized cost, except bonds that are defined by the NAIC as Class 3 through 6. As of December 31, 2023, State Fund has NAIC Class 3 through 6 securities. These securities are carried at the lower of amortized cost or fair value. The fair value of such securities is higher than their amortized costs as of December 31, 2023. Subsidiaries, joint ventures, partnerships and limited liability corporations are accounted for under the equity method.

Common stocks, preferred stocks, and other money market mutual funds are reported at fair value. The estimated fair value is obtained from third-party and/or internal appraisals less estimated costs to sell. The table below summarizes State Fund's assets measured and reported at fair value as of December 31, 2023.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
Assets at fair value					
Cash Equivalent: Other	$ 6,989,787	$	$	$	$ 6,989,787
Preferred Stocks: Industrial and Miscellaneous		38,223,162			38,223,162
Common Stocks: Industrial and Miscellaneous	645,481,540	21,776,700			667,258,240
Total assets at fair value/NAV	$ 652,471,327	$ 59,999,862		$	$ 712,471,189

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

None

(3) Policy on Transfers Into and Out of Level 3

At the end of each reporting period, State Fund evaluates whether or not any event has occurred or circumstances have changed that would cause an instrument to be transferred into Level 3. No security was transferred into and out of level 3 during the reporting period.

(4) Inputs and Techniques Used for Level 2 and Level 3 Fair Values

The common stocks carried at fair value categorized as Level 2 are the Federal Home Loan Bank (FHLB) membership stock and are not publicly traded. They can be issued, exchanged, redeemed and repurchased only by FHLB at their stated par value of $100 per share. The perpetual preferred stocks are stated at fair value. Investment grade redeemable preferred stocks (NAIC designation 1 and 2) are stated at amortized cost.

(5) Derivative Fair Values

Not applicable

B. Other Fair Value Disclosures

Not applicable

C. Fair Values for All Financial Instruments by Levels 1, 2 and 3

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 17,590,187,792	$ 19,265,328,635	$	$ 17,590,187,792	$	$	$
Preferred Stocks	38,223,162	38,223,162		38,223,162			
Common Stocks	667,258,240	667,258,240	645,481,540	21,776,700			
Cash, Cash equivalent, Short term investment	12,784,449	12,784,449	12,784,449				

D. Not Practicable to Estimate Fair Value

Not applicable

NOTES TO FINANCIAL STATEMENTS

E. Instruments Measured at Net Asset Value (NAV)

Not applicable

Note 21 Other Items

Not applicable

Note 22 Events Subsequent

Subsequent events have been considered through February 22, 2024, the date of the issuance of these statutory financial statements. There were no events occurring subsequent to the end of the year that merited recognition or disclosure in these statements.

Note 23 Reinsurance

A. Unsecured Reinsurance Recoverables

State Fund does not have an unsecured aggregate recoverable for losses, paid and unpaid including IBNR, loss adjustment expenses and unearned premium with any individual reinsurers, authorized or unauthorized, that exceed 3% of its policyholders' surplus.

B. Reinsurance Recoverable in Dispute

State Fund does not have reinsurance recoverable in dispute for paid losses and loss adjustment expenses that exceed 5% of policyholders' surplus from an individual reinsurer or exceed 10% of policyholders' surplus in aggregate.

C. Reinsurance Assumed and Ceded

Not applicable

D. Uncollectible Reinsurance

Not applicable

E. Commutation of Ceded Reinsurance

The company has reported in its operations in the current year as a result of commutation of reinsurance with the companies listed below, amounts that are reflected as:

(1)	Losses incurred	$ 72,261
(2)	Loss adjustment expenses incurred	930
(3)	Premiums earned	
(4)	Other	

(5)

Company	Amount
Starr Indemnity & Liability Company	$ 73,191

F. Retroactive Reinsurance

In August 2002, State Fund entered into a Loss Portfolio Transfer agreement (LPT) with XL Re Ltd. and ACE Bermuda Insurance Ltd. (the Reinsurers). The retroactive reinsurance agreement reinsured losses paid after January 1, 2002 on accident years 1980 through 1998. Under the LPT, State Fund retains liability for the first $950,000,000 of aggregate subject losses. In the first reinsured layer of coverage, the Reinsurers are liable for a 90% share of the next $1,150,000,000 of subject losses. Upon exhaustion of the first layer, State Fund retains the next $200,000,000 of subject losses in excess of $2,100,000,000. Then in a second reinsured layer, the Reinsurers are liable for a 90% share of the next $300,000,000 of subject losses. The maximum amount recoverable from the Reinsurers under both reinsured layers of the treaty is 90% of $1,450,000,000.

Under the LPT, State Fund initially recorded a retroactive ceded loss reserves credit of $1,035,000,000 for a payment of $728,743,650, thus recognizing a retroactive gain of $319,756,350. The gain was recorded as special surplus for retroactive reinsurance. The special surplus arising from the transaction will be considered to be earned surplus and transferred to unassigned funds (surplus) when cash recoveries from the Reinsurers exceed the total consideration paid by State Fund for the LPT. Additionally, State Fund received $1,790,844 as interest on monies held by the Reinsurers prior to the final consummation of the LPT. This resulted in a net amount paid by State Fund of $726,952,806.

NOTES TO FINANCIAL STATEMENTS

By December 31, 2005, State Fund's carried gross loss reserves for the subject losses exceeded the upper limit of the second layer of the treaty. State Fund increased retroactive ceded reserves by an additional $270,000,000 (the $300,000,000 in the second layer less State Fund's 10% retention). As a result, State Fund recognized an additional retroactive gain of $256,500,000 ($270,000,000 net of a $13,500,000 deposit with Reinsurers for the coverage). Special surplus for retroactive reinsurance increased from $319,756,350 in 2004 to $576,256,350 at year end of 2005. The special surplus for retroactive reinsurance began to decline in 2012 as the total recovered balance exceeded LPT consideration paid.

Effective January 1, 2007, XL Re Ltd. assumed all the rights and obligations of Ace Bermuda Insurance Ltd to State Fund under the LPT through an Assumption Reinsurance and Novation Agreement.

In 2016, XL Re Ltd. completed a merger. The merged company holds the name XL Bermuda Ltd. and effective with the completion of the merger, XL Bermuda Ltd. assumed all rights and obligations of XL Re Ltd.

The original LPT contained a provision under the "Large Payment Oversight" clause, which was intended to address acceleration of payments due to settlement of claims. If the aggregate of Large Payments (defined as individual payments exceeding $10,000 intended to settle future liability) exceeds tabled values in the treaty (as specified at successive year ends), this would void coverage on claims with subsequent Large Payments unless the Reinsurers provide prior written consent for the payments, or State Fund agreed that reimbursement would be apportioned over the life expectancy of the injured employee.

The Large Payment Oversight provision was triggered in the third quarter of 2009. In order to simplify administration by all parties of this provision, State Fund and the Reinsurer amended the original LPT contract to allow the deferral of subsequent Large Payments to be done on the aggregated total for each calendar quarter, based on an agreed average life expectancy for the entire body of claim involved in the LPT.

As of December 31, 2023, cumulative subject paid losses were $2,600,588,557, which exceeded the combined upper limit of the first and second layer total coverage of $2,600,000,000, placed at 90%. After the State Fund's retention of $950,000,000 and $200,000,000 on the first layer and second layer respectively, resulted to some combined total recoverable losses of $1,305,000,000, of which $1,125,408,023 was collected from the Reinsurers. $10,230,498 was billed as current receivable and $169,361,479 was receivable not yet due from deferred large loss settlements.

(1) Retroactive Reinsurance Agreements (Loss Portfolio Transfer)

	Reported Company	
	Assumed	Ceded
a. Reserves Transferred:		
1. Initial Reserves		$ 1,035,000,000
2. Adjustments - Prior Year (s)		270,000,000
3. Adjustments - Current Year		
4. Current Total	$	$ 1,305,000,000
b. Consideration Paid or Received:		
1. Initial Consideration		$ (715,243,650)
2. Adjustments - Prior Year (s)		(13,500,000)
3. Adjustments - Current Year		
4. Current Total (1+2+3)	$	$ (728,743,650)
c. Paid Losses Reimbursed or Recovered:		
1. Prior Year (s)	$	$ 1,089,835,918
2. Current Year		35,572,109
3. Current Total (1+2)	$	$ 1,125,408,027
d. Special Surplus from Retroactive Reinsurance:		
1. Initial Surplus Gain or Loss		$ 319,756,350
2. Adjustments - Prior Year (s)		(104,592,268)
3. Adjustments - Current Year		(35,572,109)
4. Current Year Restricted Surplus		179,591,973
5. Cumulative Total Transferred to Unassigned Funds (1+2+3+4)	$	$ (396,664,377)
e. All cedents and reinsurers involved in all transactions included in summary totals above:		
98-0351953 XL Bermuda Ltd.		$ 908,335,623
Total	$	$ 908,335,623

f. Total Paid Loss/LAE Amounts Recoverable

1. Authorized Reinsurers

Not applicable

NOTES TO FINANCIAL STATEMENTS

2. Unauthorized Reinsurers			
Company	Total Paid/Loss/LAE Recoverable	Amounts Over 90 Days Overdue	Collateral Held
98-0351953 XL Bermuda Ltd.	$ 179,591,977		$ 191,555,661
Total	$ 179,591,977	$ -	$ 191,555,661

3. Certified Reinsurers

Not applicable

4. Reciprocal Jurisdiction Reinsurers

Not applicable

G. Reinsurance Accounted for as a Deposit

Not applicable

H. Disclosures for the Transfer of Property and Casualty Run-off Agreements

Not applicable

I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation

Not applicable

J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

Not applicable

K. Reinsurance Credit

Not applicable

Note 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable

Note 25 Changes in Incurred Losses and Loss Adjustment Expenses

A. Change in Incurred Losses and Loss Adjustment Expenses

Current year changes in estimates of the costs of prior year losses and loss adjustment expenses (LAE) affect the current year Statement of Income. Increases in those estimates increase current year expense and are referred to as unfavorable development or prior year reserve shortages. Decreases in those estimates decrease current year expense and are referred to as favorable development or prior year reserve redundancies. The table below shows the current year changes in estimates of the costs of prior year losses and LAE and corresponding reserve shortage or redundancy in thousands.

State Fund completed its periodic analyses of the adequacy of the loss and LAE reserves. These analyses indicated that loss and LAE reserves overall remain adequate. State Fund reduced prior year loss reserves by $448 million due to favorable development. State Fund reduced prior year LAE reserves by $200 million due to favorable development.

(In thousand)

Schedule P Lines of Business	Current Calendar Year Losses and LAE Incurred	Current Loss Year Losses and LAE incurred Schedule P Part 1	Prior Year Loss and LAE Shortage (Redundancy)	Loss and DCC shortage (Redundancy) Schedule P Part 2	AO Shortage (Redundancy)
Worker's Compensation	$502,327	$1,150,518	($648,191)	($448,191)	($200,000)

B. Information about Significant Changes in Methodologies and Assumptions

There have been no significant changes in assumptions or methodologies used in the calculation of the liability for unpaid losses and loss adjustment expenses.

NOTES TO FINANCIAL STATEMENTS

Note 26 Intercompany Pooling Arrangements

Not applicable

Note 27 Structured Settlements

A. Reserves Released Due to Purchase of Annuities

State Fund requires the insurance companies that underwrite structured settlement annuities to have an A.M. Best credit rating of A+ or better. The present value of purchased annuities as reported to State Fund by the issuers was $943,737,736 at December 31, 2023. This represents the discounted amount as the nominal amount is not currently readily availbale from the issuers. State Fund is contingenly liable for 100% of the annuities should the issuers of the annuities fail to perform under the terms of the annuities, which would require State Fund to report these obligations at the nominal value.

Loss Reserves Eliminated by Annuities	Unrecorded Loss Contingencies
$943,737,736	$943,737,736

B. Annuities insurers with balance due greater than 1% of policyholders' surplus

Not applicable

Note 28 Health Care Receivables

Not applicable

Note 29 Participating Policies

Not applicable

Note 30 Premium Deficiency Reserves

As of December 31, 2023 State Fund has no liabilities related to premium deficiency reserves. State Fund evaluates the need to record premium deficiency reserve at the end of each quarter. State Fund completed its evaluation of the premium deficiency reserves in January 2024, based on data as of December 31, 2023.

Note 31 High Deductibles

Not applicable

Note 32 Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

Not applicable

Note 33 Asbestos/Environmental Reserves

As a workers compensation carrier, State Fund has incidental exposure to asbestos and environmental claims. Given that State Fund's book is principally small to medium size business State Fund has no significant asbestos and environmental exposure aggregations.

A. The five-year roll forward of asbestos reserves, direct, assumed and net are provided below:

(1) Direct Basis:

Asbestos, Direct	2019	2020	2021	2022	2023
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$66,448,252	$63,231,283	$54,955,160	$49,674,715	$48,748,633
b. Incurred losses and loss adjustment expenses	231	(16,810,000)	0	0	(2,000,000)
c. Calendar year payments for losses and loss adjustment expenses	3,217,200	(8,533,877)	5,280,445	926,082	1,346,654
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$63,231,283	$54,955,160	$49,674,715	$48,748,633	$45,401,979

NOTES TO FINANCIAL STATEMENTS

(2) Assumed Reinsurance - None

(3) Net of Ceded Reinsurance Basis:

	2019	2020	2021	2022	2023
a. Beginning reserves (including Case, Bulk + IBNR Loss & LAE)	$65,016,104	$62,021,244	$54,955,160	$49,674,715	$48,748,633
b. Incurred losses and loss adjustment expense	65,156	(15,599,961)	0	0	(2,000,000)
c. Calendar year payments for losses and loss adjustment expenses	3,060,016	(8,533,877)	5,280,445	926,082	1,346,654
d. Ending reserves (including Case, Bulk + IBNR Loss & LAE)	$62,021,244	$54,955,160	$49,674,715	$48,748,633	$45,401,979

B. Asbestos IBNR and Bulk Reserve, Direct, Assumed and Net

(1) Direct Basis:	$33,062,617
(2) Assumed Reinsurance Basis:	-
(3) Net of Ceded Reinsurance Basis:	$33,062,617

C. Asbestos LAE Reserve, Direct, Assumed and Net

(1) Direct Basis:	$ 9,077,819
(2) Assumed Reinsurance Basis:	-
(3) Net of Ceded Reinsurance Basis:	$ 9,077,819

D. Five-Year Roll forwarded of Environmental Reserves, Direct, Assumed and Net

Not applicable

E. Environmental IBNR and Bulk Reserve, Direct, Assumed and Net

Not applicable

F. Environmental LAE Reserve, Direct, Assumed and Net

Not applicable

Note 34 Subscriber Savings Accounts

Not applicable

Note 35 Multiple Peril Crop Insurance

Not applicable

Note 36 Financial Guaranty Insurance

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES
GENERAL

1.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [ ] No [X]
If yes, complete Schedule Y, Parts 1, 1A, 2 and 3.

1.2 If yes, did the reporting entity register and file with its domiciliary State Insurance Commissioner, Director or Superintendent or with such regulatory official of the state of domicile of the principal insurer in the Holding Company System, a registration statement providing disclosure substantially similar to the standards adopted by the National Association of Insurance Commissioners (NAIC) in its Model Insurance Holding Company System Regulatory Act and model regulations pertaining thereto, or is the reporting entity subject to standards and disclosure requirements substantially similar to those required by such Act and regulations? ..... Yes [ ] No [ ] N/A [X]

1.3 State Regulating? ..... California

1.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

1.5 If the response to 1.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [X] No [ ]

2.2 If yes, date of change: 08/15/2023

3.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2020

3.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2020

3.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 02/02/2022

3.4 By what department or departments?
California Department of Insurance .....

3.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

3.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [X] No [ ] N/A [ ]

4.1 During the period covered by this statement, did any agent, broker, sales representative, non-affiliated sales/service organization or any combination thereof under common control (other than salaried employees of the reporting entity), receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.11 sales of new business? ..... Yes [ ] No [X]
4.12 renewals? ..... Yes [ ] No [X]

4.2 During the period covered by this statement, did any sales/service organization owned in whole or in part by the reporting entity or an affiliate, receive credit or commissions for or control a substantial part (more than 20 percent of any major line of business measured on direct premiums) of:
4.21 sales of new business? ..... Yes [ ] No [X]
4.22 renewals? ..... Yes [ ] No [X]

5.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

5.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
.....	.....	.....

6.1 Has the reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

6.2 If yes, give full information:
.....

7.1 Does any foreign (non-United States) person or entity directly or indirectly control 10% or more of the reporting entity? ..... Yes [ ] No [X]

7.2 If yes,
7.21 State the percentage of foreign control; ..... %
7.22 State the nationality(s) of the foreign person(s) or entity(s); or if the entity is a mutual or reciprocal, the nationality of its manager or attorney-in-fact and identify the type of entity(s) (e.g., individual, corporation, government, manager or attorney-in-fact).

1 Nationality	2 Type of Entity
.....	.....

GENERAL INTERROGATORIES

8.1 Is the company a subsidiary of a depository institution holding company (DIHC) or a DIHC itself, regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If the response to 8.1 is yes, please identify the name of the DIHC.

.....

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
.....	.....	.....	.....	.....	.....

8.5 Is the reporting entity a depository institution holding company with significant insurance operations as defined by the Board of Governors of Federal Reserve System or a subsidiary of the depository institution holding company? ..... Yes [ ] No [X]

8.6 If response to 8.5 is no, is the reporting entity a company or subsidiary of a company that has otherwise been made subject to the Federal Reserve Board's capital rule? ..... Yes [ ] No [X] N/A [ ]

9. What is the name and address of the independent certified public accountant or accounting firm retained to conduct the annual audit?

Ernst & Young LLP, 560 Mission Street, Suite 1600, San Francisco, CA 94105 .....

10.1 Has the insurer been granted any exemptions to the prohibited non-audit services provided by the certified independent public accountant requirements as allowed in Section 7H of the Annual Financial Reporting Model Regulation (Model Audit Rule), or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.2 If the response to 10.1 is yes, provide information related to this exemption:

.....

10.3 Has the insurer been granted any exemptions related to the other requirements of the Annual Financial Reporting Model Regulation as allowed for in Section 18A of the Model Regulation, or substantially similar state law or regulation? ..... Yes [ ] No [X]

10.4 If the response to 10.3 is yes, provide information related to this exemption:

.....

10.5 Has the reporting entity established an Audit Committee in compliance with the domiciliary state insurance laws? ..... Yes [X] No [ ] N/A [ ]

10.6 If the response to 10.5 is no or n/a, please explain.

.....

11. What is the name, address and affiliation (officer/employee of the reporting entity or actuary/consultant associated with an actuarial consulting firm) of the individual providing the statement of actuarial opinion/certification?

Michael DeMattei, FCAS-MAAA, Principal & Consulting Actuary, associate with firm, Milliman SA, 251 South Lake Avenue, 8th Floor, Pasadena, CA 91101-3022 .....

12.1 Does the reporting entity own any securities of a real estate holding company or otherwise hold real estate indirectly? ..... Yes [ ] No [X]

12.11 Name of real estate holding company ...

12.12 Number of parcels involved .....

12.13 Total book/adjusted carrying value .....$ .....

12.2 If yes, provide explanation

.....

13. **FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENTITIES ONLY:**

13.1 What changes have been made during the year in the United States manager or the United States trustees of the reporting entity?

.....

13.2 Does this statement contain all business transacted for the reporting entity through its United States Branch on risks wherever located? ..... Yes [ ] No [ ]

13.3 Have there been any changes made to any of the trust indentures during the year? ..... Yes [ ] No [ ]

13.4 If answer to (13.3) is yes, has the domiciliary or entry state approved the changes? ..... Yes [ ] No [ ] N/A [ ]

14.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]

a. Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;

b. Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;

c. Compliance with applicable governmental laws, rules and regulations;

d. The prompt internal reporting of violations to an appropriate person or persons identified in the code; and

e. Accountability for adherence to the code.

14.11 If the response to 14.1 is No, please explain:

.....

14.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

14.21 If the response to 14.2 is yes, provide information related to amendment(s).

.....

14.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

14.31 If the response to 14.3 is yes, provide the nature of any waiver(s).

.....

GENERAL INTERROGATORIES

15.1 Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to reinsurance where the issuing or confirming bank is not on the SVO Bank List? ..... Yes [ ] No [X]

15.2 If the response to 15.1 is yes, indicate the American Bankers Association (ABA) Routing Number and the name of the issuing or confirming bank of the Letter of Credit and describe the circumstances in which the Letter of Credit is triggered.

1 American Bankers Association (ABA) Routing Number	2 Issuing or Confirming Bank Name	3 Circumstances That Can Trigger the Letter of Credit	4 Amount
.....	.....	.....	.....

BOARD OF DIRECTORS

16. Is the purchase or sale of all investments of the reporting entity passed upon either by the board of directors or a subordinate committee thereof? ..... Yes [X] No [ ]

17. Does the reporting entity keep a complete permanent record of the proceedings of its board of directors and all subordinate committees thereof? ..... Yes [X] No [ ]

18. Has the reporting entity an established procedure for disclosure to its board of directors or trustees of any material interest or affiliation on the part of any of its officers, directors, trustees or responsible employees that is in conflict or is likely to conflict with the official duties of such person? ..... Yes [X] No [ ]

FINANCIAL

19. Has this statement been prepared using a basis of accounting other than Statutory Accounting Principles (e.g., Generally Accepted Accounting Principles)? ..... Yes [ ] No [X]

20.1 Total amount loaned during the year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.11 To directors or other officers ..... $ .....
- 20.12 To stockholders not officers ..... $ .....
- 20.13 Trustees, supreme or grand (Fraternal Only) ..... $ .....

20.2 Total amount of loans outstanding at the end of year (inclusive of Separate Accounts, exclusive of policy loans):
- 20.21 To directors or other officers ..... $ .....
- 20.22 To stockholders not officers ..... $ .....
- 20.23 Trustees, supreme or grand (Fraternal Only) ..... $ .....

21.1 Were any assets reported in this statement subject to a contractual obligation to transfer to another party without the liability for such obligation being reported in the statement? ..... Yes [ ] No [X]

21.2 If yes, state the amount thereof at December 31 of the current year:
- 21.21 Rented from others ..... $ .....
- 21.22 Borrowed from others ..... $ .....
- 21.23 Leased from others ..... $ .....
- 21.24 Other ..... $ .....

22.1 Does this statement include payments for assessments as described in the Annual Statement Instructions other than guaranty fund or guaranty association assessments? ..... Yes [ ] No [X]

22.2 If answer is yes:
- 22.21 Amount paid as losses or risk adjustment $ .....
- 22.22 Amount paid as expenses ..... $ .....
- 22.23 Other amounts paid ..... $ .....

23.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [ ] No [X]

23.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ .....

24.1 Does the insurer utilize third parties to pay agent commissions in which the amounts advanced by the third parties are not settled in full within 90 days? ..... Yes [ ] No [X]

24.2 If the response to 24.1 is yes, identify the third-party that pays the agents and whether they are a related party.

Name of Third-Party	Is the Third-Party Agent a Related Party (Yes/No)
.....	.....

INVESTMENT

25.01 Were all the stocks, bonds and other securities owned December 31 of current year, over which the reporting entity has exclusive control, in the actual possession of the reporting entity on said date? (other than securities lending programs addressed in 25.03)..... Yes [X] No [ ]

GENERAL INTERROGATORIES

25.02 If no, give full and complete information, relating thereto

25.03 For securities lending programs, provide a description of the program including value for collateral and amount of loaned securities, and whether collateral is carried on or off-balance sheet. (an alternative is to reference Note 17 where this information is also provided)

25.04 For the reporting entity's securities lending program, report amount of collateral for conforming programs as outlined in the Risk-Based Capital Instructions. $

25.05 For the reporting entity's securities lending program, report amount of collateral for other programs. $

25.06 Does your securities lending program require 102% (domestic securities) and 105% (foreign securities) from the counterparty at the outset of the contract? Yes [ ] No [ ] N/A [X]

25.07 Does the reporting entity non-admit when the collateral received from the counterparty falls below 100%? Yes [ ] No [ ] N/A [X]

25.08 Does the reporting entity or the reporting entity's securities lending agent utilize the Master Securities lending Agreement (MSLA) to conduct securities lending? Yes [ ] No [ ] N/A [X]

25.09 For the reporting entity's securities lending program state the amount of the following as of December 31 of the current year:

25.091 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $

25.092 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $

25.093 Total payable for securities lending reported on the liability page. $

26.1 Were any of the stocks, bonds or other assets of the reporting entity owned at December 31 of the current year not exclusively under the control of the reporting entity or has the reporting entity sold or transferred any assets subject to a put option contract that is currently in force? (Exclude securities subject to Interrogatory 21.1 and 25.03). Yes [X] No [ ]

26.2 If yes, state the amount thereof at December 31 of the current year:

26.21 Subject to repurchase agreements	$
26.22 Subject to reverse repurchase agreements	$
26.23 Subject to dollar repurchase agreements	$
26.24 Subject to reverse dollar repurchase agreements	$
26.25 Placed under option agreements	$
26.26 Letter stock or securities restricted as to sale - excluding FHLB Capital Stock	$
26.27 FHLB Capital Stock	$ 21,776,700
26.28 On deposit with states	$
26.29 On deposit with other regulatory bodies	$ 59,260,660
26.30 Pledged as collateral - excluding collateral pledged to an FHLB	$
26.31 Pledged as collateral to FHLB - including assets backing funding agreements	$ 2,532,670,863
26.32 Other	$ 600,000

26.3 For category (26.26) provide the following:

1 Nature of Restriction	2 Description	3 Amount

27.1 Does the reporting entity have any hedging transactions reported on Schedule DB? Yes [ ] No [X]

27.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ] N/A [X]
If no, attach a description with this statement.

LINES 27.3 through 27.5: FOR LIFE/FRATERNAL REPORTING ENTITIES ONLY:

27.3 Does the reporting entity utilize derivatives to hedge variable annuity guarantees subject to fluctuations as a result of interest rate sensitivity? Yes [ ] No [ ]

27.4 If the response to 27.3 is YES, does the reporting entity utilize:

27.41 Special accounting provision of SSAP No. 108 Yes [ ] No [ ]

27.42 Permitted accounting practice Yes [ ] No [ ]

27.43 Other accounting guidance Yes [ ] No [ ]

27.5 By responding YES to 27.41 regarding utilizing the special accounting provisions of SSAP No. 108, the reporting entity attests to the following: Yes [ ] No [ ]

- The reporting entity has obtained explicit approval from the domiciliary state.
- Hedging strategy subject to the special accounting provisions is consistent with the requirements of VM-21.
- Actuarial certification has been obtained which indicates that the hedging strategy is incorporated within the establishment of VM-21 reserves and provides the impact of the hedging strategy within the Actuarial Guideline Conditional Tail Expectation Amount.
- Financial Officer Certification has been obtained which indicates that the hedging strategy meets the definition of a Clearly Defined Hedging Strategy within VM-21 and that the Clearly Defined Hedging Strategy is the hedging strategy being used by the company in its actual day-to-day risk mitigation efforts.

28.1 Were any preferred stocks or bonds owned as of December 31 of the current year mandatorily convertible into equity, or, at the option of the issuer, convertible into equity? Yes [ ] No [X]

28.2 If yes, state the amount thereof at December 31 of the current year. $

29. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

29.01 For agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian's Address
State Treasurer's Office	901 P Street, Room 213B, Sacramento CA 95814
Federal Home Loan Bank of San Francisco	333 Bush Street, Suite 2700, San Francisco, CA 94104

GENERAL INTERROGATORIES

29.02 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

29.03 Have there been any changes, including name changes, in the custodian(s) identified in 29.01 during the current year?..... Yes [ ] No [X]

29.04 If yes, give full and complete information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

29.05 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
DWS Investment Management Americas, Inc	U
New England Asset Management	U
Wellington Management Company, LLP	U
Conning, Inc.	U
Voya Investment Management CO. LLC	U

29.0597 For those firms/individuals listed in the table for Question 29.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [X] No [ ]

29.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 29.05, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [X] No [ ]

29.06 For those firms or individuals listed in the table for 29.05 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
Crd # 104518	DWS Investment Management Americas, Inc	CZ83K4EEEX8QVCT3B128	SEC	NO
Crd # 105900	New England Asset Management	KUR85E5PS4GQFZTFC130	SEC	NO
Crd # 106595	Wellington Management Company, LLP	549300YHP12TEZNLCX41	SEC	DS
Crd # 107423	Conning, Inc.	549300Z0G14KK37BDV40	SEC	NO
Crd # 106494	Voya Investment Management CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC	NO

30.1 Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])? ..... Yes [ ] No [X]

30.2 If yes, complete the following schedule:

1 CUSIP #	2 Name of Mutual Fund	3 Book/Adjusted Carrying Value
30.2999 - Total		

30.3 For each mutual fund listed in the table above, complete the following schedule:

1 Name of Mutual Fund (from above table)	2 Name of Significant Holding of the Mutual Fund	3 Amount of Mutual Fund's Book/Adjusted Carrying Value Attributable to the Holding	4 Date of Valuation

GENERAL INTERROGATORIES

31. Provide the following information for all short-term and long-term bonds and all preferred stocks. Do not substitute amortized value or statement value for fair value.

	1 Statement (Admitted) Value	2 Fair Value	3 Excess of Statement over Fair Value (-), or Fair Value over Statement (+)
31.1 Bonds	19,265,328,635	17,590,187,792	(1,675,140,843)
31.2 Preferred stocks	38,223,162	38,223,162	
31.3 Totals	19,303,551,797	17,628,410,953	(1,675,140,843)

31.4 Describe the sources or methods utilized in determining the fair values:

The carrying value for structured securities have been determined in accordance with the guidelines provided by the NAIC. Fair value is determined using a pricing hierarchy starting with a widely accepted pricing vendor, followed by State Fund's custodial Bank, portfolio managers' independent pricing services and other pricing services.

32.1 Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? ..... Yes [X] No [ ]

32.2 If the answer to 32.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? ..... Yes [ ] No [X]

32.3 If the answer to 32.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D:

State Fund selects an Account Source pricing method to use for securities within Clearwater reports. Clearwater gets a daily automated pricing feeds from our custodial source and runs daily tasks to check for large day-over-day pricing variances and flags any issues. Clearwater resolves identified issues and inaccuracies above a specified threshold daily. State Fund reviews the price variances, runs price comparison reports monthly, and resolves identified issues and inaccuracies above a specified threshold to ensure accurate fair value for Schedule D.

33.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

33.2 If no, list exceptions:

34. By self-designating 5GI securities, the reporting entity is certifying the following elements of each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

   Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [X]

35. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
   a. The security was purchased prior to January 1, 2018.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
   d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

   Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

36. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
   a. The shares were purchased prior to January 1, 2019.
   b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
   c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
   d. The fund only or predominantly holds bonds in its portfolio.
   e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
   f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

   Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

37. By rolling/renewing short-term or cash equivalent investments with continued reporting on Schedule DA, Part 1 or Schedule E Part 2 (identified through a code (%) in those investment schedules), the reporting entity is certifying to the following:
   a. The investment is a liquid asset that can be terminated by the reporting entity on the current maturity date.
   b. If the investment is with a nonrelated party or nonaffiliate, then it reflects an arms-length transaction with renewal completed at the discretion of all involved parties.
   c. If the investment is with a related party or affiliate, then the reporting entity has completed robust re-underwriting of the transaction for which documentation is available for regulator review.
   d. Short-term and cash equivalent investments that have been renewed/rolled from the prior period that do not meet the criteria in 37.a - 37.c are reported as long-term investments.

   Has the reporting entity rolled/renewed short-term or cash equivalent investments in accordance with these criteria? ..... Yes [ ] No [ ] N/A [X]

GENERAL INTERROGATORIES

38.1 Does the reporting entity directly hold cryptocurrencies? ..... Yes [ ] No [X]

38.2 If the response to 38.1 is yes, on what schedule are they reported?

.....

39.1 Does the reporting entity directly or indirectly accept cryptocurrencies as payments for premiums on policies? ..... Yes [ ] No [X]

39.2 If the response to 39.1 is yes, are the cryptocurrencies held directly or are they immediately converted to U.S. dollars?

39.21 Held directly ..... Yes [ ] No [ ]

39.22 Immediately converted to U.S. dollars ..... Yes [ ] No [ ]

39.3 If the response to 38.1 or 39.1 is yes, list all cryptocurrencies accepted for payments of premiums or that are held directly.

1 Name of Cryptocurrency	2 Immediately Converted to USD, Directly Held, or Both	3 Accepted for Payment of Premiums
.....	.....	.....

OTHER

40.1 Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any? ..... $ 2,222,686

40.2 List the name of the organization and the amount paid if any such payment represented 25% or more of the total payments to trade associations, service organizations and statistical or rating bureaus during the period covered by this statement.

1 Name	2 Amount Paid
Worker's Compensation Insurance Rating Bereau	 1,821,554
.....	.....

41.1 Amount of payments for legal expenses, if any? ..... $ 701,640

41.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payments for legal expenses during the period covered by this statement.

1 Name	2 Amount Paid
Cornerstone Research Inc.	 302,782
.....	.....

42.1 Amount of payments for expenditures in connection with matters before legislative bodies, officers or departments of government, if any? ..... $ .....

42.2 List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment expenditures in connection with matters before legislative bodies, officers, or departments of government during the period covered by this statement.

1 Name	2 Amount Paid
.....	.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

1.1 Does the reporting entity have any direct Medicare Supplement Insurance in force? ..... Yes [ ] No [X]

1.2 If yes, indicate premium earned on U. S. business only. .....$

1.3 What portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience Exhibit? .....$
1.31 Reason for excluding
.....

1.4 Indicate amount of earned premium attributable to Canadian and/or Other Alien not included in Item (1.2) above. .....$

1.5 Indicate total incurred claims on all Medicare Supplement Insurance. .....$

1.6 Individual policies:

Most current three years:
1.61 Total premium earned .....$
1.62 Total incurred claims .....$
1.63 Number of covered lives .....

All years prior to most current three years
1.64 Total premium earned .....$
1.65 Total incurred claims .....$
1.66 Number of covered lives .....

1.7 Group policies:

Most current three years:
1.71 Total premium earned .....$
1.72 Total incurred claims .....$
1.73 Number of covered lives .....

All years prior to most current three years
1.74 Total premium earned .....$
1.75 Total incurred claims .....$
1.76 Number of covered lives .....

2. Health Test:

		1 Current Year	2 Prior Year
2.1	Premium Numerator		
2.2	Premium Denominator	1,140,256,275	1,174,780,223
2.3	Premium Ratio (2.1/2.2)	0.000	0.000
2.4	Reserve Numerator		
2.5	Reserve Denominator	10,852,063,283	11,531,425,904
2.6	Reserve Ratio (2.4/2.5)	0.000	0.000

3.1 Did the reporting entity issue participating policies during the calendar year? ..... Yes [X] No [ ]

3.2 If yes, provide the amount of premium written for participating and/or non-participating policies during the calendar year:

3.21 Participating policies .....$ 1,137,625,766
3.22 Non-participating policies .....$ 839,410

4. For mutual reporting Entities and Reciprocal Exchanges Only:

4.1 Does the reporting entity issue assessable policies? ..... Yes [ ] No [ ]

4.2 Does the reporting entity issue non-assessable policies? ..... Yes [ ] No [ ]

4.3 If assessable policies are issued, what is the extent of the contingent liability of the policyholders? ..... %

4.4 Total amount of assessments paid or ordered to be paid during the year on deposit notes or contingent premiums. .....$

5. For Reciprocal Exchanges Only:

5.1 Does the Exchange appoint local agents? ..... Yes [ ] No [ ]

5.2 If yes, is the commission paid:

5.21 Out of Attorney's-in-fact compensation..... Yes [ ] No [ ] N/A [X]
5.22 As a direct expense of the exchange..... Yes [ ] No [ ] N/A [X]

5.3 What expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?
.....

5.4 Has any Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been deferred? ..... Yes [ ] No [ ]

5.5 If yes, give full information
.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

6.1 What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss?
See Page 16.4 .....

6.2 Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process.
See Page 16.4 .....

6.3 What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss?
See Page 16.4 .....

6.4 Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence? ..... Yes [ ] No [X]

6.5 If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.
See Page 16.4 .....

7.1 Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss cap, an aggregate limit or any similar provisions)?..... Yes [ ] No [X]

7.2 If yes, indicate the number of reinsurance contracts containing such provisions: ....

7.3 If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?..... Yes [ ] No [ ]

8.1 Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured? ..... Yes [X] No [ ]

8.2 If yes, give full information
During the third quarter of 2023, the reinsurer Starr Indemnity was released from liability as a result of a commutation agreement. Refer to Note 23E. .....

9.1 Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results:
(a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term;
(b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer;
(c) Aggregate stop loss reinsurance coverage;
(d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such provisions which are only triggered by a decline in the credit status of the other party;
(e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or
(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity. ..... Yes [ ] No [X]

9.2 Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where:
(a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or
(b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract. ..... Yes [ ] No [X]

9.3 If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9:
(a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income;
(b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and
(c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.

9.4 Except for transactions meeting the requirements of paragraph 36 of SSAP No. 62R - Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either:
(a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or
(b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP? ..... Yes [ ] No [X]

9.5 If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.

9.6 The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:
(a) The entity does not utilize reinsurance; or, ... Yes [ ] No [X]
(b) The entity only engages in a 100% quota share contract with an affiliate and the affiliated or lead company has filed an attestation supplement; or ..... Yes [ ] No [X]
(c) The entity has no external cessions and only participates in an intercompany pool and the affiliated or lead company has filed an attestation supplement. ..... Yes [ ] No [X]

10. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal to that which the original entity would have been required to charge had it retained the risks. Has this been done? ..... Yes [X] No [ ] N/A [ ]

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

11.1 Has the reporting entity guaranteed policies issued by any other entity and now in force? ..... Yes [ ] No [X]

11.2 If yes, give full information

.....

12.1 If the reporting entity recorded accrued retrospective premiums on insurance contracts on Line 15.3 of the asset schedule, Page 2, state the amount of corresponding liabilities recorded for:

12.11 Unpaid losses .....$ .....

12.12 Unpaid underwriting expenses (including loss adjustment expenses) .....$ .....

12.2 Of the amount on Line 15.3, Page 2, state the amount which is secured by letters of credit, collateral and other funds .....$ _____

12.3 If the reporting entity underwrites commercial insurance risks, such as workers' compensation, are premium notes or promissory notes accepted from its insureds covering unpaid premiums and/or unpaid losses? ..... Yes [ ] No [X] N/A [ ]

12.4 If yes, provide the range of interest rates charged under such notes during the period covered by this statement:

12.41 From .... %

12.42 To..... ..... %

12.5 Are letters of credit or collateral and other funds received from insureds being utilized by the reporting entity to secure premium notes or promissory notes taken by a reporting entity, or to secure any of the reporting entity's reported direct unpaid loss reserves , including unpaid losses under loss deductible features of commercial policies? ..... Yes [ ] No [X]

12.6 If yes, state the amount thereof at December 31 of the current year:

12.61 Letters of credit .....$ .....

12.62 Collateral and other funds.....$ .....

13.1 Largest net aggregate amount insured in any one risk (excluding workers' compensation): .....$ _____

13.2 Does any reinsurance contract considered in the calculation of this amount include an aggregate limit of recovery without also including a reinstatement provision? ..... Yes [ ] No [ ]

13.3 State the number of reinsurance contracts (excluding individual facultative risk certificates, but including facultative programs, automatic facilities or facultative obligatory contracts) considered in the calculation of the amount. ....

14.1 Is the company a cedant in a multiple cedant reinsurance contract? ..... Yes [ ] No [X]

14.2 If yes, please describe the method of allocating and recording reinsurance among the cedants:

.....

14.3 If the answer to 14.1 is yes, are the methods described in item 14.2 entirely contained in the respective multiple cedant reinsurance contracts? ..... Yes [ ] No [ ]

14.4 If the answer to 14.3 is no, are all the methods described in 14.2 entirely contained in written agreements? ..... Yes [ ] No [ ]

14.5 If the answer to 14.4 is no, please explain:

.....

15.1 Has the reporting entity guaranteed any financed premium accounts? ..... Yes [ ] No [X]

15.2 If yes, give full information

.....

16.1 Does the reporting entity write any warranty business? ..... Yes [ ] No [X]

If yes, disclose the following information for each of the following types of warranty coverage:

	1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11 Home	.....	.....	.....	.....	.....
16.12 Products	.....	.....	.....	.....	.....
16.13 Automobile	.....	.....	.....	.....	.....
16.14 Other*					

* Disclose type of coverage:

.....

GENERAL INTERROGATORIES

PART 2 - PROPERTY AND CASUALTY INTERROGATORIES

17.1 Does the reporting entity include amounts recoverable on unauthorized reinsurance in Schedule F - Part 3 that is exempt from the statutory provision for unauthorized reinsurance? ..... Yes [ ] No [X]

Incurred but not reported losses on contracts in force prior to July 1, 1984, and not subsequently renewed are exempt from the statutory provision for unauthorized reinsurance. Provide the following information for this exemption:

17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 exempt from the statutory provision for unauthorized reinsurance ..... $ .....

17.12 Unfunded portion of Interrogatory 17.11 ..... $ .....

17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11 ..... $ .....

17.14 Case reserves portion of Interrogatory 17.11 ..... $ .....

17.15 Incurred but not reported portion of Interrogatory 17.11 ..... $ .....

17.16 Unearned premium portion of Interrogatory 17.11 ..... $ .....

17.17 Contingent commission portion of Interrogatory 17.11 ..... $ .....

18.1 Do you act as a custodian for health savings accounts? ..... Yes [ ] No [X]

18.2 If yes, please provide the amount of custodial funds held as of the reporting date. ..... $ .....

18.3 Do you act as an administrator for health savings accounts? ..... Yes [ ] No [X]

18.4 If yes, please provide the balance of funds administered as of the reporting date. ..... $ .....

19. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [ ] No [X]

19.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [X] No [ ]

Data Classification: Confidential

Response to interrogatory 6.1, 6.3 and 6.5 on page 16
In 2023, for terrorism incidents, including losses generated from nuclear, biological, chemical or radiological events, State Fund was covered by Federal Terrorism Risk Insurance Program Reauthorization Act of 2015 (TRIPRA). TRIPRA provided coverage for 80 percent of losses in excess of 20 percent of 2022 Direct Earned Premium, or approximately $237 million.

For 2023, State Fund opted to retain the risk and not purchase reinsurance coverage. A 1-in-500 year event, valued at $570 million, is being covered by State Fund's policyholder surplus, using a mechanism for allocating policyholder surplus to risk.

Response to interrogatory 6.2 from page 16
For the 2023 coverage, State Fund, in 2022, used the modelling resources of our lead reinsurance intermediary to estimate the cumulative exceedance probability curve for aggregate annual terrorism losses and for per occurrence earthquake losses for both random and peak exposure periods. Standard catastrophe models were used to determine the selected reinsurance structure based on State Fund's existing capital. Other risks of insurance loss are widely dispersed and considered within the risk tolerance of the organization given current surplus levels.

FIVE-YEAR HISTORICAL DATA

Show amounts in whole dollars only, no cents; show percentages to one decimal place, i.e. 17.6.

		1 2023	2 2022	3 2021	4 2020	5 2019
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)					
1.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,141,811,726	1,180,666,469	1,237,661,827	1,078,474,415	1,206,937,979
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
3.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
4.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
5.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
6.	Total (Line 35)	1,141,811,726	1,180,666,469	1,237,661,827	1,078,474,415	1,206,937,979
	Net Premiums Written (Page 8, Part 1B, Col. 6)					
7.	Liability lines (Lines 11, 16, 17, 18 & 19)	1,141,811,726	1,165,051,916	1,221,227,190	1,063,132,383	1,191,288,914
8.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
10.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	1,141,811,726	1,165,051,916	1,221,227,190	1,063,132,383	1,191,288,914
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	185,112,783	(400,597,785)	(532,269,434)	(442,373,508)	53,091,838
14.	Net investment gain (loss) (Line 11)	570,326,064	568,116,872	674,440,794	662,768,848	726,267,552
15.	Total other income (Line 15)	(132,318,879)	13,961,507	22,945,804	(48,039,348)	(79,895,094)
16.	Dividends to policyholders (Line 17)	94,959,642	101,216,483	(926,892)	100,540,799	160,009,865
17.	Federal and foreign income taxes incurred (Line 19)					
18.	Net income (Line 20)	528,160,326	80,264,110	166,044,056	71,815,192	539,454,431
	Balance Sheet Lines (Pages 2 and 3)					
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	20,765,100,587	20,456,184,128	20,543,292,570	20,629,711,519	20,975,227,957
20.	Premiums and considerations (Page 2, Col. 3)					
	20.1 In course of collection (Line 15.1)	71,822,573	59,692,902	78,647,241	53,365,352	64,017,000
	20.2 Deferred and not yet due (Line 15.2)	63,061,785	63,449,440	55,158,696	55,394,791	95,209,054
	20.3 Accrued retrospective premiums (Line 15.3)					
21.	Total liabilities excluding protected cell business (Page 3, Line 26)	13,583,631,285	13,816,184,719	14,035,956,276	14,263,336,111	14,463,393,630
22.	Losses (Page 3, Line 1)	8,889,406,131	9,326,872,777	9,425,990,066	9,570,359,803	9,971,766,170
23.	Loss adjustment expenses (Page 3, Line 3)	1,915,924,369	2,158,945,067	2,164,417,330	2,146,801,240	2,247,219,336
24.	Unearned premiums (Page 3, Line 9)	46,732,784	45,608,060	46,124,422	61,316,396	58,209,088
25.	Capital paid up (Page 3, Lines 30 & 31)					
26.	Surplus as regards policyholders (Page 3, Line 37)	7,181,469,302	6,639,999,409	6,507,336,293	6,366,375,408	6,511,834,327
	Cash Flow (Page 5)					
27.	Net cash from operations (Line 11)	(35,616,062)	(54,847,448)	(88,446,881)	(388,590,276)	5,466,019
	Risk-Based Capital Analysis					
28.	Total adjusted capital	7,181,469,302	6,639,999,409	6,507,336,293	6,366,375,408	6,511,834,327
29.	Authorized control level risk-based capital	727,075,045	746,303,416	748,787,546	751,055,596	763,039,328
	Percentage Distribution of Cash, Cash Equivalents and Invested Assets (Page 2, Col. 3) (Line divided by Page 2, Line 12, Col. 3) x100.0					
30.	Bonds (Line 1)	94.7	93.3	91.9	93.7	92.9
31.	Stocks (Lines 2.1 & 2.2)	3.5	4.0	5.7	4.6	5.0
32.	Mortgage loans on real estate (Lines 3.1 and 3.2)					
33.	Real estate (Lines 4.1, 4.2 & 4.3)	1.4	1.4	1.5	1.4	1.3
34.	Cash, cash equivalents and short-term investments (Line 5)	0.1	1.2	0.7	0.3	0.7
35.	Contract loans (Line 6)					
36.	Derivatives (Line 7)					
37.	Other invested assets (Line 8)	0.4	0.0			
38.	Receivables for securities (Line 9)	0.0	0.0	0.3		
39.	Securities lending reinvested collateral assets (Line 10)					
40.	Aggregate write-ins for invested assets (Line 11)					
41.	Cash, cash equivalents and invested assets (Line 12)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and Affiliates					
42.	Affiliated bonds (Schedule D, Summary, Line 12, Col. 1)					
43.	Affiliated preferred stocks (Schedule D, Summary, Line 18, Col. 1)					
44.	Affiliated common stocks (Schedule D, Summary, Line 24, Col. 1)					
45.	Affiliated short-term investments (subtotals included in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated					
48.	Total of above Lines 42 to 47					
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)					

FIVE-YEAR HISTORICAL DATA

(Continued)

		1 2023	2 2022	3 2021	4 2020	5 2019
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	24,881,417	(150,779,485)	97,623,439	(17,243,087)	147,224,998
52.	Dividends to stockholders (Line 35)					
53.	Change in surplus as regards policyholders for the year (Line 38)	541,469,893	132,663,116	140,960,885	(145,458,919)	(239,110,586)
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11, 16, 17, 18 & 19)	871,776,612	942,693,184	1,074,187,336	1,114,654,505	1,061,181,281
55.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
56.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
59.	Total (Line 35)	871,776,612	942,693,184	1,074,187,336	1,114,654,505	1,061,181,281
	Net Losses Paid (Page 9, Part 2, Col. 4)					
60.	Liability lines (Lines 11, 16, 17, 18 & 19)	867,590,116	940,836,487	1,069,983,837	1,112,435,890	1,058,023,400
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)					
62.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)					
63.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)					
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
65.	Total (Line 35)	867,590,116	940,836,487	1,069,983,837	1,112,435,890	1,058,023,400
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	37.7	71.6	74.9	70.0	39.0
68.	Loss expenses incurred (Line 3)	6.3	25.2	26.9	22.0	16.9
69.	Other underwriting expenses incurred (Line 4)	39.7	37.7	42.0	50.1	39.6
70.	Net underwriting gain (loss) (Line 8)	16.2	(34.1)	(43.1)	(43.6)	4.5
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	51.2	36.4	39.9	53.7	46.3
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	44.1	96.9	101.8	92.0	55.9
73.	Net premiums written to policyholders' surplus (Page 8, Part 1B, Col. 6, Line 35 divided by Page 3, Line 37, Col. 1 x 100.0)	15.9	17.5	18.8	16.7	18.3
	One Year Loss Development ($000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(448,191)	(133,424)	(224,833)	(333,989)	(499,741)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(6.7)	(2.1)	(3.5)	(5.1)	(7.4)
	Two Year Loss Development ($000 omitted)					
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(581,615)	(358,257)	(483,822)	(833,729)	(551,743)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(8.9)	(5.6)	(7.4)	(12.4)	(8.2)

NOTE: If a party to a merger, have the two most recent years of this exhibit been restated due to a merger in compliance with the disclosure requirements of SSAP No. 3, Accounting Changes and Correction of Errors? ..... Yes [ ] No [ ]

If no, please explain: .....

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0000 BUSINESS IN THE STATE OF California DURING THE YEAR 2023 NAIC Company Code 35076

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	1,140,750,936	1,139,003,536	45,566,897	46,384,329	870,557,673	426,775,240	8,908,897,665	114,142,814	68,233,861	234,963,191	118,313,920	29,077,338
17.1 Other Liability - Occurrence												
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation					93,141	(1,391,000)	2,741,380		(317,260)	86,114		
18.1 Products Liability - Occurrence												
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	1,140,750,936	1,139,003,536	45,566,897	46,384,329	870,650,814	425,384,240	8,911,639,045	114,142,814	67,916,601	235,049,305	118,313,920	29,077,338
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0000 BUSINESS IN THE STATE OF Grand Total DURING THE YEAR 2023 NAIC Company Code 35076

Line of Business	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken		3	4	5	6	7	8	9	10	11	12
	1 Direct Premiums Written	2 Direct Premiums Earned	Dividends Paid or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment Expense Incurred	Direct Defense and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied Lines												
2.2 Multiple Peril Crop												
2.3 Federal Flood												
2.4. Private Crop												
2.5 Private Flood												
3. Farmowners Multiple Peril												
4. Homeowners Multiple Peril												
5.1 Commercial Multiple Peril (Non-Liability Portion)												
5.2 Commercial Multiple Peril (Liability Portion)												
6. Mortgage Guaranty												
8. Ocean Marine												
9. Inland Marine												
10. Financial Guaranty												
11.1 Medical Professional Liability - Occurrence												
11.2 Medical Professional Liability - Claims-Made												
12. Earthquake												
13.1 Comprehensive (hospital and medical) ind (b)												
13.2 Comprehensive (hospital and medical) group (b)												
14. Credit A&H (Group and Individual)												
15.1 Vision Only (b)												
15.2 Dental Only (b)												
15.3 Disability Income (b)												
15.4 Medicare Supplement (b)												
15.5 Medicaid Title XIX (b)												
15.6 Medicare Title XVIII (b)												
15.7 Long-Term Care (b)												
15.8 Federal Employees Health Benefits Plan (b)												
15.9 Other Health (b)												
16. Workers' Compensation	1,140,750,936	1,139,003,536	45,566,897	46,384,329	870,557,673	426,775,240	8,908,897,665	114,142,814	68,233,861	234,963,191	118,313,920	29,077,338
17.1 Other Liability - Occurrence												
17.2 Other Liability - Claims-Made												
17.3 Excess Workers' Compensation					93,141	(1,391,000)	2,741,380		(317,260)	86,114		
18.1 Products Liability - Occurrence												
18.2 Products Liability - Claims-Made												
19.1 Private Passenger Auto No-Fault (Personal Injury Protection)												
19.2 Other Private Passenger Auto Liability												
19.3 Commercial Auto No-Fault (Personal Injury Protection)												
19.4 Other Commercial Auto Liability												
21.1 Private Passenger Auto Physical Damage												
21.2 Commercial Auto Physical Damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and Theft												
27. Boiler and Machinery												
28. Credit												
29. International												
30. Warranty												
31. Reins nonproportional assumed property	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
32. Reins nonproportional assumed liability	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
33. Reins nonproportional assumed financial lines	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
34. Aggregate Write-Ins for Other Lines of Business												
35. Total (a)	1,140,750,936	1,139,003,536	45,566,897	46,384,329	870,650,814	425,384,240	8,911,639,045	114,142,814	67,916,601	235,049,305	118,313,920	29,077,338
DETAILS OF WRITE-INS												
3401.												
3402.												
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

(a) Finance and service charges not included in Lines 1 to 35 $ .....

(b) For health business on indicated lines report: Number of persons insured under PPO managed care products ..... and number of persons insured under indemnity only products ..... .

SCHEDULE F - PART 1

Assumed Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	Reinsurance On		8	9	10	11	12	13	14	15
					6	7								
ID Number	NAIC Company Code	Name of Reinsured	Domiciliary Jurisdiction	Assumed Premium	Paid Losses and Loss Adjustment Expenses	Known Case Losses and LAE	Cols. 6 + 7	Contingent Commissions Payable	Assumed Premiums Receivable	Unearned Premium	Funds Held By or Deposited With Reinsured Companies	Letters of Credit Posted	Amount of Assets Pledged or Compensating Balances to Secure Letters of Credit	Amount of Assets Pledged or Collateral Held in Trust
0499999. Total - U.S. Non-Pool														
0799999. Total - Other (Non-U.S.)														
0899999. Total - Affiliates														
36-2781080	27855	ZURICH AMERICAN INS CO OF IL	IL	1,061					67	348	600			
0999999. Total Other U.S. Unaffiliated Insurers				1,061					67	348	600			
1299999. Total - Pools and Associations														
9999999 Totals				1,061					67	348	600			

SCHEDULE F - PART 2

Premium Portfolio Reinsurance Effected or (Canceled) during Current Year

1 ID Number	2 NAIC Com-pany Code	3 Name of Company	4 Date of Contract	5 Original Premium	6 Reinsurance Premium
		NONE			

SCHEDULE F - PART 3

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

1	2	3	4	5	6	Reinsurance Recoverable On									16	Reinsurance Payable		19	20
						7	8	9	10	11	12	13	14	15		17	18		
ID Number	NAIC Company Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Reinsurance Premiums Ceded	Paid Losses	Paid LAE	Known Case Loss Reserves	Known Case LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Contingent Commissions	Columns 7 through 14 Totals	Amount in Dispute included in Column 15	Ceded Balances Payable	Other Amounts Due to Reinsurers	Net Amount Recoverable From Reinsurers Cols. 15 - [17 + 18]	Funds Held by Company Under Reinsurance Treaties
0499999. Total Authorized - Affiliates - U.S. Non-Pool																			
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																			
0899999. Total Authorized - Affiliates																			
36-0719665	19232	ALLSTATE INS CO	IL																
74-0484030	60739	AMERICAN NATIONAL INS CO	TX			5								5				5	
13-3531373	10006	Cerity Ins Co	NY			49	1	200	2					253				253	
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	IL			50	1	200	2					253				253	
39-0264050	21458	EMPLOYERS INSURANCE OF WAUSAU	WI			74	1	301	4					379				379	
13-2673100	22039	GENERAL REINS CORP	DE			74	1	273	4					352				352	
25-0410420	24147	OLD REPUBLIC INS CO	PA			73	1	269	3					346				346	
41-0451140	67105	RELIASTAR LIFE INS CO	MN			3,159	25	15,801	254					19,240				19,240	
94-1517098	25534	TIG INSURANCE COMPANY	CA			50	1	200	2					254				254	
13-4032666	10945	TOKIO MARINE AMERICA INS CO	NY			30		120	1					152				152	
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			50	1	200	2					253				253	
13-1290712	20583	XL REINSURANCE	NY			93	2	4,286	45					4,426				4,426	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers						3,706	34	21,852	321					25,914				25,914	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)						3,706	34	21,852	321					25,914				25,914	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																			
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																			
2299999. Total Unauthorized - Affiliates																			
AA-1340125	00000	HANNOVER REINSURANCE COMPANY	DEU			49	1	200	2					253				253	
AA-2230425	00000	I.R.B. INSTITUTO DE RESSEGUROS	BRA			56	1	167	2					226				226	
AA-1121575	00000	YASUDA FIRE & MARINE INS EUROP	GBR			32	1	13						46				46	
2699999. Total Unauthorized - Other Non-U.S. Insurers						138	2	380	4					525				525	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)						138	2	380	4					525				525	
3299999. Total Certified - Affiliates - U.S. Non-Pool																			
3599999. Total Certified - Affiliates - Other (Non-U.S.)																			
3699999. Total Certified - Affiliates																			
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																			
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																			
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																			
5099999. Total Reciprocal Jurisdiction - Affiliates																			
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																			
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)						3,844	37	22,233	326					26,439				26,439	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																			
9999999 Totals						3,844	37	22,233	326					26,439				26,439	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
0899999. Total Authorized - Affiliates				XXX											XXX		
36-0719665 ..	ALLSTATE INS CO														2		
74-0484030 ..	AMERICAN NATIONAL INS CO						5		5	6		6		6	3		
13-3531373 ..	Cerity Ins Co						253	51	202	243		243		243	4		8
36-2114545 ..	CONTINENTAL CASUALTY COMPANY						253	51	203	243		243		243	3		7
39-0264050 ..	EMPLOYERS INSURANCE OF WAUSAU						379	76	304	364		364		364	3		10
13-2673100 ..	GENERAL REINS CORP						352	70	282	338		338		338	1		5
25-0410420 ..	OLD REPUBLIC INS CO						346	69	277	333		333		333	2		7
41-0451140 ..	RELIASTAR LIFE INS CO						19,240	3,848	15,392	18,470		18,470		18,470	3		517
94-1517098 ..	TIG INSURANCE COMPANY						254	51	203	244		244		244	6		29
13-4032666 ..	TOKIO MARINE AMERICA INS CO						152	30	121	146		146		146	1		2
06-0566050 ..	TRAVELERS INDEMNITY COMPANY						253	51	203	243		243		243	1		4
13-1290712 ..	XL REINSURANCE						4,426		4,426	5,311		5,311		5,311	2		112
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX			25,914	4,297	21,618	25,941		25,941		25,941	XXX		702
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX			25,914	4,297	21,618	25,941		25,941		25,941	XXX		702
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX											XXX		
2299999. Total Unauthorized - Affiliates				XXX											XXX		
AA-1340125 ..	HANNOVER REINSURANCE COMPANY		256	0001		253		4	249	299		299	256	43	2	5	1
AA-2230425 ..	I.R.B. INSTITUTO DE RESSEGUROS		226	0002		226		7	219	263		263	226	37	4	7	1
AA-1121575 ..	YASUDA FIRE & MARINE INS EUROP						46	46							6		
2699999. Total Unauthorized - Other Non-U.S. Insurers			482	XXX		479	46	56	469	563		563	482	80	XXX	12	2
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)			482	XXX		479	46	56	469	563		563	482	80	XXX	12	2
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX											XXX		
3699999. Total Certified - Affiliates				XXX											XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX											XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX											XXX		
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX											XXX		
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX											XXX		

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Credit Risk)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Collateral				25	26	27	Ceded Reinsurance Credit Risk								
		21	22	23	24				28	29	30	31	32	33	34	35	36
		Multiple Beneficiary Trusts	Letters of Credit	Issuing or Confirming Bank Reference Number	Single Beneficiary Trusts & Other Allowable Collateral	Total Funds Held, Payables & Collateral	Net Recoverable Net of Funds Held & Collateral	Applicable Sch. F Penalty (Col. 78)	Total Amount Recoverable from Reinsurers Less Penalty (Cols. 15-27)	Stressed Recoverable (Col. 28 * 120%)	Reinsurance Payable & Funds Held (Cols. 17+18+20; but not in excess of Col. 29)	Stressed Net Recoverable (Cols. 29-30)	Total Collateral (Cols. 21+22 + 24, not in Excess of Col. 31)	Stressed Net Recoverable Net of Collateral Offsets (Cols. 31-32)	Reinsurer Designation Equivalent	Credit Risk on Collateralized Recoverables (Col. 32 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)	Credit Risk on Un-collateralized Recoverables (Col. 33 * Factor Applicable to Reinsurer Designation Equivalent in Col. 34)
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)			482	XXX		479	25,960	4,352	22,087	26,504		26,504	482	26,021	XXX	12	704
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9999999 Totals			482	XXX		479	25,960	4,352	22,087	26,504		26,504	482	26,021	XXX	12	704

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
0499999. Total Authorized - Affiliates - U.S. Non-Pool																	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)																	XXX	
0899999. Total Authorized - Affiliates																	XXX	
36-0719665 ..	ALLSTATE INS CO													100.0	100.0	44.8	NO	
74-0484030 ..	AMERICAN NATIONAL INS CO	5						5			5		13				YES	
13-3531373 ..	Cerity Ins Co	9		24	5	13	42	50			50	18		83.0	35.3	25.4	NO	
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	9		24	5	13	42	50			50	18		83.1	35.7	25.9	NO	
39-0264050 ..	EMPLOYERS INSURANCE OF WAUSAU	13		36	7	19	62	75			75	26		83.0	35.3	25.4	NO	
13-2673100 ..	GENERAL REINS CORP	25		29	6	15	50	75			75	21	28	66.3	20.6	20.3	NO	
25-0410420 ..	OLD REPUBLIC INS CO	9		26	5	33	65	74			74	39		87.4	52.0	44.7	NO	
41-0451140 ..	RELIASTAR LIFE INS CO	368		429	202	2,185	2,816	3,184			3,184	2,387	2,124	88.4	45.0	68.6	NO	
94-1517098 ..	TIG INSURANCE COMPANY	9		24	5	13	42	51			51	18		83.3	36.2	26.5	NO	
13-4032666 ..	TOKIO MARINE AMERICA INS CO	5		14	3	8	25	30			30	11		83.0	35.0	25.4	NO	
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	9		24	5	13	42	50			50	18		83.1	35.7	25.9	NO	
13-1290712 ..	XL REINSURANCE	95						95			95		100				YES	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		554		630	243	2,313	3,186	3,741			3,741	2,556	2,264	85.2	42.6	61.8	XXX	
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		554		630	243	2,313	3,186	3,741			3,741	2,556	2,264	85.2	42.6	61.8	XXX	
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool																	XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)																	XXX	
2299999. Total Unauthorized - Affiliates																	XXX	
AA-1340125 ..	HANNOVER REINSURANCE COMPANY	9		24	5	13	42	50			50	18		83.0	35.3	25.4	NO	
AA-2230425 ..	I.R.B. INSTITUTO DE RESSEGUROS	6		18	4	29	51	57			57	33		88.8	57.5	51.1	NO	
AA-1121575 ..	YASUDA FIRE & MARINE INS EUROP					33	33	33			33	33		100.0	100.0	100.0	NO	
2699999. Total Unauthorized - Other Non-U.S. Insurers		15		42	9	75	125	140			140	83		89.4	59.5	53.3	XXX	
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		15		42	9	75	125	140			140	83		89.4	59.5	53.3	XXX	
3299999. Total Certified - Affiliates - U.S. Non-Pool																	XXX	
3599999. Total Certified - Affiliates - Other (Non-U.S.)																	XXX	
3699999. Total Certified - Affiliates																	XXX	
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)																	XXX	
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool																	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)																	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates																	XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)

(Aging of Ceded Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses							44	45	46	47	48	49	50	51	52	53
		37	Overdue					43										
			38	39	40	41	42											
		Current	1 - 29 Days	30 - 90 Days	91 - 120 Days	Over 120 Days	Total Overdue Cols. 38+39 +40+41	Total Due Cols. 37+42 (In total should equal Cols. 7+8)	Total Recoverable on Paid Losses & LAE Amounts in Dispute Included in Col. 43	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute Included in Cols. 40 & 41	Total Recoverable on Paid Losses & LAE Amounts Not in Dispute (Cols 43-44)	Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Cols. 40 + 41 - 45)	Amounts Received Prior 90 Days	Percentage Overdue Col. 42/Col. 43	Percentage of Amounts More Than 90 Days Overdue Not in Dispute (Col. 47/[Cols. 46+48])	Percentage More Than 120 Days Overdue (Col. 41/ Col. 43)	Is the Amount in Col. 50 Less Than 20%? (Yes or No)	Amounts in Col. 47 for Reinsurers with Values Less Than 20% in Col. 50
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)																	XXX	
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		569		671	252	2,388	3,311	3,880			3,880	2,640	2,264	85.3	43.0	61.5	XXX	
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)																	XXX	
9999999 Totals		569		671	252	2,388	3,311	3,880			3,880	2,640	2,264	85.3	43.0	61.5	XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Provision for Reinsurance for Certified Reinsurers)

ID Number From Col. 1	Name of Reinsurer From Col. 3	Provision for Certified Reinsurance												Complete if Col. 52 = "No"; Otherwise Enter 0			69
		54	55	56	57	58	59	60	61	62	63	64	65	66	67	68	
		Certified Reinsurer Rating (1 through 6)	Effective Date of Certified Reinsurer Rating	Percent Collateral Required for Full Credit (0% through 100%)	Catastrophe Recoverables Qualifying for Collateral Deferral	Net Recoverables Subject to Collateral Requirements for Full Credit (Col. 19 - Col. 57)	Dollar Amount of Collateral Required (Col. 56 * Col. 58)	Percent of Collateral Provided for Net Recoverables Subject to Collateral Requirements ([Col. 20 + Col. 21 + Col. 22 + Col. 24] / Col. 58)	Percent Credit Allowed on Net Recoverables Subject to Collateral Requirements (Col. 60 / Col. 56, not to exceed 100%)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts in Dispute (Col. 45 * 20%)	Amount of Credit Allowed for Net Recoverables (Col. 57 + [Col. 58 * Col. 61])	Provision for Reinsurance with Certified Reinsurers Due to Collateral Deficiency (Col. 19 - Col. 63)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute (Col. 47 * 20%)	Total Collateral Provided (Col. 20 + Col. 21 + Col. 22 + Col. 24, not to Exceed Col. 63)	Net Unsecured Recoverable for Which Credit is Allowed (Col. 63 - Col. 66)	20% of Amount in Col. 67	Provision for Overdue Reinsurance Ceded to Certified Reinsurers (Greater of [Col. 62 + Col. 65] or Col.68; not to Exceed Col. 63)
0499999. Total Authorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0799999. Total Authorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0899999. Total Authorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-0719665 ..	ALLSTATE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
74-0484030 ..	AMERICAN NATIONAL INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-3531373 ..	Cerity Ins Co	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
39-0264050 ..	EMPLOYERS INSURANCE OF WAUSAU	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-2673100 ..	GENERAL REINS CORP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
25-0410420 ..	OLD REPUBLIC INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
41-0451140 ..	RELIASTAR LIFE INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
94-1517098 ..	TIG INSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-4032666 ..	TOKIO MARINE AMERICA INS CO	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
13-1290712 ..	XL REINSURANCE	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0999999. Total Authorized - Other U.S. Unaffiliated Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2299999. Total Unauthorized - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1340125 ..	HANNOVER REINSURANCE COMPANY	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-2230425 ..	I.R.B. INSTITUTO DE RESSEGUROS	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
AA-1121575 ..	YASUDA FIRE & MARINE INS EUROP	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2699999. Total Unauthorized - Other Non-U.S. Insurers				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
3299999. Total Certified - Affiliates - U.S. Non-Pool				XXX				XXX	XXX								
3599999. Total Certified - Affiliates - Other (Non-U.S.)				XXX				XXX	XXX								
3699999. Total Certified - Affiliates				XXX				XXX	XXX								
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)				XXX				XXX	XXX								
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5099999. Total Reciprocal Jurisdiction - Affiliates				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)				XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)				XXX				XXX	XXX								
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)				XXX				XXX	XXX								
9999999 Totals				XXX				XXX	XXX								

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
0499999. Total Authorized - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
0799999. Total Authorized - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
0899999. Total Authorized - Affiliates			XXX	XXX				XXX	XXX	
36-0719665 ..	ALLSTATE INS CO		XXX	XXX				XXX	XXX	
74-0484030 ..	AMERICAN NATIONAL INS CO		XXX	XXX				XXX	XXX	
13-3531373 ..	Cerity Ins Co	4	XXX	XXX		51	51	XXX	XXX	51
36-2114545 ..	CONTINENTAL CASUALTY COMPANY	4	XXX	XXX		51	51	XXX	XXX	51
39-0264050 ..	EMPLOYERS INSURANCE OF WAUSAU	5	XXX	XXX		76	76	XXX	XXX	76
13-2673100 ..	GENERAL REINS CORP	4	XXX	XXX		70	70	XXX	XXX	70
25-0410420 ..	OLD REPUBLIC INS CO	8	XXX	XXX		69	69	XXX	XXX	69
41-0451140 ..	RELIASTAR LIFE INS CO	477	XXX	XXX		3,848	3,848	XXX	XXX	3,848
94-1517098 ..	TIG INSURANCE COMPANY	4	XXX	XXX		51	51	XXX	XXX	51
13-4032666 ..	TOKIO MARINE AMERICA INS CO	2	XXX	XXX		30	30	XXX	XXX	30
06-0566050 ..	TRAVELERS INDEMNITY COMPANY	4	XXX	XXX		51	51	XXX	XXX	51
13-1290712 ..	XL REINSURANCE		XXX	XXX				XXX	XXX	
0999999. Total Authorized - Other U.S. Unaffiliated Insurers		511	XXX	XXX		4,297	4,297	XXX	XXX	4,297
1499999. Total Authorized Excluding Protected Cells (Sum of 0899999, 0999999, 1099999, 1199999 and 1299999)		511	XXX	XXX		4,297	4,297	XXX	XXX	4,297
1899999. Total Unauthorized - Affiliates - U.S. Non-Pool					XXX	XXX	XXX		XXX	
2199999. Total Unauthorized - Affiliates - Other (Non-U.S.)					XXX	XXX	XXX		XXX	
2299999. Total Unauthorized - Affiliates					XXX	XXX	XXX		XXX	
AA-1340125 ..	HANNOVER REINSURANCE COMPANY	4		4	XXX	XXX	XXX	4	XXX	4
AA-2230425 ..	I.R.B. INSTITUTO DE RESSEGUROS	7		7	XXX	XXX	XXX	7	XXX	7
AA-1121575 ..	YASUDA FIRE & MARINE INS EUROP	7	46	7	XXX	XXX	XXX	46	XXX	46
2699999. Total Unauthorized - Other Non-U.S. Insurers		17	46	17	XXX	XXX	XXX	56	XXX	56
2899999. Total Unauthorized Excluding Protected Cells (Sum of 2299999, 2399999, 2499999, 2599999 and 2699999)		17	46	17	XXX	XXX	XXX	56	XXX	56
3299999. Total Certified - Affiliates - U.S. Non-Pool		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3599999. Total Certified - Affiliates - Other (Non-U.S.)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3699999. Total Certified - Affiliates		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4299999. Total Certified Excluding Protected Cells (Sum of 3699999, 3799999, 3899999, 3999999 and 4099999)		XXX	XXX	XXX	XXX	XXX	XXX	XXX		
4699999. Total Reciprocal Jurisdiction - Affiliates - U.S. Non-Pool			XXX	XXX				XXX	XXX	
4999999. Total Reciprocal Jurisdiction - Affiliates - Other (Non-U.S.)			XXX	XXX				XXX	XXX	
5099999. Total Reciprocal Jurisdiction - Affiliates			XXX	XXX				XXX	XXX	
5699999. Total Reciprocal Jurisdiction Excluding Protected Cells (Sum of 5099999, 5199999, 5299999, 5399999 and 5499999)			XXX	XXX				XXX	XXX	

SCHEDULE F - PART 3 (Continued)

Ceded Reinsurance as of December 31, Current Year ($000 Omitted)
(Total Provision for Reinsurance)

ID Number From Col. 1	Name of Reinsurer From Col. 3	70	Provision for Unauthorized Reinsurance		Provision for Overdue Authorized and Reciprocal Jurisdiction Reinsurance		Total Provision for Reinsurance			
			71	72	73 Complete if Col. 52 = "Yes"; Otherwise Enter 0	74 Complete if Col. 52 = "No"; Otherwise Enter 0	75	76	77	78
		20% of Recoverable on Paid Losses & LAE Over 90 Days past Due Amounts Not in Dispute (Col. 47 * 20%)	Provision for Reinsurance with Unauthorized Reinsurers Due to Collateral Deficiency (Col. 26)	Provision for Overdue Reinsurance from Unauthorized Reinsurers and Amounts in Dispute (Col. 70 + 20% of the Amount in Col. 16)	20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due Amounts Not in Dispute + 20% of Amounts in Dispute ([Col. 47 * 20%] + [Col. 45 * 20%])	Greater of 20% of Net Recoverable Net of Funds Held & Collateral, or 20% of Recoverable on Paid Losses & LAE Over 90 Days Past Due (Greater of Col. 26 * 20% or Cols. [40 + 41] * 20%)	Provision for Amounts Ceded to Authorized and Reciprocal Jurisdiction Reinsurers (Cols. 73 + 74)	Provision for Amounts Ceded to Unauthorized Reinsurers (Cols. 71 + 72 Not in Excess of Col. 15)	Provision for Amounts Ceded to Certified Reinsurers (Cols. 64 + 69)	Total Provision for Reinsurance (Cols. 75 + 76 + 77)
5799999. Total Authorized, Unauthorized, Reciprocal Jurisdiction and Certified Excluding Protected Cells (Sum of 1499999, 2899999, 4299999 and 5699999)		528	46	17		4,297	4,297	56		4,352
5899999. Total Protected Cells (Sum of 1399999, 2799999, 4199999 and 5599999)										
9999999 Totals		528	46	17		4,297	4,297	56		4,352

SCHEDULE F - PART 4

Issuing or Confirming Banks for Letters of Credit from Schedule F, Part 3 ($000 Omitted)

1 Issuing or Confirming Bank Reference Number Used in Col. 23 of Sch F Part 3	2 Letters of Credit Code	3 American Bankers Association (ABA) Routing Number	4 Issuing or Confirming Bank Name	5 Letters of Credit Amount
0001	1	026008073	Credit Agricole Corp & Investment Bank	256
0002	1	011075150	Santander Bank	226
Total				482

SCHEDULE F - PART 5

Interrogatories for Schedule F, Part 3 (000 Omitted)

A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties. The commission rate to be reported is by contract with ceded premium in excess of $50,000:

	1 Name of Reinsurer	2 Commission Rate	3 Ceded Premium
1.			
2.			
3.			
4.			
5.			

B. Report the five largest reinsurance recoverables reported in Schedule F, Part 3, Column 15, due from any one reinsurer (based on the total recoverables, Schedule F, Part 3,Line 9999999, Column 15), the amount of ceded premium, and indicate whether the recoverables are due from an affiliated insurer.

	1 Name of Reinsurer	2 Total Recoverables	3 Ceded Premiums	4 Affiliated
6.	RELIASTAR LIFE INS CO	19,240		Yes [ ] No [X]
7.	XL REINSURANCE	4,426		Yes [ ] No [X]
8.	EMPLOYERS INSURANCE OF WAUSAU	379		Yes [ ] No [X]
9.	GENERAL REINS CORP	352		Yes [ ] No [X]
10.	OLD REPUBLIC INS CO	346		Yes [ ] No [X]

NOTE: Disclosure of the five largest provisional commission rates should exclude mandatory pools and joint underwriting associations.

SCHEDULE F - PART 6

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

		1 As Reported (Net of Ceded)	2 Restatement Adjustments	3 Restated (Gross of Ceded)
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	20,346,152,356		20,346,152,356
2.	Premiums and considerations (Line 15)	134,884,358		134,884,358
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	3,880,430	(3,880,430)	
4.	Funds held by or deposited with reinsured companies (Line 16.2)	600,000		600,000
5.	Other assets	279,583,443		279,583,443
6.	Net amount recoverable from reinsurers		22,086,533	22,086,533
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	20,765,100,587	18,206,102	20,783,306,689
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	10,805,330,500	22,558,540	10,827,889,040
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	994,798,124		994,798,124
11.	Unearned premiums (Line 9)	46,732,784		46,732,784
12.	Advance premiums (Line 10)	1,339,613		1,339,613
13.	Dividends declared and unpaid (Line 11.1 and 11.2)	152,117,375		152,117,375
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)			
15.	Funds held by company under reinsurance treaties (Line 13)			
16.	Amounts withheld or retained by company for account of others (Line 14)	109,272,479		109,272,479
17.	Provision for reinsurance (Line 16)	4,352,438	(4,352,438)	
18.	Other liabilities	1,469,687,973		1,469,687,973
19.	Total liabilities excluding protected cell business (Line 26)	13,583,631,285	18,206,102	13,601,837,387
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	7,181,469,302	XXX	7,181,469,302
22.	Totals (Line 38)	20,765,100,587	18,206,102	20,783,306,689

NOTE: Is the restatement of this exhibit the result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling arrangements? ..... Yes [ ] No [X]

If yes, give full explanation: .....

Schedule H - Part 1 - Analysis of Underwriting Operations

N O N E

Schedule H - Part 2 - Reserves and Liabilities

N O N E

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities

N O N E

Schedule H - Part 4 - Reinsurance

N O N E

Schedule H - Part 5 - Health Claims

N O N E

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES

SCHEDULE P - PART 1 - SUMMARY

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments							12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments			
	1	2	3	4	5	6	7	8	9	10	11	
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	220,061	4,186	28,629	47	34,445		0	278,901	XXX
2. 2014	1,686,799	18,090	1,668,709	672,566		88,745		221,898		5,984	983,209	XXX
3. 2015	1,620,027	15,415	1,604,612	653,533		85,260		277,645		7,941	1,016,438	XXX
4. 2016	1,542,067	14,843	1,527,224	546,797		73,657		241,433		6,266	861,887	XXX
5. 2017	1,325,086	15,158	1,309,928	541,569		65,037		164,012		6,362	770,618	XXX
6. 2018	1,348,748	14,524	1,334,224	501,061		60,648		86,713		7,128	648,421	XXX
7. 2019	1,205,253	15,649	1,189,604	542,844		58,169		96,663		8,233	697,676	XXX
8. 2020	1,031,129	15,342	1,015,787	537,320		56,659		121,782		3,519	715,762	XXX
9. 2021	1,252,591	16,435	1,236,157	435,099		51,788		163,234		3,243	650,121	XXX
10. 2022	1,190,395	15,615	1,174,780	274,552		31,390		123,055		611	428,997	XXX
11. 2023	1,140,256		1,140,256	79,057		9,720		83,840		52	172,616	XXX
12. Totals	XXX	XXX	XXX	5,004,459	4,186	609,701	47	1,614,718		49,339	7,224,645	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,728,342	22,233	2,694,462				24,059	326	917,547		941	5,341,851	XXX
2. 2014	42,826		218,677				11,658		40,456		114	313,616	XXX
3. 2015	40,091		236,296				11,058		57,631		685	345,076	XXX
4. 2016	46,050		230,534				17,736		49,559		807	343,879	XXX
5. 2017	68,496		236,290				13,460		62,894		959	381,140	XXX
6. 2018	87,724		243,058				19,405		64,903		1,174	415,090	XXX
7. 2019	118,696		302,066				13,206		82,913		2,404	516,881	XXX
8. 2020	208,357		268,910				4,287		81,104		4,987	562,659	XXX
9. 2021	284,289		356,944				22,382		101,290		7,275	764,904	XXX
10. 2022	379,814		320,778				39,097		102,644		9,067	842,332	XXX
11. 2023	321,026		477,914				58,701		120,260		8,768	977,902	XXX
12. Totals	3,325,711	22,233	5,585,928				235,049	326	1,681,201		37,181	10,805,330	XXX

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,400,571	941,280
2. 2014	1,296,825		1,296,825	76.9		77.7				261,503	52,113
3. 2015	1,361,514		1,361,514	84.0		84.9				276,387	68,689
4. 2016	1,205,766		1,205,766	78.2		79.0				276,584	67,295
5. 2017	1,151,758		1,151,758	86.9		87.9				304,786	76,354
6. 2018	1,063,511		1,063,511	78.9		79.7				330,782	84,308
7. 2019	1,214,557		1,214,557	100.8		102.1				420,762	96,119
8. 2020	1,278,421		1,278,421	124.0		125.9				477,267	85,392
9. 2021	1,415,025		1,415,025	113.0		114.5				641,233	123,672
10. 2022	1,271,329		1,271,329	106.8		108.2				700,591	141,741
11. 2023	1,150,518		1,150,518	100.9		100.9				798,940	178,962
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	8,889,406	1,915,924

Note: Parts 2 and 4 are gross of all discounting, including tabular discounting. Part 1 is gross of only nontabular discounting, which is reported in Columns 32 and 33 of Part 1. The tabular discount, if any, is reported in the Notes to Financial Statements which will reconcile Part 1 with Parts 2 and 4.

SCHEDULE P - PART 2 - SUMMARY

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1	2	3	4	5	6	7	8	9	10	11	12
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	One Year	Two Year
1. Prior	10,029,731	10,050,411	10,053,784	9,743,611	9,739,278	9,689,221	9,579,047	9,519,943	9,424,751	9,252,383	(172,368)	(267,560)
2. 2014	1,360,096	1,339,696	1,339,671	1,269,114	1,228,444	1,098,443	1,043,340	1,039,541	1,034,541	1,034,471	(69)	(5,069)
3. 2015	XXX	1,347,594	1,347,610	1,310,277	1,303,277	1,128,277	1,079,626	1,061,198	1,046,198	1,026,238	(19,960)	(34,960)
4. 2016	XXX	XXX	1,218,507	1,188,607	1,188,607	1,054,940	979,416	950,915	935,915	914,774	(21,141)	(36,141)
5. 2017	XXX	XXX	XXX	1,047,942	1,047,942	1,036,927	992,391	982,391	965,391	924,853	(40,538)	(57,538)
6. 2018	XXX	XXX	XXX	XXX	1,092,697	1,092,696	1,092,696	1,062,695	1,031,895	911,895	(120,000)	(150,800)
7. 2019	XXX	XXX	XXX	XXX	XXX	1,034,982	1,034,981	1,034,981	1,034,981	1,034,981		
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,105,966	1,030,966	1,075,534	1,075,534		44,568
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,224,617	1,224,617	1,150,502	(74,115)	(74,115)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,045,630	1,045,630		XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	946,418	XXX	XXX
12. Totals											(448,191)	(581,615)

SCHEDULE P - PART 3 - SUMMARY

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000	840,426	1,509,725	2,185,100	2,772,575	3,327,472	3,880,577	4,304,047	4,583,622	4,828,079	XXX	XXX
2. 2014	95,515	245,183	381,828	487,540	569,313	640,471	688,182	724,292	746,595	761,311	XXX	XXX
3. 2015	XXX	104,590	249,426	385,208	503,085	591,629	649,551	698,261	724,276	738,793	XXX	XXX
4. 2016	XXX	XXX	96,720	224,617	342,212	446,054	516,552	561,994	603,249	620,454	XXX	XXX
5. 2017	XXX	XXX	XXX	93,708	225,345	350,879	462,359	535,007	573,341	606,606	XXX	XXX
6. 2018	XXX	XXX	XXX	XXX	99,978	249,824	378,132	477,214	531,364	561,708	XXX	XXX
7. 2019	XXX	XXX	XXX	XXX	XXX	101,353	269,067	427,098	534,249	601,013	XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	103,747	299,708	483,832	593,980	XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,422	321,241	486,887	XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,936	305,942	XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,777	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	4,721,372	4,524,059	4,439,165	3,986,548	3,814,957	3,416,260	3,112,014	3,038,613	2,925,023	2,718,195
2. 2014	1,064,939	829,137	726,840	597,969	502,834	340,375	265,242	247,021	234,160	230,334
3. 2015	XXX	983,669	791,555	661,170	575,879	395,232	323,312	286,954	275,108	247,354
4. 2016	XXX	XXX	921,208	704,371	611,639	450,153	345,267	301,379	278,838	248,270
5. 2017	XXX	XXX	XXX	690,797	524,182	429,240	343,212	321,466	294,105	249,750
6. 2018	XXX	XXX	XXX	XXX	647,844	486,188	463,256	424,501	390,653	262,463
7. 2019	XXX	XXX	XXX	XXX	XXX	526,495	369,331	336,364	321,766	315,272
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	564,332	311,323	291,417	273,197
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,628	500,241	379,326
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	542,072	359,874
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	536,615

Schedule P - Part 1A - Homeowners/Farmowners

N O N E

Schedule P - Part 1B - Private Passenger Auto Liability/Medical

N O N E

Schedule P - Part 1C - Commercial Auto/Truck Liability/Medical

N O N E

SCHEDULE P - PART 1D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1	2	3	4	5	6	7	8	9			
	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX	220,061	4,186	28,629	47	34,445		0	278,901	XXX
2. 2014	1,686,446	18,090	1,668,356	672,566		88,745		221,898		5,984	983,209	23,919
3. 2015	1,619,162	15,415	1,603,747	653,274		85,246		277,645		7,941	1,016,165	24,731
4. 2016	1,540,943	14,843	1,526,100	546,797		73,657		241,433		6,266	861,887	19,771
5. 2017	1,324,535	15,158	1,309,377	541,569		65,037		164,012		6,362	770,618	17,856
6. 2018	1,348,748	14,524	1,334,224	501,061		60,648		86,713		7,128	648,421	16,607
7. 2019	1,205,253	15,649	1,189,604	542,844		58,169		96,663		8,233	697,676	16,531
8. 2020	1,031,129	15,342	1,015,787	537,320		56,659		121,782		3,519	715,762	16,818
9. 2021	1,252,591	16,435	1,236,157	435,099		51,788		163,234		3,243	650,121	19,469
10. 2022	1,190,395	15,615	1,174,780	274,552		31,390		123,055		611	428,997	16,389
11. 2023	1,140,256		1,140,256	79,057		9,720		83,840		52	172,616	12,098
12. Totals	XXX	XXX	XXX	5,004,200	4,186	609,687	47	1,614,718		49,339	7,224,372	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13	14	15	16	17	18	19	20	21	22			
	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior	1,728,342	22,233	2,694,462				24,059	326	917,547		941	5,341,851	8,189
2. 2014	42,826		218,677				11,658		40,456		114	313,616	356
3. 2015	37,966		235,679				10,972		57,631		685	342,249	440
4. 2016	46,050		230,534				17,736		49,559		807	343,879	441
5. 2017	68,496		236,290				13,460		62,894		959	381,140	577
6. 2018	87,724		243,058				19,405		64,903		1,174	415,090	637
7. 2019	118,696		302,066				13,206		82,913		2,404	516,881	941
8. 2020	208,357		268,910				4,287		81,104		4,987	562,659	1,438
9. 2021	284,289		356,944				22,382		101,290		7,275	764,904	2,595
10. 2022	379,814		320,778				39,097		102,644		9,067	842,332	3,937
11. 2023	321,026		477,914				58,701		120,260		8,768	977,902	5,229
12. Totals	3,323,586	22,233	5,585,312				234,963	326	1,681,201		37,181	10,802,503	24,780

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26	27	28	29	30	31	32	33		35	36
	Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Inter-Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	4,400,571	941,280
2. 2014	1,296,825		1,296,825	76.9		77.7				261,503	52,113
3. 2015	1,358,414		1,358,414	83.9		84.7				273,645	68,603
4. 2016	1,205,766		1,205,766	78.2		79.0				276,584	67,295
5. 2017	1,151,758		1,151,758	87.0		88.0				304,786	76,354
6. 2018	1,063,511		1,063,511	78.9		79.7				330,782	84,308
7. 2019	1,214,557		1,214,557	100.8		102.1				420,762	96,119
8. 2020	1,278,421		1,278,421	124.0		125.9				477,267	85,392
9. 2021	1,415,025		1,415,025	113.0		114.5				641,233	123,672
10. 2022	1,271,329		1,271,329	106.8		108.2				700,591	141,741
11. 2023	1,150,518		1,150,518	100.9		100.9				798,940	178,962
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	8,886,665	1,915,838

Schedule P - Part 1E - Commercial Multiple Peril

N O N E

Schedule P - Part 1F - Section 1 - Medical Professional Liability - Occurrence

N O N E

Schedule P - Part 1F - Section 2 - Medical Professional Liability - Claims-Made

N O N E

Schedule P - Part 1G - Special Liability (Ocean Marine, Aircraft (all perils), Boiler and Machinery)

N O N E

SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

($000 OMITTED)

Years in Which Premiums Were Earned and Losses Were Incurred	Premiums Earned			Loss and Loss Expense Payments								12
				Loss Payments		Defense and Cost Containment Payments		Adjusting and Other Payments		10	11	
	1 Direct and Assumed	2 Ceded	3 Net (1 - 2)	4 Direct and Assumed	5 Ceded	6 Direct and Assumed	7 Ceded	8 Direct and Assumed	9 Ceded	Salvage and Subrogation Received	Total Net Paid Cols (4 - 5 + 6 - 7 + 8 - 9)	Number of Claims Reported Direct and Assumed
1. Prior	XXX	XXX	XXX									XXX
2. 2014	353		353									
3. 2015	865		865	259		14					273	1
4. 2016	1,124		1,124									
5. 2017	551		551									
6. 2018												
7. 2019												
8. 2020												
9. 2021												
10. 2022												
11. 2023												
12. Totals	XXX	XXX	XXX	259		14					273	XXX

	Losses Unpaid				Defense and Cost Containment Unpaid				Adjusting and Other Unpaid		23	24	25
	Case Basis		Bulk + IBNR		Case Basis		Bulk + IBNR						
	13 Direct and Assumed	14 Ceded	15 Direct and Assumed	16 Ceded	17 Direct and Assumed	18 Ceded	19 Direct and Assumed	20 Ceded	21 Direct and Assumed	22 Ceded	Salvage and Subrog-ation Anticipated	Total Net Losses and Expenses Unpaid	Number of Claims Outstand-ing Direct and Assumed
1. Prior													
2. 2014													
3. 2015	2,125		617				86					2,827	1
4. 2016													
5. 2017													
6. 2018													
7. 2019													
8. 2020													
9. 2021													
10. 2022													
11. 2023													
12. Totals	2,125		617				86					2,827	1

	Total Losses and Loss Expenses Incurred			Loss and Loss Expense Percentage (Incurred /Premiums Earned)			Nontabular Discount		34	Net Balance Sheet Reserves After Discount	
	26 Direct and Assumed	27 Ceded	28 Net	29 Direct and Assumed	30 Ceded	31 Net	32 Loss	33 Loss Expense	Inter-Company Pooling Participation Percentage	35 Losses Unpaid	36 Loss Expenses Unpaid
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2. 2014											
3. 2015	3,100		3,100	358.4		358.4				2,741	86
4. 2016											
5. 2017											
6. 2018											
7. 2019											
8. 2020											
9. 2021											
10. 2022											
11. 2023											
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,741	86

Schedule P - Part 1H - Section 2 - Other Liability - Claims-Made

N O N E

Schedule P - Part 1I - Special Property (Fire, Allied Lines...)

N O N E

Schedule P - Part 1J - Auto Physical Damage

N O N E

Schedule P - Part 1K - Fidelity/Surety

N O N E

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 1M - International

N O N E

Schedule P - Part 1N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 1O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 1P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 1R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 1T - Warranty

N O N E

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	10,029,731	10,050,411	10,053,784	9,743,611	9,739,278	9,689,221	9,579,047	9,519,943	9,424,751	9,252,383	(172,368)	(267,560)
2. 2014	1,359,984	1,339,627	1,339,602	1,269,045	1,228,375	1,098,374	1,043,271	1,039,472	1,034,472	1,034,471		(5,000)
3. 2015	XXX	1,347,434	1,344,550	1,307,217	1,300,217	1,125,217	1,076,566	1,058,138	1,043,138	1,023,138	(20,000)	(35,000)
4. 2016	XXX	XXX	1,217,366	1,187,466	1,187,466	1,053,799	978,275	949,774	934,774	914,774	(20,000)	(35,000)
5. 2017	XXX	XXX	XXX	1,047,404	1,047,404	1,036,389	991,853	981,853	964,853	924,853	(40,000)	(57,000)
6. 2018	XXX	XXX	XXX	XXX	1,092,697	1,092,696	1,092,696	1,062,695	1,031,895	911,895	(120,000)	(150,800)
7. 2019	XXX	XXX	XXX	XXX	XXX	1,034,982	1,034,981	1,034,981	1,034,981	1,034,981		
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	1,105,966	1,030,966	1,075,534	1,075,534		44,568
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,224,617	1,224,617	1,150,502	(74,115)	(74,115)
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,045,630	1,045,630		XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	946,418	XXX	XXX
										12. Totals	(446,483)	(579,907)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	INCURRED NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										DEVELOPMENT	
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023	11 One Year	12 Two Year
1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior												
2. 2014	112	69	69	69	69	69	69	69	69		(69)	(69)
3. 2015	XXX	160	3,060	3,060	3,060	3,060	3,060	3,060	3,060	3,100	40	40
4. 2016	XXX	XXX	1,141	1,141	1,141	1,141	1,141	1,141	1,141		(1,141)	(1,141)
5. 2017	XXX	XXX	XXX	538	538	538	538	538	538		(538)	(538)
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals	(1,708)	(1,708)

NONE

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior												
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
										12. Totals		

NONE

Schedule P - Part 2I - Special Property

N O N E

Schedule P - Part 2J - Auto Physical Damage

N O N E

Schedule P - Part 2K - Fidelity/Surety

N O N E

Schedule P - Part 2L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 2M - International

N O N E

Schedule P - Part 2N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 2O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 2P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 2R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 2R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 2S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 2T - Warranty

N O N E

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	000	840,426	1,509,725	2,185,100	2,772,575	3,327,472	3,880,577	4,304,047	4,583,622	4,828,079	39,657	1,721
2. 2014	95,515	245,183	381,828	487,540	569,313	640,471	688,182	724,292	746,595	761,311	21,945	1,618
3. 2015	XXX	104,590	249,426	385,208	503,085	591,629	649,496	698,145	724,096	738,521	22,289	2,002
4. 2016	XXX	XXX	96,720	224,617	342,212	446,054	516,552	561,994	603,249	620,454	17,641	1,689
5. 2017	XXX	XXX	XXX	93,708	225,345	350,879	462,359	535,007	573,341	606,606	15,834	1,445
6. 2018	XXX	XXX	XXX	XXX	99,978	249,824	378,132	477,214	531,364	561,708	14,774	1,196
7. 2019	XXX	XXX	XXX	XXX	XXX	101,353	269,067	427,098	534,249	601,013	14,304	1,286
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	103,747	299,708	483,832	593,980	13,645	1,735
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	116,422	321,241	486,887	14,913	1,961
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	109,936	305,942	10,712	1,740
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	88,777	5,733	1,136

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX									
7. 2019	XXX	XXX	XXX									
8. 2020	XXX	XXX	XXX									
9. 2021	XXX	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Years in Which Losses Were Incurred	CUMULATIVE PAID NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)										11 Number of Claims Closed With Loss Payment	12 Number of Claims Closed Without Loss Payment
	1	2	3	4	5	6	7	8	9	10		
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023		
1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior	000										XXX	XXX
2. 2014											XXX	XXX
3. 2015	XXX										XXX	XXX
4. 2016	XXX	XXX									XXX	XXX
5. 2017	XXX	XXX	XXX								XXX	XXX
6. 2018	XXX	XXX	XXX	XXX							XXX	XXX
7. 2019	XXX	XXX	XXX	XXX							XXX	XXX
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					XXX	XXX
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			XXX	XXX
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

NONE

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior	000											
2. 2014												
3. 2015	XXX						55	117	180	273		
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX	XXX							
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior	000											
2. 2014												
3. 2015	XXX											
4. 2016	XXX	XXX										
5. 2017	XXX	XXX	XXX									
6. 2018	XXX	XXX	XXX	XXX								
7. 2019	XXX	XXX	XXX	XXX								
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX						
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

NONE

Schedule P - Part 3I - Special Property

N O N E

Schedule P - Part 3J - Auto Physical Damage

N O N E

Schedule P - Part 3K - Fidelity/Surety

N O N E

Schedule P - Part 3L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 3M - International

N O N E

Schedule P - Part 3N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 3O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 3P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 3R - Section 1 - Product Liability - Occurrence

N O N E

Schedule P - Part 3R - Section 2 - Product Liability - Claims-Made

N O N E

Schedule P - Part 3S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 3T - Warranty

N O N E

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

Years in Which Losses Were Incurred	BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

1. Prior	4,721,372	4,524,059	4,439,165	3,986,548	3,814,957	3,416,260	3,112,014	3,038,613	2,925,023	2,718,195
2. 2014	1,064,827	829,068	726,771	597,900	502,765	340,306	265,173	246,952	234,091	230,334
3. 2015	XXX	983,509	791,346	660,507	575,216	394,569	322,649	286,291	274,446	246,651
4. 2016	XXX	XXX	920,067	703,230	610,498	449,012	344,126	300,238	277,697	248,270
5. 2017	XXX	XXX	XXX	690,259	523,644	428,702	342,674	320,927	293,567	249,750
6. 2018	XXX	XXX	XXX	XXX	647,844	486,188	463,256	424,501	390,653	262,463
7. 2019	XXX	XXX	XXX	XXX	XXX	526,495	369,331	336,364	321,766	315,272
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	564,332	311,323	291,417	273,197
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	674,628	500,241	379,326
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	542,072	359,874
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	536,615

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

BULK AND IBNR RESERVES ON NET LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)

Years in Which Losses Were Incurred	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1. Prior										
2. 2014	112	69	69	69	69	69	69	69	69	
3. 2015	XXX	160	209	663	663	663	663	663	663	703
4. 2016	XXX	XXX	1,141	1,141	1,141	1,141	1,141	1,141	1,141	
5. 2017	XXX	XXX	XXX	538	538	538	538	538	538	
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

Schedule P - Part 4I - Special Property

N O N E

Schedule P - Part 4J - Auto Physical Damage

N O N E

Schedule P - Part 4K - Fidelity/Surety

N O N E

Schedule P - Part 4L - Other (Including Credit, Accident and Health)

N O N E

Schedule P - Part 4M - International

N O N E

Schedule P - Part 4N - Reinsurance - Nonproportional Assumed Property

N O N E

Schedule P - Part 4O - Reinsurance - Nonproportional Assumed Liability

N O N E

Schedule P - Part 4P - Reinsurance - Nonproportional Assumed Financial Lines

N O N E

Schedule P - Part 4R - Section 1 - Products Liability - Occurrence

N O N E

Schedule P - Part 4R - Section 2 - Products Liability - Claims-Made

N O N E

Schedule P - Part 4S - Financial Guaranty/Mortgage Guaranty

N O N E

Schedule P - Part 4T - Warranty

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 1

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 2

N O N E

Schedule P - Part 5A - Homeowners/Farmowners - Section 3

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 1

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 2

N O N E

Schedule P - Part 5B - Private Passenger Auto Liability/Medical - Section 3

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 1

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 2

N O N E

Schedule P - Part 5C - Commercial Auto/Truck Liability/Medical - Section 3

N O N E

SCHEDULE P - PART 5D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)
SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	14,469	8,233	7,970	5,972	5,106	4,310	3,026	2,339	1,497	1,204
2. 2014	9,191	14,739	16,920	18,518	19,759	20,707	21,281	21,635	21,843	21,945
3. 2015	XXX	9,445	15,136	17,557	19,401	20,733	21,426	21,853	22,135	22,289
4. 2016	XXX	XXX	7,645	12,151	14,243	15,833	16,666	17,150	17,468	17,641
5. 2017	XXX	XXX	XXX	7,415	11,590	13,537	14,664	15,283	15,635	15,834
6. 2018	XXX	XXX	XXX	XXX	7,344	11,284	13,011	13,977	14,504	14,774
7. 2019	XXX	XXX	XXX	XXX	XXX	7,344	11,234	12,808	13,819	14,304
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	6,871	10,840	12,675	13,645
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,639	13,093	14,913
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,190	10,712
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,733

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	50,516	42,734	34,363	27,997	22,188	17,334	13,766	11,030	9,624	8,189
2. 2014	10,274	6,806	5,100	3,700	2,524	1,595	999	658	580	356
3. 2015	XXX	10,669	6,884	4,907	3,198	1,950	1,262	863	533	440
4. 2016	XXX	XXX	8,144	5,290	3,586	2,156	1,409	940	708	441
5. 2017	XXX	XXX	XXX	7,079	4,316	2,669	1,679	1,090	821	577
6. 2018	XXX	XXX	XXX	XXX	6,329	3,722	2,220	1,382	1,065	637
7. 2019	XXX	XXX	XXX	XXX	XXX	6,278	3,602	2,312	1,643	941
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	6,571	3,957	3,233	1,438
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,172	5,040	2,595
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,471	3,937
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,229

SECTION 3

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior	2,724	815	(59)	(123)	(466)	(350)	(429)	(304)	152	(185)
2. 2014	20,418	22,884	23,447	23,708	23,826	23,878	23,873	23,895	24,034	23,919
3. 2015	XXX	21,398	23,733	24,280	24,498	24,621	24,658	24,704	24,666	24,731
4. 2016	XXX	XXX	16,896	18,910	19,382	19,623	19,727	19,761	19,858	19,771
5. 2017	XXX	XXX	XXX	15,458	17,202	17,573	17,740	17,795	17,894	17,856
6. 2018	XXX	XXX	XXX	XXX	14,533	16,079	16,362	16,513	16,742	16,607
7. 2019	XXX	XXX	XXX	XXX	XXX	14,583	15,996	16,335	16,722	16,531
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	14,610	16,416	17,598	16,818
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,343	20,017	19,469
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,160	16,389
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,098

Schedule P - Part 5E - Commercial Multiple Peril - Section 1

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 2

N O N E

Schedule P - Part 5E - Commercial Multiple Peril - Section 3

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B

N O N E

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX			4	1	1	1	1	1	1
4. 2016	XXX	XXX		4						
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX			4	1	1	1	1	1	1
4. 2016	XXX	XXX		4						
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 5R - Products Liability - Occurrence - Section 3A

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B

N O N E

Schedule P - Part 5T - Warranty - Section 1

N O N E

Schedule P - Part 5T - Warranty - Section 2

N O N E

Schedule P - Part 5T - Warranty - Section 3

N O N E

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6D - WORKERS' COMPENSATION
(EXCLUDING EXCESS WORKERS' COMPENSATION)

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior	707,956	(2,393)	624	2,825	2,706	836	604	3,413	1,305	764	764
2. 2014	978,490	1,625,645	1,666,224	1,653,541	1,653,125	1,652,918	1,654,203	1,655,671	1,655,972	1,656,097	125
3. 2015	XXX	974,399	1,640,263	1,682,902	1,669,419	1,668,510	1,670,043	1,670,478	1,670,729	1,670,964	235
4. 2016	XXX	XXX	833,876	1,430,989	1,497,433	1,493,130	1,497,831	1,498,150	1,498,942	1,499,500	557
5. 2017	XXX	XXX	XXX	694,641	1,324,389	1,313,722	1,316,536	1,316,243	1,317,231	1,318,239	1,008
6. 2018	XXX	XXX	XXX	XXX	663,749	1,234,209	1,229,115	1,227,331	1,227,110	1,227,267	157
7. 2019	XXX	XXX	XXX	XXX	XXX	650,043	1,098,504	1,120,183	1,117,262	1,116,909	(354)
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	576,825	1,178,598	1,201,455	1,198,133	(3,322)
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	625,581	1,214,151	1,227,693	13,542
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	578,473	1,138,841	560,368
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	567,175	567,175
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,140,256
13. Earned Premiums (Sch P-Pt. 1)	1,686,446	1,619,162	1,540,943	1,324,535	1,348,748	1,205,253	1,031,129	1,252,591	1,190,395	1,140,256	XXX

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014	18,090	18,090	18,090	18,090	18,090	18,090	18,090	18,090	18,090	18,090	
3. 2015	XXX	15,415	15,415	15,415	15,415	15,415	15,415	15,415	15,415	15,415	
4. 2016	XXX	XXX	14,843	14,843	14,843	14,843	14,843	14,843	14,843	14,843	
5. 2017	XXX	XXX	XXX	15,158	15,158	15,158	15,158	15,158	15,158	15,158	
6. 2018	XXX	XXX	XXX	XXX	14,524	14,605	14,605	14,605	14,605	14,605	
7. 2019	XXX	XXX	XXX	XXX	XXX	15,568	15,568	15,568	15,568	15,568	
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX	15,342	15,361	15,361	15,361	
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,415	16,415	16,415	
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	15,615	15,615	
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	18,090	15,415	14,843	15,158	14,524	15,649	15,342	16,435	15,615		XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL

SECTION 1

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SECTION 2

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE

SECTION 1A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014	353	700	751	751	751	751	751	751	751	751	
3. 2015	XXX	518	1,031	1,031	1,031	1,031	1,031	1,031	1,031	1,031	
4. 2016	XXX	XXX	560	1,111	1,111	1,111	1,111	1,111	1,111	1,111	
5. 2017	XXX	XXX	XXX								
6. 2018	XXX	XXX	XXX	XXX							
7. 2019	XXX	XXX	XXX	XXX	XXX						
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX					
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)	353	865	1,124	551							XXX

SECTION 2A

Years in Which Premiums Were Earned and Losses Were Incurred	CUMULATIVE PREMIUMS EARNED CEDED AT YEAR END ($000 OMITTED)										11
	1	2	3	4	5	6	7	8	9	10	Current Year Premiums Earned
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	
1. Prior											
2. 2014											
3. 2015	XXX										
4. 2016	XXX	XXX									
5. 2017	XXX	XXX									
6. 2018	XXX	XXX									
7. 2019	XXX	XXX									
8. 2020	XXX	XXX									
9. 2021	XXX	XXX									
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt. 1)											XXX

NONE

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B

N O N E

Schedule P - Part 6M - International - Section 1

N O N E

Schedule P - Part 6M - International - Section 2

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

N O N E

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

N O N E

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 1A

N O N E

Schedule P - Part 6R - Products Liability - Occurrence - Section 2A

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 1B

N O N E

Schedule P - Part 6R - Products Liability - Claims-Made - Section 2B

N O N E

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/ Medical						
3. Commercial Auto/Truck Liability/ Medical						
4. Workers' Compensation	10,802,503			1,141,812		
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims - Made						
8. Special Liability						
9. Other Liability - Occurrence	2,827					
10. Other Liability - Claims-Made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX	XXX	XXX
17. Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX	XXX	XXX
18. Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX	XXX	XXX
19. Products Liability - Occurrence						
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	10,805,330			1,141,812		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS ($000 OMITTED)

SECTION 1

Schedule P - Part 1	1 Total Net Losses and Expenses Unpaid	2 Net Losses and Expenses Unpaid on Loss Sensitive Contracts	3 Loss Sensitive as Percentage of Total	4 Total Net Premiums Written	5 Net Premiums Written on Loss Sensitive Contracts	6 Loss Sensitive as Percentage of Total
1. Homeowners/Farmowners						
2. Private Passenger Auto Liability/Medical						
3. Commercial Auto/Truck Liability/Medical						
4. Workers' Compensation	10,802,503			1,141,812		
5. Commercial Multiple Peril						
6. Medical Professional Liability - Occurrence						
7. Medical Professional Liability - Claims - Made						
8. Special Liability						
9. Other Liability - Occurrence	2,827					
10. Other Liability - Claims-Made						
11. Special Property						
12. Auto Physical Damage						
13. Fidelity/Surety						
14. Other						
15. International						
16. Reinsurance - Nonproportional Assumed Property						
17. Reinsurance - Nonproportional Assumed Liability						
18. Reinsurance - Nonproportional Assumed Financial Lines						
19. Products Liability - Occurrence						
20. Products Liability - Claims-Made						
21. Financial Guaranty/Mortgage Guaranty						
22. Warranty						
23. Totals	10,805,330			1,141,812		

SECTION 2

Years in Which Policies Were Issued	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 3

Years in Which Policies Were Issued	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR END ($000 OMITTED)									
	1 2014	2 2015	3 2016	4 2017	5 2018	6 2019	7 2020	8 2021	9 2022	10 2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued)

SECTION 4

Years in Which Policies Were Issued	NET EARNED PREMIUMS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 5

Years in Which Policies Were Issued	NET RESERVE FOR PREMIUM ADJUSTMENTS AND ACCRUED RETROSPECTIVE PREMIUMS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 6

Years in Which Policies Were Issued	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SECTION 7

Years in Which Policies Were Issued	RESERVES FOR COMMISSION ADJUSTMENTS AT YEAR END ($000 OMITTED)									
	1	2	3	4	5	6	7	8	9	10
	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
1. Prior										
2. 2014										
3. 2015	XXX									
4. 2016	XXX	XXX								
5. 2017	XXX	XXX	XXX							
6. 2018	XXX	XXX	XXX	XXX						
7. 2019	XXX	XXX	XXX	XXX	XXX					
8. 2020	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2021	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2022	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2023	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

NONE

SCHEDULE P INTERROGATORIES

1. The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from Death, Disability, or Retirement (DDR) provisions in Medical Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not to be included.

1.1 Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (also known as an extended reporting endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge or at no additional cost? ..... Yes [ ] No [X]

If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "yes", please answer the following questions:

1.2 What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, elsewhere in this statement (in dollars)? ..... $ .....

1.3 Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65? ..... Yes [ ] No [ ]

1.4 Does the company report any DDR reserve as loss or loss adjustment expense reserve? ..... Yes [ ] No [ ]

1.5 If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure on the Underwriting and Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2? ..... Yes [ ] No [ ] N/A [ ]

1.6 If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the following table corresponding to where these reserves are reported in Schedule P:

Years in Which Premiums Were Earned and Losses Were Incurred		DDR Reserve Included in Schedule P, Part 1F, Medical Professional Liability Column 24: Total Net Losses and Expenses Unpaid	
		1 Section 1: Occurrence	2 Section 2: Claims-Made
1.601	Prior	.....	.....
1.602	2014	.....	.....
1.603	2015	.....	.....
1.604	2016	.....	.....
1.605	2017	.....	.....
1.606	2018	.....	.....
1.607	2019	.....	.....
1.608	2020.....	.....	.....
1.609	2021.....	.....	.....
1.610	2022.....	.....	.....
1.611	2023.....	.....	.....
1.612	Totals		

2. The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment expenses (ULAE) was changed effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these expenses (now reported as " Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions in this statement? ..... Yes [X] No [ ]

3. The Adjusting and Other expense payments and reserves should be allocated to the years in which the losses were incurred based on the number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense between companies in a group or a pool, the Adjusting and Other expense should be allocated in the same percentage used for the loss amounts and the claim counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurance contract. For Adjusting and Other expense incurred by reinsurers, or in those situations where suitable claim count information is not available, Adjusting and Other expense should be allocated by a reasonable method determined by the company and described in Interrogatory 7, below. Are they so reported in this Statement? ..... Yes [X] No [ ]

4. Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future payments, and that are reported net of such discounts on Page 10? ..... Yes [ ] No [X]

If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions. Also, the discounts must be reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular discounting. Work papers relating to discount calculations must be available for examination upon request.

Discounting is allowed only if expressly permitted by the state insurance department to which this Annual Statement is being filed.

5. What were the net premiums in force at the end of the year for:

(in thousands of dollars)

5.1 Fidelity ....

5.2 Surety ....

6. Claim count information is reported per claim or per claimant (Indicate which). ..... per claim.....

If not the same in all years, explain in Interrogatory 7.

7.1 The information provided in Schedule P will be used by many persons to estimate the adequacy of the current loss and expense reserves, among other things. Are there any especially significant events, coverage, retention or accounting changes that have occurred that must be considered when making such analyses? ..... Yes [X] No [ ]

7.2 (An extended statement may be attached.)

.....

Interrogatory #3: The method to allocate paid unallocated loss adjustment expenses (ULAE) by accident year (AY) has been based both on counts and loss payments. Prior to 2007 allocation was based on claims closed with payment. From 2007-2013 allocation was based on gross paid losses. From 2014 to 2016 allocation was based on a weighted average of incremental claims reported during the calendar year, incremental claims closed during the calendar year and outstanding claims. Beginning in 2017 the allocation is based a weighted average of incremental claims reported during the calendar year and outstanding claims.

Interrogatory # 7.1: Due to a change in how State Fund accounted for pension expenses, beginning in 2020 State Fund decreased the Cost Per Claim (average dollar amount required for claims administration) that is used in the computation of loss adjustment expenses (LAE).

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Allocated by States and Territories

States, Etc.	1 Active Status (a)	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies Not Taken: 2 Direct Premiums Written	3 Direct Premiums Earned	4 Dividends Paid or Credited to Policyholders on Direct Business	5 Direct Losses Paid (Deducting Salvage)	6 Direct Losses Incurred	7 Direct Losses Unpaid	8 Finance and Service Charges Not Included in Premiums	9 Direct Premiums Written for Federal Purchasing Groups (Included in Column 2)
1. Alabama AL	N								
2. Alaska AK	N								
3. Arizona AZ	N								
4. Arkansas AR	N								
5. California CA	L	1,140,750,936	1,139,003,536	45,566,897	870,650,814	425,384,240	8,911,639,045		
6. Colorado CO	N								
7. Connecticut CT	N								
8. Delaware DE	N								
9. District of Columbia DC	N								
10. Florida FL	N								
11. Georgia GA	N								
12. Hawaii HI	N								
13. Idaho ID	N								
14. Illinois IL	N								
15. Indiana IN	N								
16. Iowa IA	N								
17. Kansas KS	N								
18. Kentucky KY	N								
19. Louisiana LA	N								
20. Maine ME	N								
21. Maryland MD	N								
22. Massachusetts MA	N								
23. Michigan MI	N								
24. Minnesota MN	N								
25. Mississippi MS	N								
26. Missouri MO	N								
27. Montana MT	N								
28. Nebraska NE	N								
29. Nevada NV	N								
30. New Hampshire NH	N								
31. New Jersey NJ	N								
32. New Mexico NM	N								
33. New York NY	N								
34. North Carolina NC	N								
35. North Dakota ND	N								
36. Ohio OH	N								
37. Oklahoma OK	N								
38. Oregon OR	N								
39. Pennsylvania PA	N								
40. Rhode Island RI	N								
41. South Carolina SC	N								
42. South Dakota SD	N								
43. Tennessee TN	N								
44. Texas TX	N								
45. Utah UT	N								
46. Vermont VT	N								
47. Virginia VA	N								
48. Washington WA	N								
49. West Virginia WV	N								
50. Wisconsin WI	N								
51. Wyoming WY	N								
52. American Samoa AS	N								
53. Guam GU	N								
54. Puerto Rico PR	N								
55. U.S. Virgin Islands VI	N								
56. Northern Mariana Islands MP	N								
57. Canada CAN	N								
58. Aggregate other alien OT	XXX								
59. Totals	XXX	1,140,750,936	1,139,003,536	45,566,897	870,650,814	425,384,240	8,911,639,045		
DETAILS OF WRITE-INS									
58001.	XXX								
58002.	XXX								
58003.	XXX								
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX								
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX								

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 1
2. R - Registered - Non-domiciled RRGs..... .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)..... .....
4. Q - Qualified - Qualified or accredited reinsurer..... .....
5. D - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write surplus lines in the state of domicile..... .....
6. N - None of the above - Not allowed to write business in the state... 56

(b) Explanation of basis of allocation of premiums by states, etc.

Employee main work place

Schedule T - Part 2 - Interstate Compact

N O N E

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

NONE

Schedule Y - Part 1A - Detail of Insurance Holding Company System

N O N E

Schedule Y - Part 1A - Explanations

N O N E

Schedule Y - Part 2

N O N E

Schedule Y - Part 3

N O N E

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

REQUIRED FILINGS

The following supplemental reports are required to be filed as part of your statement filing unless specifically waived by the domiciliary state. However, in the event that your domiciliary state waives the filing requirement, your response of **WAIVED** to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

		Responses
	MARCH FILING	
1.	Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	YES
4.	Will the confidential Risk-based Capital Report be filed with the state of domicile, if required by March 1?	YES
	APRIL FILING	
5.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	YES
6.	Will Management's Discussion and Analysis be filed by April 1?	YES
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
	MAY FILING	
8.	Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	SEE EXPLANATION
	JUNE FILING	
9.	Will an audited financial report be filed by June 1?	YES
10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	YES

SUPPLEMENTAL FILINGS

The following supplemental reports are required to be filed as part of your annual statement filing **if your company is engaged in the type of business covered by the supplement. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below.** If the supplement is required of your company but is not being filed for whatever reason enter **SEE EXPLANATION** and provide an explanation following the interrogatory questions.

	MARCH FILING	
11.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO
12.	Will the Financial Guaranty Insurance Exhibit be filed by March 1?	NO
13.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	NO
14.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed by March 1?	NO
15.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	NO
16.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	NO
17.	Will the Reinsurance Summary Supplemental Filing for General Interrogatory 9 be filed with the state of domicile and the NAIC by March 1?	NO
18.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
19.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)?	YES
20.	Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES
21.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1?	NO
22.	Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
23.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
25.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with the NAIC by March 1?	NO
27.	Will the Supplemental Schedule for Reinsurance Counterparty Reporting Exception - Asbestos and Pollution Contracts be filed with the state of domicile and the NAIC by March 1?	NO
28.	Will the Exhibit of Other Liabilities by Lines of Business be filed with the state of domicile and the NAIC by March 1?	YES
29.	Will the Market Conduct Annual Statement (MCAS) Premium Exhibit for Year be filed with appropriate jurisdictions and with the NAIC by March 1?	NO
	APRIL FILING	
30.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
31.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1?	NO
32.	Will the Accident and Health Policy Experience Exhibit be filed by April 1?	NO
33.	Will the Supplemental Health Care Exhibit (Parts 1 and 2) be filed with the state of domicile and the NAIC by April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	NO
35.	Will the Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 be filed with the state of domicile and the NAIC by April 1?	NO
36.	Will the Private Flood Insurance Supplement be filed with the state of domicile and the NAIC by April 1?	NO
37.	Will the Mortgage Guaranty Insurance Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
	AUGUST FILING	
38.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES

Explanations:

8. State Fund has no affiliated company.
11.
12.
13.
14.
15.
16.
17.
18.
21.
22.
23.
24.
25.
26.
27.
29.
30.
31.
32.
33.
34.
35.
36.
37.

Bar Codes:

11. SIS Stockholder Information Supplement [Document Identifier 420]

12. Financial Guaranty Insurance Exhibit [Document Identifier 240]

13. Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]

14. Supplement A to Schedule T [Document Identifier 455]

15. Trusteed Surplus Statement [Document Identifier 490]

16. Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

17. Reinsurance Summary Supplemental Filing [Document Identifier 401]

18. Medicare Part D Coverage Supplement [Document Identifier 365]

21. Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]

22. Bail Bond Supplement [Document Identifier 500]

23. Director and Officer Insurance Coverage Supplement [Document Identifier 505]

24. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]

25. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]

26. Relief from the Requirements for Audit Committees [Document Identifier 226]

27. Reinsurance Counterparty Reporting Exception – Asbestos and Pollution Contracts [Document Identifier 555]

29. Market Conduct Annual Statement (MCAS) Premium Exhibit [Document Identifier 600]

30. Credit Insurance Experience Exhibit [Document Identifier 230]

31. Long-Term Care Experience Reporting Forms [Document Identifier 306]

32. Accident and Health Policy Experience Exhibit [Document Identifier 210]

33. Supplemental Health Care Exhibit (Parts 1 and 2) [Document Identifier 216]

34. Cybersecurity and Identity Theft Insurance Coverage Supplement [Document Identifier 550]

35. Life, Health & Annuity Guaranty Association Assessable Premium Exhibit - Parts 1 and 2 [Document Identifier 290]

36. Private Flood Insurance Supplement [Document Identifier 560]

37. Will the Mortgage Guaranty Insurance Exhibit [Document Identifier 565]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Year			Prior Year
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 Net Admitted Assets
2504.	Fund Deposit Held by Others	3,770,000	3,770,000		
2505.	Prepaid IT	12,589,603	12,589,603		
2506.	Miscellaneous	235,791	235,791		
2597.	Summary of remaining write-ins for Line 25 from overflow page	16,595,394	16,595,394		

Additional Write-ins for Liabilities Line 25

		1 Current Year	2 Prior Year
2504.	Prepaid Rent Liability	36,263	52,444
2505.	Deposit Liability	78,274	90,457
2506.	Unfunded Pension and Other Postemployment Benefit Liability	1,522,672,590	1,472,831,218
2507.	Other General Liability	1,358,061	963,401
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,524,145,189	1,473,937,520

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

		1 Loss Adjustment Expenses	2 Other Underwriting Expenses	3 Investment Expenses	4 Total
2404.	Temporary Consultant	109,701	148,361	27,169	285,231
2405.	Income from Services for Contracts	(78,223,907)	(105,790,333)	(19,373,457)	(203,387,696)
2406.	Banking Fees	1,317,452	1,781,728	326,289	3,425,469
2407.	Misc.Income/Expenses	80,070	108,318	19,831	208,219
2408.	Workplace Safety Trainings and Incentive Programs		56,260		56,260
2409.	Change in AO IBNR Reserve	(168,400,708)			(168,400,708)
2410.					
2497.	Summary of remaining write-ins for Line 24 from overflow page	(245,117,392)	(103,695,666)	(19,000,168)	(367,813,225)

SUMMARY INVESTMENT SCHEDULE

	Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 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	490,190,730	2.409	490,190,730		490,190,730	2.409
	1.02 All other governments	4,993,566	0.025	4,993,566		4,993,566	0.025
	1.03 U.S. states, territories and possessions, etc. guaranteed	174,917,618	0.860	174,917,618		174,917,618	0.860
	1.04 U.S. political subdivisions of states, territories, and possessions, guaranteed	526,072,673	2.586	526,072,673		526,072,673	2.586
	1.05 U.S. special revenue and special assessment obligations, etc. non-guaranteed	8,475,030,385	41.654	8,475,030,385		8,475,030,385	41.654
	1.06 Industrial and miscellaneous	9,535,350,449	46.866	9,535,350,449		9,535,350,449	46.866
	1.07 Hybrid securities	58,773,215	0.289	58,773,215		58,773,215	0.289
	1.08 Parent, subsidiaries and affiliates		0.000				0.000
	1.09 SVO identified funds		0.000				0.000
	1.10 Unaffiliated bank loans		0.000				0.000
	1.11 Unaffiliated certificates of deposit		0.000				0.000
	1.12 Total long-term bonds	19,265,328,635	94.688	19,265,328,635		19,265,328,635	94.688
2.	Preferred stocks (Schedule D, Part 2, Section 1):						
	2.01 Industrial and miscellaneous (Unaffiliated)	38,223,162	0.188	38,223,162		38,223,162	0.188
	2.02 Parent, subsidiaries and affiliates		0.000				0.000
	2.03 Total preferred stocks	38,223,162	0.188	38,223,162		38,223,162	0.188
3.	Common stocks (Schedule D, Part 2, Section 2):						
	3.01 Industrial and miscellaneous Publicly traded (Unaffiliated)	667,258,240	3.280	667,258,240		667,258,240	3.280
	3.02 Industrial and miscellaneous Other (Unaffiliated)		0.000				0.000
	3.03 Parent, subsidiaries and affiliates Publicly traded		0.000				0.000
	3.04 Parent, subsidiaries and affiliates Other		0.000				0.000
	3.05 Mutual funds		0.000				0.000
	3.06 Unit investment trusts		0.000				0.000
	3.07 Closed-end funds		0.000				0.000
	3.08 Exchange traded funds		0.000				0.000
	3.09 Total common stocks	667,258,240	3.280	667,258,240		667,258,240	3.280
4.	Mortgage loans (Schedule B):						
	4.01 Farm mortgages		0.000				0.000
	4.02 Residential mortgages		0.000				0.000
	4.03 Commercial mortgages		0.000				0.000
	4.04 Mezzanine real estate loans		0.000				0.000
	4.05 Total valuation allowance		0.000				0.000
	4.06 Total mortgage loans		0.000				0.000
5.	Real estate (Schedule A):						
	5.01 Properties occupied by company	246,878,451	1.213	246,878,451		246,878,451	1.213
	5.02 Properties held for production of income	33,898,627	0.167	33,898,627		33,898,627	0.167
	5.03 Properties held for sale	463,856	0.002	463,856		463,856	0.002
	5.04 Total real estate	281,240,934	1.382	281,240,934		281,240,934	1.382
6.	Cash, cash equivalents and short-term investments:						
	6.01 Cash (Schedule E, Part 1)	5,794,662	0.028	5,794,662		5,794,662	0.028
	6.02 Cash equivalents (Schedule E, Part 2)	6,989,787	0.034	6,989,787		6,989,787	0.034
	6.03 Short-term investments (Schedule DA)		0.000				0.000
	6.04 Total cash, cash equivalents and short-term investments	12,784,449	0.063	12,784,449		12,784,449	0.063
7.	Contract loans		0.000				0.000
8.	Derivatives (Schedule DB)		0.000				0.000
9.	Other invested assets (Schedule BA)	81,306,259	0.400	81,306,259		81,306,259	0.400
10.	Receivables for securities	10,677	0.000	10,677		10,677	0.000
11.	Securities Lending (Schedule DL, Part 1)		0.000		XXX	XXX	XXX
12.	Other invested assets (Page 2, Line 11)		0.000				0.000
13.	Total invested assets	20,346,152,356	100.000	20,346,152,356		20,346,152,356	100.000

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year			289,059,099
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)	624,706		624,706
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			224,706
5.	Deduct amounts received on disposals, Part 3, Column 15			471,338
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	8,196,239		
	8.2 Totals, Part 3, Column 9			8,196,239
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)			281,240,934
10.	Deduct total nonadmitted amounts			
11.	Statement value at end of current period (Line 9 minus Line 10)			281,240,934

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		4,495,835
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	59,563,274	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	9,689,168	69,252,442
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	12,825,626	
	5.2 Totals, Part 3, Column 9		12,825,626
6.	Total gain (loss) on disposals, Part 3, Column 19		1,117,769
7.	Deduct amounts received on disposals, Part 3, Column 16		6,385,413
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)		81,306,259
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		81,306,259

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		19,522,643,352
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,588,777,573
3.	Accrual of discount		17,173,631
4.	Unrealized valuation increase/(decrease):		
	4.1. Part 1, Column 12		
	4.2. Part 2, Section 1, Column 15	669,449	
	4.3. Part 2, Section 2, Column 13	52,564,995	
	4.4. Part 4, Column 11	(41,178,653)	12,055,791
5.	Total gain (loss) on disposals, Part 4, Column 19		18,483,496
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		2,148,484,881
7.	Deduct amortization of premium		34,164,166
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15		
	8.2. Part 2, Section 1, Column 19		
	8.3. Part 2, Section 2, Column 16		
	8.4. Part 4, Column 15		
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14		
	9.2. Part 2, Section 1, Column 17		
	9.3. Part 2, Section 2, Column 14	4,702,417	
	9.4. Part 4, Column 13	988,975	5,691,392
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees, Note 5Q, Line 2		16,633
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)		19,970,810,037
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		19,970,810,037

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	490,190,730	476,782,366	491,165,270	497,377,140
Governments (Including all obligations guaranteed by governments)	2.	Canada	4,993,566	4,763,600	4,975,550	5,000,000
	3.	Other Countries				
	4.	Totals	495,184,296	481,545,967	496,140,820	502,377,140
U.S. States, Territories and Possessions (Direct and guaranteed)	5.	Totals	174,917,618	162,038,104	175,644,022	172,750,002
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	526,072,673	456,183,593	529,107,831	528,355,000
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	8,475,030,385	7,693,418,664	8,548,592,074	8,325,697,920
Industrial and Miscellaneous, SVO Identified Funds, Unaffiliated Bank Loans, Unaffiliated Certificates of Deposit and Hybrid Securities (unaffiliated)	8.	United States	9,406,088,534	8,616,515,582	9,405,445,540	9,435,284,626
	9.	Canada	188,035,129	180,485,882	187,390,412	188,774,000
	10.	Other Countries				
	11.	Totals	9,594,123,663	8,797,001,464	9,592,835,953	9,624,058,626
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	19,265,328,635	17,590,187,792	19,342,320,699	19,153,238,688
PREFERRED STOCKS	14.	United States	38,223,162	38,223,162	37,551,135	
Industrial and Miscellaneous (unaffiliated)	15.	Canada				
	16.	Other Countries				
	17.	Totals	38,223,162	38,223,162	37,551,135	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	38,223,162	38,223,162	37,551,135	
COMMON STOCKS	20.	United States	655,130,925	655,130,925	525,341,562	
Industrial and Miscellaneous (unaffiliated), Mutual Funds, Unit Investment Trusts, Closed-End Funds and Exchange Traded Funds	21.	Canada	12,127,315	12,127,315	9,014,401	
	22.	Other Countries				
	23.	Totals	667,258,240	667,258,240	534,355,963	
Parent, Subsidiaries and Affiliates	24.	Totals				
	25.	Total Common Stocks	667,258,240	667,258,240	534,355,963	
	26.	Total Stocks	705,481,401	705,481,401	571,907,098	
	27.	Total Bonds and Stocks	19,970,810,036	18,295,669,193	19,914,227,798	

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	117,893,864	155,278,921	105,055,558	91,655,750	20,306,638	XXX	490,190,730	2.5	324,531,771	1.7	490,190,730	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	117,893,864	155,278,921	105,055,558	91,655,750	20,306,638	XXX	490,190,730	2.5	324,531,771	1.7	490,190,730	
2. All Other Governments												
2.1 NAIC 1		4,993,566				XXX	4,993,566	0.0	4,991,008	0.0	4,993,566	
2.2 NAIC 2						XXX						
2.3 NAIC 3						XXX						
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		4,993,566				XXX	4,993,566	0.0	4,991,008	0.0	4,993,566	
3. U.S. States, Territories and Possessions etc., Guaranteed												
3.1 NAIC 1	18,290,000	29,655,989	85,567,166	37,858,616	3,545,847	XXX	174,917,618	0.9	202,294,860	1.1	174,917,618	
3.2 NAIC 2						XXX						
3.3 NAIC 3						XXX						
3.4 NAIC 4						XXX						
3.5 NAIC 5						XXX						
3.6 NAIC 6						XXX						
3.7 Totals	18,290,000	29,655,989	85,567,166	37,858,616	3,545,847	XXX	174,917,618	0.9	202,294,860	1.1	174,917,618	
4. U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	40,906,853	34,427,141	138,139,552	251,590,074	61,009,053	XXX	526,072,673	2.7	583,934,479	3.1	526,072,673	
4.2 NAIC 2						XXX						
4.3 NAIC 3						XXX						
4.4 NAIC 4						XXX						
4.5 NAIC 5						XXX						
4.6 NAIC 6						XXX						
4.7 Totals	40,906,853	34,427,141	138,139,552	251,590,074	61,009,053	XXX	526,072,673	2.7	583,934,479	3.1	526,072,673	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	731,096,910	2,425,444,774	2,215,774,217	2,444,465,575	654,608,909	XXX	8,471,390,385	44.0	8,331,718,914	44.5	8,463,425,858	7,964,527
5.2 NAIC 2				3,640,000		XXX	3,640,000	0.0	3,700,000	0.0	3,640,000	
5.3 NAIC 3						XXX						
5.4 NAIC 4						XXX						
5.5 NAIC 5						XXX						
5.6 NAIC 6						XXX						
5.7 Totals	731,096,910	2,425,444,774	2,215,774,217	2,448,105,575	654,608,909	XXX	8,475,030,385	44.0	8,335,418,914	44.5	8,467,065,858	7,964,527

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	275,748,109	2,713,482,491	2,997,817,456	682,420,537	835,715,864	XXX	7,505,184,458	39.0	7,105,520,190	38.0	7,070,369,654	434,814,804
6.2 NAIC 2	77,949,902	786,001,792	794,211,788	193,935,418	178,067,090	XXX	2,030,165,991	10.5	2,159,378,193	11.5	1,883,542,162	146,623,829
6.3 NAIC 3						XXX						
6.4 NAIC 4						XXX						
6.5 NAIC 5						XXX						
6.6 NAIC 6						XXX						
6.7 Totals	353,698,011	3,499,484,283	3,792,029,244	876,355,955	1,013,782,955	XXX	9,535,350,449	49.5	9,264,898,383	49.5	8,953,911,815	581,438,633
7. Hybrid Securities												
7.1 NAIC 1						XXX						
7.2 NAIC 2		2,493,609			46,169,577	XXX	48,663,185	0.3			48,663,185	
7.3 NAIC 3					10,110,029	XXX	10,110,029	0.1			10,110,029	
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX						
7.6 NAIC 6						XXX						
7.7 Totals		2,493,609			56,279,606	XXX	58,773,215	0.3			58,773,215	
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX						
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX						
8.7 Totals						XXX						
9. SVO Identified Funds												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX							
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.1 NAIC 1						XXX						
10.2 NAIC 2						XXX						
10.3 NAIC 3						XXX						
10.4 NAIC 4						XXX						
10.5 NAIC 5						XXX						
10.6 NAIC 6						XXX						
10.7 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.1 NAIC 1						XXX						
11.2 NAIC 2						XXX						
11.3 NAIC 3						XXX						
11.4 NAIC 4						XXX						
11.5 NAIC 5						XXX						
11.6 NAIC 6						XXX						
11.7 Totals						XXX						

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.7	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
12. Total Bonds Current Year												
12.1 NAIC 1	(d) 1,183,935,736	5,363,282,882	5,542,353,949	3,507,990,552	1,575,186,311		17,172,749,430	89.1	XXX	XXX	16,729,970,099	442,779,331
12.2 NAIC 2	(d) 77,949,902	788,495,401	794,211,788	197,575,418	224,236,667		2,082,469,176	10.8	XXX	XXX	1,935,845,347	146,623,829
12.3 NAIC 3	(d)				10,110,029		10,110,029	0.1	XXX	XXX	10,110,029	
12.4 NAIC 4	(d)								XXX	XXX		
12.5 NAIC 5	(d)						(c)		XXX	XXX		
12.6 NAIC 6	(d)						(c)		XXX	XXX		
12.7 Totals	1,261,885,638	6,151,778,282	6,336,565,737	3,705,565,970	1,809,533,008		(b) 19,265,328,635	100.0	XXX	XXX	18,675,925,475	589,403,160
12.8 Line 12.7 as a % of Col. 7	6.6	31.9	32.9	19.2	9.4		100.0	XXX	XXX	XXX	96.9	3.1
13. Total Bonds Prior Year												
13.1 NAIC 1	1,463,042,623	5,102,442,346	5,088,823,733	3,265,606,157	1,633,076,364		XXX	XXX	16,552,991,222	88.4	16,094,397,211	458,594,011
13.2 NAIC 2	194,049,713	600,413,080	816,668,294	285,206,783	266,740,324		XXX	XXX	2,163,078,193	11.6	1,976,560,853	186,517,340
13.3 NAIC 3							XXX	XXX				
13.4 NAIC 4							XXX	XXX				
13.5 NAIC 5							XXX	XXX	(c)			
13.6 NAIC 6							XXX	XXX	(c)			
13.7 Totals	1,657,092,336	5,702,855,426	5,905,492,027	3,550,812,940	1,899,816,687		XXX	XXX	(b) 18,716,069,415	100.0	18,070,958,065	645,111,351
13.8 Line 13.7 as a % of Col. 9	8.9	30.5	31.6	19.0	10.2		XXX	XXX	100.0	XXX	96.6	3.4
14. Total Publicly Traded Bonds												
14.1 NAIC 1	1,167,791,350	5,148,418,458	5,363,558,974	3,498,628,920	1,551,572,397		16,729,970,099	86.8	16,094,397,211	86.0	16,729,970,099	XXX
14.2 NAIC 2	65,331,309	779,644,854	699,364,360	172,268,157	219,236,667		1,935,845,347	10.0	1,976,560,853	10.6	1,935,845,347	XXX
14.3 NAIC 3					10,110,029		10,110,029	0.1			10,110,029	XXX
14.4 NAIC 4												XXX
14.5 NAIC 5												XXX
14.6 NAIC 6												XXX
14.7 Totals	1,233,122,658	5,928,063,313	6,062,923,334	3,670,897,077	1,780,919,093		18,675,925,475	96.9	18,070,958,065	96.6	18,675,925,475	XXX
14.8 Line 14.7 as a % of Col. 7	6.6	31.7	32.5	19.7	9.5		100.0	XXX	XXX	XXX	100.0	XXX
14.9 Line 14.7 as a % of Line 12.7, Col. 7, Section 12	6.4	30.8	31.5	19.1	9.2		96.9	XXX	XXX	XXX	96.9	XXX
15. Total Privately Placed Bonds												
15.1 NAIC 1	16,144,386	214,864,423	178,794,975	9,361,632	23,613,915		442,779,331	2.3	458,594,011	2.5	XXX	442,779,331
15.2 NAIC 2	12,618,594	8,850,547	94,847,428	25,307,261	5,000,000		146,623,829	0.8	186,517,340	1.0	XXX	146,623,829
15.3 NAIC 3											XXX	
15.4 NAIC 4											XXX	
15.5 NAIC 5											XXX	
15.6 NAIC 6											XXX	
15.7 Totals	28,762,980	223,714,970	273,642,403	34,668,893	28,613,915		589,403,160	3.1	645,111,351	3.4	XXX	589,403,160
15.8 Line 15.7 as a % of Col. 7	4.9	38.0	46.4	5.9	4.9		100.0	XXX	XXX	XXX	XXX	100.0
15.9 Line 15.7 as a % of Line 12.7, Col. 7, Section 12	0.1	1.2	1.4	0.2	0.1		3.1	XXX	XXX	XXX	XXX	3.1

(a) Includes $ 589,403,160 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

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

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

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.01 Issuer Obligations	59,260,660					XXX	59,260,660	0.3	61,516,285	0.3	59,260,660	
1.02 Residential Mortgage-Backed Securities	38,735,402	133,844,226	102,852,926	91,655,750	20,306,638	XXX	387,394,942	2.0	204,699,529	1.1	387,394,942	
1.03 Commercial Mortgage-Backed Securities	19,897,802	21,434,695	2,202,632			XXX	43,535,128	0.2	58,315,957	0.3	43,535,128	
1.04 Other Loan-Backed and Structured Securities						XXX						
1.05 Totals	117,893,864	155,278,921	105,055,558	91,655,750	20,306,638	XXX	490,190,730	2.5	324,531,771	1.7	490,190,730	
2. All Other Governments												
2.01 Issuer Obligations		4,993,566				XXX	4,993,566	0.0	4,991,008	0.0	4,993,566	
2.02 Residential Mortgage-Backed Securities						XXX						
2.03 Commercial Mortgage-Backed Securities						XXX						
2.04 Other Loan-Backed and Structured Securities						XXX						
2.05 Totals		4,993,566				XXX	4,993,566	0.0	4,991,008	0.0	4,993,566	
3. U.S. States, Territories and Possessions, Guaranteed												
3.01 Issuer Obligations	18,290,000	29,655,989	85,567,166	37,858,616	3,545,847	XXX	174,917,618	0.9	202,294,860	1.1	174,917,618	
3.02 Residential Mortgage-Backed Securities						XXX						
3.03 Commercial Mortgage-Backed Securities						XXX						
3.04 Other Loan-Backed and Structured Securities						XXX						
3.05 Totals	18,290,000	29,655,989	85,567,166	37,858,616	3,545,847	XXX	174,917,618	0.9	202,294,860	1.1	174,917,618	
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.01 Issuer Obligations	40,906,853	34,427,141	138,139,552	251,590,074	61,009,053	XXX	526,072,673	2.7	583,934,479	3.1	526,072,673	
4.02 Residential Mortgage-Backed Securities						XXX						
4.03 Commercial Mortgage-Backed Securities						XXX						
4.04 Other Loan-Backed and Structured Securities						XXX						
4.05 Totals	40,906,853	34,427,141	138,139,552	251,590,074	61,009,053	XXX	526,072,673	2.7	583,934,479	3.1	526,072,673	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.01 Issuer Obligations	45,857,653	334,589,904	674,358,735	923,774,186	340,010,849	XXX	2,318,591,327	12.0	2,348,513,573	12.5	2,310,626,799	7,964,527
5.02 Residential Mortgage-Backed Securities	537,158,636	1,794,593,612	1,494,256,565	1,487,265,132	314,598,060	XXX	5,627,872,006	29.2	5,469,163,079	29.2	5,627,872,006	
5.03 Commercial Mortgage-Backed Securities	148,080,620	280,907,240	44,213,917	11,351,418		XXX	484,553,197	2.5	484,055,829	2.6	484,553,197	
5.04 Other Loan-Backed and Structured Securities		15,354,018	2,945,000	25,714,839		XXX	44,013,857	0.2	33,686,433	0.2	44,013,857	
5.05 Totals	731,096,910	2,425,444,774	2,215,774,217	2,448,105,575	654,608,909	XXX	8,475,030,385	44.0	8,335,418,914	44.5	8,467,065,858	7,964,527
6. Industrial and Miscellaneous												
6.01 Issuer Obligations	349,631,047	3,489,611,180	3,772,807,402	864,981,230	1,013,782,955	XXX	9,490,813,814	49.3	9,214,627,785	49.2	8,941,015,181	549,798,633
6.02 Residential Mortgage-Backed Securities						XXX						
6.03 Commercial Mortgage-Backed Securities						XXX						
6.04 Other Loan-Backed and Structured Securities	4,066,964	9,873,103	19,221,842	11,374,725		XXX	44,536,634	0.2	50,270,598	0.3	12,896,634	31,640,000
6.05 Totals	353,698,011	3,499,484,283	3,792,029,244	876,355,955	1,013,782,955	XXX	9,535,350,449	49.5	9,264,898,383	49.5	8,953,911,815	581,438,633
7. Hybrid Securities												
7.01 Issuer Obligations		2,493,609			56,279,606	XXX	58,773,215	0.3			58,773,215	
7.02 Residential Mortgage-Backed Securities						XXX						
7.03 Commercial Mortgage-Backed Securities						XXX						
7.04 Other Loan-Backed and Structured Securities						XXX						
7.05 Totals		2,493,609			56,279,606	XXX	58,773,215	0.3			58,773,215	
8. Parent, Subsidiaries and Affiliates												
8.01 Issuer Obligations						XXX						
8.02 Residential Mortgage-Backed Securities						XXX						
8.03 Commercial Mortgage-Backed Securities						XXX						
8.04 Other Loan-Backed and Structured Securities						XXX						
8.05 Affiliated Bank Loans - Issued						XXX						
8.06 Affiliated Bank Loans - Acquired						XXX						
8.07 Totals						XXX						

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 12.09	9 Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. SVO Identified Funds												
9.01 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX							
10. Unaffiliated Bank Loans												
10.01 Unaffiliated Bank Loans - Issued						XXX						
10.02 Unaffiliated Bank Loans - Acquired						XXX						
10.03 Totals						XXX						
11. Unaffiliated Certificates of Deposit												
11.01 Totals						XXX						
12. Total Bonds Current Year												
12.01 Issuer Obligations	513,946,213	3,895,771,388	4,670,872,855	2,078,204,106	1,474,628,310	XXX	12,633,422,872	65.6	XXX	XXX	12,075,659,712	557,763,160
12.02 Residential Mortgage-Backed Securities	575,894,039	1,928,437,838	1,597,109,491	1,578,920,882	334,904,698	XXX	6,015,266,947	31.2	XXX	XXX	6,015,266,947	
12.03 Commercial Mortgage-Backed Securities	167,978,422	302,341,935	46,416,549	11,351,418		XXX	528,088,325	2.7	XXX	XXX	528,088,325	
12.04 Other Loan-Backed and Structured Securities	4,066,964	25,227,122	22,166,842	37,089,564		XXX	88,550,491	0.5	XXX	XXX	56,910,491	31,640,000
12.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX				XXX	XXX		
12.06 Affiliated Bank Loans						XXX			XXX	XXX		
12.07 Unaffiliated Bank Loans						XXX			XXX	XXX		
12.08 Unaffiliated Certificates of Deposit						XXX			XXX	XXX		
12.09 Totals	1,261,885,638	6,151,778,282	6,336,565,737	3,705,565,970	1,809,533,008		19,265,328,635	100.0	XXX	XXX	18,675,925,475	589,403,160
12.10 Line 12.09 as a % of Col. 7	6.6	31.9	32.9	19.2	9.4		100.0	XXX	XXX	XXX	96.9	3.1
13. Total Bonds Prior Year												
13.01 Issuer Obligations	980,328,677	3,324,698,299	4,313,152,738	2,138,590,256	1,659,108,020	XXX	XXX	XXX	12,415,877,990	66.3	11,802,406,640	613,471,350
13.02 Residential Mortgage-Backed Securities	608,184,762	1,957,682,391	1,501,941,096	1,365,345,693	240,708,667	XXX	XXX	XXX	5,673,862,608	30.3	5,673,862,608	
13.03 Commercial Mortgage-Backed Securities	60,044,130	404,182,128	65,942,173	12,203,356		XXX	XXX	XXX	542,371,786	2.9	542,371,786	
13.04 Other Loan-Backed and Structured Securities	8,534,767	16,292,608	24,456,020	34,673,635		XXX	XXX	XXX	83,957,031	0.4	52,317,031	31,640,000
13.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		XXX	XXX				
13.06 Affiliated Bank Loans						XXX	XXX	XXX				
13.07 Unaffiliated Bank Loans						XXX	XXX	XXX				
13.08 Unaffiliated Certificates of Deposit						XXX	XXX	XXX				
13.09 Totals	1,657,092,336	5,702,855,426	5,905,492,027	3,550,812,940	1,899,816,687		XXX	XXX	18,716,069,415	100.0	18,070,958,065	645,111,350
13.10 Line 13.09 as a % of Col. 9	8.9	30.5	31.6	19.0	10.2		XXX	XXX	100.0	XXX	96.6	3.4
14. Total Publicly Traded Bonds												
14.01 Issuer Obligations	485,183,234	3,677,074,831	4,412,477,314	2,054,909,938	1,446,014,395	XXX	12,075,659,712	62.7	11,802,406,640	63.1	12,075,659,712	XXX
14.02 Residential Mortgage-Backed Securities	575,894,039	1,928,437,838	1,597,109,491	1,578,920,882	334,904,698	XXX	6,015,266,947	31.2	5,673,862,608	30.3	6,015,266,947	XXX
14.03 Commercial Mortgage-Backed Securities	167,978,422	302,341,935	46,416,549	11,351,418		XXX	528,088,325	2.7	542,371,786	2.9	528,088,325	XXX
14.04 Other Loan-Backed and Structured Securities	4,066,964	20,208,708	6,919,980	25,714,839		XXX	56,910,491	0.3	52,317,031	0.3	56,910,491	XXX
14.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX							XXX
14.06 Affiliated Bank Loans						XXX						XXX
14.07 Unaffiliated Bank Loans						XXX						XXX
14.08 Unaffiliated Certificates of Deposit						XXX						XXX
14.09 Totals	1,233,122,658	5,928,063,313	6,062,923,334	3,670,897,077	1,780,919,093		18,675,925,475	96.9	18,070,958,065	96.6	18,675,925,475	XXX
14.10 Line 14.09 as a % of Col. 7	6.6	31.7	32.5	19.7	9.5		100.0	XXX	XXX	XXX	100.0	XXX
14.11 Line 14.09 as a % of Line 12.09, Col. 7, Section 12	6.4	30.8	31.5	19.1	9.2		96.9	XXX	XXX	XXX	96.9	XXX
15. Total Privately Placed Bonds												
15.01 Issuer Obligations	28,762,980	218,696,556	258,395,542	23,294,168	28,613,915	XXX	557,763,160	2.9	613,471,350	3.3	XXX	557,763,160
15.02 Residential Mortgage-Backed Securities						XXX		0.0		0.0	XXX	
15.03 Commercial Mortgage-Backed Securities						XXX		0.0		0.0	XXX	
15.04 Other Loan-Backed and Structured Securities		5,018,413	15,246,862	11,374,725		XXX	31,640,000	0.2	31,640,000	0.2	XXX	31,640,000
15.05 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX						XXX	
15.06 Affiliated Bank Loans						XXX					XXX	
15.07 Unaffiliated Bank Loans						XXX					XXX	
15.08 Unaffiliated Certificates of Deposit						XXX					XXX	
15.09 Totals	28,762,980	223,714,970	273,642,403	34,668,893	28,613,915		589,403,160	3.1	645,111,350	3.4	XXX	589,403,160
15.10 Line 15.09 as a % of Col. 7	4.9	38.0	46.4	5.9	4.9		100.0	XXX	XXX	XXX	XXX	100.0
15.11 Line 15.09 as a % of Line 12.09, Col. 7, Section 12	0.1	1.2	1.4	0.2	0.1		3.1	XXX	XXX	XXX	XXX	3.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	2,247,611	2,247,611			
2. Cost of short-term investments acquired	28,517,021	28,517,021			
3. Accrual of discount	493,891	493,891			
4. Unrealized valuation increase/(decrease)					
5. Total gain (loss) on disposals	12,578	12,578			
6. Deduct consideration received on disposals	31,271,100	31,271,100			
7. Deduct amortization of premium					
8. Total foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other than temporary impairment recognized					
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)					
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)					

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

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

N O N E

Schedule DB - Part B - Verification - Futures Contracts

N O N E

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents)

	1 Total	2 Bonds	3 Money Market Mutual funds	4 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	5,787,205		41,713	5,745,492
2. Cost of cash equivalents acquired	44,901,239	998,148	43,090,175	812,916
3. Accrual of discount	1,852	1,852		
4. Unrealized valuation increase/(decrease)				
5. Total gain (loss) on disposals				
6. Deduct consideration received on disposals	43,700,509	1,000,000	42,700,509	
7. Deduct amortization of premium				
8. Total foreign exchange change in book/adjusted carrying value				
9. Deduct current year's other than temporary impairment recognized				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	6,989,787		431,379	6,558,408
11. Deduct total nonadmitted amounts				
12. Statement value at end of current period (Line 10 minus Line 11)	6,989,787		431,379	6,558,408

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

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encum-brances	Book/Adjusted Carrying Value Less Encum-brances	Fair Value Less Encum-brances	Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (13-11-12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Vacaville Campus		Vacaville	CA	03/28/2006	03/20/2022	134,606,169		101,420,417	68,690,000	2,415,330			(2,415,330)		9,704,538	5,195,635
Pleasanton Campus - Building B&C		Pleasanton	CA	03/01/2006	09/20/2021	93,320,946		70,231,961	66,920,000	1,741,849			(1,741,849)		8,787,167	3,587,754
Redding Office		Redding	CA	04/27/2006	09/24/2021	27,256,537		19,713,971	12,758,185	473,878			(473,878)		1,432,312	893,648
Fresno District Office		Fresno	CA	12/31/1991	03/29/2022	37,774,412		21,412,805	43,400,000	887,769			(887,769)		3,996,792	2,267,881
Sacramento District Office		Sacramento	CA	12/31/1983	09/23/2021	28,485,072		13,904,563	15,480,000	966,505			(966,505)		1,955,318	1,594,144
Bakersfield District Office		Bakersfield	CA	12/31/1987	11/16/2021	10,291,996		4,471,328	7,550,000	236,045			(236,045)		1,037,040	574,924
Riverside District Office		Riverside	CA	12/31/1989	10/14/2021	32,649,957		15,723,406	18,500,000	803,306			(803,306)		2,688,153	1,817,793
0299999. Property occupied by the reporting entity - Administrative						364,385,089		246,878,451	233,298,185	7,524,682			(7,524,682)		29,601,320	15,931,779
0399999. Total Property occupied by the reporting entity						364,385,089		246,878,451	233,298,185	7,524,682			(7,524,682)		29,601,320	15,931,779
Sacramento-2860 Gateway Oaks		Sacramento	CA	10/12/2017	07/27/2023	37,921,588		33,898,627	21,900,000	671,557			(671,557)		2,230,198	1,046,024
0499999. Properties held for the production of income						37,921,588		33,898,627	21,900,000	671,557			(671,557)		2,230,198	1,046,024
Redding Office (vacant land)		Redding	CA	04/27/2006	09/24/2021	463,856		463,856	578,815							
0599999. Properties held for sale						463,856		463,856	578,815							
0699999 - Totals						402,770,533		281,240,934	255,777,000	8,196,239			(8,196,239)		31,831,518	16,977,803

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Vacaville Campus	Vacaville	CA	03/28/2006	Various			101,420,417	569,111
Sacramento-2860 Gateway Oaks	Sacramento	CA	10/12/2017	Various			33,898,627	55,595
0199999. Acquired by Purchase							135,319,044	624,706
0399999 - Totals							135,319,044	624,706

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3				Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost			Current Year's Depre-ciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
Redding Office (vacant land)	Redding	CA	12/04/2023	City of Redding, A Municipal Corporation	637,283		246,632						246,632	471,338		224,706	224,706		2,431
0199999. Property Disposed					637,283		246,632						246,632	471,338		224,706	224,706		2,431
0399999 - Totals					637,283		246,632						246,632	471,338		224,706	224,706		2,431

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

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5		NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol						13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/ Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BlackRock Impact Opportunities Fund, L.P.		Wilmington	DE	BlackRock		08/18/2022		13,633,224	13,638,530	13,638,530	222,374					38,480	11,366,776	3.180
2599999. Joint Venture Interests - Other - Unaffiliated									13,633,224	13,638,530	13,638,530	222,374					38,480	11,366,776	XXX
000000-00-0	RREEF America II L.P.		Wilmington	DE	RREEF America II GP LLC		02/01/2023		55,064,478	67,667,729	67,667,729	12,603,252					1,711,474		0.540
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated									55,064,478	67,667,729	67,667,729	12,603,252					1,711,474		XXX
6099999. Total - Unaffiliated									68,697,701	81,306,259	81,306,259	12,825,626					1,749,954	11,366,776	XXX
6199999. Total - Affiliated																			XXX
6299999 - Totals									68,697,701	81,306,259	81,306,259	12,825,626					1,749,954	11,366,776	XXX

1.

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

1A	1A ...$	1B ..$	1C ..$	1D ..$	1E ..$	1F ..$	1G ..$
1B	2A ...$	2B ..$	2C ..$				
1C	3A ...$	3B ..$	3C ..$				
1D	4A ...$	4B ..$	4C ..$				
1E	5A ...$	5B ..$	5C ..$				
1F	6 .....$						

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000-00-0	BlackRock Impact Opportunities Fund, L.P.	Wilmington	DE	BlackRock	08/18/2022			9,689,168		3.180
2599999. Joint Venture Interests - Other - Unaffiliated								9,689,168		XXX
000000-00-0	RREEF America II L.P.	Wilmington	DE	RREEF America II GP LLC	02/01/2023		59,563,274			0.540
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated							59,563,274			XXX
6099999. Total - Unaffiliated							59,563,274	9,689,168		XXX
6199999. Total - Affiliated										XXX
6299999 - Totals							59,563,274	9,689,168		XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other-Than-Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	BlackRock Impact Opportunities Fund, L.P.	Wilmington	DE	BlackRock	08/18/2022	08/01/2023	768,847							768,847	768,847				
2599999. Joint Venture Interests - Other - Unaffiliated							768,847							768,847	768,847				
000000-00-0	AREEF America II L.P.	Wilmington	DE	AREEF America II GP LLC	02/01/2023	10/31/2023								4,498,796	5,616,566		1,117,769	1,117,769	21,598
4899999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Common Stock - Unaffiliated														4,498,796	5,616,566		1,117,769	1,117,769	21,598
6099999. Total - Unaffiliated							768,847							5,267,644	6,385,413		1,117,769	1,117,769	21,598
6199999. Total - Affiliated																			
6299999 - Totals							768,847							5,267,644	6,385,413		1,117,769	1,117,769	21,598

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
912828-W4-8	UNITED STATES TREASURY	SD			1.A	29,157,568	99.4870	29,099,959	29,250,000	29,247,711		13,974			2.125	2.174	FA	210,033	621,563	02/28/2017	02/29/2024
912828-Y8-7	UNITED STATES TREASURY	SD			1.A	30,102,054	98.1133	29,433,984	30,000,000	30,012,950		(21,987)			1.750	1.675	JJ	219,701	525,000	10/28/2019	07/31/2024
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						59,259,622	XXX	58,533,944	59,250,000	59,260,660		(8,014)			XXX	XXX	XXX	429,735	1,146,563	XXX	XXX
36176D-6R-9	GN 763480 - RMBS			4	1.A	2,983,009	97.2581	2,908,490	2,990,485	2,983,866		61			4.000	4.045	MON	9,968	119,619	03/07/2011	03/15/2041
36176X-KP-3	GN 779102 - RMBS			4	1.A	2,645,586	94.4717	2,367,630	2,506,180	2,627,840		(4,266)			3.500	2.617	MON	7,310	87,716	02/23/2016	04/15/2042
36179M-X4-7	G2 MA0699 - RMBS			4	1.A	5,225,028	94.9510	4,695,272	4,944,943	5,190,986		(7,464)			3.500	2.591	MON	14,423	173,073	03/30/2016	01/20/2043
36179N-DQ-8	G2 MA1011 - RMBS			4	1.A	3,474,113	92.1538	3,140,434	3,407,820	3,457,550		(1,510)			3.000	2.717	MON	8,520	102,235	05/29/2013	05/20/2043
36179N-JA-7	G2 MA1157 - RMBS			4	1.A	6,640,839	95.0013	6,053,498	6,372,019	6,611,945		(7,025)			3.500	2.812	MON	18,585	223,021	04/26/2017	07/20/2043
36179N-NA-2	G2 MA1285 - RMBS			4	1.A	4,102,744	95.0532	3,703,890	3,896,648	4,079,400		(5,158)			3.500	2.662	MON	11,365	136,383	01/27/2016	09/20/2043
36179Q-JT-9	G2 MA2074 - RMBS			4	1.A	891,419	97.9114	822,670	840,218	887,243		(1,197)			4.000	3.013	MON	2,801	33,609	04/26/2017	07/20/2044
36179R-7J-2	G2 MA3597 - RMBS			4	1.A	10,327,461	94.2849	9,683,206	10,270,156	10,321,446		(1,577)			3.500	3.412	MON	29,955	359,455	09/27/2018	04/20/2046
36179R-7J-2	G2 MA3597 - RMBS	CF		4	1.A	6,848,081	94.2849	6,328,893	6,712,520	6,837,408		(2,558)			3.500	3.192	MON	19,578	241,586	01/31/2018	04/20/2046
36179R-D7-1	G2 MA2826 - RMBS			4	1.A	1,811,770	94.4076	1,630,030	1,726,587	1,790,786		(1,643)			3.500	2.860	MON	5,036	60,431	05/07/2015	05/20/2045
36179R-LP-2	G2 MA3034 - RMBS			4	1.A	2,473,313	94.3995	2,237,598	2,370,351	2,454,186		(2,097)			3.500	2.894	MON	6,914	82,962	08/26/2015	08/20/2045
36179T-4P-7	G2 MA5330 - RMBS	CF		4	1.A	5,812,656	96.1160	5,464,787	5,685,618	5,782,432		(1,446)			4.000	3.722	MON	18,952	234,726	07/31/2018	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS			4	1.A	3,592,051	98.8178	3,417,684	3,458,572	3,558,132		(1,674)			4.500	4.013	MON	12,970	155,636	08/29/2018	08/20/2048
36179T-7L-3	G2 MA5399 - RMBS	CF		4	1.A	5,131,502	98.8178	4,882,405	4,940,817	5,083,697		(1,802)			4.500	4.010	MON	18,528	229,581	08/29/2018	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS			4	1.A	8,134,817	96.1774	7,642,101	7,945,837	8,091,250		(2,779)			4.000	3.701	MON	26,486	317,833	07/31/2018	06/20/2048
36179W-2Y-3	G2 MA7991 - RMBS			4	1.A	13,226,632	97.5734	12,531,683	12,843,339	13,173,816		(23,041)			4.500	4.094	MON	48,163	577,950	04/14/2022	04/20/2052
36179W-JU-3	G2 MA7475 - RMBS			4	1.A	6,130,230	96.4091	5,689,196	5,901,101	6,127,053		(3,869)			4.000	3.376	MON	19,670	236,044	02/11/2022	07/20/2051
36179W-ZC-5	G2 MA7939 - RMBS			4	1.A	5,585,109	95.4194	5,167,784	5,415,864	5,561,880		(8,742)			4.000	3.604	MON	18,053	216,635	03/21/2022	03/20/2052
36179Y-AR-5	G2 MA9016 - RMBS			4	1.A	24,063,199	99.2651	24,551,938	24,733,714	24,078,219		15,021			5.000	5.451	MON	103,057	309,171	08/30/2023	07/20/2053
36179Y-DK-7	G2 MA9106 - RMBS			4	1.A	24,545,446	100.7360	24,959,125	24,776,761	24,549,628		4,181			5.500	5.673	MON	113,560	340,680	08/30/2023	08/20/2053
3617XA-3P-2	G2 CI6206 - RMBS			4	1.A	2,287,493	90.9347	2,243,856	2,467,547	2,294,154		6,661			3.000	4.081	MON	6,169	61,689	01/27/2023	12/20/2051
3617XA-XG-9	G2 CI6079 - RMBS			4	1.A	14,395,825	87.0982	14,041,368	16,121,309	14,445,264		49,439			2.500	4.049	MON	33,586	335,861	01/27/2023	11/20/2051
36181C-CF-3	GN AE8170 - RMBS			4	1.A	828,592	95.7813	737,838	770,335	822,788		(1,431)			4.000	2.902	MON	2,568	30,813	03/10/2016	02/15/2044
3618A5-GA-5	G2 CQ2893 - RMBS			4	1.A	6,033,577	86.5934	5,963,607	6,886,908	6,041,340		7,763			2.500	4.395	MON	14,348	100,434	04/28/2023	08/20/2051
3618A8-6H-5	G2 CQ6272 - RMBS			4	1.A	9,673,601	86.4643	9,584,772	11,085,237	9,686,371		12,770			2.500	4.458	MON	23,094	161,660	04/28/2023	09/20/2051
3618A8-6L-6	G2 CQ6275 - RMBS			4	1.A	16,315,102	92.6922	17,338,963	18,705,957	16,305,677		(9,425)			3.500	5.840	MON	54,559	163,677	09/27/2023	08/20/2051
3618AM-GX-8	G2 CR6514 - RMBS			4	1.A	7,665,026	86.5698	7,574,074	8,749,093	7,675,033		10,007			2.500	4.406	MON	18,227	127,591	04/28/2023	07/20/2051
36200K-J3-2	GN 603382 - RMBS			4	1.A	235,368	101.0796	233,208	230,717	234,239		(341)			5.500	5.009	MON	1,057	12,689	01/27/2003	01/15/2033
36200Q-PK-4	GN 569326 - RMBS			4	1.A	111,952	103.0001	116,274	112,887	112,187		41			6.000	6.211	MON	564	6,773	06/06/2002	04/15/2032
36200R-LX-8	GN 570142 - RMBS			4	1.A	117,920	103.1577	123,476	119,697	118,511		90			6.000	6.349	MON	598	7,182	05/08/2002	12/15/2031
36200R-YP-1	GN 570518 - RMBS			4	1.A	133,088	103.7372	139,149	134,136	133,392		43			6.000	6.191	MON	671	8,048	06/04/2002	01/15/2032
36202D-5C-1	G2 003543 - RMBS			4	1.A	303,054	101.7223	308,949	303,718	303,063		(11)			5.000	5.036	MON	1,265	15,186	09/24/2004	04/20/2034
36202D-5R-8	G2 003556 - RMBS			4	1.A	459,186	104.0088	484,867	466,179	461,402		195			5.500	5.804	MON	2,137	25,640	05/21/2004	05/20/2034
36202D-6D-8	G2 003568 - RMBS			4	1.A	872,700	101.7229	887,736	872,700	872,700					5.000	4.972	MON	3,636	43,635	02/11/2008	06/20/2034
36202D-6F-3	G2 003570 - RMBS			4	1.A	862,084	105.5958	893,433	846,088	858,422		(764)			6.000	5.417	MON	4,230	50,765	06/23/2004	06/20/2034
36202D-G7-0	G2 002922 - RMBS			4	1.A	25,748	105.0926	26,923	25,618	25,614		(12)			8.000	7.899	MON	171	2,049	06/29/2000	05/20/2030
36202D-QZ-7	G2 003172 - RMBS			4	1.A	108,191	105.7213	114,973	108,751	108,341		5			6.000	6.099	MON	544	6,525	01/14/2002	12/20/2031
36202D-RG-8	G2 003187 - RMBS			4	1.A	79,094	104.2839	83,223	79,804	79,337		16			6.000	6.190	MON	399	4,788	01/16/2002	01/20/2032
36202D-ZG-9	G2 003443 - RMBS			4	1.A	302,377	104.1177	313,018	300,639	301,949		(142)			5.500	5.313	MON	1,378	16,535	07/09/2004	09/20/2033
36202E-AK-5	G2 003610 - RMBS			4	1.A	741,131	101.4080	736,604	726,376	738,899		(815)			5.500	4.927	MON	3,329	39,951	10/13/2004	09/20/2034
36202E-DP-1	G2 003710 - RMBS			4	1.A	372,512	101.7027	381,357	374,972	372,717		70			5.000	5.145	MON	1,562	18,749	01/10/2008	05/20/2035
36202E-MA-4	G2 003953 - RMBS			4	1.A	604,261	103.9563	638,645	614,340	603,674		331			5.500	5.976	MON	2,816	33,789	06/17/2008	02/20/2037

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
36202E-NA-3	G2 003985 - RMBS			4	1.A	462,612	104.1459	482,055	462,865	462,609		(39)			5.500	5.497	MON	2,121	25,458	12/11/2007	05/20/2037
36202E-P9-4	G2 004048 - RMBS			4	1.A	584,193	104.1454	607,906	583,709	583,852		(64)			5.500	5.475	MON	2,675	32,104	10/02/2008	11/20/2037
36202E-QZ-5	G2 004072 - RMBS			4	1.A	327,902	103.3255	332,672	321,966	326,794		(199)			5.500	5.079	MON	1,476	17,708	01/25/2008	01/20/2038
36202E-RD-3	G2 004084 - RMBS			4	1.A	339,450	104.1459	351,218	337,237	339,012		(92)			5.500	5.341	MON	1,546	18,548	02/22/2008	02/20/2038
36202E-RR-2	G2 004096 - RMBS			4	1.A	843,226	100.1430	877,901	876,648	854,085		790			4.500	5.093	MON	3,287	39,449	03/27/2008	03/20/2038
36202E-RS-0	G2 004097 - RMBS			4	1.A	441,428	101.6576	450,999	443,646	441,573		33			5.000	5.100	MON	1,849	22,182	04/07/2008	03/20/2038
36202E-RT-8	G2 004098 - RMBS			4	1.A	891,024	103.3272	929,538	899,606	891,880		162			5.500	5.716	MON	4,123	49,478	06/27/2008	03/20/2038
36202E-S3-4	G2 004138 - RMBS			4	1.A	270,238	99.1892	271,038	273,253	269,983		21			5.500	5.766	MON	1,252	15,029	07/02/2008	05/20/2038
36202E-S8-3	G2 004143 - RMBS			4	1.A	224,588	101.6061	232,371	228,698	224,921		118			5.000	5.387	MON	953	11,435	10/02/2008	05/20/2038
36202E-SA-8	G2 004113 - RMBS			4	1.A	854,745	101.6017	884,325	870,385	857,559		382			5.000	5.341	MON	3,627	43,519	04/17/2008	04/20/2038
36202E-T2-5	G2 004169 - RMBS			4	1.A	767,140	104.1472	796,962	765,227	766,967		(127)			5.500	5.423	MON	3,507	42,087	11/14/2008	06/20/2038
36202E-UL-1	G2 004187 - RMBS			4	1.A	93,455	101.1914	96,283	95,150	93,535		37			5.500	5.808	MON	436	5,233	07/17/2008	07/20/2038
36202E-UT-4	G2 004194 - RMBS			4	1.A	315,849	103.9571	327,972	315,488	315,771		(38)			5.500	5.460	MON	1,446	17,352	11/07/2008	07/20/2038
36202E-VN-6	G2 004221 - RMBS			4	1.A	1,461,429	104.1438	1,510,250	1,450,158	1,459,395		(427)			5.500	5.315	MON	6,647	79,759	10/07/2008	08/20/2038
36202E-WD-7	G2 004244 - RMBS			4	1.A	669,527	104.1406	696,005	668,332	669,265		(93)			5.500	5.446	MON	3,063	36,758	10/08/2008	09/20/2038
36202E-WE-5	G2 004245 - RMBS			4	1.A	506,939	103.7683	525,385	506,306	506,629		(50)			6.000	5.953	MON	2,532	30,378	10/10/2008	09/20/2038
36202E-XT-1	G2 004290 - RMBS			4	1.A	1,133,006	104.1422	1,179,569	1,132,652	1,132,324		(90)			5.500	5.493	MON	5,191	62,296	11/17/2008	11/20/2038
36202F-BH-8	G2 004540 - RMBS			4	1.A	860,973	100.1226	855,745	854,696	859,432		(235)			4.500	4.370	MON	3,205	38,461	09/23/2009	09/20/2039
36202F-CP-9	G2 004578 - RMBS			4	1.A	1,360,512	101.8530	1,330,826	1,306,614	1,365,227		(1,975)			5.000	4.019	MON	5,444	65,331	12/15/2009	11/20/2039
36202F-P7-5	G2 004946 - RMBS			4	1.A	1,484,385	100.0200	1,457,357	1,457,066	1,475,286		(677)			4.500	4.237	MON	5,464	65,568	02/08/2011	02/20/2041
36202F-PG-5	G2 004923 - RMBS			4	1.A	1,865,576	100.0199	1,832,167	1,831,802	1,855,100		(863)			4.500	4.233	MON	6,869	82,431	02/08/2011	01/20/2041
36202F-Y5-9	G2 005232 - RMBS			4	1.A	11,191,985	94.8280	10,107,000	10,658,240	11,121,799		(15,610)			3.500	2.680	MON	31,087	373,038	04/26/2017	11/20/2041
36203M-D6-4	GN 353025 - RMBS			4	1.A	209	99.7257	210	210	210					8.000	8.194	MON	1	17	06/01/1994	06/15/2024
36203U-K7-6	GN 359518 - RMBS			4	1.A	1,410	99.8362	1,436	1,438	1,433		2			8.000	8.417	MON	10	115	05/09/1994	05/15/2024
36204K-BZ-5	GN 371856 - RMBS			4	1.A	707	99.8280	713	714	712					8.000	8.226	MON	5	57	06/28/1994	07/15/2024
36205A-PC-2	GN 384819 - RMBS			4	1.A	186,572	100.6433	186,375	185,183	186,123		(85)			5.000	4.859	MON	772	9,259	01/25/2008	01/15/2037
36205B-KZ-4	GN 385612 - RMBS			4	1.A	73	99.7240	75	75	75					7.000	4.816	MON		5	03/29/1994	04/15/2024
36205B-R5-3	GN 385808 - RMBS			4	1.A	27	99.8221	27	27	27					8.000	8.148	MON		2	06/24/1994	07/15/2024
36206F-SK-9	GN 410122 - RMBS			4	1.A	4,724	100.0656	4,729	4,726	4,714		(1)			7.500	7.546	MON	30	354	03/20/1996	10/15/2025
36206V-KB-2	GN 422490 - RMBS			4	1.A	2,605	99.7679	2,659	2,665	2,651		3			7.000	7.364	MON	16	187	03/22/1996	03/15/2026
36206W-YV-1	GN 423824 - RMBS			4	1.A	6,511	100.0327	6,457	6,454	6,450		(6)			7.500	7.369	MON	40	484	12/06/1996	06/15/2026
3620A2-LX-2	GN 716842 - RMBS			4	1.A	1,416,180	96.7124	1,387,178	1,434,333	1,422,888		371			4.000	4.167	MON	4,781	57,373	05/27/2009	04/15/2039
3620AM-PA-4	GN 734017 - RMBS			4	1.A	1,792,617	97.5533	1,700,596	1,743,248	1,778,349		(1,319)			4.000	3.622	MON	5,811	69,730	11/19/2010	11/15/2040
3620AQ-PR-8	GN 736732 - RMBS			4	1.A	738,536	98.4215	706,886	718,224	733,864		(571)			4.500	4.067	MON	2,693	32,320	06/04/2010	05/15/2040
3620AR-HB-0	GN 737426 - RMBS			4	1.A	891,112	97.0654	840,916	866,340	884,118		(705)			4.000	3.605	MON	2,888	34,654	11/15/2010	09/15/2040
3620AR-QM-6	GN 737660 - RMBS			4	1.A	1,170,004	97.0626	1,111,326	1,144,958	1,162,518		(691)			4.000	3.708	MON	3,817	45,798	12/03/2010	11/15/2040
3620C0-5B-0	GN 745242 - RMBS			4	1.A	1,276,424	98.4275	1,232,852	1,252,547	1,270,441		(695)			4.500	4.212	MON	4,697	56,365	02/08/2011	07/15/2040
36210H-UJ-9	GN 492985 - RMBS			4	1.A	89,023	102.3610	91,756	89,640	89,295		22			6.000	6.150	MON	448	5,378	10/14/1998	11/15/2028
36211R-CH-0	GN 520372 - RMBS			4	1.A	7,699	100.0170	7,679	7,678	7,674		(3)			8.000	8.004	MON	51	614	01/21/2000	01/15/2030
36213T-FS-7	GN 563677 - RMBS			4	1.A	227,078	103.6403	228,247	220,230	225,129		(489)			6.000	5.255	MON	1,101	13,214	11/26/2002	11/15/2032
36224Y-QN-2	GN 342561 - RMBS			4	1.A	351	99.8439	355	356	354					8.000	8.252	MON	2	28	08/09/1994	08/15/2024
3622A2-Z8-8	GN 784367 - RMBS			4	1.A	1,072,399	97.5403	984,636	1,009,465	1,065,175		(2,026)			4.000	2.998	MON	3,365	40,379	08/30/2017	03/15/2044
3622AB-5G-3	G2 786347 - RMBS			4	1.A	28,998,880	99.9169	28,371,893	28,395,476	28,955,124		(43,756)			5.000	4.662	MON	118,314	1,183,145	01/27/2023	09/20/2052
3622AB-DV-1	G2 785616 - RMBS			4	1.A	3,586,796	85.7922	3,597,083	4,192,785	3,584,474		(2,322)			2.500	4.772	MON	8,735		12/19/2023	09/20/2051
3622AC-A7-5	G2 786430 - RMBS			4	1.A	18,112,191	95.9109	17,745,897	18,502,477	18,131,742		19,551			4.000	4.306	MON	61,675	616,749	01/27/2023	07/20/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3622AC-EF-3	G2 786534 - RMBS			4	1.A	9,862,078	101.7483	9,995,454	9,823,704	9,858,218		(3,860)			5.500	5.445	MON	45,025	270,152	05/26/2023	02/20/2053
3622AC-M3-1	G2 786778 - RMBS			4	1.A	19,518,257	101.6334	19,799,941	19,481,729	19,514,666		(3,591)			5.500	5.480	MON	89,291	446,456	07/27/2023	06/20/2053
36241K-LG-1	GN 782127 - RMBS			4	1.A	1,017,757	101.0797	1,020,138	1,009,241	1,015,363		(452)			5.500	5.349	MON	4,626	55,508	12/20/2007	12/15/2036
36241L-2E-5	GN 783473 - RMBS			4	1.A	1,638,919	94.4918	1,473,364	1,559,251	1,628,293		(2,435)			3.500	2.690	MON	4,548	54,574	01/27/2016	11/15/2041
36241L-SC-1	GN 783215 - RMBS			4	1.A	1,088,748	99.5987	1,053,914	1,058,160	1,083,048		(973)			4.500	4.016	MON	3,968	47,617	02/23/2011	01/15/2041
36241L-ZX-7	GN 783458 - RMBS			4	1.A	3,361,472	94.4931	3,007,205	3,182,459	3,336,899		(5,779)			3.500	2.596	MON	9,282	111,386	03/30/2016	10/15/2041
36292C-H2-3	GN 644749 - RMBS			4	1.A	322,563	100.5265	321,848	320,162	321,595		(132)			5.000	4.873	MON	1,334	16,008	01/25/2008	05/15/2035
36292L-D5-0	GN 651824 - RMBS			4	1.A	588,598	101.0833	589,996	583,673	587,347		(258)			5.500	5.347	MON	2,675	32,102	12/19/2007	05/15/2036
36295Q-LD-0	GN 677224 - RMBS			4	1.A	35,182	101.0845	36,209	35,820	35,317		20			5.500	5.847	MON	164	1,970	10/14/2008	08/15/2038
36295T-SG-0	GN 680119 - RMBS			4	1.A	103,922	100.9859	103,555	102,544	103,922		(71)			5.500	5.196	MON	470	5,640	02/14/2008	01/15/2038
36295U-D8-1	GN 680627 - RMBS			4	1.A	457,577	100.7884	457,326	453,749	456,415		(174)			5.500	5.366	MON	2,080	24,956	12/19/2007	12/15/2037
36295U-DT-5	GN 680614 - RMBS			4	1.A	89,561	100.7888	89,512	88,812	89,350		(31)			5.500	5.369	MON	407	4,885	12/19/2007	12/15/2037
36295U-FF-3	GN 680666 - RMBS			4	1.A	328,108	99.3310	323,688	325,868	327,343		(89)			5.000	4.903	MON	1,358	16,293	01/25/2008	01/15/2038
36295W-JR-9	GN 682572 - RMBS			4	1.A	212,805	97.5678	200,397	205,392	210,569		(203)			4.000	3.516	MON	685	8,216	10/28/2010	11/15/2040
36295W-PQ-4	GN 682731 - RMBS			4	1.A	138,886	101.0839	138,530	137,044	138,494		(81)			5.500	5.255	MON	628	7,537	02/14/2008	01/15/2038
36296D-LB-2	GN 688022 - RMBS			4	1.A	771,848	103.5356	800,075	772,754	772,232		(51)			6.000	6.036	MON	3,864	46,365	10/30/2008	10/15/2038
36296R-VE-4	GN 699113 - RMBS			4	1.A	285,087	103.5332	295,668	285,578	285,095		(8)			6.000	6.059	MON	1,428	17,135	10/30/2008	09/15/2038
36297F-UJ-9	GN 710785 - RMBS			4	1.A	793,185	100.7893	758,611	752,670	797,810		(1,840)			5.500	4.241	MON	3,450	41,397	10/16/2009	08/15/2039
38375X-F2-5	GNR 2008-067 PG - CMO/RMBS			4	1.A	253,619	99.6770	249,064	249,871	250,301		(189)			6.000	5.845	MON	1,249	14,992	08/27/2008	07/20/2038
38377G-TK-5	GNR 2010-068 WA - CMO/RMBS			4	1.A	1,422,374	96.0502	1,290,192	1,343,248	1,376,184		(4,565)			3.000	1.850	MON	3,358	40,297	03/25/2013	12/16/2039
38379Y-GF-9	GNR 2016-082 KW - CMO/RMBS			4	1.A	2,728,867	89.1936	2,338,253	2,621,547	2,711,768		(4,335			3.000	2.539	MON	6,554	78,646	06/28/2016	06/20/2046
38382B-6G-3	GNR 2020-011 ME - CMO/RMBS			4	1.A	3,564,401	87.6105	3,562,540	4,066,339	3,559,981		(4,420)			2.500	4.272	MON	8,472		12/21/2023	02/20/2049
38383C-KF-6	GNR 2021-177 A - CMO/RMBS			4	1.A	3,508,641	81.8220	3,413,856	4,172,297	3,482,987		(25,654)			2.000	4.117	MON	6,954	69,538	02/06/2023	10/20/2051
38383F-3W-1	GNR 2022-030 DA - CMO/RMBS			4	1.A	7,379,565	91.4180	7,375,785	8,068,199	7,372,518		(7,047)			2.000	4.120	MON	13,447		12/21/2023	09/20/2049
38383F-HT-3	GNR 2021-223 QA - CMO/RMBS			4	1.A	7,003,170	88.8318	6,159,447	6,933,831	6,994,572		(2,588)			2.500	2.343	MON	14,445	173,346	02/01/2022	10/20/2051
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS			4	1.A	12,751,081	87.6833	11,090,458	12,648,313	12,743,933		(735)			2.500	2.363	MON	26,351	316,208	02/02/2022	12/20/2051
38383M-KJ-6	GNR 2022-023 BY - CMO/RMBS			4	1.A	5,309,614	90.2380	5,355,267	5,934,602	5,303,207		(6,796)			3.000	4.729	MON	14,837	178,038	10/06/2022	05/20/2049
38383T-HC-0	GNR 2022-100 BA - CMO/RMBS			4	1.A	4,691,529	97.6037	4,566,265	4,678,371	4,683,889		(5,168)			4.000	3.852	MON	15,595	187,135	08/12/2022	11/20/2041
38384D-8Z-3	GNR 2023-168 GL - CMO/RMBS			4	1.A	6,123,309	103.9281	6,092,530	5,862,255	6,123,254		(55)			6.000	5.633	MON	29,311		12/20/2023	11/20/2053
0029999999. Subtotal - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						388,055,917	XXX	377,149,241	394,719,036	387,394,942		(108,747)			XXX	XXX	XXX	1,323,709	11,118,605	XXX	XXX
38373M-HE-3	GNR 2003-43 E - CMBS			4	1.A	1,721,600	98.5046	1,695,854	1,721,600	1,721,600					5.531	5.504	MON	7,935	95,222	05/08/2003	06/16/2043
38376G-3Y-4	GNR 2011-109 C - CMBS			4	1.A	2,663,142	97.8518	2,680,698	2,739,549	2,727,741		7,022			3.961	4.382	MON	9,044	110,182	07/14/2011	02/16/2052
38376G-5E-6	GNR 2011-120 C - CMBS			4	1.A	350,382	98.4208	336,835	342,240	342,636		(859)			3.847	3.267	MON	1,097	13,156	08/16/2011	03/16/2052
38376G-6J-4	GNR 2011-152 D - CMBS			4	1.A	6,797,310	95.4242	6,444,992	6,754,042	6,765,803		(3,671)			3.700	3.517	MON	20,823	249,873	11/14/2011	04/16/2045
38376G-FZ-8	GNR 2010-028 C - CMBS			4	1.A	269,585	99.1456	277,538	279,930	279,899		240			4.450	3.818	MON	1,038	12,457	02/05/2010	01/16/2052
38376G-P8-7	GNR 2011-049 C - CMBS			4	1.A	153,826	99.4031	162,257	163,231	163,231		1,143			3.850	2.884	MON	524	6,283	04/06/2011	07/16/2051
38376G-ZC-7	GNR 2010-161 C - CMBS			4	1.A	123,809	99.4479	117,612	118,265	118,265		(168)			4.620	3.433	MON	455	5,464	11/03/2010	10/16/2044
38378B-AN-9	GNR 2011-164 C - CMBS			4	1.A	5,499,516	93.4429	4,904,417	5,248,569	5,344,197		(16,904)			3.482	2.666	MON	15,229	183,808	12/05/2011	09/16/2052
38378B-CM-9	GNR 2012-002 C - CMBS			4	1.A	13,326	99.6349	13,169	13,217	13,217		(7)			3.261	0.000	MON	36	431	01/06/2012	11/16/2043
38378B-EB-1	GNR 2012-025 B - CMBS			4	1.A	114,964	99.5409	113,690	114,214	114,214		(73)			3.250	2.175	MON	309	3,712	02/10/2012	08/16/2052
38378B-UY-3	GNR 2012-058 C - CMBS			4	1.A	7,545,920	91.1115	6,815,565	7,480,466	7,492,051		(2,022)			3.130	3.045	MON	19,512	234,139	05/23/2012	02/16/2053
38378B-WB-1	GNR 2012-078 B - CMBS			4	1.A	12,967,772	94.7192	12,161,354	12,839,378	12,861,260		(12,238)			2.823	2.572	MON	30,205	362,456	08/20/2012	04/16/2050
38378B-YP-8	GNR 2012-087 BB - CMBS			4	1.A	5,628,581	96.0989	5,375,200	5,593,404	5,591,013		(2,913)			2.708	2.624	MON	12,622	151,469	08/21/2012	01/16/2051

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
0039999999. Subtotal - Bonds - U.S. Governments - Commercial Mortgage-Backed Securities						43,849,732	XXX	41,099,182	43,408,104	43,535,128		(30,451)			XXX	XXX	XXX	118,829	1,428,650	XXX	XXX
0109999999. Total - U.S. Government Bonds						491,165,270	XXX	476,782,366	497,377,140	490,190,730		(147,211)			XXX	XXX	XXX	1,872,272	13,693,818	XXX	XXX
11070T-AK-4	BRITISH COLUMBIA, PROVINCE OF				1.B FE	4,975,550	95.2720	4,763,600	5,000,000	4,993,566		2,558			2.250	2.305	JD	9,063	112,500	05/25/2016	06/02/2026
0219999999. Subtotal - Bonds - All Other Governments - Issuer Obligations						4,975,550	XXX	4,763,600	5,000,000	4,993,566		2,558			XXX	XXX	XXX	9,063	112,500	XXX	XXX
0309999999. Total - All Other Government Bonds						4,975,550	XXX	4,763,600	5,000,000	4,993,566		2,558			XXX	XXX	XXX	9,063	112,500	XXX	XXX
13063D-2Z-0	CALIFORNIA ST				1.C FE	3,248,490	107.1530	3,214,590	3,000,000	3,227,148		(20,669)			5.700	4.637	AO	42,750	149,150	12/16/2022	10/01/2032
13063D-GC-6	CALIFORNIA ST				1.C FE	6,759,050	96.9020	6,657,167	6,870,000	6,815,869		11,548			3.500	3.702	AO	60,113	240,450	09/11/2018	04/01/2028
13063D-GD-4	CALIFORNIA ST			2	1.C FE	9,381,403	98.4540	8,122,455	8,250,000	8,892,905		(141,993)			4.500	2.547	AO	92,813	371,250	07/21/2021	04/01/2033
20772G-4Z-8	CONNECTICUT ST			1	1.D FE	3,630,831	103.8140	3,477,769	3,350,000	3,576,313		(32,901)			5.632	4.325	JD	15,723	188,672	04/21/2022	12/01/2029
20772G-F4-5	CONNECTICUT ST			1	1.D FE	2,028,140	106.7500	2,135,000	2,000,000	2,027,637		(503)			5.850	5.637	MS	34,450		10/12/2023	03/15/2032
20772J-AA-0	CONNECTICUT ST			1	1.D FE	2,482,850	103.2990	2,375,877	2,300,000	2,445,878		(22,095)			5.295	4.047	AO	30,446	121,785	04/19/2022	10/01/2029
20772K-JX-8	CONNECTICUT ST			1	1.D FE	1,000,000	96.3580	963,580	1,000,000	1,000,000					2.098	2.098	JJ	10,490	20,980	05/29/2020	07/01/2025
20772K-JY-6	CONNECTICUT ST			1	1.D FE	2,000,000	95.1910	1,903,820	2,000,000	2,000,000					2.350	2.350	JJ	23,500	47,000	05/29/2020	07/01/2026
20772K-PA-1	CONNECTICUT ST			1	1.D FE	2,500,000	88.1680	2,204,200	2,500,000	2,500,000					1.890	1.890	JD	3,938	47,250	05/20/2021	06/01/2029
20772K-PB-9	CONNECTICUT ST			1	1.D FE	2,895,000	86.6070	2,507,273	2,895,000	2,895,000					1.990	1.990	JD	4,801	57,611	05/20/2021	06/01/2030
20772K-PC-7	CONNECTICUT ST			1	1.D FE	2,250,000	84.9660	1,911,735	2,250,000	2,250,000					2.090	2.090	JD	3,919	47,025	05/20/2021	06/01/2031
20772K-QQ-5	CONNECTICUT ST			1	1.D FE	3,000,000	96.9600	2,908,800	3,000,000	3,000,000					4.160	4.160	JD	5,547	124,800	05/26/2022	06/15/2032
373384-NZ-5	GEORGIA ST			1	1.A FE	3,030,000	99.7410	3,022,152	3,030,000	3,030,000					4.503	4.502	MN	22,740	136,441	11/04/2009	11/01/2025
373385-FM-0	GEORGIA ST			1,2	1.A FE	2,744,665	83.5100	2,296,525	2,750,000	2,745,578		223			3.100	3.114	JJ	42,625	85,250	06/26/2019	07/01/2039
419791-YX-0	HAWAII ST			1	1.C FE	10,557,750	105.2740	11,053,770	10,500,000	10,524,636		(3,329)			5.530	5.484	FA	241,938	580,650	02/10/2010	02/01/2030
419792-B6-2	HAWAII ST			1,2	1.C FE	3,000,000	84.2190	2,526,570	3,000,000	3,000,000					2.042	2.042	AO	15,315	61,260	09/30/2021	10/01/2031
419792-C8-7	HAWAII ST			1,2	1.C FE	1,595,580	74.2030	1,484,060	2,000,000	1,615,038		13,982			2.870	4.450	AO	14,350	57,400	08/05/2022	10/01/2041
419792-K5-4	HAWAII ST			1,2	1.C FE	5,235,900	107.9450	5,397,250	5,000,000	5,214,797		(19,081)			5.750	5.134	AO	71,875	262,743	11/21/2022	10/01/2034
419792-K6-2	HAWAII ST			1,2	1.C FE	6,334,221	108.6800	6,319,742	5,815,000	6,292,540		(41,681)			5.950	4.790	AO	86,498	316,199	01/10/2023	10/01/2035
419792-KJ-4	HAWAII ST			1	1.C FE	2,000,000	96.5940	1,931,880	2,000,000	2,000,000					2.552	2.552	AO	12,760	51,040	04/01/2016	10/01/2025
419792-KK-1	HAWAII ST			1	1.C FE	5,000,000	95.5610	4,778,050	5,000,000	5,000,000					2.652	2.652	AO	33,150	132,600	04/01/2016	10/01/2026
419792-ZD-1	HAWAII ST			1,2	1.C FE	12,000,000	72.5260	8,703,120	12,000,000	12,000,000					2.245	2.245	FA	112,250	269,400	08/06/2020	08/01/2038
419792-ZE-9	HAWAII ST			1,2	1.C FE	2,807,400	71.1110	2,133,330	3,000,000	2,830,693		8,613			2.283	2.730	FA	28,538	68,490	03/24/2021	08/01/2039
546417-DU-7	LOUISIANA ST			1	1.D FE	2,000,000	87.1120	1,742,240	2,000,000	2,000,000					1.604	1.604	JD	2,673	32,080	10/02/2020	06/01/2029
57582R-G2-6	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	7,500,000	76.1160	5,708,700	7,500,000	7,500,000					2.029	2.029	JJ	76,088	152,175	06/26/2020	07/01/2035
57582R-JN-7	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	3,569,443	80.4540	2,614,755	3,250,000	3,545,847		(9,457)			3.277	2.731	JD	8,875	106,503	06/10/2021	06/01/2046
57582R-L8-7	MASSACHUSETTS (COMMONWEALTH OF)			1,2	1.B FE	4,000,000	78.2320	3,129,280	4,000,000	4,000,000					1.870	1.870	MN	12,467	74,800	11/19/2020	11/01/2033
605580-5X-3	MISSISSIPPI ST			1	1.C FE	10,097,972	103.1090	9,723,179	9,430,000	9,962,551		(65,825)			5.245	4.282	MN	82,434	494,604	05/17/2022	11/01/2034
605581-FA-0	MISSISSIPPI ST			1	1.C FE	2,306,223	96.0700	2,291,270	2,385,000	2,349,687		8,660			3.079	3.504	AO	18,359	73,434	08/08/2018	10/01/2027
649791-QC-7	NEW YORK ST			1,2	1.B FE	2,227,050	83.9600	1,889,100	2,250,000	2,231,427		1,124			3.110	3.187	FA	26,435	69,975	11/08/2019	02/15/2037
649791-QD-5	NEW YORK ST			1,2	1.B FE	2,000,000	83.1810	1,663,620	2,000,000	2,000,000					3.170	3.170	FA	23,951	63,400	10/28/2019	02/15/2038
68609T-Q6-8	OREGON			1,2	1.B FE	1,000,000	74.0410	740,410	1,000,000	1,000,000					2.625	2.625	MN	4,375	26,250	03/17/2021	05/01/2040
68609T-Q7-6	OREGON			1,2	1.B FE	2,060,000	73.0950	1,505,757	2,060,000	2,060,000					2.675	2.675	MN	9,184	55,105	03/17/2021	05/01/2041
70914P-MJ-8	PENNSYLVANIA (COMMONWEALTH OF)			1	1.D FE	17,937,053	103.9690	18,610,451	17,900,000	17,919,069		(2,563)			5.450	5.428	FA	368,541	975,550	02/03/2010	02/15/2030
882723-A8-2	TEXAS ST				1.A FE	18,290,000	98.4170	18,000,469	18,290,000	18,290,000					2.681	2.681	AO	122,589	490,355	10/15/2015	10/01/2024
917542-QV-7	UTAH ST			1	1.A FE	4,425,002	98.7860	4,371,283	4,425,002	4,425,002					3.539	3.539	JJ	78,300	156,601	09/24/2010	07/01/2025
97705M-SG-1	WISCONSIN ST			1,2	1.B FE	1,200,000	76.3130	915,756	1,200,000	1,200,000					2.385	2.385	MN	4,770	28,620	06/25/2020	05/01/2038

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
97705M-SH-9	WISCONSIN ST			1,2	1.B FE	1,550,000	71.1690	1,103,120	1,550,000	1,550,000					2.485	2.485	MN	6,420	38,518	06/25/2020	05/01/2042
0419999999. Subtotal - Bonds - U.S. States, Territories and Possessions - Issuer Obligations						175,644,022	XXX	162,038,104	172,750,002	174,917,618		(315,948)			XXX	XXX	XXX	1,855,986	6,275,414	XXX	XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						175,644,022	XXX	162,038,104	172,750,002	174,917,618		(315,948)			XXX	XXX	XXX	1,855,986	6,275,414	XXX	XXX
010878-BA-3	ALAMEDA CNTY CALIF			2	1.A FE	1,754,160	90.0360	1,800,720	2,000,000	1,754,711		551			3.820	5.015	FA	31,833		12/13/2023	08/01/2038
084154-G3-1	BERKELEY CALIF UNI SCH DIST				1.B FE	1,670,120	84.5360	1,690,720	2,000,000	1,726,492		35,519			1.706	4.097	FA	14,217	34,120	05/19/2022	08/01/2030
086851-DS-8	BETHEL OHIO LOC SCH DIST			2	1.B FE	1,937,320	67.4050	1,348,100	2,000,000	1,941,446		1,270			3.125	3.286	MN	10,417	62,500	07/02/2020	11/01/2051
088281-Q9-4	BEXAR CNTY TEX			2	1.A FE	2,230,000	67.2310	1,499,251	2,230,000	2,230,000					2.236	2.236	JD	2,216	49,863	08/06/2020	06/15/2043
101565-YR-4	BOULDER LARIMER & WELD CNTYS COLO ST VRA			2	1.C FE	1,500,000	100.0890	1,501,335	1,500,000	1,500,000					5.740	5.740	JD	3,827	86,100	05/12/2010	12/15/2030
106691-KU-1	BRECKSVILLE-BROADVIEW HEIGHTS OHIO CITY			2	1.C FE	2,101,500	77.1590	1,543,180	2,000,000	2,076,499		(11,622)			3.777	3.065	JD	6,295	75,540	10/20/2021	12/01/2054
152339-RW-9	CENTINELA VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	1,000,000	79.1670	791,670	1,000,000	1,000,000					2.306	2.306	FA	9,608	23,060	08/12/2020	08/01/2034
152339-RX-7	CENTINELA VALLEY CALIF UN HIGH SCH DIST			2	1.C FE	1,250,000	77.6110	970,138	1,250,000	1,250,000					2.356	2.356	FA	12,271	29,450	08/12/2020	08/01/2035
15722T-JV-4	CHABOT-LAS POSITAS CALIF CMNTY COLLEGE D			1	1.C FE	2,000,000	83.9860	1,679,720	2,000,000	2,000,000					1.790	1.790	FA	14,917	35,800	07/22/2021	08/01/2030
167560-PL-9	CHICAGO ILL MET WTR RECLAMATION DIST GTR			1	1.B FE	16,100,000	106.6780	17,175,158	16,100,000	16,100,000					5.720	5.719	JD	76,743	920,920	08/11/2009	12/01/2038
186162-JF-1	CLEVELAND HEIGHTS & UNIVERSITY HEIGHTS O			2	1.C FE	2,000,000	70.9680	1,419,360	2,000,000	2,000,000					2.939	2.939	JD	4,898	58,780	07/27/2021	12/01/2045
212204-JR-3	CONTRA COSTA CALIF CMNTY COLLEGE DIST			1,2	1.B FE	4,000,000	81.6360	3,265,440	4,000,000	4,000,000					2.926	2.926	FA	48,767	117,040	08/28/2019	08/01/2038
223093-VW-2	COVINA-VALLEY CALIF UNI SCH DIST			2	1.C FE	3,000,000	73.7360	2,212,080	3,000,000	3,000,000					3.261	3.261	FA	40,763	97,830	08/14/2019	08/01/2049
230822-SY-5	CUMBERLAND VALLEY PA SCH DIST			2	1.D FE	2,000,000	79.7710	1,595,420	2,000,000	2,000,000					2.492	2.492	MN	6,368	49,840	10/21/2020	11/15/2035
235308-QR-7	DALLAS TEX INDPT SCH DIST			2	1.A FE	5,582,500	100.0970	5,505,335	5,500,000	5,500,000					6.000	6.000	FA	124,667	330,000	11/16/2010	02/15/2026
239864-BT-7	DAYTON OHIO METRO LIBR			2	1.B FE	2,000,000	85.1940	1,703,880	2,000,000	2,000,000					3.192	3.192	JD	5,320	63,840	11/14/2019	12/01/2036
246199-LF-8	DELAWARE OHIO CITY SCH DIST			2	1.D FE	2,250,000	78.5490	1,767,353	2,250,000	2,250,000					3.641	3.641	JD	6,827	81,923	11/15/2019	12/01/2049
249002-HY-5	DENTON TEX INDPT SCH DIST			2	1.A FE	5,000,000	75.7310	3,786,550	5,000,000	5,000,000					2.156	2.156	FA	40,724	107,800	11/25/2020	08/15/2036
249002-HZ-2	DENTON TEX INDPT SCH DIST			2	1.A FE	3,000,000	74.4480	2,233,440	3,000,000	3,000,000					2.206	2.206	FA	25,001	66,180	11/25/2020	08/15/2037
249002-JA-5	DENTON TEX INDPT SCH DIST			2	1.A FE	4,705,000	73.6930	3,467,256	4,705,000	4,705,000					2.306	2.306	FA	40,988	108,497	11/25/2020	08/15/2038
249002-JB-3	DENTON TEX INDPT SCH DIST			2	1.A FE	5,000,000	72.5060	3,625,300	5,000,000	5,000,000					2.356	2.356	FA	44,502	117,800	11/25/2020	08/15/2039
249174-MQ-3	DENVER COLO CITY & CNTY SCH DIST NO 1			1	1.B FE	31,500,000	105.1780	33,131,070	31,500,000	31,500,000					5.664	5.663	JD	148,680	1,784,160	12/09/2009	12/01/2033
30382A-HZ-8	FAIRFAX CNTY VA			1,2	1.A FE	2,492,775	94.5220	2,363,050	2,500,000	2,495,544		577			3.400	3.430	AO	21,250	85,000	01/29/2019	10/01/2030
304657-PC-7	FAIRFIELD OHIO CITY SCH DIST			2	1.C FE	2,000,000	79.3430	1,586,860	2,000,000	2,000,000					3.476	3.476	MN	11,587	69,520	10/18/2019	11/01/2044
344640-XA-0	FONTANA CALIF UNI SCH DIST			2	1.E FE	10,000,000	69.7280	6,972,800	10,000,000	10,000,000					2.800	2.800	FA	116,667	280,000	07/16/2020	08/01/2042
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS			1	1.A FE	1,708,740	85.2600	1,705,200	2,000,000	1,721,635		12,895			3.223	4.538	FA	26,858	64,460	01/09/2023	08/01/2038
348764-TN-1	FORT SMITH ARK SCH DIST NO 100			2	1.C FE	2,250,000	70.3260	1,582,335	2,250,000	2,250,000					2.900	2.900	FA	27,188	65,250	07/28/2021	02/01/2046
355064-KS-4	FRANKLIN TWP SOMERSET CNTY N J SCH DIST			2	1.C FE	2,000,000	77.4940	1,549,880	2,000,000	2,000,000					2.323	2.323	FA	19,358	46,460	07/08/2021	02/01/2035
365298-Z8-4	GARDEN GROVE CALIF UNI SCH DIST			2	1.D FE	4,000,000	81.2140	3,248,560	4,000,000	4,000,000					3.237	3.237	FA	53,950	129,480	09/25/2019	08/01/2040
406036-KE-2	HALL CNTY NEB SCH DIST NO 2 GRAND IS			2	1.D FE	3,520,000	79.5640	2,800,653	3,520,000	3,520,000					3.051	3.051	JD	4,773	107,395	08/08/2019	12/15/2039
421290-6H-5	HAYWARD CALIF UNI SCH DIST			2	1.E FE	15,000,000	77.0550	11,558,250	15,000,000	15,000,000					2.868	2.868	FA	179,250	430,200	08/27/2020	08/01/2040
438687-EL-5	HONOLULU HAWAII CITY & CNTY			1,2	1.C FE	10,000,000	94.6530	9,465,300	10,000,000	10,000,000					3.853	3.853	MS	128,433	385,300	08/16/2018	09/01/2032
442331-3D-4	HOUSTON CITY			1	1.D FE	3,000,000	96.9870	2,909,610	3,000,000	3,000,000					3.525	3.525	MS	35,250	105,750	12/20/2017	03/01/2028
442331-3K-8	HOUSTON CITY			1	1.D FE	8,775,000	89.0960	7,818,174	8,775,000	8,775,000					3.961	3.961	MS	115,859	347,578	12/20/2017	03/01/2047
442403-FR-7	HOUSTON TEX INDPT SCH DIST			2	1.B FE	8,150,000	100.3180	8,175,917	8,150,000	8,150,000					6.168	6.167	FA	189,906	502,692	10/22/2009	02/15/2034
463777-8V-7	IRVING			2	1.A FE	2,500,000	77.8120	1,945,300	2,500,000	2,500,000					2.980	2.979	MS	21,936	74,500	11/17/2021	09/15/2041
478718-2X-6	JOHNSON CNTY KANS UNI SCH DIST NO 233			2	1.C FE	2,000,000	95.3550	1,907,100	2,000,000	2,000,000					4.131	4.130	MS	27,540	101,898	04/29/2022	09/01/2034
494791-TA-4	KING CNTY WASH PUB HOSP DIST NO 002			2	1.E FE	2,543,975	78.4180	1,960,450	2,500,000	2,535,619		(3,984)			2.901	2.700	JD	6,044	72,525	11/05/2021	12/01/2037
494791-TB-2	KING CNTY WASH PUB HOSP DIST NO 002			2	1.E FE	2,000,000	73.0080	1,460,160	2,000,000	2,000,000					3.114	3.114	JD	5,190	62,280	10/14/2021	12/01/2044
522226-JE-0	LEAVENWORTH CNTY KANS UNI SCH DIST NO 46				1.G FE	2,000,000	78.4180	1,568,360	2,000,000	2,000,000					2.870	2.870	MS	19,133	57,400	08/28/2019	09/01/2038
529063-VT-3	LEXINGTON CNTY S C SCH DIST NO 001			2	1.C FE	2,029,900	76.7810	1,535,620	2,000,000	2,018,398		(3,394)			2.300	2.108	FA	19,167	46,000	07/08/2020	02/01/2037

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
537292-LC-6	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	1,265,000	94.5320	1,195,830	1,265,000	1,265,000					2.840	2.840	JD	2,994	35,926	06/29/2016	12/01/2027
537292-LD-4	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,000,000	93.9360	1,878,720	2,000,000	2,000,000					3.010	3.010	JD	5,017	60,200	06/29/2016	12/01/2028
537292-LE-2	LITTLE MIAMI OHIO LOC SCH DIST			2	1.D FE	2,910,000	93.2840	2,714,564	2,910,000	2,910,000					3.160	3.160	JD	7,663	91,956	06/29/2016	12/01/2029
544351-QG-7	LOS ANGELES CALIF			2	1.C FE	8,606,938	72.2030	6,317,763	8,750,000	8,619,633		5,622			2.700	2.810	MS	78,750	236,250	10/29/2021	09/01/2041
54438C-YP-1	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	2,935,000	82.9200	2,433,702	2,935,000	2,935,000					2.106	2.106	FA	25,755	61,811	10/30/2020	08/01/2032
54438C-YQ-9	LOS ANGELES CALIF CMNTY COLLEGE DIST			1,2	1.B FE	7,312,620	81.8470	5,909,353	7,220,000	7,285,500		(9,288)			2.336	2.186	FA	70,275	168,659	01/07/2021	08/01/2033
564386-SM-3	MANSFIELD TEX INDPT SCH DIST			2	1.A FE	2,000,000	69.4700	1,389,400	2,000,000	2,000,000					2.629	2.629	FA	19,864	52,580	10/08/2020	02/15/2045
56781R-JX-6	MARIN CALIF CMNTY COLLEGE DIST			2	1.A FE	4,000,000	92.3320	3,693,280	4,000,000	4,000,000					4.032	4.032	FA	67,200	161,280	01/25/2019	08/01/2038
581725-DU-9	MCKINLEYVILLE CALIF UN SCH DIST			2	1.C FE	2,907,540	72.2110	2,166,330	3,000,000	2,918,755		2,759			3.000	3.188	FA	37,500	90,000	08/23/2019	08/01/2044
584002-QB-8	MECKLENBURG CNTY N C			1,2	1.A FE	3,642,485	100.0030	3,500,105	3,500,000	3,500,000					4.349	4.349	AO	38,054	152,215	06/17/2015	10/01/2030
59163P-KP-7	METRO ORE			2	1.A FE	2,887,693	91.6850	2,521,338	2,750,000	2,831,524		(13,881)			3.100	2.511	JD	7,104	85,250	10/10/2019	06/01/2031
59163P-KX-0	METRO ORE			2	1.A FE	3,818,623	85.6490	4,081,175	4,765,000	3,864,284		36,976			3.500	5.311	JD	13,898	166,775	10/05/2022	06/01/2039
592112-DR-4	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			1	1.C FE	4,846,183	104.9280	4,396,483	4,190,000	4,718,472		(39,369)			5.707	4.207	JJ	119,562	239,123	05/03/2022	07/01/2034
59333R-KK-9	MIAMI-DADE CNTY FLA SCH DIST			2	1.D FE	6,250,000	73.0550	4,565,938	6,250,000	6,250,000					2.950	2.950	MS	54,288	184,375	11/03/2021	03/15/2043
597502-BK-8	MIDLAND CNTY TEX HOSP DIST			1	1.D FE	9,000,000	111.0090	9,990,810	9,000,000	9,000,000					6.440	6.439	MN	74,060	579,600	08/19/2009	05/15/2039
600038-MD-2	MILL VALLEY CALIF SCH DIST			2	1.A FE	1,822,913	79.0310	1,920,453	2,430,000	1,830,117		7,204			2.858	5.187	FA	28,937		09/14/2023	08/01/2039
608557-B9-4	MOLINE ILL				1.E FE	2,065,000	83.5800	1,725,927	2,065,000	2,065,000					2.506	2.506	JD	4,312	51,749	11/18/2021	12/01/2031
608557-C2-8	MOLINE ILL			2	1.E FE	2,000,000	82.2890	1,645,780	2,000,000	2,000,000					2.656	2.656	JD	4,427	53,120	11/18/2021	12/01/2032
614121-XA-4	MONTGOMERY TEX INDPT SCH DIST			2	1.A FE	2,250,000	92.8300	2,088,675	2,250,000	2,250,000					4.154	4.154	FA	35,309	93,465	04/06/2022	02/15/2039
625517-MZ-7	MULTNOMAH CNTY ORE SCH DIST NO 1J PORTLA			2	1.C FE	4,789,250	73.1450	3,657,250	5,000,000	4,810,500		9,689			2.450	2.752	JD	61,590	61,250	10/07/2021	06/30/2039
63877N-NA-1	NATOMAS UNI SCH DIST CALIF			2	1.D FE	4,150,000	76.6090	3,179,274	4,150,000	4,150,000					2.700	2.700	FA	46,688	112,050	09/16/2020	08/01/2038
63877N-NB-9	NATOMAS UNI SCH DIST CALIF			2	1.D FE	4,550,000	75.4990	3,435,205	4,550,000	4,550,000					2.750	2.750	FA	52,135	125,125	09/16/2020	08/01/2039
63877N-NG-8	NATOMAS UNI SCH DIST CALIF			2	1.D FE	1,000,000	72.8680	728,680	1,000,000	1,000,000					3.000	3.000	FA	12,500	30,000	09/16/2020	08/01/2044
639438-W7-1	NAZARETH PA AREA SCH DIST			2	1.C FE	2,000,000	79.8950	1,597,900	2,000,000	2,000,000					3.150	3.150	MN	8,050	63,000	01/14/2022	11/15/2039
646039-YF-8	NEW JERSEY ST				1.E FE	2,715,148	87.5880	2,846,610	3,250,000	2,764,223		39,740			2.900	4.901	JD	7,854	94,250	10/04/2022	06/01/2033
64966H-MV-9	NEW YORK N Y			1	1.C FE	13,240,360	102.0530	13,338,327	13,070,000	13,155,645		(8,910)			5.206	5.102	AO	170,106	680,424	08/24/2011	10/01/2031
64966H-YM-6	NEW YORK N Y			1	1.C FE	4,213,152	107.7180	3,446,976	3,200,000	3,991,561		(51,459)			5.968	3.459	MS	63,659	190,976	06/05/2019	03/01/2036
64966M-QH-5	NEW YORK N Y			1	1.C FE	4,862,523	98.1210	4,812,835	4,905,000	4,900,051		6,458			2.520	2.657	AO	30,902	123,606	10/16/2017	10/01/2024
64966Q-E2-2	NEW YORK N Y			1	1.C FE	1,926,640	96.4940	1,929,880	2,000,000	1,932,999		6,359			4.100	4.624	MS	27,333	80,406	02/10/2023	09/01/2031
64966Q-RT-9	NEW YORK N Y			1	1.C FE	8,000,000	78.7320	6,298,560	8,000,000	8,000,000					2.173	2.173	FA	72,433	173,840	12/18/2020	08/01/2034
64966Q-RU-6	NEW YORK N Y			1	1.C FE	5,000,000	77.2000	3,860,000	5,000,000	5,000,000					2.223	2.223	FA	46,313	111,150	12/18/2020	08/01/2035
64966Q-RV-4	NEW YORK N Y			1,2	1.C FE	2,000,000	77.2270	1,544,540	2,000,000	2,000,000					2.423	2.423	FA	20,192	48,460	12/18/2020	08/01/2036
655867-ZH-5	NORFOLK VA			1,2	1.C FE	11,500,000	80.5210	9,259,915	11,500,000	11,500,000					3.054	3.054	AO	87,803	351,210	08/02/2019	10/01/2037
667826-AN-1	NORTHWEST TEX INDPT SCH DIST			2	1.A FE	2,825,000	78.3140	2,212,371	2,825,000	2,825,000					2.046	2.046	FA	21,835	57,800	06/25/2020	02/15/2035
667826-AP-6	NORTHWEST TEX INDPT SCH DIST			2	1.A FE	2,035,000	76.9620	1,566,177	2,035,000	2,035,000					2.106	2.106	FA	16,190	42,857	06/25/2020	02/15/2036
669674-EB-5	NORWOOD OHIO CITY SCH DIST			2	1.B FE	2,022,440	73.7800	1,475,600	2,000,000	2,018,192		(2,021)			3.232	3.100	MN	10,773	64,640	11/02/2021	11/01/2051
68587F-BB-9	OREGON ED DISTS FULL FAITH & CR PENSION				1.C FE	7,500,000	83.3410	6,250,575	7,500,000	7,500,000					1.887	1.887	JD	71,156	70,763	07/23/2021	06/30/2031
68587F-BD-5	OREGON ED DISTS FULL FAITH & CR PENSION			2	1.C FE	2,000,000	81.4330	1,628,660	2,000,000	2,000,000					2.207	2.207	JD	22,193	22,070	07/23/2021	06/30/2033
68587F-BL-7	OREGON ED DISTS FULL FAITH & CR PENSION			2	1.C FE	2,500,000	77.7440	1,943,600	2,500,000	2,500,000					2.895	2.895	JD	36,389	36,188	07/23/2021	06/30/2040
686053-CP-2	OREGON SCH BRDS ASSN				1.C FE	5,008,590	100.2680	4,512,060	4,500,000	4,545,676		(89,980)			5.630	3.541	JD	127,379	126,675	06/06/2018	06/30/2024
692020-T8-3	OXNARD CALIF SCH DIST				1.C FE	800,000	88.7550	710,040	800,000	800,000					1.629	1.629	FA	5,430	13,032	08/05/2020	08/01/2028
692020-T9-1	OXNARD CALIF SCH DIST				1.C FE	1,250,000	86.8210	1,085,263	1,250,000	1,250,000					1.729	1.729	FA	9,005	21,613	08/05/2020	08/01/2029
692020-U2-4	OXNARD CALIF SCH DIST				1.C FE	1,000,000	84.8600	848,600	1,000,000	1,000,000					1.809	1.809	FA	7,538	18,090	08/05/2020	08/01/2030
692020-U3-2	OXNARD CALIF SCH DIST			2	1.C FE	1,500,000	83.1080	1,246,620	1,500,000	1,500,000					1.909	1.909	FA	11,931	28,635	08/05/2020	08/01/2031
692039-SP-6	OXNARD CALIF UN HIGH SCH DIST			2	1.C FE	2,250,000	84.3540	1,897,965	2,250,000	2,250,000					2.637	2.637	FA	24,722	59,333	10/22/2021	08/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
696667-4K-7	PALM SPRINGS CALIF UNI SCH DIST				1.D FE	1,500,000	90.5380	1,358,070	1,500,000	1,500,000					1.505	1.505	FA	9,406	22,575	10/15/2020	08/01/2027
696667-4L-5	PALM SPRINGS CALIF UNI SCH DIST				1.D FE	825,000	89.0630	734,770	825,000	825,000					1.704	1.704	FA	5,858	14,058	10/15/2020	08/01/2028
696667-4M-3	PALM SPRINGS CALIF UNI SCH DIST				1.D FE	1,340,000	87.5310	1,172,915	1,340,000	1,340,000					1.874	1.874	FA	10,463	25,112	10/15/2020	08/01/2029
697498-HB-2	PALO VERDE CALIF UNI SCH DIST			2	1.E FE	1,000,000	79.6300	796,300	1,000,000	1,000,000					3.150	3.150	FA	13,125	31,500	06/12/2020	08/01/2040
701057-CH-2	PARKER COLO WTR & SANTN DIST			2	1.B FE	2,020,000	79.9690	1,615,374	2,020,000	2,020,000					2.739	2.739	FA	23,053	55,328	05/13/2020	08/01/2037
702282-QF-4	PASADENA CALIF UNI SCH DIST				1.D FE	4,725,000	92.2170	4,357,253	4,725,000	4,725,000					2.318	2.318	MN	18,254	109,526	08/29/2019	05/01/2028
702282-QN-7	PASADENA CALIF UNI SCH DIST				1.D FE	2,884,860	83.4640	2,503,920	3,000,000	2,907,002		5,524			2.881	3.168	MN	14,405	86,430	10/28/2019	05/01/2037
718814-ZZ-2	PHOENIX ARIZ			1	1.B FE	1,975,232	102.4070	1,812,604	1,770,000	1,922,707		(11,333)			5.269	4.242	JJ	46,631	93,261	12/13/2018	07/01/2034
720424-D8-0	PIERCE CNTY WASH SCH DIST NO 010 TACOMA			2	1.B FE	2,000,000	74.1480	1,482,960	2,000,000	2,000,000					3.082	3.082	JD	5,137	61,640	10/22/2020	11/01/2045
727199-KJ-9	PLANO TEX INDPT SCH DIST			2	1.B FE	6,070,320	100.0430	6,002,580	6,000,000	6,000,000					6.270	6.270	FA	142,120	376,200	10/29/2009	02/15/2035
734336-WP-1	PORT HURON MICH			2	1.C FE	1,867,320	71.3410	1,426,820	2,000,000	1,880,421		3,793			3.017	3.416	MS	20,113	60,340	05/26/2020	03/01/2045
742327-FL-8	PRINCETON OHIO CITY SCH DIST			2	1.C FE	2,000,000	82.3250	1,646,500	2,000,000	2,000,000					3.315	3.315	JD	5,525	66,300	11/26/2019	12/01/2039
748508-A5-7	QUINCY MASS				1.C FE	2,250,000	87.2060	1,962,135	2,250,000	2,250,000					2.088	2.088	JD	2,088	46,980	12/15/2021	12/15/2029
748508-B2-3	QUINCY MASS			2	1.C FE	2,000,000	81.6140	1,632,280	2,000,000	2,000,000					2.688	2.688	JD	2,389	53,760	12/15/2021	12/15/2034
758449-SD-5	REEDY CREEK IMPT DIST FLA			1	1.D FE	2,036,580	83.4910	1,669,820	2,000,000	2,029,794		(3,188)			2.397	2.202	JD	3,995	47,940	11/02/2021	06/01/2032
795168-LP-6	SALINE CNTY KANS UNI SCH DIST NO 305 SAL			2	1.D FE	2,492,049	86.9190	2,177,321	2,505,000	2,496,248		1,026			2.369	2.419	MS	19,781	59,343	08/29/2019	09/01/2031
797272-RG-8	SAN DIEGO CALIF CMNTY COLLEGE DIST			2	1.B FE	2,250,000	79.3940	1,786,365	2,250,000	2,250,000					3.316	3.316	FA	31,088	74,610	09/18/2019	08/01/2041
797355-P7-3	SAN DIEGO CALIF UNI SCH DIST				1.D FE	8,887,200	102.9200	7,719,000	7,500,000	8,145,468		(173,686)			5.260	2.668	JJ	197,250	394,500	07/10/2019	07/01/2027
797356-AR-3	SAN DIEGO CALIF UNI SCH DIST			1,2	1.C FE	781,500	85.4980	641,235	750,000	770,542		(3,190)			2.500	2.013	JJ	9,375	18,750	06/19/2020	07/01/2032
797356-DU-3	SAN DIEGO CALIF UNI SCH DIST			1,2	1.C FE	8,018,825	76.1320	6,471,220	8,500,000	8,042,774		17,073			2.907	3.292	JJ	123,548	247,095	08/03/2022	07/01/2042
797646-5Q-5	SAN FRANCISCO CALIF CITY & CNTY			2	1.A FE	2,000,000	83.5370	1,670,740	2,000,000	2,000,000					4.041	4.041	JD	3,592	80,820	02/15/2019	06/15/2049
79773K-DR-2	SAN FRANCISCO CALIF CITY & CNTY			1,2	1.A FE	1,999,140	73.6770	1,473,540	2,000,000	1,999,242		43			2.584	2.587	JD	2,297	51,680	05/17/2021	06/15/2038
798186-P9-7	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	1,000,000	77.4760	774,760	1,000,000	1,000,000					1.927	1.927	FA	8,029	19,270	01/08/2021	08/01/2034
798186-Q2-1	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	1,000,000	76.2280	762,280	1,000,000	1,000,000					2.027	2.027	FA	8,446	20,270	01/08/2021	08/01/2035
798186-Q3-9	SAN JOSE CALIF UNI SCH DIST SANTA CLARA			2	1.B FE	4,380,000	73.7200	3,228,936	4,380,000	4,380,000					2.306	2.306	FA	42,085	101,003	01/08/2021	08/01/2039
801139-AK-2	SANTA ANA CALIF PENSION OBLIG			1	1.C FE	1,635,000	82.8880	1,355,219	1,635,000	1,635,000					2.189	2.189	FA	14,913	35,790	08/26/2021	08/01/2031
801139-AL-0	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	4,000,000	81.7180	3,268,720	4,000,000	4,000,000					2.339	2.339	FA	38,983	93,560	08/26/2021	08/01/2032
801139-AM-8	SANTA ANA CALIF PENSION OBLIG			1,2	1.C FE	2,550,000	80.8530	2,061,752	2,550,000	2,550,000					2.489	2.489	FA	26,446	63,470	08/26/2021	08/01/2033
801546-RJ-3	SANTA CLARA CNTY CALIF			2	1.B FE	1,873,820	71.8000	1,436,000	2,000,000	1,887,590		6,257			2.150	2.616	FA	17,917	43,000	10/06/2021	08/01/2038
802385-RA-4	SANTA MONICA CALIF CMNTY COLLEGE DIST				1.C FE	2,120,440	97.0820	2,077,555	2,140,000	2,133,241		2,460			3.312	3.441	FA	29,532	70,877	05/08/2018	08/01/2026
815626-GQ-3	SEDGWICK CNTY KANS UNI SCH DIST NO 259 W			1	1.C FE	10,274,534	104.2060	10,311,184	9,895,000	10,033,432		(24,585)			6.220	5.878	AO	153,867	615,469	05/20/2009	10/01/2028
833715-HS-7	SOCORRO TEX INDPT SCH DIST			2	1.A FE	2,000,000	77.8740	1,557,480	2,000,000	2,000,000					2.465	2.465	FA	18,624	49,300	05/15/2020	08/15/2037
867578-VB-9	SUNNYVALE CALIF SCH DIST			2	1.B FE	2,000,000	72.1860	1,443,720	2,000,000	2,000,000					3.067	3.067	MS	20,447	61,340	09/06/2019	09/01/2044
874721-JZ-7	TALLMADGE OHIO CITY SCH DIST			2	1.E FE	2,490,825	70.7020	1,767,550	2,500,000	2,491,169		216			3.250	3.270	AO	20,313	81,250	12/16/2021	10/01/2049
882724-QL-4	TEXAS ST			2	1.A FE	1,720,000	88.4800	1,521,856	1,720,000	1,720,000					2.804	2.804	AO	12,057	48,229	11/14/2019	04/01/2032
882724-QM-2	TEXAS ST			2	1.A FE	2,000,000	87.5840	1,751,680	2,000,000	2,000,000					2.884	2.884	AO	14,420	57,680	11/14/2019	04/01/2033
882724-QP-5	TEXAS ST			2	1.A FE	4,443,037	81.4250	3,541,988	4,350,000	4,407,571		(10,065)			3.211	2.936	AO	34,920	139,679	05/06/2020	04/01/2044
882830-AP-7	TEXAS TRANSN COMMN			1,2	1.A FE	5,000,000	76.1340	3,806,700	5,000,000	5,000,000					2.562	2.562	AO	32,025	128,100	06/18/2020	04/01/2042
882830-BH-4	TEXAS TRANSN COMMN			1,2	1.A FE	12,000,000	71.4490	8,573,880	12,000,000	12,000,000					2.472	2.472	AO	74,160	296,640	07/16/2020	10/01/2044
910678-S9-3	UNITED INDPT SCH DIST TEX			2	1.A FE	2,000,000	75.8480	1,516,960	2,000,000	2,000,000					2.800	2.800	FA	21,156	56,000	02/12/2020	08/15/2040
91882R-FY-3	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	3,000,000	79.9480	2,398,440	3,000,000	3,000,000					3.483	3.483	FA	43,538	104,490	06/10/2020	08/01/2042
91882R-HL-9	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	1,799,677	82.7770	1,825,233	2,205,000	1,820,527		20,850			2.891	4.747	FA	26,561	63,747	01/17/2023	08/01/2036
91882R-HM-7	VAL VERDE CALIF UNI SCH DIST			2	1.C FE	2,250,000	74.5470	1,677,308	2,250,000	2,250,000					3.168	3.168	FA	29,700	71,280	11/12/2021	08/01/2043
932889-YB-8	WALNUT VALLEY CALIF UNI SCH DIST			2	1.B FE	1,970,480	80.3490	1,606,980	2,000,000	1,975,481		1,309			3.020	3.125	FA	25,167	60,400	12/03/2019	08/01/2038
93974C-PK-0	WASHINGTON ST			1	1.B FE	7,850,925	99.7540	6,733,395	6,750,000	6,811,125		(102,158)			4.736	3.158	FA	133,200	319,680	12/15/2011	08/01/2024

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
93974C-PL-8	WASHINGTON ST			1	1.B FE	3,000,000	102.9610	3,088,830	3,000,000	3,000,000					5.381	5.380	FA	67,263	161,430	10/15/2009	08/01/2029
953107-AL-3	WEST HARTFORD CONN			2	1.B FE	5,000,000	81.9390	4,096,950	5,000,000	5,000,000					1.994	1.993	JJ	49,850	99,700	06/25/2021	07/01/2032
953107-AM-1	WEST HARTFORD CONN			2	1.B FE	6,000,000	80.8750	4,852,500	6,000,000	6,000,000					2.094	2.093	JJ	62,820	125,640	06/25/2021	07/01/2033
953107-AP-4	WEST HARTFORD CONN			2	1.B FE	2,000,000	79.4250	1,588,500	2,000,000	2,000,000					2.314	2.313	JJ	23,140	46,280	06/25/2021	07/01/2035
953107-AQ-2	WEST HARTFORD CONN			2	1.B FE	2,500,000	78.8920	1,972,300	2,500,000	2,500,000					2.444	2.443	JJ	30,550	61,100	06/25/2021	07/01/2036
95736V-FE-7	WESTCHESTER CNTY N Y			2	1.B FE	2,244,600	99.4070	2,236,658	2,250,000	2,246,040		1,374			4.450	4.474	JD	4,450	100,125	12/08/2022	12/15/2032
968657-JV-9	WILL CNTY ILL			2	1.B FE	2,000,000	77.1320	1,542,640	2,000,000	2,000,000					2.904	2.904	MN	7,421	58,080	12/03/2020	11/15/2040
98816P-EB-4	YSLETA TEX INDPT SCH DIST			2	1.A FE	2,000,000	74.1220	1,482,440	2,000,000	2,000,000					2.257	2.257	FA	17,053	45,140	06/24/2020	08/15/2037
98816P-EC-2	YSLETA TEX INDPT SCH DIST			2	1.A FE	3,372,380	73.3580	2,934,320	4,000,000	3,404,821		26,418			2.357	3.575	FA	35,617	94,280	10/05/2022	08/15/2038
0619999999. Subtotal - Bonds - U.S. Political Subdivisions - Issuer Obligations						529,107,831	XXX	456,183,593	528,355,000	526,072,673		(310,150)			XXX	XXX	XXX	5,370,412	18,176,550	XXX	XXX
0709999999. Total - U.S. Political Subdivisions Bonds						529,107,831	XXX	456,183,593	528,355,000	526,072,673		(310,150)			XXX	XXX	XXX	5,370,412	18,176,550	XXX	XXX
010268-CT-5	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1	1.C FE	3,500,000	83.8490	2,934,715	3,500,000	3,500,000					2.056	2.056	MS	23,987	71,960	10/07/2021	09/01/2031
010268-CU-2	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	5,000,000	82.4170	4,120,850	5,000,000	5,000,000					2.156	2.156	MS	35,933	107,800	10/07/2021	09/01/2032
010268-CW-8	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	3,250,000	80.6500	2,621,125	3,250,000	3,250,000					2.406	2.406	MS	26,065	78,195	10/07/2021	09/01/2034
010268-CX-6	ALABAMA FED AID HWY FIN AUTH SPL OBLIG R			1,2	1.C FE	6,628,185	78.9800	5,923,500	7,500,000	6,688,429		43,327			2.650	3.641	MS	66,250	198,750	08/05/2022	09/01/2037
010609-GG-4	ALABAMA ST PUB SCH & COLLEGE AUTH				1.B FE	2,300,000	86.5860	1,991,478	2,300,000	2,300,000					1.894	1.894	JD	3,630	43,562	10/23/2020	06/01/2030
010609-GH-2	ALABAMA ST PUB SCH & COLLEGE AUTH			2	1.B FE	2,000,000	85.3070	1,706,140	2,000,000	2,000,000					2.044	2.044	JD	3,407	40,880	10/23/2020	06/01/2031
010609-GJ-8	ALABAMA ST PUB SCH & COLLEGE AUTH			2	1.B FE	2,000,000	83.9280	1,678,560	2,000,000	2,000,000					2.144	2.144	JD	3,573	42,880	10/23/2020	06/01/2032
010831-BE-4	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE			1	1.B FE	9,495,765	120.8260	8,155,755	6,750,000	9,131,051		(67,970)			7.046	4.439	JD	39,634	475,605	03/05/2019	12/01/2044
010831-DS-1	ALAMEDA CNTY CALIF JT PWRS AUTH LEASE RE				1.B FE	3,866,109	98.0080	3,822,312	3,900,000	3,892,513		5,072			3.365	3.505	JD	10,936	131,235	05/09/2018	06/01/2025
02765U-CY-8	AMERICAN MUN PWR OHIO INC REV			1	1.F FE	3,426,555	110.9330	3,050,658	2,750,000	3,326,157		(16,688)			6.449	4.812	FA	66,998	177,348	02/07/2017	02/15/2044
040654-XY-6	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	2,000,000	92.2220	1,844,440	2,000,000	2,000,000					2.362	2.362	JJ	23,620	47,240	01/10/2020	07/01/2028
040654-XZ-3	ARIZONA ST TRANSN BRD HWY REV			1	1.B FE	2,000,000	90.9180	1,818,360	2,000,000	2,000,000					2.412	2.412	JJ	24,120	48,240	01/10/2020	07/01/2029
040654-YD-1	ARIZONA ST TRANSN BRD HWY REV			1,2	1.B FE	2,000,000	83.7120	1,674,240	2,000,000	2,000,000					3.166	3.166	JJ	31,660	63,320	01/10/2020	07/01/2038
040664-EF-7	ARIZONA ST UNIV REVS			1,2	1.C FE	1,335,000	74.4730	994,215	1,335,000	1,335,000					2.992	2.992	JJ	19,972	39,943	03/25/2021	07/01/2042
040664-EG-5	ARIZONA ST UNIV REVS			1,2	1.C FE	1,040,000	73.7940	767,458	1,040,000	1,040,000					3.032	3.032	JJ	15,766	31,533	03/25/2021	07/01/2043
047681-QH-7	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.E FE	2,100,000	93.9030	1,971,963	2,100,000	2,100,000					3.579	3.579	JD	3,340	75,159	12/01/2017	12/15/2029
047681-QK-0	ATLANTA & FULTON CNTY GA REC AUTH REV			1	1.E FE	2,075,000	91.8990	1,906,904	2,075,000	2,075,000					3.679	3.679	JD	3,393	76,339	12/01/2017	12/15/2031
047870-SN-1	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	6,060,000	80.3680	4,870,301	6,060,000	6,060,000					2.257	2.257	MN	22,796	136,774	10/15/2020	11/01/2035
047870-SP-6	ATLANTA GA WTR & WASTEWTR REV			2	1.D FE	5,785,000	74.2540	4,295,594	5,785,000	5,785,000					2.913	2.913	MN	28,086	168,517	10/15/2020	11/01/2043
050589-RH-5	AUBURN UNIV ALA GEN FEE REV			1,2	1.D FE	1,455,000	76.8620	1,118,342	1,455,000	1,455,000					2.095	2.095	JD	2,540	30,482	07/23/2020	06/01/2035
050589-RJ-1	AUBURN UNIV ALA GEN FEE REV			1,2	1.D FE	2,240,000	74.5530	1,669,987	2,240,000	2,240,000					2.531	2.531	JD	4,725	56,694	07/23/2020	06/01/2040
051595-CD-6	AURORA COLO WTR REV			1,2	1.B FE	2,000,000	78.1680	1,563,360	2,000,000	2,000,000					2.198	2.198	FA	18,317	43,960	08/20/2021	08/01/2035
051595-CF-1	AURORA COLO WTR REV			1,2	1.B FE	4,500,000	74.6390	3,358,755	4,500,000	4,500,000					2.626	2.626	FA	49,238	118,170	08/20/2021	08/01/2041
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	845,000	100.8240	851,963	845,000	845,000					5.086	5.085	MN	5,491	42,977	06/11/2010	11/15/2025
052414-RU-5	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	6,185,000	94.6400	5,853,484	6,185,000	6,185,000					2.937	2.937	MN	23,211	181,653	05/23/2019	11/15/2028
052414-RV-3	AUSTIN TEX ELEC UTIL SYS REV			1	1.D FE	4,500,000	93.5900	4,211,550	4,500,000	4,500,000					2.987	2.987	MN	17,175	134,415	05/23/2019	11/15/2029
052451-BC-4	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	1,000,000	80.9590	809,590	1,000,000	1,000,000					2.110	2.110	MN	2,696	21,100	02/10/2021	11/15/2032
052451-BD-2	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	4,250,000	79.7140	3,387,845	4,250,000	4,250,000					2.210	2.210	MN	12,002	93,925	02/10/2021	11/15/2033
052451-BE-0	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	3,280,000	78.5920	2,577,818	3,280,000	3,280,000					2.310	2.310	MN	9,681	75,768	02/10/2021	11/15/2034
052451-BF-7	AUSTIN TEX RENT CAR SPL FAC REV			1,2	1.E FE	1,750,000	77.5280	1,356,740	1,750,000	1,750,000					2.410	2.410	MN	5,389	42,175	02/10/2021	11/15/2035
059231-Y2-0	BALTIMORE MD REV			1,2	1.E FE	900,000	81.1960	730,764	900,000	900,000					2.025	2.025	JJ	9,113	18,225	11/19/2020	07/01/2032
059231-Y3-8	BALTIMORE MD REV			1,2	1.E FE	1,000,000	79.8680	798,680	1,000,000	1,000,000					2.125	2.125	JJ	10,625	21,250	11/19/2020	07/01/2033
059231-Y5-3	BALTIMORE MD REV			1,2	1.E FE	1,250,000	76.3370	954,213	1,250,000	1,250,000					2.814	2.814	JJ	17,588	35,175	11/19/2020	07/01/2040
059231-Y6-1	BALTIMORE MD REV			1,2	1.E FE	2,203,943	71.5650	1,610,213	2,250,000	2,207,082		1,601			2.864	2.994	JJ	32,220	64,440	01/04/2022	07/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1	1.C FE	3,812,669	116.2420	3,318,709	2,855,000	3,726,760		(18,886)			6.263	4.274	AO	44,702	178,809	01/18/2019	04/01/2049
072024-XL-1	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	5,000,000	81.1060	4,055,300	5,000,000	5,000,000					2.419	2.419	AO	30,238	120,950	03/03/2021	04/01/2034
072024-XW-7	BAY AREA TOLL AUTH CALIF TOLL BRDG REV			1,2	1.C FE	4,750,000	71.3400	3,388,650	4,750,000	4,750,000					3.126	3.126	AO	37,121	148,485	12/09/2021	04/01/2055
083389-EN-2	BENTON WASH REGL PUB WTR AUTH ARK WTR RE			2	1.C FE	2,242,215	86.1840	1,939,140	2,250,000	2,244,095		520			2.750	2.781	AO	15,469	61,875	10/09/2019	10/01/2033
088632-CY-8	BI-STATE DEV AGY MO ILL MET DIST MASS TR				1.C FE	1,500,000	85.6290	1,284,435	1,500,000	1,500,000					2.020	2.020	AO	7,575	30,300	07/08/2020	10/01/2030
088632-CZ-5	BI-STATE DEV AGY MO ILL MET DIST MASS TR			2	1.C FE	7,000,000	84.2130	5,894,910	7,000,000	7,000,000					2.150	2.150	AO	37,625	150,500	07/08/2020	10/01/2031
100216-GL-8	BOSSIER CITY LA UTILS REV			2	1.C FE	2,001,760	77.2930	1,545,860	2,000,000	2,001,334		(153)			2.700	2.690	AO	13,500	54,000	04/21/2021	10/01/2037
101029-XH-4	BOSTON MASS WTR & SWR COMMN REV IAM COML			1,2	1.B FE	2,256,570	77.7480	1,749,330	2,250,000	2,255,096		(590)			2.229	2.197	MN	8,359	50,153	06/24/2021	11/01/2035
114894-YH-5	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	5,291,441	108.8930	4,698,733	4,315,000	4,941,424		(100,716)			5.000	2.290	AO	53,938	215,750	06/03/2020	10/01/2032
114894-ZV-3	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	2,011,360	85.3160	1,706,320	2,000,000	2,008,794		(1,380)			3.084	3.000	AO	15,420	61,680	01/28/2022	10/01/2034
114894-ZW-1	BROWARD CNTY FLA ARPT SYS REV			2	1.E FE	2,889,711	82.8670	2,394,856	2,890,000	2,889,670		11			3.477	3.478	AO	25,121	100,485	11/05/2019	10/01/2043
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV			1,2	1.B FE	6,841,240	85.6920	6,212,670	7,250,000	6,861,070		19,200			3.338	3.828	AO	60,501	242,005	01/13/2023	10/01/2037
13032U-VJ-4	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	2,163,060	88.8650	1,777,300	2,000,000	2,115,049		(20,078)			2.864	1.746	JD	4,773	57,280	07/28/2021	06/01/2031
13032U-VK-1	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	5,000,000	87.6780	4,383,900	5,000,000	5,000,000					2.934	2.934	JD	12,225	146,700	11/20/2019	06/01/2032
13032U-VM-7	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	2,000,000	85.4070	1,708,140	2,000,000	2,000,000					3.034	3.034	JD	5,057	60,680	11/20/2019	06/01/2034
13032U-XQ-6	CALIFORNIA HEALTH FACS FING AUTH REV			1	1.D FE	7,262,277	89.1580	6,481,787	7,270,000	7,263,470		1,379			1.679	1.700	JD	10,172	122,063	12/15/2021	06/01/2028
13032U-XU-7	CALIFORNIA HEALTH FACS FING AUTH REV			1,2	1.D FE	11,984,080	82.8320	9,939,840	12,000,000	11,987,511		1,329			2.229	2.242	JD	22,290	267,480	05/14/2021	06/01/2032
13034A-M9-8	CALIFORNIA INFRASTRUCTURE & ECONOMIC DEV			1,2	1.A FE	6,094,620	75.2950	4,517,700	6,000,000	6,067,684		(9,140)			2.716	2.532	AO	40,740	162,960	12/24/2020	10/01/2040
13048V-QC-5	CALIFORNIA MUN FIN AUTH REV			1,2	1.C FE	5,428,917	78.2790	4,191,840	5,355,000	5,415,912		(4,448)			2.877	2.761	MN	25,677	154,063	12/23/2020	11/01/2035
13048V-ZT-8	CALIFORNIA MUN FIN AUTH REV				1.E FE	3,075,000	89.4900	2,751,818	3,075,000	3,075,000					2.511	2.511	FA	32,172	77,213	12/09/2021	02/01/2030
13048V-ZU-5	CALIFORNIA MUN FIN AUTH REV				1.E FE	3,760,000	88.5090	3,327,938	3,760,000	3,760,000					2.661	2.661	FA	41,689	100,054	12/09/2021	02/01/2031
13048V-ZV-3	CALIFORNIA MUN FIN AUTH REV				1.E FE	3,065,000	87.3370	2,676,879	3,065,000	3,065,000					2.761	2.761	FA	35,260	84,625	12/09/2021	02/01/2032
13067W-JC-7	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1,2	1.A	140,000	97.9390	137,115	140,000	140,000					2.937	2.937	JD	343	4,112	09/20/2012	12/01/2024
13067W-JD-5	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1,2	1.A	75,000	96.6810	72,511	75,000	75,000					3.037	3.037	JD	190	2,278	09/20/2012	12/01/2025
13067W-LA-8	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			2	1.C FE	279,720	100.9170	282,568	280,000	279,979		21			6.250	6.258	JD	1,458	17,500	05/28/2009	12/01/2024
13067W-LD-2	CALIFORNIA ST DEPT WTR RES CENT VY PROJ				1.B FE	2,292,705	101.1430	2,321,232	2,295,000	2,294,832		174			6.250	6.258	JD	11,953	143,438	05/28/2009	12/01/2024
13067W-TF-9	CALIFORNIA ST DEPT WTR RES CENT VY PROJ			1	1.B FE	2,000,000	76.6270	1,532,540	2,000,000	2,000,000					2.232	2.232	JD	3,720	44,640	05/06/2021	12/01/2035
13077D-FP-2	CALIFORNIA ST UNIV REV			2	1.D FE	2,664,915	94.8790	2,609,173	2,750,000	2,675,699		6,779			3.933	4.304	MN	18,026	108,158	05/24/2022	11/01/2032
13077D-MT-6	CALIFORNIA ST UNIV REV			1,2	1.D FE	8,000,000	81.6590	6,532,720	8,000,000	8,000,000					2.090	2.090	MN	27,867	167,200	08/27/2020	11/01/2032
13077D-QH-8	CALIFORNIA ST UNIV REV			1	1.D FE	2,000,000	85.9370	1,718,740	2,000,000	2,000,000					1.674	1.674	MN	5,580	33,480	07/09/2021	11/01/2029
13077D-QU-9	CALIFORNIA ST UNIV REV			1,2	1.D FE	4,850,000	73.4930	3,564,411	4,850,000	4,850,000					2.795	2.795	MN	22,593	135,558	07/09/2021	11/01/2041
13124M-CK-9	CALLEGUAS CALIF MUN WTR DIST WTR REV			1	1.C FE	1,000,000	80.9020	809,020	1,000,000	1,000,000					2.365	2.365	JJ	11,825	23,650	03/26/2021	07/01/2034
155498-MJ-4	CENTRAL TEX REGL MOBILITY AUTH REV				1.G FE	1,975,700	84.8990	1,697,980	2,000,000	1,980,582		2,508			2.354	2.506	JJ	23,540	47,080	01/11/2022	01/01/2031
15567R-CN-1	CENTRAL UTAH WTR CONSERVANCY DIST WTR RE			1,2	1.B FE	2,035,000	80.6840	1,641,919	2,035,000	2,035,000					1.821	1.821	AO	9,264	37,057	10/15/2020	10/01/2032
160853-VC-8	CHARLOTTE-MECKLENBURG HOSP AUTH N C HEAL			1,2	1.D FE	6,250,000	75.1090	4,694,313	6,250,000	6,250,000					3.204	3.204	JJ	92,338	200,250	05/21/2021	01/15/2051
167593-AN-2	CHICAGO ILL O HARE INTL ARPT REV			1	1.E FE	2,901,510	113.6690	2,557,553	2,250,000	2,796,309		(23,368)			6.395	4.283	JJ	71,944	143,888	02/08/2019	01/01/2040
17131R-BJ-4	CHULA VISTA CALIF PENSION OBLIG			1,2	1.C FE	2,750,000	72.7590	2,000,873	2,750,000	2,750,000					2.705	2.705	JD	6,199	74,388	02/12/2021	06/01/2041
190760-HT-8	COBB-MARIETTA GA COLISEUM & EXHIBIT HALL			2	1.A FE	4,870,223	92.1520	4,377,220	4,750,000	4,780,954		(14,548)			4.500	4.157	JJ	106,875	213,750	01/25/2017	01/01/2047
196480-6C-6	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	1,975,780	101.8050	2,036,100	2,000,000	1,975,847		67			5.750	5.836	MN	19,167	32,264	10/12/2023	11/01/2053
196480-7A-9	COLORADO HOUSING AND FINANCE AUTHORITY			2	1.A FE	5,215,050	105.2710	5,263,550	5,000,000	5,207,318		(7,732)			6.500	5.927	MN	54,167	91,181	06/14/2023	11/01/2053
196581-BB-7	COLORADO SCH MINES ENTERPRISE REV			1	1.C FE	3,170,293	113.0500	3,504,550	3,100,000	3,151,972		(1,887)			6.290	6.124	JD	16,249	194,990	11/19/2009	12/01/2039
196632-GV-9	COLORADO SPRINGS COLO UTILS REV			1	1.C FE	17,538,478	102.4770	18,240,906	17,800,000	17,611,945		7,097			5.545	5.646	MN	126,118	987,010	12/11/2009	11/15/2039
196632-HE-6	COLORADO SPRINGS COLO UTILS REV			1	1.C FE	3,900,000	106.5260	4,154,514	3,900,000	3,900,000					6.013	6.012	MN	29,965	234,507	11/06/2009	11/15/2039
198504-D9-0	COLUMBIA S C WTRWKS & SWR SYS REV			1,2	1.B FE	2,250,000	71.7490	1,614,353	2,250,000	2,250,000					3.007	3.007	FA	28,191	67,658	03/04/2021	02/01/2049
19954K-AD-3	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	670,000	97.9610	656,339	670,000	670,000					3.091	3.091	JD	920	20,710	04/18/2019	12/15/2024

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
19954K-AE-1	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	1,050,000	96.7540	1,015,917	1,050,000	1,050,000					3.191	3.191	JD	1,489	33,506	04/18/2019	12/15/2025
19954K-AF-8	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	525,000	95.8830	503,386	525,000	525,000					3.269	3.269	JD	763	17,162	04/18/2019	12/15/2026
19954K-AJ-0	COLUMBUS OHIO REGL ARPT AUTH CUSTOMER FA				1.G FE	910,000	94.2100	857,311	910,000	910,000					3.639	3.639	JD	1,472	33,115	04/18/2019	12/15/2029
20281P-KG-6	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,429,150	92.7830	2,319,575	2,500,000	2,434,587		3,193			4.144	4.391	JD	8,633	103,600	04/19/2022	06/01/2038
20281P-KJ-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,000,000	95.9990	1,919,980	2,000,000	2,000,000					3.623	3.624	JD	6,038	72,460	10/20/2016	06/01/2028
20281P-KK-7	COMMONWEALTH FING AUTH PA REV			1	1.E FE	9,750,000	95.5700	9,318,075	9,750,000	9,750,000					3.743	3.744	JD	30,412	364,943	10/20/2016	06/01/2029
20281P-KL-5	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,567,618	93.9280	2,498,485	2,660,000	2,578,564		6,840			4.014	4.414	JD	8,898	106,772	05/18/2022	06/01/2033
20281P-KM-3	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,130,053	94.1190	2,117,678	2,250,000	2,139,061		9,009			4.014	4.667	JD	7,526	90,315	01/11/2023	06/01/2033
20281P-KR-2	COMMONWEALTH FING AUTH PA REV			1	1.E FE	5,000,000	94.4170	4,720,850	5,000,000	5,000,000					3.731	3.731	JD	15,546	186,550	01/11/2018	06/01/2030
20281P-KS-0	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,330,000	93.5410	3,114,915	3,330,000	3,330,000					3.781	3.781	JD	10,492	125,907	01/11/2018	06/01/2031
20281P-KT-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	2,000,000	91.0790	1,821,580	2,000,000	2,000,000					3.864	3.864	JD	6,440	77,280	01/11/2018	06/01/2038
20281P-KV-3	COMMONWEALTH FING AUTH PA REV				1.D FE	10,687,827	88.5520	9,253,684	10,450,000	10,651,797		(11,088)			3.657	3.481	JD	31,846	382,157	05/19/2021	06/01/2038
20281P-MC-3	COMMONWEALTH FING AUTH PA REV			2	1.E FE	1,579,260	86.6300	1,299,450	1,500,000	1,561,320		(8,787)			2.938	2.250	JD	3,673	44,070	12/06/2021	06/01/2032
20281P-MV-1	COMMONWEALTH FING AUTH PA REV			2	1.E FE	8,175,663	83.6290	6,481,248	7,750,000	8,058,198		(43,252)			3.532	2.849	JD	22,811	273,730	08/16/2021	06/01/2042
20281P-NE-8	COMMONWEALTH FING AUTH PA REV			1	1.E FE	3,000,000	77.2380	2,317,140	3,000,000	3,000,000					2.991	2.991	JD	7,478	89,730	06/17/2021	06/01/2042
207758-KH-5	CONNECTICUT ST SPL TAX OBLIG REV			1	1.D FE	20,319,488	103.6950	20,687,153	19,950,000	20,107,106		(22,373)			5.740	5.579	JD	95,428	1,145,130	08/24/2011	12/01/2029
20775D-LG-5	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	1.D FE	1,978,520	82.6230	1,652,460	2,000,000	1,982,937		1,709			2.350	2.458	MN	7,833	47,000	05/13/2021	11/01/2032
20775D-LH-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	1.D FE	2,154,825	81.5140	1,764,778	2,165,000	2,156,729		733			2.450	2.494	MN	8,840	53,043	05/17/2021	11/01/2033
20775D-MU-3	CONNECTICUT ST HEALTH & EDL FACS AUTH R			1,2	1.D FE	5,362,115	65.5340	3,604,370	5,500,000	5,368,719		3,038			2.872	3.000	JJ	78,980	157,960	10/21/2021	07/01/2051
230563-DA-3	CUMBERLAND CNTY N J IMPT AUTH			2	1.C FE	2,000,000	76.5260	1,530,520	2,000,000	2,000,000					3.000	3.000	MS	20,000	60,000	06/19/2020	09/01/2039
231266-FD-4	CURATORS UNIV MO SYS FACS REV			1	1.B FE	915,000	107.4650	983,305	915,000	915,000					5.960	5.960	MN	9,089	54,534	07/16/2009	11/01/2039
235036-4U-1	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	5,750,000	83.5080	4,801,710	5,750,000	5,750,000					3.194	3.194	MN	30,609	183,655	08/08/2019	11/01/2038
235036-6S-4	DALLAS FORT WORTH TEX INTL ARPT REV			1	1.E FE	1,500,000	85.5680	1,283,520	1,500,000	1,500,000					2.096	2.096	MN	5,240	31,440	07/31/2020	11/01/2030
23503C-AN-7	DALLAS FORT WORTH TEX INTL ARPT REV			1,2	1.E FE	2,000,000	93.3500	1,867,000	2,000,000	2,000,000					4.507	4.507	MN	15,023	90,140	04/06/2022	11/01/2051
235241-WD-4	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.C FE	1,285,438	97.9610	1,077,571	1,100,000	1,239,548		(22,205)			4.000	1.734	JD	3,667	44,000	11/10/2021	12/01/2029
235241-WE-2	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.C FE	2,693,878	97.2470	2,222,094	2,285,000	2,605,043		(43,009)			4.000	1.834	JD	7,617	91,400	11/10/2021	12/01/2030
235241-WF-9	DALLAS TEX AREA RAPID TRAN SALES TAX REV				1.C FE	1,645,015	96.3830	1,330,085	1,380,000	1,593,783		(24,810)			4.000	1.884	JD	4,600	55,200	11/10/2021	12/01/2031
23542J-QY-4	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	2,000,000	79.9860	1,599,720	2,000,000	2,000,000					2.230	2.230	AO	11,150	44,600	06/10/2020	10/01/2034
23542J-QZ-1	DALLAS TEX WTRWKS & SWR SYS REV			2	1.C FE	2,250,000	78.5910	1,768,298	2,250,000	2,250,000					2.280	2.280	AO	12,825	51,300	06/10/2020	10/01/2035
24917D-BD-4	DENVER COLO CITY & CNTY DEDICATED TAX RE				1.D FE	1,500,000	97.8890	1,468,335	1,500,000	1,500,000					3.443	3.443	FA	21,519	51,645	08/22/2018	08/01/2025
24917D-BF-9	DENVER COLO CITY & CNTY DEDICATED TAX RE			2	1.D FE	2,000,000	97.3290	1,946,580	2,000,000	2,000,000					3.646	3.646	FA	30,383	72,920	08/22/2018	08/01/2027
249182-AQ-9	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	7,464,640	113.4230	7,259,072	6,400,000	7,200,710		(31,690)			6.414	5.243	MN	52,452	410,496	06/13/2013	11/15/2039
249182-GS-9	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	3,250,000	97.3330	3,163,323	3,250,000	3,250,000					3.592	3.592	MN	14,917	116,740	10/11/2012	11/15/2026
249182-PQ-3	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	2,665,000	89.3630	2,381,524	2,665,000	2,665,000					2.037	2.037	MN	6,937	54,286	10/16/2020	11/15/2028
249182-PR-1	DENVER COLO CITY & CNTY ARPT REV			1	1.D FE	3,690,760	87.6390	3,211,969	3,665,000	3,683,315		(2,913)			2.137	2.046	MN	10,008	78,321	05/25/2021	11/15/2029
25477G-CY-9	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	6,632,008	105.0560	6,875,915	6,545,000	6,607,789		(4,401)			5.591	5.469	JD	30,494	365,931	12/18/2018	12/01/2034
25477G-EV-3	DISTRICT COLUMBIA INCOME TAX REV			1	1.B FE	5,000,000	101.5580	5,077,900	5,000,000	5,000,000					5.282	5.282	JD	22,008	264,100	12/03/2010	12/01/2026
25483V-XA-7	DISTRICT COLUMBIA REV			1	1.F FE	650,000	95.8050	622,733	650,000	650,000					1.817	1.817	AO	2,953	11,811	06/25/2020	04/01/2025
25483V-XB-5	DISTRICT COLUMBIA REV			1	1.F FE	800,000	93.9480	751,584	800,000	800,000					2.136	2.136	AO	4,272	17,088	06/25/2020	04/01/2026
25483V-XC-3	DISTRICT COLUMBIA REV			1	1.F FE	750,000	92.2100	691,575	750,000	750,000					2.246	2.246	AO	4,211	16,845	06/25/2020	04/01/2027
25483V-XD-1	DISTRICT COLUMBIA REV			1	1.F FE	825,000	90.9160	750,057	825,000	825,000					2.412	2.412	AO	4,975	19,899	06/25/2020	04/01/2028
261172-NW-6	DOWNTOWN SAVANNAH AUTH GA REV			2	1.B FE	1,982,820	84.8350	1,696,700	2,000,000	1,985,196		392			4.050	4.101	FA	33,750	81,000	11/18/2016	08/01/2046
270618-GV-7	EAST BATON ROUGE LA SEW COMMN REV			1	1.D FE	4,475,000	78.3270	3,505,133	4,475,000	4,475,000					2.043	2.043	FA	38,093	91,424	07/31/2020	02/01/2034
270618-GX-3	EAST BATON ROUGE LA SEW COMMN REV			1	1.D FE	3,000,000	74.4510	2,233,530	3,000,000	3,000,000					2.437	2.437	FA	30,463	73,110	07/31/2020	02/01/2039
271012-DM-5	EAST BAY CALIF MUN UTIL DIST WASTEWATER			1	1.B FE	3,870,750	102.3650	3,326,863	3,250,000	3,598,080		(34,921)			5.026	3.543	JD	13,612	163,345	01/20/2015	06/01/2032

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
271014-TU-6	EAST BAY CALIF MUN UTIL DIST WTR SYS REV			1	1.A FE	6,558,050	109.6300	5,481,500	5,000,000	6,307,278		(56,830)			5.874	3.730	JD	24,475	293,700	04/09/2019	06/01/2040
28337L-DT-2	EL PASO CNTY COLO REV			1	1.D FE	7,173,911	92.7960	6,588,516	7,100,000	7,162,497		(1,642)			4.671	4.606	AO	82,910	331,641	10/07/2015	10/01/2045
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV			1	1.C FE	170,000	98.8730	168,084	170,000	170,000					2.814	2.814	JJ	2,392	4,784	04/24/2015	07/01/2024
295542-SU-9	ERIE PA WTR AUTH WTR REV			1	1.C FE	2,000,000	71.2500	1,425,000	2,000,000	2,000,000					2.976	2.976	JD	4,960	59,520	09/29/2020	12/01/2045
3133EM-VU-3	FEDERAL FARM CREDIT BANKS FUNDING CORP			2	1.A	12,877,722	78.2664	12,913,956	16,500,000	13,085,791		201,490			2.500	4.742	AO	88,229	412,500	12/19/2022	04/14/2036
31359M-EA-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION	CF			1.A	6,145,143	109.1672	5,512,942	5,050,000	5,426,547		(72,451)			6.160	4.354	FA	124,432	311,080	05/23/2011	08/07/2028
341271-AF-1	FLORIDA ST BRD ADMIN FIN CORP REV			1	1.C FE	10,094,300	85.3000	8,530,000	10,000,000	10,064,583		(9,199)			2.154	2.047	JJ	107,700	215,400	09/04/2020	07/01/2030
345105-JG-6	FOOTHILL / EASTERN TRANSN CORRIDOR AGY C			1,2	1.E FE	3,168,937	79.9300	2,485,823	3,110,000	3,155,307		(6,682)			3.924	3.651	JJ	56,272	122,036	01/14/2022	01/15/2053
34710R-BG-4	FORT COLLINS COLO ELEC UTIL ENTERPRISE R			1	1.D FE	2,000,000	97.2120	1,944,240	2,000,000	2,000,000					3.759	3.759	JD	6,265	75,180	05/31/2018	12/01/2028
38122N-B5-0	GOLDEN ST TOB SECURITIZATION CORP CALIF			1,2	1.D FE	1,987,280	84.1810	1,683,620	2,000,000	1,989,048		893			2.746	2.807	JD	4,577	54,920	01/12/2022	06/01/2034
38611T-DK-0	GRAND PARKWAY TRANSN CORP TEX SYS TOLL R			1,2	1.C FE	13,963,400	76.5310	10,484,747	13,700,000	13,880,762		(26,038)			3.216	2.982	AO	110,148	440,592	02/11/2021	10/01/2049
386289-NK-4	GRAND RAPIDS MICH SAN SWR SYS REV			2	1.C FE	1,280,000	82.9950	1,062,336	1,280,000	1,280,000					2.012	2.012	JJ	12,877	25,754	07/14/2021	01/01/2032
386289-NL-2	GRAND RAPIDS MICH SAN SWR SYS REV			2	1.C FE	1,465,000	82.0490	1,202,018	1,465,000	1,465,000					2.162	2.162	JJ	15,837	31,673	07/14/2021	01/01/2033
387874-YS-3	GRANT CNTY WASH PUB UTIL DIST NO 002 ELE			1,2	1.C FE	2,087,480	83.8360	1,689,295	2,015,000	2,066,026		(7,813)			2.870	2.414	JJ	28,915	57,831	03/05/2021	01/01/2035
387883-WF-4	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1	1.C FE	3,250,000	94.7680	3,079,960	3,250,000	3,250,000					4.584	4.583	JJ	74,490	148,980	10/07/2015	01/01/2040
387883-YV-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	4,027,720	77.9030	3,116,120	4,000,000	4,018,226		(2,720)			3.310	3.226	JJ	66,200	132,400	05/06/2020	01/01/2043
387883-ZH-7	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	3,006,059	85.4770	2,611,322	3,055,000	3,020,066		3,882			2.432	2.591	JJ	37,149	74,298	04/06/2020	01/01/2032
387883-ZJ-3	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	3,499,053	84.0520	2,992,251	3,560,000	3,514,873		4,388			2.482	2.641	JJ	44,180	88,359	04/06/2020	01/01/2033
387883-ZK-0	GRANT CNTY WASH PUB UTIL DIST NO 2 PRIES			1,2	1.C FE	2,019,160	82.7030	1,654,060	2,000,000	2,014,663		(2,246)			2.532	2.400	JJ	25,320	50,640	12/16/2021	01/01/2034
39081H-CV-2	GREAT LAKES WTR AUTH MICH SEW DISP SYS R			1	1.D FE	2,000,000	82.5840	1,651,680	2,000,000	2,000,000					3.056	3.056	JJ	30,560	61,120	06/05/2020	07/01/2039
392275-AC-7	GREATER ORLANDO AVIATION AUTH ORLANDO FL			1,2	1.D FE	2,250,000	76.7870	1,727,708	2,250,000	2,250,000					3.600	3.600	AO	20,250	81,000	02/09/2022	10/01/2051
41422E-LF-8	HARRIS CNTY TEX MET TRAN AUTH SALES & US				1.A FE	2,000,000	88.1090	1,762,180	2,000,000	2,000,000					1.915	1.915	MN	6,383	38,300	11/03/2021	11/01/2029
416498-DH-3	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.C FE	1,796,406	79.2460	1,466,051	1,850,000	1,804,460		3,861			2.174	2.447	AO	10,055	40,219	11/22/2021	04/01/2034
416498-EX-7	HARTFORD CNTY CONN MET DIST CLEAN WTR PR			1,2	1.C FE	2,500,000	75.1000	1,877,500	2,500,000	2,500,000					2.952	2.952	MN	12,300	73,800	10/21/2021	11/01/2042
41978C-AS-4	HAWAII ST ARPTS SYS CUSTOMER FAC CHARGE			1,2	1.F FE	2,250,000	86.5990	1,948,478	2,250,000	2,250,000					4.144	4.144	JJ	46,620	93,240	07/13/2017	07/01/2047
426170-SH-0	HENRICO CNTY VA WTR & SWR REV			1,2	1.A FE	2,830,020	68.4340	2,053,020	3,000,000	2,845,190		5,613			2.417	2.750	MN	12,085	72,510	03/25/2021	05/01/2044
438701-2A-1	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	3,255,424	76.3600	2,443,520	3,200,000	3,239,185		(5,528)			2.504	2.300	JJ	40,064	80,128	12/23/2020	07/01/2038
438701-2B-9	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	6,324,375	72.0290	4,501,813	6,250,000	6,302,683		(7,395)			2.574	2.433	JJ	80,438	160,875	12/22/2020	07/01/2041
438701-2C-7	HONOLULU HAWAII CITY & CNTY WASTEWTR SYS			1,2	1.C FE	1,750,000	68.1280	1,192,240	1,750,000	1,750,000					2.624	2.624	JJ	22,960	45,920	12/16/2020	07/01/2045
442349-EP-7	HOUSTON TEX ARPT SYS REV				1.E FE	2,239,172	91.6980	2,384,148	2,600,000	2,323,426		70,349			1.816	5.178	JJ	23,608	47,216	10/14/2022	07/01/2027
442435-5B-5	HOUSTON TEX UTIL SYS REV			1	1.C FE	2,679,084	98.2760	2,589,573	2,635,000	2,651,345		(5,400)			3.828	3.594	MN	12,889	100,868	06/05/2018	05/15/2028
44244C-M8-7	HOUSTON TEX UTIL SYS REV			1	1.C FE	1,250,000	82.7360	1,034,200	1,250,000	1,250,000					1.929	1.929	MN	3,081	24,113	05/27/2021	11/15/2031
44244C-M9-5	HOUSTON TEX UTIL SYS REV			2	1.C FE	1,200,000	81.1900	974,280	1,200,000	1,200,000					2.009	2.009	MN	3,080	24,108	05/27/2021	11/15/2032
44244C-N5-2	HOUSTON TEX UTIL SYS REV			2	1.C FE	1,000,000	77.5030	775,030	1,000,000	1,000,000					2.459	2.459	MN	3,142	24,590	05/27/2021	11/15/2036
44244C-TN-7	HOUSTON TEX UTIL SYS REV			2	1.C FE	5,188,399	96.7310	5,054,195	5,225,000	5,195,409		4,375			3.823	3.932	MN	25,524	199,752	05/17/2022	11/15/2029
44244C-TP-2	HOUSTON TEX UTIL SYS REV			2	1.C FE	7,500,000	96.4250	7,231,875	7,500,000	7,500,000					3.923	3.923	MN	37,595	294,225	08/08/2018	11/15/2030
44244C-XY-8	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	6,000,000	81.8020	4,908,120	6,000,000	6,000,000					2.605	2.605	MN	19,972	156,300	08/21/2019	11/15/2034
44244C-XZ-5	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	11,940,000	80.4970	9,611,342	11,940,000	11,940,000					2.655	2.655	MN	40,506	317,007	08/21/2019	11/15/2035
44244C-YA-9	HOUSTON TEX UTIL SYS REV			1,2	1.C FE	3,000,000	76.7740	2,303,220	3,000,000	3,000,000					2.984	2.984	MN	11,439	89,520	08/21/2019	11/15/2042
446201-AS-4	HUNTINGTON BEACH CALIF PENSION OBLIG			1,2	1.B FE	5,000,000	75.3060	3,765,300	5,000,000	5,000,000					3.376	3.376	JD	7,502	168,800	03/18/2021	06/15/2044
451174-AD-8	IDAHO ENERGY RES AUTH TRANSMISSION FACS			1	1.C FE	13,887,325	93.8010	13,601,145	14,500,000	14,181,547		60,918			2.952	3.461	MS	142,680	428,040	10/09/2018	09/01/2028
45129Y-U9-5	IDAHO HSG & FIN ASSN SINGLE FAMILY MTG R			2	1.B FE	2,250,000	99.9300	2,248,425	2,250,000	2,250,000					5.272	5.272	JJ	59,310	62,276	12/16/2022	07/01/2037
451443-ZP-3	IDAHO ST BLDG AUTH BLDG REV			1,2	1.C FE	2,000,000	97.5150	1,950,300	2,000,000	2,000,000					3.530	3.530	MS	23,533	70,600	12/08/2017	09/01/2031
452252-FH-7	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	2,618,475	109.8590	2,746,475	2,500,000	2,606,336		(10,625)			6.184	5.605	JJ	77,300	154,600	11/08/2022	01/01/2034
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R			1	1.D FE	4,264,050	107.7620	4,175,778	3,875,000	4,240,283		(23,767)			5.851	4.735	JD	18,894	226,726	01/12/2023	12/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				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
457074-BQ-4	INGLEWOOD CALIF			2	1.C FE	2,000,000	75.7210	1,514,420	2,000,000	2,000,000					3.921	3.921	MS	26,140	78,420	06/03/2020	09/01/2050
462460-8D-1	IOWA HIGHER EDUCATION LOAN AUTHORITY			1,2	1.A FE	5,000,000	74.4710	3,723,550	5,000,000	5,000,000					3.033	3.033	JD	12,638	151,650	03/26/2021	12/01/2051
46613C-WG-6	JEA FLA ELEC SYS REV			1	1.F FE	5,154,885	107.4870	4,836,915	4,500,000	4,903,421		(27,213)			6.406	5.301	AO	72,068	288,270	10/20/2011	10/01/2034
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ			1	1.D FE	12,754,985	99.0070	12,623,393	12,750,000	12,736,565		(9,885)			4.532	4.542	JJ	288,915	430,540	10/05/2023	01/01/2035
485424-NF-8	KANSAS ST DEPT TRANSN HWY REV			1	1.C FE	2,090,560	99.3430	1,986,860	2,000,000	2,069,396		(4,516)			4.596	4.216	MS	30,640	91,920	11/16/2018	09/01/2035
485428-ZX-7	KANSAS ST DEV FIN AUTH REV			1	1.D FE	2,779,534	100.4310	2,982,801	2,970,000	2,936,703		12,949			5.371	5.893	MN	26,586	159,519	05/19/2004	05/01/2026
485428-ZY-5	KANSAS ST DEV FIN AUTH REV			1	1.D FE	19,857,794	104.2280	20,256,712	19,435,000	19,866,672		(34,678)			5.501	5.198	MN	178,187	1,069,119	02/15/2023	05/01/2034
485429-Z3-1	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,545,825	99.0590	1,485,885	1,500,000	1,523,114		(4,872)			4.191	3.798	AO	13,272	62,865	12/19/2018	04/15/2028
485429-Z6-4	KANSAS ST DEV FIN AUTH REV			1	1.E FE	17,358,770	98.5590	15,276,645	15,500,000	17,107,371		(94,572)			4.727	3.715	AO	154,678	732,685	12/08/2022	04/15/2037
485429-Z7-2	KANSAS ST DEV FIN AUTH REV			1	1.E FE	12,551,892	98.5590	10,535,957	10,690,000	12,338,523		(49,503)			4.927	3.855	AO	111,191	526,696	05/30/2019	04/15/2045
48542R-SP-0	KANSAS ST DEV FIN AUTH REV			1	1.E FE	1,500,000	83.2410	1,248,615	1,500,000	1,500,000					1.890	1.890	MN	4,725	28,350	08/18/2021	05/01/2031
48542R-SQ-8	KANSAS ST DEV FIN AUTH REV			1	1.E FE	4,000,000	82.1330	3,285,320	4,000,000	4,000,000					2.040	2.040	MN	13,600	81,600	08/18/2021	05/01/2032
48542R-SR-6	KANSAS ST DEV FIN AUTH REV			1	1.E FE	5,000,000	80.6410	4,032,050	5,000,000	5,000,000					2.140	2.140	MN	17,833	107,000	08/18/2021	05/01/2033
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	19,305,000	103.5630	19,992,837	19,305,000	19,305,000					6.155	6.154	MN	198,037	1,188,223	10/28/2009	11/01/2029
49151E-7B-3	KENTUCKY ST PPTY & BLDGS COMMN REVS			1	1.E FE	2,179,820	103.6480	2,072,960	2,000,000	2,150,533		(18,335)			5.921	4.623	MN	19,737	118,420	05/16/2022	11/01/2030
491552-T2-1	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV				1.D FE	2,464,575	84.5740	2,114,350	2,500,000	2,472,982		3,848			1.868	2.046	JJ	23,350	46,700	10/07/2021	07/01/2030
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV			1	1.D FE	7,657,058	100.1110	7,298,092	7,290,000	7,341,536		(32,834)			5.244	4.747	JJ	191,144	382,288	06/07/2012	07/01/2025
517039-WH-2	LAREDO TEX WTRWKS SWR SYS REV			2	1.D FE	2,000,000	82.5750	1,651,500	2,000,000	2,000,000					3.450	3.450	MS	23,000	69,000	12/04/2019	03/01/2041
544495-VX-9	LOS ANGELES CALIF DEPT WTR & PWR REV			1	1.D FE	9,886,716	103.0880	8,659,392	8,400,000	8,894,526		(130,004)			5.516	3.707	JJ	231,672	463,344	03/17/2015	07/01/2027
544712-2J-0	LOS ANGELES CNTY CALIF MET TRANSN AUTH S			1	1.B FE	5,822,700	99.9630	4,998,150	5,000,000	5,033,447		(78,774)			4.930	3.293	JD	20,542	246,500	02/06/2012	06/01/2024
546398-6Q-6	LOUISIANA PUB FACS AUTH REV			1,2	1.E FE	2,500,000	84.4980	2,112,450	2,500,000	2,500,000					4.346	4.346	JD	9,054	108,650	11/04/2016	06/01/2051
546475-VT-8	LOUISIANA ST GAS & FUELS TAX REV			1,2	1.D FE	5,000,000	78.7200	3,936,000	5,000,000	5,000,000					2.952	2.952	MN	24,600	147,600	01/13/2022	05/01/2041
546486-CD-1	LOUISIANA ST HWY IMPT REV			1	1.C FE	485,000	77.3830	375,308	485,000	485,000					1.792	1.792	JD	386	8,691	01/21/2021	06/15/2033
546486-CE-9	LOUISIANA ST HWY IMPT REV			1	1.C FE	1,125,000	75.5820	850,298	1,125,000	1,125,000					1.842	1.842	JD	921	20,723	01/21/2021	06/15/2034
546540-RN-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C			2	1.E FE	4,651,317	81.6150	4,276,626	5,240,000	4,669,149		13,240			3.280	4.170	JJ	85,936	126,936	06/07/2023	07/01/2040
549233-CA-0	LUBBOCK TEX WTR & WASTEWATER SYS REV				1.C FE	3,500,000	92.6940	3,244,290	3,500,000	3,500,000					2.337	2.337	FA	30,900	81,795	10/09/2019	02/15/2028
557363-DW-5	MADISON CNTY N Y CAP RESOURCE CORP REV			1	1.D FE	2,062,700	89.8300	1,796,600	2,000,000	2,051,187		(6,102)			2.994	2.616	JJ	29,940	59,880	01/31/2022	07/01/2031
557363-EA-2	MADISON CNTY N Y CAP RESOURCE CORP REV			1,2	1.D FE	2,250,000	82.6660	1,859,985	2,250,000	2,250,000					3.266	3.266	JJ	36,743	73,485	11/08/2019	07/01/2039
57419R-D3-6	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	2,000,000	94.8980	1,897,960	2,000,000	2,000,000					2.913	2.914	MS	19,420	58,260	08/25/2016	03/01/2027
57419R-D4-4	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	2,250,000	94.3350	2,122,538	2,250,000	2,250,000					2.963	2.964	MS	22,223	66,668	08/25/2016	09/01/2027
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C			2	1.B FE	517,755	98.5440	492,720	500,000	503,647		(2,101)			3.500	3.047	MS	5,833	20,614	08/25/2016	09/01/2047
574300-HY-8	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	10,900,000	102.8580	11,211,522	10,900,000	10,900,000					5.788	5.788	JJ	315,446	630,892	12/10/2009	07/01/2029
574300-HZ-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	20,730,320	108.6460	17,600,652	16,200,000	19,858,049		(119,730)			5.888	4.182	JJ	476,928	953,856	01/22/2019	07/01/2043
574300-JP-5	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	2,212,718	103.0160	2,317,860	2,250,000	2,232,948		2,110			5.604	5.745	JJ	63,045	126,090	01/24/2011	07/01/2030
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ			1	1.C FE	8,334,173	107.7670	8,351,943	7,750,000	8,324,987		(9,185)			5.754	5.108	JJ	222,968	64,733	07/19/2023	07/01/2041
575831-GR-7	MASSACHUSETTS ST COLLEGE BLDG AUTH REV			2	1.C FE	35,000	79.7990	27,930	35,000	35,000					2.101	2.101	MN	123	735	06/17/2020	05/01/2033
575831-GZ-9	MASSACHUSETTS ST COLLEGE BLDG AUTH REV				1.C FE	14,965,000	79.7590	11,935,934	14,965,000	14,965,000					2.101	2.101	MN	52,402	314,415	06/17/2020	05/01/2033
575832-Q9-4	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ				1.C FE	4,457,171	100.0510	4,472,280	4,470,000	4,468,561		1,016			5.284	5.309	MN	39,366	236,195	02/14/2011	05/01/2025
575832-TX-8	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ			1	1.C FE	3,000,000	104.6110	3,138,330	3,000,000	3,000,000					5.932	5.931	MN	29,660	177,960	12/09/2009	05/01/2040
57586N-S5-1	MASSACHUSETTS HOUSING FINANCE AGENCY			2	1.C FE	1,130,000	98.7030	1,115,344	1,130,000	1,130,000					4.500	4.499	JD	4,238	55,296	03/07/2017	12/01/2047
57587A-4V-7	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	5,031,550	72.5790	3,628,950	5,000,000	5,022,671		(4,218)			3.100	3.000	JD	12,917	155,000	11/03/2021	06/01/2060
57587G-KG-9	MASSACHUSETTS ST HSG FIN AGY HSG REV			2	1.C FE	2,000,000	72.4630	1,449,260	2,000,000	2,000,000					2.875	2.875	JD	4,792	57,500	10/22/2021	12/01/2051
575896-WM-3	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	5,000,000	78.6020	3,930,100	5,000,000	5,000,000					1.879	1.879	JJ	46,975	93,950	02/04/2021	07/01/2033
575896-WN-1	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	2,500,000	77.3070	1,932,675	2,500,000	2,500,000					1.979	1.979	JJ	24,738	49,475	02/04/2021	07/01/2034
575896-WP-6	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	2,000,000	76.1050	1,522,100	2,000,000	2,000,000					2.079	2.079	JJ	20,790	41,580	02/04/2021	07/01/2035

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
575896-WQ-4	MASSACHUSETTS ST PORT AUTH REV			1,2	1.C FE	2,000,000	75.1000	1,502,000	2,000,000	2,000,000					2.179	2.179	JJ	21,790	43,580	02/04/2021	07/01/2036
576000-XQ-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.C FE	4,731,550	85.0750	4,253,750	5,000,000	4,749,035		12,403			3.395	3.844	AO	35,836	169,750	08/02/2022	10/15/2040
576000-ZN-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	3,200,000	77.5220	2,480,704	3,200,000	3,200,000					2.053	2.053	FA	24,818	65,696	07/01/2020	08/15/2034
576000-ZP-1	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			2	1.B FE	11,770,000	75.9140	8,935,078	11,770,000	11,770,000					2.103	2.103	FA	93,509	247,523	07/01/2020	08/15/2035
576000-ZW-6	MASSACHUSETTS ST SCH BLDG AUTH DEDICATED			1,2	1.B FE	12,443,160	73.4510	8,814,120	12,000,000	12,311,372		(44,514)			2.950	2.507	MN	45,233	354,000	12/11/2020	05/15/2043
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	11,517,250	97.7480	11,387,642	11,650,000	11,535,095		17,164			3.769	3.968	JJ	202,469	307,880	01/19/2023	07/15/2029
576004-HF-5	MASSACHUSETTS (COMMONWEALTH OF)			1	1.B FE	1,902,400	97.1470	1,942,940	2,000,000	1,913,167		10,241			3.881	4.610	JJ	35,791	67,918	12/09/2022	01/15/2031
57604T-AD-8	MASSACHUSETTS ST TRANSN FD REV			1	1.B FE	6,853,259	106.4050	5,820,354	5,470,000	6,546,559		(68,830)			5.731	3.708	JD	26,124	313,486	06/26/2019	06/01/2040
576051-WE-2	MASSACHUSETTS ST WTR RES AUTH			2	1.B FE	2,000,000	86.8510	1,737,020	2,000,000	2,000,000					2.453	2.453	FA	20,442	49,060	10/10/2019	08/01/2031
576051-WF-9	MASSACHUSETTS ST WTR RES AUTH			2	1.B FE	2,000,000	85.7270	1,714,540	2,000,000	2,000,000					2.553	2.553	FA	21,275	51,060	10/10/2019	08/01/2032
576051-WJ-1	MASSACHUSETTS ST WTR RES AUTH			2	1.B FE	2,000,000	81.3710	1,627,420	2,000,000	2,000,000					3.104	3.104	FA	25,867	62,080	10/10/2019	08/01/2039
576051-ZS-8	MASSACHUSETTS ST WTR RES AUTH			2	1.B FE	4,989,750	81.8570	4,092,850	5,000,000	4,991,130		723			2.490	2.509	FA	51,875	124,500	01/11/2022	08/01/2034
576051-ZT-6	MASSACHUSETTS ST WTR RES AUTH			2	1.B FE	5,530,787	77.4490	4,402,976	5,685,000	5,535,091		4,861			2.823	2.990	FA	66,870	160,488	12/02/2022	08/01/2041
59164G-CX-8	METRO WASTEWTR RECLAMATION DIST COLO SWR				1.B FE	6,879,640	103.7700	6,796,935	6,550,000	6,736,137		(31,443)			5.775	5.134	AO	94,566	378,263	02/05/2019	04/01/2029
592041-ZW-0	MET GOVT NASHVILLE & DAVIDSON CNTY TENN			1,2	1.F FE	1,990,280	66.5630	1,331,260	2,000,000	1,990,656		196			3.235	3.260	JJ	32,350	64,700	11/23/2021	07/01/2052
592098-Z2-6	METROPOLITAN GOVT NASHVILLE & DAVIDSON C			2	1.C FE	2,131,164	76.1980	1,600,158	2,100,000	2,125,108		(3,007)			2.681	2.505	JJ	28,151	56,301	12/15/2021	07/01/2037
592481-CA-1	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1	1.B FE	35,327,905	110.8920	38,712,397	34,910,000	35,208,541		(11,969)			5.856	5.771	MN	340,722	2,044,330	01/26/2010	05/01/2039
592481-LV-5	METROPOLITAN ST LOUIS MO SWR DIST WASTEW			1,2	1.B FE	4,250,000	81.2660	3,453,805	4,250,000	4,250,000					3.259	3.259	MN	23,085	138,508	11/20/2019	05/01/2045
592643-DZ-0	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.E FE	1,260,000	87.6640	1,104,566	1,260,000	1,260,000					2.624	2.624	AO	8,266	33,062	01/21/2022	10/01/2030
592643-EA-4	METROPOLITAN WASH D C ARPTS AUTH DULLES			1	1.E FE	1,000,000	86.3160	863,160	1,000,000	1,000,000					2.724	2.724	AO	6,810	27,240	01/21/2022	10/01/2031
592643-EB-2	METROPOLITAN WASH D C ARPTS AUTH DULLES			1,2	1.E FE	1,250,000	85.2320	1,065,400	1,250,000	1,250,000					2.824	2.824	AO	8,825	35,300	01/21/2022	10/01/2032
592643-EC-0	METROPOLITAN WASH D C ARPTS AUTH DULLES			1,2	1.E FE	1,150,000	84.7200	974,280	1,150,000	1,150,000					2.974	2.974	AO	8,550	34,201	01/21/2022	10/01/2033
59333N-T4-5	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.E FE	1,500,000	86.7090	1,300,635	1,500,000	1,500,000					2.036	2.036	AO	7,635	30,540	12/10/2020	10/01/2029
59333N-T5-2	MIAMI-DADE CNTY FLA SPL OBLIG			1	1.E FE	800,000	84.9320	679,456	800,000	800,000					2.136	2.136	AO	4,272	17,088	12/10/2020	10/01/2030
59333P-2J-6	MIAMI-DADE CNTY FLA AVIATION REV				1.F FE	2,029,557	95.6870	2,057,271	2,150,000	2,106,242		14,819			3.004	3.791	AO	16,147	64,586	05/17/2018	10/01/2026
59333P-2S-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,000,000	84.0960	1,681,920	2,000,000	2,000,000					3.982	3.982	AO	19,910	79,640	08/11/2017	10/01/2041
59333P-3W-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,410,317	90.7990	1,983,958	2,185,000	2,347,955		(31,804)			4.280	2.600	AO	23,380	93,518	01/05/2022	10/01/2041
59333P-4Q-8	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,000,000	92.3850	1,847,700	2,000,000	2,000,000					3.375	3.375	AO	16,875	67,500	05/10/2019	10/01/2030
59333P-4R-6	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,874,030	88.1450	2,525,354	2,865,000	2,872,036		(1,090)			3.555	3.508	AO	25,463	101,851	02/16/2022	10/01/2034
59333P-5H-7	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,159,213	85.6930	2,185,172	2,550,000	2,192,071		32,859			2.599	4.789	AO	16,569	66,275	02/15/2023	10/01/2031
59333P-V6-2	MIAMI-DADE CNTY FLA AVIATION REV			2	1.F FE	2,000,000	94.1160	1,882,320	2,000,000	2,000,000					2.854	2.854	AO	14,270	57,080	08/04/2016	10/01/2027
59334D-LS-1	MIAMI-DADE CNTY FLA WTR & SWR REV			2	1.D FE	4,157,680	83.8100	3,352,400	4,000,000	4,104,734		(16,716)			3.490	2.986	AO	34,900	139,600	09/29/2020	10/01/2042
5934P-JT-5	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA			2	1.C FE	12,013,500	75.1460	9,017,520	12,000,000	12,006,061		(2,585)			2.600	2.577	JJ	156,000	312,000	12/21/2020	07/01/2042
59335K-CW-5	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	2,000,000	79.2860	1,585,720	2,000,000	2,000,000					2.462	2.462	AO	12,310	49,240	08/19/2021	10/01/2034
59335K-CY-1	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.F FE	1,942,720	77.5020	1,550,040	2,000,000	1,949,592		3,222			2.662	2.900	AO	13,310	53,240	11/05/2021	10/01/2036
59335K-DX-2	MIAMI-DADE CNTY FLA SEAPORT REV				1.D FE	3,000,000	83.5750	2,507,250	3,000,000	3,000,000					1.862	1.862	AO	13,965	55,860	08/19/2021	10/01/2030
59335K-DY-0	MIAMI-DADE CNTY FLA SEAPORT REV				1.D FE	1,500,000	81.7330	1,225,995	1,500,000	1,500,000					1.962	1.962	AO	7,358	29,430	08/19/2021	10/01/2031
59335K-DZ-7	MIAMI-DADE CNTY FLA SEAPORT REV			2	1.D FE	2,500,000	80.8860	2,022,150	2,500,000	2,500,000					2.162	2.162	AO	13,513	54,050	08/19/2021	10/01/2032
593791-EM-4	MIAMI UNIV OHIO GEN RCPTS			1	1.D FE	3,194,275	111.2380	2,780,950	2,500,000	2,941,670		(27,682)			6.772	4.779	MS	56,433	169,300	06/07/2012	09/01/2035
59447T-XX-6	MICHIGAN FIN AUTH REV			1	1.D FE	4,019,960	81.8120	3,272,480	4,000,000	4,017,140		(745)			3.384	3.351	JD	11,280	135,360	01/07/2020	12/01/2040
594615-HU-3	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,981,460	81.7640	1,635,280	2,000,000	1,986,444		1,599			1.812	1.906	AO	7,651	36,240	10/27/2020	10/15/2031
594615-HX-7	MICHIGAN ST BLDG AUTH REV			1,2	1.C FE	1,564,700	78.2540	1,565,080	2,000,000	1,608,806		27,723			2.132	4.433	AO	9,002	42,640	05/19/2022	10/15/2034
594654-QA-6	MICHIGAN ST HSG DEV AUTH SINGLE FAMILY M			2	1.C FE	2,000,000	70.2390	1,404,780	2,000,000	2,000,000					2.658	2.659	JD	4,430	53,160	07/30/2021	12/01/2041
594698-SF-0	MICHIGAN ST STRATEGIC FD LTD OBLIG REV			1,2	1.C FE	1,929,940	79.3570	1,587,140	2,000,000	1,939,369		4,806			2.478	2.809	MS	16,520	49,560	01/10/2022	09/01/2034
594712-UF-6	MICHIGAN ST UNIV REVS			2	1.C FE	7,592,130	96.1020	7,207,650	7,500,000	7,554,433		(8,393)			4.496	4.348	FA	127,387	337,200	02/19/2019	08/15/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,413,102	82.2400	1,162,135	1,413,102	1,413,102					2.730	2.730	MON	3,215	38,578	07/15/2016	08/01/2046
60416Q-HF-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	1,044,502	89.9920	939,968	1,044,502	1,044,502					3.800	3.800	MON	3,308	39,691	08/17/2018	09/01/2048
60416S-G3-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	40,000	99.7230	39,889	40,000	40,000					4.450	4.450	JJ	890	1,810	11/15/2018	07/01/2033
60416T-2R-8	MINNESOTA ST HSG FIN AGY			2	1.B FE	2,046,220	104.0930	2,081,860	2,000,000	2,044,887		(1,333)			6.250	5.925	JJ	37,153		08/24/2023	07/01/2053
60636A-EC-3	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	2,150,000	92.2060	1,982,429	2,150,000	2,150,000					3.535	3.535	FA	28,712	76,003	07/19/2012	02/15/2033
60636A-EF-6	MISSOURI ST HEALTH & EDL FACS AUTH EDL F			1	1.B FE	2,676,328	97.0120	2,667,830	2,750,000	2,719,467		9,063			3.335	3.715	FA	34,647	91,713	11/16/2018	02/15/2027
60636W-PD-1	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	2,204,740	100.5290	2,010,580	2,000,000	2,028,453		(20,364)			5.213	4.104	MN	17,377	104,260	08/05/2013	05/01/2025
60636W-PE-9	MISSOURI ST HWYS & TRANSN COMMN ST RD RE			1	1.B FE	35,974,752	103.7210	37,365,490	36,025,000	36,005,609		3,031			5.633	5.644	MN	338,215	2,029,288	11/05/2009	05/01/2029
61075T-LK-2	MONROE CNTY N Y INDL DEV CORP REV			1	1.D FE	3,339,972	95.2150	2,823,125	2,965,000	3,297,193		(9,494)			4.881	4.092	JJ	72,361	144,722	02/27/2019	07/01/2045
61212L-RB-7	MONTANA ST BRD REGENTS HIGHER ED REV			2	1.D FE	2,511,825	73.2800	1,832,000	2,500,000	2,508,710		(1,342)			3.225	3.159	MN	10,302	80,625	08/12/2021	11/15/2049
631060-CV-0	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	2,350,807	80.5570	1,808,505	2,245,000	2,320,859		(10,576)			2.404	1.862	MS	17,990	53,970	02/12/2021	09/01/2034
631060-CY-4	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	1,635,656	77.4430	1,703,746	2,200,000	1,677,783		25,964			2.624	5.050	MS	19,243	57,728	05/09/2022	09/01/2037
631060-CZ-1	NARRAGANSETT R I BAY COMMN WASTEWATER SY			1,2	1.D FE	3,263,668	75.0560	3,148,599	4,195,000	3,301,701		27,520			2.917	4.570	MS	40,789	122,368	08/10/2022	09/01/2043
63607V-AA-4	NATIONAL FIN AUTH N H FED LEASE REV			1,2	2.B FE	3,640,000	72.4580	2,637,471	3,640,000	3,640,000					2.872	2.872	JAJO	26,135	104,541	06/26/2020	07/01/2035
63968A-M3-6	NEBRASKA PUB PWR DIST REV			1	1.E FE	2,000,000	93.3980	1,867,960	2,000,000	2,000,000					3.152	3.152	JJ	31,520	63,040	10/19/2016	01/01/2029
64469N-AG-4	NEW HAMPSHIRE ST FED HWY			1	1.F FE	5,386,920	99.8960	5,494,280	5,500,000	5,482,613		9,744			4.984	5.185	MS	91,373	274,120	11/10/2010	09/01/2025
64579R-CY-1	NEW JERSEY INST TECHNOLOGY			1	1.F FE	2,000,000	83.9330	1,678,660	2,000,000	2,000,000					3.064	3.064	JJ	30,640	61,280	01/17/2020	07/01/2035
646108-ZJ-2	NEW JERSEY ST HSG & MTG FIN AGY MULTI-FA			2	1.D FE	2,110,000	92.1400	1,944,154	2,110,000	2,110,000					4.250	4.250	MN	14,946	89,675	09/07/2018	11/01/2033
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	2,492,080	124.5970	2,491,940	2,000,000	2,491,425		(655)			7.414	5.142	JJ	74,140		12/14/2023	01/01/2040
646140-CK-7	NEW JERSEY ST TPK AUTH TPK REV			1	1.E FE	3,280,000	90.2210	2,959,249	3,280,000	3,280,000					3.729	3.729	JJ	61,156	122,311	12/01/2017	01/01/2036
646140-DU-4	NEW JERSEY ST TPK AUTH TPK REV				1.E FE	3,450,960	83.4510	3,338,040	4,000,000	3,520,896		55,682			1.863	3.758	JJ	37,260	74,520	11/07/2022	01/01/2031
646140-DV-2	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	765,000	81.8410	626,084	765,000	765,000					1.963	1.963	JJ	7,508	15,017	01/22/2021	01/01/2032
646140-DW-0	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	765,000	80.9800	619,497	765,000	765,000					2.113	2.113	JJ	8,082	16,164	01/22/2021	01/01/2033
646140-DX-8	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	765,000	79.9760	611,816	765,000	765,000					2.213	2.213	JJ	8,465	16,929	01/22/2021	01/01/2034
646140-DY-6	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	2,170,620	79.1150	2,025,344	2,560,000	2,208,527		24,471			2.313	3.825	JJ	29,606	59,213	06/03/2022	01/01/2035
646140-EA-7	NEW JERSEY ST TPK AUTH TPK REV			2	1.E FE	2,745,000	75.1350	2,062,456	2,745,000	2,745,000					2.782	2.782	JJ	38,183	76,366	01/22/2021	01/01/2040
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC			1	1.E FE	6,600,000	93.9329	6,199,571	6,600,000	6,600,000					4.314	4.314	MON	12,654	284,724	01/12/2012	12/15/2029
64966W-GZ-4	NEW YORK N Y CITY HSG DEV CORP REV				1.D FE	10,000,000	96.6980	9,669,800	10,000,000	10,000,000					3.281	3.282	JJ	164,050	328,100	03/25/2022	01/01/2026
64966W-HA-8	NEW YORK N Y CITY HSG DEV CORP REV - RMB				1.D FE	8,200,000	95.7560	7,851,992	8,200,000	8,200,000					3.431	3.432	JJ	140,671	281,342	03/25/2022	01/01/2027
64971M-L7-5	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	3,974,419	99.9580	3,953,339	3,955,000	3,955,174		(2,027)			5.125	5.072	FA	84,456	202,694	03/07/2011	02/01/2024
64971M-T4-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	6,035,596	101.8510	5,112,920	5,020,000	5,293,874		(76,121)			5.267	3.517	MN	44,067	264,403	05/08/2012	05/01/2027
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	6,288,221	103.6270	6,020,729	5,810,000	6,124,872		(17,387)			5.767	5.176	FA	139,609	335,063	07/13/2011	08/01/2036
64971W-TA-8	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	9,940,300	97.7810	9,778,100	10,000,000	9,992,516		6,707			2.750	2.821	FA	114,583	275,000	04/16/2015	02/01/2025
64971W-TE-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	1,863,089	94.7590	1,904,656	2,010,000	1,945,808		11,176			3.300	4.001	FA	27,638	66,330	06/05/2015	02/01/2029
64971X-3G-1	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	2,458,900	103.2390	2,580,975	2,500,000	2,463,810		4,282			5.150	5.406	MN	21,458	128,035	11/04/2022	11/01/2030
64971X-7N-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.A FE	6,014,160	100.1860	6,011,160	6,000,000	6,013,212		(948)			4.650	4.618	MN	46,500	72,850	07/19/2023	05/01/2032
64971X-S8-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1,2	1.A FE	2,724,095	92.3430	2,539,433	2,750,000	2,727,083		1,818			3.850	3.951	FA	44,115	105,875	03/30/2022	02/01/2034
64972E-GM-5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI			2	1.C FE	1,305,908	83.3170	1,258,087	1,510,000	1,313,642		7,734			3.720	4.911	MN	9,362	56,172	01/18/2023	11/01/2039
64972F-T6-3	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			1	1.B FE	2,776,000	105.7810	2,115,620	2,000,000	2,675,985		(24,960)			5.440	3.111	JD	4,836	108,800	10/11/2019	06/15/2043
64972G-RD-8	NEW YORK N Y CITY MUN WTR FIN AUTH WTR &			2	1.B FE	2,230,140	106.7120	2,134,240	2,000,000	2,125,041		(29,141)			5.000	3.300	JD	4,444	100,000	03/19/2020	06/15/2040
64972H-RE-4	NEW YORK N Y CITY TRANSITIONAL FIN AUTH			1	1.C FE	9,552,132	100.0920	8,582,889	8,575,000	8,787,816		(78,481)			4.800	3.765	JJ	189,793	411,600	03/05/2012	07/15/2026
64985T-BG-5	NEW YORK ST URBAN EEV CORP ST SALES TAX			1,2	1.B FE	2,535,960	87.4860	2,624,580	3,000,000	2,578,962		40,869			2.840	4.942	MS	25,087	85,200	12/09/2022	03/15/2032
64985T-DE-8	NEW YORK ST URBAN EEV CORP ST SALES TAX			1,2	1.B FE	12,200,000	90.0900	10,990,980	12,200,000	12,200,000					1.750	1.750	MS	62,864	213,500	10/15/2021	03/15/2028
64986A-L2-5	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	4,799,749	107.4720	4,470,835	4,160,000	4,615,251		(19,506)			5.807	4.796	JD	10,737	241,571	10/21/2011	06/15/2039
64986D-EJ-0	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	5,000,000	96.6750	4,833,750	5,000,000	5,000,000					3.066	3.066	JD	6,813	153,300	04/06/2017	06/15/2026

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
64986D-EK-7	NEW YORK ST ENVIRONMENTAL FACS CORP ST C			1	1.A FE	5,000,000	96.1670	4,808,350	5,000,000	5,000,000					3.166	3.166	JD	7,036	158,300	04/06/2017	06/15/2027
64988Y-PB-7	NEW YORK ST MTG AGY HOMEOWNER MTG REV			2	1.B FE	4,340,000	73.0200	3,169,068	4,340,000	4,340,000					2.830	2.830	AO	30,706	122,822	11/10/2021	10/01/2041
64989K-GR-1	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1,2	1.C FE	13,557,380	110.6470	9,958,230	9,000,000	13,039,215		(147,246)			5.985	2.976	MN	68,828	538,650	05/28/2020	11/15/2043
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML			1	1.C FE	7,524,669	80.4300	7,073,819	8,795,000	7,569,251		44,582			2.818	4.141	MN	31,669	247,843	04/19/2023	11/15/2039
649902-T2-9	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,942,707	102.2390	2,826,908	2,765,000	2,909,997		(19,809)			5.500	4.520	MS	44,778	152,075	04/25/2022	03/15/2030
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.A FE	2,220,705	100.1260	2,252,835	2,250,000	2,220,881		176			4.802	5.000	JD	9,004		12/07/2023	12/01/2034
64990C-7K-1	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	11,690,663	95.6510	10,617,261	11,100,000	11,395,914		(58,587)			4.850	4.194	JJ	269,175	538,350	07/23/2018	07/01/2048
64990C-ZR-5	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	4,205,000	95.7560	4,026,540	4,205,000	4,205,000					3.429	3.429	JJ	72,095	144,189	05/17/2017	07/01/2029
64990C-ZS-3	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	4,305,000	95.2520	4,100,599	4,305,000	4,305,000					3.529	3.529	JJ	75,962	151,923	05/17/2017	07/01/2030
64990C-ZX-2	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	3,000,000	86.6450	2,599,350	3,000,000	3,000,000					4.148	4.148	JJ	62,220	124,440	05/17/2017	07/01/2047
64990F-D8-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	2,000,000	88.1580	1,763,160	2,000,000	2,000,000					1.952	1.952	MS	11,495	39,040	06/16/2021	03/15/2029
64990F-E3-4	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	12,400,000	83.1590	10,311,716	12,400,000	12,400,000					2.252	2.252	MS	82,223	279,248	06/16/2021	03/15/2032
64990F-E4-2	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.B FE	1,880,680	79.6620	1,593,240	2,000,000	1,897,655		9,042			2.202	2.808	MS	12,967	44,040	02/09/2022	03/15/2034
64990F-RB-2	NEW YORK STATE DORMITORY AUTHORITY			1	1.B FE	8,956,448	81.7500	6,944,663	8,495,000	8,885,532		(20,600)			3.110	2.737	FA	99,807	264,195	05/28/2020	02/15/2039
64990G-A7-7	NEW YORK STATE DORMITORY AUTHORITY			1,2	1.D FE	2,219,625	72.3650	1,628,213	2,250,000	2,222,122		1,176			2.774	2.863	JJ	31,208	62,415	11/15/2021	07/01/2043
64990G-UB-6	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	2,000,000	87.9520	1,759,040	2,000,000	2,000,000					2.834	2.834	JJ	28,340	56,680	09/20/2019	07/01/2031
64990G-UC-4	NEW YORK STATE DORMITORY AUTHORITY			1	1.E FE	2,000,000	86.5710	1,731,420	2,000,000	2,000,000					2.884	2.884	JJ	28,840	57,680	09/20/2019	07/01/2032
650009-S5-3	NEW YORK ST TWY AUTH GEN REV			1	1.F FE	4,165,000	87.0480	3,625,549	4,165,000	4,165,000					2.900	2.900	JJ	60,393	120,785	10/18/2019	01/01/2035
650009-S6-1	NEW YORK ST TWY AUTH GEN REV			2	1.F FE	6,156,301	83.7070	5,156,351	6,160,000	6,124,843		(6,319)			3.500	3.415	JJ	107,800	215,600	08/03/2022	01/01/2042
650014-TF-0	NEW YORK ST TWY AUTH SECOND GEN HWY & BR			1	1.B FE	7,008,330	100.2000	7,014,000	7,000,000	7,001,147		(865)			5.449	5.435	AO	95,358	381,430	03/04/2011	04/01/2025
650035-4X-3	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	1,955,420	95.9500	1,919,000	2,000,000	1,981,938		5,225			3.270	3.571	MS	19,257	65,400	07/12/2018	03/15/2027
650035-4Y-1	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	2,198,700	95.2520	1,905,040	2,000,000	2,108,384		(24,399)			3.420	2.067	MS	20,140	68,400	03/11/2020	03/15/2028
650035-5Z-7	NEW YORK ST URBAN DEV CORP REV			2	1.B FE	3,118,668	93.5500	3,040,375	3,250,000	3,172,178		10,912			3.370	3.807	MS	32,249	109,525	09/12/2018	03/15/2030
650035-7D-4	NEW YORK ST URBAN DEV CORP REV			1,2	1.B FE	10,000,000	96.5400	9,654,000	10,000,000	10,000,000					3.070	3.070	MS	90,394	307,000	12/14/2017	03/15/2026
650035-TD-0	NEW YORK ST URBAN DEV CORP REV			1	1.B FE	2,439,360	102.9620	2,059,240	2,000,000	2,368,058		(17,086)			5.770	4.128	MS	33,979	115,400	07/09/2019	03/15/2039
653403-DQ-5	NIAGARA FALLS N Y BRDG COMMN TOLL REV			2	1.C FE	2,050,000	96.2520	1,973,166	2,050,000	2,050,000					4.163	4.163	AO	21,335	85,342	06/08/2018	10/01/2033
65887P-WL-5	NORTH DAKOTA PUB FIN AUTH			2	1.C FE	2,994,420	81.7370	2,452,110	3,000,000	2,995,235		418			2.480	2.498	JD	6,200	74,400	01/04/2022	12/01/2033
65887P-WR-2	NORTH DAKOTA PUB FIN AUTH			2	1.C FE	4,735,236	78.2910	3,675,762	4,695,000	4,727,898		(3,646)			3.000	2.900	JD	11,738	140,850	12/17/2021	12/01/2038
65887P-WU-5	NORTH DAKOTA PUB FIN AUTH			2	1.C FE	2,537,350	76.1350	1,903,375	2,500,000	2,530,725		(3,386)			3.200	3.024	JD	6,667	80,000	01/05/2022	12/01/2041
660043-DS-6	NORTH HUDSON SEW AUTH N J GROSS REV LEAS			2	1.F FE	2,096,900	85.1530	1,703,060	2,000,000	2,059,710		(9,978)			3.696	3.093	JD	6,160	73,920	02/05/2020	06/01/2039
66285W-D6-0	NORTH TEX TWY AUTH REV			2	1.D FE	765,000	83.8090	641,139	765,000	765,000					2.180	2.180	JJ	8,339	16,677	05/06/2021	01/01/2032
66285W-D7-8	NORTH TEX TWY AUTH REV			2	1.D FE	1,215,000	82.9460	1,007,794	1,215,000	1,215,000					2.330	2.330	JJ	14,155	28,310	05/06/2021	01/01/2033
66285W-E5-1	NORTH TEX TWY AUTH REV			2	1.D FE	1,681,660	76.7350	1,580,741	2,060,000	1,699,731		12,909			3.011	4.434	JJ	31,013	62,027	08/02/2022	01/01/2043
66285W-FB-7	NORTH TEX TWY AUTH REV			1	1.D FE	8,516,463	123.3860	7,711,625	6,250,000	8,380,074		(45,792)			6.718	4.446	JJ	209,938	419,875	08/02/2022	01/01/2049
66353L-DP-9	NORTHAMPTON CNTY PA GEN PURP AUTH COLLEG			1	1.E FE	2,000,000	67.5880	1,351,760	2,000,000	2,000,000					3.130	3.130	MN	10,433	62,600	09/18/2020	11/01/2050
663903-JQ-6	NORTHEAST OHIO REGL SWR DIST WASTEWTR RE			2	1.B FE	2,079,680	76.0760	1,521,520	2,000,000	2,057,111		(8,866)			3.200	2.671	MN	8,178	64,000	05/24/2021	11/15/2044
664845-DQ-4	NORTHERN CALIF PWR AGY REV			1	1.F FE	9,637,557	116.2930	8,314,950	7,150,000	9,171,391		(79,414)			7.311	4.802	JD	43,561	522,737	04/18/2017	06/01/2040
677071-AF-9	OHANA MILITARY COMMUNITIES LLC				1.D FE	1,364,527	100.6051	1,372,784	1,364,527	1,364,527					5.675	5.668	AO	19,359	77,437	10/25/2006	10/01/2026
677561-JU-7	OHIO ST HOSP FAC REV			1	1.C FE	6,965,000	86.0890	5,996,099	6,965,000	6,965,000					3.700	3.700	JJ	128,853	257,705	08/09/2017	01/01/2043
677561-LK-6	OHIO ST HOSP FAC REV			1	1.C FE	2,161,100	87.8620	1,757,240	2,000,000	2,119,453		(13,594)			2.885	2.071	JJ	28,850	57,700	11/10/2020	01/01/2032
67756Q-NS-2	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	1,791,391	91.6550	1,641,899	1,791,391	1,791,391					2.900	2.900	MON	4,329	51,950	02/17/2016	09/01/2037
67756Q-XP-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV			2	1.A FE	942,319	98.5470	928,627	942,319	942,319					3.700	3.700	MON	2,905	34,866	09/12/2018	04/01/2040
67760H-NB-3	OHIO ST TPK COMMN TPK REV			2	1.D FE	4,876,163	75.2340	4,073,921	5,415,000	4,872,426		6,954			3.216	3.724	FA	65,789	174,146	08/04/2022	02/15/2048
677659-V6-8	OHIO ST WTR DEV AUTH REV			1	1.A FE	10,000,000	101.3090	10,130,900	10,000,000	10,000,000					4.817	4.817	JD	40,142	481,700	09/15/2010	12/01/2030
679087-FD-3	OKLAHOMA ST CAP IMPT AUTH ST HWY CAP IMP			1	1.D FE	1,450,000	99.9990	1,449,986	1,450,000	1,450,000					5.340	5.340	JJ	38,715	77,430	09/02/2009	07/01/2024

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
67908P-BP-0	OKLAHOMA ST CAPITOL IMPT AUTH REV			2	1.D FE	2,065,000	82.2770	1,699,020	2,065,000	2,065,000					2.695	2.695	JJ	27,826	55,652	11/12/2021	07/01/2035
679111-ZY-3	OKLAHOMA ST TPK AUTH TPK REV			1	1.D FE	2,150,000	84.1200	1,808,580	2,150,000	2,150,000					1.822	1.822	JJ	19,587	39,173	10/16/2020	01/01/2031
679191-JT-4	OKLAHOMA ST UNIV AGRICULTURAL MECHANICAL			2	1.D FE	2,136,020	84.4280	1,688,560	2,000,000	2,106,378		(14,332)			3.627	2.748	MS	24,180	72,540	11/23/2021	09/01/2040
679200-XR-4	OKLAHOMA ST WTR RES BRD ST LN PROGRAM RE			2	1.A FE	2,000,000	73.4120	1,468,240	2,000,000	2,000,000					2.425	2.425	AO	12,125	48,500	09/11/2020	10/01/2040
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV			1	1.C FE	4,470,148	103.6130	4,248,133	4,100,000	4,342,625		(11,425)			5.431	4.813	FA	92,780	222,671	07/14/2015	02/01/2041
681810-NT-0	OMAHA NEB SAN SEW REV			2	1.C FE	2,000,000	77.5360	1,550,720	2,000,000	2,000,000					2.354	2.354	AO	11,770	47,080	10/15/2020	04/01/2036
681810-NW-3	OMAHA NEB SAN SEW REV			2	1.C FE	2,000,000	74.8850	1,497,700	2,000,000	2,000,000					2.872	2.872	AO	14,360	57,440	10/15/2020	04/01/2042
682832-GC-8	ONONDAGA N Y CIVIC DEV CORP REV			1,2	1.D FE	3,500,000	78.0110	2,730,385	3,500,000	3,500,000					2.768	2.768	JD	8,073	96,880	06/17/2020	12/01/2037
68304R-CM-0	ONTARIO CALIF PUB FING AUTH LEASE REV			1,2	1.C FE	2,250,000	80.7340	1,816,515	2,250,000	2,250,000					3.183	3.183	AO	17,904	71,618	12/02/2021	10/01/2039
68428T-AB-3	ORANGE CNTY CALIF SANTN WASTEWATER REV			1	1.A FE	4,778,325	105.7540	3,965,775	3,750,000	4,608,365		(38,528)			5.580	3.681	FA	87,188	209,250	04/09/2019	02/01/2040
68607D-UG-8	OREGON ST DEPT TRANSN HWY USER TAX REV			1,2	1.B FE	2,023,040	83.6170	1,672,340	2,000,000	2,017,953		(2,756)			3.168	3.000	MN	8,096	63,360	02/09/2022	11/15/2038
68607D-VG-7	OREGON ST DEPT TRANSN HWY USER TAX REV			1	1.B FE	2,167,138	83.2330	2,288,908	2,750,000	2,236,387		61,858			1.530	4.748	MN	5,376	42,075	11/16/2022	11/15/2030
686087-2S-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV			2	1.C FE	2,040,940	104.5930	2,091,860	2,000,000	2,039,789		(1,151)			6.250	5.948	JJ	32,292		09/13/2023	07/01/2053
68608W-AK-8	OREGON ST UNIV GEN REV			1,2	1.D FE	5,703,995	82.1390	4,517,645	5,500,000	5,617,746		(20,016)			4.052	3.600	AO	55,715	222,860	05/30/2019	04/01/2052
69647R-CA-0	PALM BAY FLA SPL OBLIG			1,2	1.C FE	2,500,000	80.6370	2,015,925	2,500,000	2,500,000					3.476	3.476	AO	21,725	86,900	12/05/2019	10/01/2040
696583-HH-9	PALM BEACH FLA REV			2	1.B FE	1,980,488	84.4150	1,713,625	2,030,000	1,989,825		2,460			3.000	3.187	JJ	30,450	60,900	12/19/2019	01/01/2037
70869H-BG-9	PENNSYLVANIA ECONOMIC DEV FING AUTH GOVE			2	1.F FE	7,500,000	85.2690	6,395,175	7,500,000	7,500,000					3.072	3.072	MS	76,800	230,400	01/24/2020	03/01/2034
708790-TA-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M			2	1.B FE	2,465,000	99.8390	2,461,031	2,465,000	2,465,000					5.313	5.314	AO	32,741	81,490	01/11/2023	10/01/2038
70917S-3A-9	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV				1.D FE	2,880,000	97.3600	2,803,968	2,880,000	2,880,000					3.700	3.701	JD	4,736	106,560	08/23/2018	06/15/2027
70917S-5F-6	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			1	1.B FE	3,000,000	75.6260	2,268,780	3,000,000	3,000,000					2.972	2.972	FA	33,683	89,160	08/07/2019	08/15/2045
70917T-DN-8	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	2,868,441	78.1640	2,290,205	2,930,000	2,877,966		3,858			2.400	2.580	JD	3,125	70,320	06/23/2021	06/15/2035
70917T-DP-3	PENNSYLVANIA ST HIGHER EDL FACS AUTH REV			2	1.D FE	2,855,497	77.2740	2,256,401	2,920,000	2,864,624		3,700			2.500	2.680	JD	3,244	73,000	06/23/2021	06/15/2036
709221-TF-2	PENNSYLVANIA ST TPK COMMN OIL FRANCHISE			1	1.D FE	6,304,387	107.2220	5,736,377	5,350,000	6,003,641		(32,779)			5.848	4.646	JD	26,072	312,868	06/07/2012	12/01/2037
709223-A2-7	PENNSYLVANIA ST TPK COMMN TPK REV			1	1.D FE	26,558,109	105.3810	25,001,642	23,725,000	26,016,919		(58,163)			5.511	4.794	JD	108,957	1,307,485	01/27/2012	12/01/2045
709224-2Q-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.D FE	2,035,000	85.1060	1,702,120	2,000,000	2,027,089		(4,156)			3.033	2.783	JD	5,055	60,660	01/20/2022	12/01/2034
709224-V3-0	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	1,947,960	84.9570	1,911,533	2,250,000	1,969,828		15,601			3.293	4.581	JD	6,174	74,093	08/03/2022	12/01/2036
709224-V7-1	PENNSYLVANIA ST TPK COMMN TPK REV			2	1.E FE	3,188,978	81.4790	2,876,209	3,530,000	3,200,239		9,103			3.579	4.244	JD	10,528	126,339	10/05/2022	12/01/2043
709229P-AL-6	PENNSYLVANIA ST TPK COMMN SPL OBLIG			2	1.A FE	6,000,000	98.1590	5,889,540	6,000,000	6,000,000					3.029	3.029	JD	15,145	181,740	09/11/2014	12/01/2024
709235-S6-3	PENNSYLVANIA ST UNIV			1	1.C FE	2,366,955	91.9320	2,068,470	2,250,000	2,314,916		(17,200)			1.993	1.186	MS	14,948	44,843	12/09/2020	09/01/2027
709235-S7-1	PENNSYLVANIA ST UNIV			1	1.C FE	2,104,600	90.5090	1,810,180	2,000,000	2,064,533		(13,273)			2.115	1.398	MS	14,100	42,300	12/09/2020	09/01/2028
709235-T3-9	PENNSYLVANIA ST UNIV			1	1.C FE	5,000,000	84.0190	4,200,950	5,000,000	5,000,000					2.395	2.395	MS	39,917	119,750	05/06/2020	09/01/2032
709235-T7-0	PENNSYLVANIA ST UNIV			1	1.C FE	2,064,829	75.4580	1,512,933	2,005,000	2,057,895		(2,030)			2.790	2.590	MS	18,647	55,940	06/24/2020	09/01/2043
709235-ZN-8	PENNSYLVANIA ST UNIV			1	1.C FE	2,549,534	92.7960	2,398,777	2,585,000	2,562,812		2,915			3.255	3.400	MS	28,047	84,142	02/26/2019	09/01/2030
717893-L3-3	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	2,000,000	92.4340	1,848,680	2,000,000	2,000,000					4.289	4.289	AO	21,445	85,780	02/14/2019	10/01/2040
717893-U2-5	PHILADELPHIA PA WTR & WASTEWTR REV			2	1.E FE	1,619,641	78.9230	1,637,652	2,075,000	1,654,815		24,228			2.539	4.700	JJ	26,342	52,684	07/11/2022	07/01/2036
72205R-FQ-0	PINAL CNTY ARIZ REV OBLIGS			2	1.D FE	2,000,000	80.8310	1,616,620	2,000,000	2,000,000					2.973	2.973	FA	24,775	59,460	10/22/2020	08/01/2037
73209G-AY-6	POMONA CALIF REV			2	1.D FE	2,000,000	90.4940	1,809,880	2,000,000	2,000,000					3.850	3.850	MN	12,833	77,000	04/21/2017	05/01/2037
73358W-AH-7	PORT AUTH N Y & N J				1.D FE	9,100,000	100.6890	9,162,699	9,100,000	9,100,000					5.859	5.858	JD	44,431	533,169	06/18/2009	12/01/2024
73358W-CW-2	PORT AUTH N Y & N J				1.D FE	2,572,026	106.5970	2,153,259	2,020,000	2,487,045		(19,534)			5.647	3.582	MN	19,012	114,069	05/06/2019	11/01/2040
73358W-RQ-9	PORT AUTH N Y & N J			2	1.D FE	16,363,674	97.9510	15,564,414	15,890,000	15,923,850		(56,092)			5.310	4.932	FA	351,566	843,759	09/09/2014	08/01/2046
73358W-TZ-7	PORT AUTH N Y & N J			2	1.D FE	12,235,000	97.6320	11,945,275	12,235,000	12,235,000					4.426	4.426	AO	114,321	541,521	10/08/2014	10/15/2034
73358W-UE-2	PORT AUTH N Y & N J			2	1.D FE	4,180,329	97.6670	3,955,514	4,050,000	4,063,174		(16,296)			3.471	3.049	AO	29,677	140,576	01/08/2016	10/15/2025
73358W-XP-4	PORT AUTH N Y & N J			2	1.D FE	10,639,700	92.5390	9,253,900	10,000,000	10,115,804		(78,025)			4.823	3.973	JD	40,192	482,300	05/16/2016	06/01/2045
733911-CP-4	PORT CORPUS CHRISTI AUTH TEX NUECES CNTY			1,2	1.E FE	13,508,948	96.5890	12,411,687	12,850,000	13,200,331		(62,575)			5.000	4.377	JD	53,542	642,500	07/25/2018	12/01/2048
73474T-AT-7	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	2,250,000	75.4090	1,696,703	2,250,000	2,250,000					2.543	2.543	MS	19,073	57,218	06/12/2020	09/01/2040

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
73474T-AU-4	PORT MORROW ORE TRANSMISSION FACS REV			1	1.C FE	11,117,000	69.2470	7,617,170	11,000,000	11,104,765		(4,109)			2.533	2.471	MS	92,877	278,630	12/22/2020	09/01/2043
735389-ZE-1	PORT SEATTLE WASH REV			2	1.D FE	885,000	90.7800	803,403	885,000	885,000					3.755	3.755	MN	5,539	33,232	07/26/2017	05/01/2036
74172W-AL-0	PRINCE GEORGES CNTY MD REV AUTH LEASE RE			2	1.B FE	1,885,000	97.2600	1,833,351	1,885,000	1,885,000					3.880	3.880	MN	12,190	73,138	05/15/2018	05/01/2029
74172W-AM-8	PRINCE GEORGES CNTY MD REV AUTH LEASE RE			2	1.B FE	1,955,000	97.0260	1,896,858	1,955,000	1,955,000					3.980	3.980	MN	12,968	77,809	05/15/2018	05/01/2030
753385-MY-6	RAPID CITY S D SALES TAX REV				1.C FE	850,000	81.6610	694,119	850,000	850,000					1.781	1.782	JD	1,262	15,139	07/29/2021	12/01/2031
753385-MZ-3	RAPID CITY S D SALES TAX REV			2	1.C FE	1,500,000	80.3920	1,205,880	1,500,000	1,500,000					1.911	1.912	JD	2,389	28,665	07/29/2021	12/01/2032
753385-NA-7	RAPID CITY S D SALES TAX REV			2	1.C FE	3,420,000	79.1000	2,705,220	3,420,000	3,420,000					2.011	2.012	JD	5,731	68,776	07/29/2021	12/01/2033
753385-NB-5	RAPID CITY S D SALES TAX REV			2	1.C FE	2,000,000	77.9300	1,558,600	2,000,000	2,000,000					2.111	2.112	JD	3,518	42,220	07/29/2021	12/01/2034
759136-VH-4	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	3,500,000	80.9670	2,833,845	3,500,000	3,500,000					1.967	1.967	MN	11,474	68,845	02/19/2021	11/01/2032
759136-VJ-0	REGIONAL TRANSN DIST COLO SALES TAX REV			1,2	1.C FE	6,280,000	79.7030	5,005,348	6,280,000	6,280,000					2.067	2.067	MN	21,635	129,808	02/19/2021	11/01/2033
765433-LX-3	RICHMOND VA PUB UTIL REV			2	1.C FE	2,000,000	87.5530	1,751,060	2,000,000	2,000,000					2.795	2.795	JJ	25,776	55,900	04/08/2020	01/15/2032
76913C-BD-0	RIVERSIDE CNTY CALIF PENSION OBLIG			1	1.C FE	2,250,000	93.1110	2,094,998	2,250,000	2,250,000					3.120	3.120	FA	26,520	70,200	04/23/2020	02/15/2029
76913D-GG-6	RIVERSIDE CNTY CALIF INFRASTRUCTURE FING			2	1.D FE	3,265,000	81.9100	2,674,362	3,265,000	3,265,000					2.850	2.850	MN	15,509	93,053	09/29/2021	11/01/2035
783186-UH-0	RUTGERS ST UNIV N J			1	1.E FE	2,265,000	89.5350	2,027,968	2,265,000	2,265,000					2.888	2.888	MN	10,902	65,413	10/18/2019	05/01/2032
783186-UJ-6	RUTGERS ST UNIV N J			1	1.E FE	2,000,000	80.8300	1,616,600	2,000,000	2,000,000					3.270	3.270	MN	10,900	65,400	10/18/2019	05/01/2043
786005-PN-2	SACRAMENTO CALIF MUN UTIL DIST ELEC REV			1	1.C FE	3,808,501	108.6520	3,726,764	3,430,000	3,689,261		(14,497)			6.156	5.314	MN	26,980	211,151	07/24/2013	05/15/2036
786089-JH-6	SACRAMENTO CALIF WTR REV			1	1.D FE	2,194,905	91.1180	1,918,034	2,105,000	2,160,563		(11,377)			2.147	1.558	MS	15,065	45,194	12/07/2020	09/01/2028
795375-CP-7	SALISBURY N C ENTERPRISE SYS REV			2	1.D FE	2,368,154	108.1520	2,206,301	2,040,000	2,254,482		(31,581)			5.000	3.091	FA	42,500	102,000	03/13/2020	02/01/2045
79560T-EF-5	SALT LAKE CITY UTAH SALES & EXCISE TAX R			2	1.B FE	2,000,000	83.3690	1,667,380	2,000,000	2,000,000					3.102	3.102	AO	15,510	62,040	11/20/2019	04/01/2038
79569T-AE-3	SALT LAKE CNTY UTAH TRANSN TAX REV			1	1.A FE	2,739,961	99.2970	2,964,015	2,985,000	2,948,458		21,097			4.308	5.104	FA	48,580	128,594	01/05/2011	08/15/2025
797299-LY-8	SAN DIEGO CALIF PUB FACS FING AUTH LEASE				1.D FE	2,000,000	97.7350	1,954,700	2,000,000	2,000,000					3.714	3.715	AO	15,681	74,280	06/04/2018	10/15/2026
797400-FN-3	SAN DIEGO CNTY CALIF REGL TRANSN COMMN S			1	1.B FE	3,220,133	111.2710	2,503,598	2,250,000	3,124,969		(22,537)			5.911	3.515	AO	33,249	132,998	07/03/2019	04/01/2048
79765R-5A-3	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,386,733	83.6750	1,882,688	2,250,000	2,347,465		(15,326)			3.303	2.500	MN	12,386	74,318	05/19/2021	11/01/2039
79765R-5B-1	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	2,123,400	80.6940	1,613,880	2,000,000	2,088,389		(13,827)			3.473	2.650	MN	11,577	69,460	05/27/2021	11/01/2043
79765R-SV-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	9,218,538	106.7540	7,456,767	6,985,000	8,862,017		(78,769)			6.000	3.815	MN	69,850	419,100	05/08/2020	11/01/2040
79765R-TJ-8	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	5,861,800	104.2960	5,214,800	5,000,000	5,265,584		(62,602)			5.700	4.185	MN	47,500	285,000	03/14/2012	11/01/2027
79765R-TK-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	3,371,750	107.1380	2,635,595	2,460,000	3,234,258		(33,232)			6.000	3.508	MN	24,600	147,600	08/09/2019	11/01/2040
797669-ZU-5	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	2,000,000	84.9810	1,699,620	2,000,000	2,000,000					2.998	2.998	JJ	29,980	59,960	10/23/2019	07/01/2034
797669-ZV-3	SAN FRANCISCO CALIF BAY AREA RAPID TRAN			2	1.C FE	2,830,000	83.7970	2,371,455	2,830,000	2,830,000					3.048	3.048	JJ	43,129	86,258	10/23/2019	07/01/2035
79766D-TK-5	SAN FRANCISCO CALIF CITY & CNTY ARPTS CO			2	1.E FE	4,475,100	69.2930	3,464,650	5,000,000	4,504,002		10,641			2.958	3.532	MN	24,650	147,900	03/18/2021	05/01/2051
79768H-AF-5	SAN FRANCISCO (CITY & COUNTY) PUBLIC UTI			1	1.C FE	4,028,168	102.8130	3,485,361	3,390,000	3,579,877		(46,363)			5.300	3.686	AO	44,918	179,670	05/07/2012	10/01/2027
79770G-JH-0	SAN FRANCISCO CALIF CITY & CNTY REDEV AG				1.C FE	1,979,900	85.9210	1,718,420	2,000,000	1,983,608		1,918			2.643	2.764	FA	22,025	52,860	02/02/2022	08/01/2031
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1,2	1.D FE	4,547,622	77.4780	4,021,108	5,190,000	4,578,373		22,356			2.825	3.707	MN	24,436	146,618	08/11/2022	11/01/2041
79771F-AS-6	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL			1	1.D FE	2,062,500	74.1910	1,483,820	2,000,000	2,055,253		(2,394)			2.845	2.650	MN	9,483	56,900	11/13/2020	11/01/2041
79772E-BK-4	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	3,927,400	82.2260	3,289,040	4,000,000	3,935,591		1,485			4.000	4.104	MS	53,333	160,000	10/27/2017	09/01/2048
79772E-CS-6	SAN FRANCISCO CALIF CITY & CNTY CMNTY FA			2	1.B FE	3,500,000	89.5730	3,135,055	3,500,000	3,500,000					4.221	4.221	MS	49,245	147,735	02/08/2019	09/01/2039
798153-NN-8	SAN JOSE CALIF FING AUTH LEASE REV			1,2	1.C FE	10,470,000	82.0700	8,592,729	10,470,000	10,470,000					2.432	2.432	JD	21,219	254,630	09/11/2020	06/01/2033
798170-AN-6	SUCCESSOR AGENCY TO THE REDEVELOPMENT AG			2	1.C FE	2,071,325	89.8390	1,904,587	2,120,000	2,085,760		2,622			3.375	3.559	FA	29,813	71,550	12/08/2017	08/01/2034
80168A-CL-9	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	2,112,980	86.1060	1,722,120	2,000,000	2,066,682		(11,079)			3.949	3.272	JD	6,582	78,980	07/30/2019	06/01/2049
80168A-DF-1	SANTA CLARA VY CALIF WTR DIST WTR SYS RE			1,2	1.B FE	2,974,950	72.5860	2,177,580	3,000,000	2,976,587		573			2.967	3.015	JD	7,418	89,010	03/16/2021	06/01/2050
802556-CD-0	SANTA PAULA CALIF UTIL AUTH WASTEWTR ENT			2	1.C FE	2,000,000	81.1490	1,622,980	2,000,000	2,000,000					3.192	3.192	FA	26,600	63,840	10/07/2020	02/01/2040
837123-KT-4	SOUTH CAROLINA ST PORTS AUTH PORTS REV			2	1.E FE	2,250,000	77.4180	1,741,905	2,250,000	2,250,000					3.516	3.516	JJ	39,555	79,110	09/18/2019	07/01/2051
837227-7H-4	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	2,059,594	89.4450	1,833,623	2,050,000	2,055,674		(925)			2.908	2.854	FA	24,839	59,614	06/26/2019	08/01/2031
837227-7K-7	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	2,073,760	87.4200	1,748,400	2,000,000	2,055,750		(9,193)			3.038	2.500	FA	25,317	60,760	01/04/2022	08/01/2033
837227-7N-1	SOUTH CENTRAL REGIONAL WATER AUTHORITY			2	1.D FE	2,280,000	80.0270	1,824,616	2,280,000	2,280,000					3.500	3.500	FA	33,250	79,800	06/19/2019	08/01/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
837227-7Z-4	SOUTH CENTRAL REGIONAL WATER AUTHORITY				1.D FE	1,900,780	91.5070	1,830,140	2,000,000	1,942,611		11,522			2.299	2.973	FA	19,158	45,980	03/18/2020	08/01/2028
83756C-4R-3	SOUTH DAKOTA HSG DEV AUTH			2	1.A FE	2,044,780	104.2650	2,085,300	2,000,000	2,043,844		(936)			6.250	5.912	MN	30,208		09/06/2023	05/01/2054
84247P-JB-8	SOUTHERN CALIF PUB PWR AUTH REV			2	1.D FE	1,989,546	98.4860	1,821,991	1,850,000	1,861,298		(22,146)			3.938	2.700	JJ	36,427	72,853	10/13/2017	07/01/2026
84247P-JD-4	SOUTHERN CALIF PUB PWR AUTH REV			2	1.D FE	1,653,547	99.1730	1,507,430	1,520,000	1,530,832		(21,223)			4.208	2.763	JJ	31,981	63,962	10/13/2017	07/01/2028
85732P-BZ-2	STATE PUB SCH BLDG AUTH PA REV			1	1.E FE	2,912,438	101.2920	2,789,582	2,754,000	2,827,472		(17,948)			5.000	4.214	MS	40,545	137,700	11/05/2018	09/15/2027
873519-MM-1	TACOMA WASH ELEC SYS REV			1	1.D FE	5,823,508	106.7240	5,016,028	4,700,000	5,570,056		(95,556)			5.791	3.111	JJ	136,089	208,476	01/27/2023	01/01/2032
873547-GW-7	TACOMA WASH WTR REV			1	1.C FE	2,387,320	107.0370	2,140,740	2,000,000	2,322,612		(13,827)			5.751	4.337	JD	9,585	115,020	11/20/2018	12/01/2039
875287-LF-9	TAMPA FLA UTIL TAX			1	1.D FE	2,413,514	102.9570	2,476,116	2,405,000	2,407,063		(676)			5.625	5.591	AO	33,820	135,281	12/02/2010	10/01/2026
875287-LH-5	TAMPA FLA UTIL TAX			1	1.D FE	2,646,171	107.0240	2,798,678	2,615,000	2,626,665		(2,071)			6.000	5.891	AO	39,225	156,900	12/02/2010	10/01/2028
876443-TC-6	TARRANT REGL WTR DIST TEX WTR REV			2	1.B FE	2,006,140	77.1860	1,543,720	2,000,000	2,004,109		(661)			2.750	2.711	MS	18,333	55,000	10/23/2020	03/01/2039
87971L-AQ-8	TEMPE ARIZ CTFS PARTN			2	1.B FE	5,000,000	79.1580	3,957,900	5,000,000	5,000,000					2.171	2.171	JJ	54,275	108,550	07/08/2021	07/01/2033
880558-PE-5	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	2,000,000	73.9310	1,478,620	2,000,000	2,000,000					1.912	1.912	MN	6,373	38,240	02/10/2021	11/01/2035
880558-PF-2	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	2,000,000	72.4600	1,449,200	2,000,000	2,000,000					1.962	1.962	MN	6,540	39,240	02/10/2021	11/01/2036
880558-PG-0	TENNESSEE ST SCH BD AUTH			1,2	1.B FE	4,265,000	72.9760	3,112,426	4,265,000	4,265,000					2.561	2.561	MN	18,204	109,227	02/10/2021	11/01/2041
880591-CJ-9	TENNESSEE VALLEY AUTHORITY				1.A	3,992,903	104.3730	3,224,080	3,089,000	3,234,817		(75,151)			6.750	4.050	MN	34,751	208,508	05/31/2011	11/01/2025
880591-DM-1	TENNESSEE VALLEY AUTHORITY				1.A	9,463,165	116.7611	8,278,364	7,090,000	8,112,851		(136,765)			7.125	4.482	MN	84,194	505,163	05/24/2011	05/01/2030
880591-DM-1	TENNESSEE VALLEY AUTHORITY	CF			1.A	62,004,418	116.7611	54,241,385	46,455,000	53,158,172		(896,291)			7.125	4.482	MN	551,653	3,309,919	05/24/2011	05/01/2030
882117-5V-2	BOARD OF REGENTS TEXAS A & M UNIVERSITY			2	1.A FE	2,109,163	84.1210	1,724,481	2,050,000	2,077,859		(7,400)			3.660	3.246	JJ	37,515	75,030	07/09/2019	07/01/2047
88213A-NN-1	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1	1.A FE	4,455,000	99.2650	4,422,256	4,455,000	4,455,000					3.046	3.047	MN	17,339	135,699	01/09/2019	05/15/2024
88213A-NP-6	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1	1.A FE	5,030,000	97.8740	4,923,062	5,030,000	5,030,000					3.133	3.134	MN	20,136	157,590	01/09/2019	05/15/2025
88213A-NZ-4	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	2,750,000	92.4060	2,541,165	2,750,000	2,750,000					4.077	4.077	MN	14,326	112,118	01/09/2019	05/15/2039
88213A-PA-7	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	2,767,325	89.1550	2,451,763	2,750,000	2,760,000		(1,631)			4.197	4.120	MN	14,748	115,418	03/06/2019	05/15/2048
88213A-PS-8	BOARD OF REGENTS TEXAS A & M UNIVERSITY			1,2	1.A FE	7,250,000	85.0280	6,164,530	7,250,000	7,250,000					3.330	3.330	MN	30,849	241,425	07/25/2019	05/15/2039
882669-CV-4	TEXAS PUBLIC FINANCE AUTHORITY				1.B FE	8,760,000	84.9490	7,441,532	8,760,000	8,760,000					2.039	2.039	FA	74,424	178,616	03/04/2021	02/01/2031
882669-CY-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	2,000,000	81.0230	1,620,460	2,000,000	2,000,000					2.339	2.339	FA	19,492	46,780	03/04/2021	02/01/2034
882669-DF-8	TEXAS PUBLIC FINANCE AUTHORITY			2	1.B FE	2,235,000	76.9450	1,719,721	2,235,000	2,235,000					2.963	2.963	FA	27,593	66,223	03/04/2021	02/01/2041
882750-VW-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE			2	1.B FE	2,287,778	103.8210	2,335,973	2,250,000	2,287,198		(579)			6.250	6.004	JJ	36,719		08/23/2023	07/01/2053
882806-EU-2	TEXAS TECH UNIV REVS			2	1.B FE	2,256,413	96.8270	2,178,608	2,250,000	2,251,302		(1,122)			3.261	3.208	FA	27,719	73,373	02/21/2019	02/15/2027
88283L-HU-3	TEXAS TRANSN COMMN ST HWY FD REV			1	1.A FE	13,700,000	102.3070	14,016,059	13,700,000	13,700,000					5.178	5.177	AO	177,347	709,386	07/27/2010	04/01/2030
882854-2R-2	TEXAS WATER DEVELOPMENT BOARD			2	1.A FE	2,000,000	74.9790	1,499,580	2,000,000	2,000,000					3.170	3.170	AO	13,384	63,400	09/25/2019	10/15/2049
89546R-RE-6	TRI-CNTY MET TRANSN DIST ORE REV			1	1.A FE	3,215,584	92.4710	2,959,072	3,200,000	3,208,551		(1,715)			2.346	2.285	MS	25,024	75,072	10/09/2019	09/01/2028
89546R-SY-1	TRI-CNTY MET TRANSN DIST ORE REV			1	1.A FE	2,405,000	86.1190	2,071,162	2,405,000	2,405,000					1.853	1.853	MS	14,855	44,565	12/21/2021	09/01/2030
89546R-TE-4	TRI-CNTY MET TRANSN DIST ORE REV			1,2	1.A FE	2,020,000	80.6810	1,629,756	2,020,000	2,020,000					2.583	2.583	MS	17,392	52,177	10/06/2021	09/01/2036
89602N-VL-5	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1	1.D FE	8,279,820	104.0010	7,181,269	6,905,000	7,881,762		(93,080)			5.450	3.563	MN	48,086	376,323	10/08/2019	11/15/2032
89602R-FM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS			1,2	1.D FE	2,250,000	79.1410	1,780,673	2,250,000	2,250,000					3.427	3.427	MN	9,853	77,108	09/20/2019	11/15/2044
898365-AM-3	TRUSTEES BOSTON COLLEGE			1	1.D FE	2,250,000	99.3870	2,236,208	2,250,000	2,250,000					4.019	4.019	JJ	45,214	90,428	08/14/2013	07/01/2024
898365-AN-1	TRUSTEES BOSTON COLLEGE			1	1.D FE	3,880,000	99.0450	3,842,946	3,880,000	3,880,000					4.169	4.169	JJ	80,879	161,757	08/14/2013	07/01/2025
898735-US-2	TUCSON ARIZ CTFS PARTN			1	1.D FE	4,055,000	79.1940	3,211,317	4,055,000	4,055,000					2.132	2.131	JJ	43,226	86,453	02/18/2021	07/01/2033
898735-UT-0	TUCSON ARIZ CTFS PARTN			1	1.D FE	4,500,000	77.9600	3,508,200	4,500,000	4,500,000					2.232	2.231	JJ	50,220	100,440	02/18/2021	07/01/2034
898735-UW-3	TUCSON ARIZ CTFS PARTN			1	1.D FE	2,750,000	74.9850	2,062,088	2,750,000	2,750,000					2.856	2.856	JJ	39,270	78,540	02/18/2021	07/01/2047
906347-WR-6	UNION CNTY N J IMPT AUTH REV				1.A FE	1,000,000	84.8940	848,940	1,000,000	1,000,000					2.113	2.113	MN	3,522	21,130	03/26/2021	05/01/2031
906347-WT-2	UNION CNTY N J IMPT AUTH REV			2	1.A FE	1,000,000	82.8260	828,260	1,000,000	1,000,000					2.393	2.393	MN	3,988	23,930	03/26/2021	05/01/2033
906347-WU-9	UNION CNTY N J IMPT AUTH REV			2	1.A FE	1,430,000	82.1220	1,174,345	1,430,000	1,430,000					2.523	2.523	MN	6,013	36,079	03/26/2021	05/01/2034
906347-WV-7	UNION CNTY N J IMPT AUTH REV			2	1.A FE	2,495,000	81.0860	2,023,096	2,495,000	2,495,000					2.603	2.603	MN	10,824	64,945	03/26/2021	05/01/2035
906459-FV-9	UNION CNTY PA HIGHER EDL FACS FING AUTH			1	1.C FE	3,500,000	95.2970	3,335,395	3,500,000	3,500,000					5.000	5.000	AO	43,750	175,000	06/25/2015	04/01/2045

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
913366-HZ-6	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	2,270,000	96.6050	2,192,934	2,270,000	2,270,000					2.359	2.359	MN	6,842	53,549	08/11/2016	05/15/2025
913366-KB-5	UNIV CALIF REGTS MED CTR POOLED REV			1,2	1.D FE	2,064,220	70.7900	1,415,800	2,000,000	2,059,793		(1,546)			3.006	2.842	MN	7,682	60,120	01/08/2021	05/15/2050
913366-KV-1	UNIV CALIF REGTS MED CTR POOLED REV			1	1.D FE	7,045,000	95.9440	6,759,255	7,045,000	7,045,000					4.132	4.132	MN	37,196	291,099	04/28/2022	05/15/2032
914072-4K-6	UNIVERSITY ARK UNIV REV			1,2	1.C FE	2,500,000	82.1980	2,054,950	2,500,000	2,500,000					3.450	3.450	MS	28,750	86,250	10/11/2019	03/01/2042
914119-V7-4	UNIVERSITY CINCINNATI OHIO GEN RCPTS			2	1.D FE	2,000,000	83.2200	1,664,400	2,000,000	2,000,000					3.254	3.254	JD	5,423	65,080	11/21/2019	06/01/2039
91412G-3A-1	UNIVERSITY CALIF REVS			1	1.D FE	3,000,000	93.7790	2,813,370	3,000,000	3,000,000					3.169	3.169	MN	12,148	95,070	09/20/2017	05/15/2029
91412G-3B-9	UNIVERSITY CALIF REVS			1	1.D FE	4,000,000	92.9440	3,717,760	4,000,000	4,000,000					3.269	3.269	MN	16,708	130,760	09/20/2017	05/15/2030
91412G-GW-9	UNIVERSITY CALIF REVS			1	1.C FE	6,000,000	99.1020	5,946,120	6,000,000	6,000,000					5.000	5.000	MN	38,333	300,000	08/19/2011	05/15/2041
91412G-GX-7	UNIVERSITY CALIF REVS			1	1.C FE	3,340,000	101.0840	3,376,206	3,340,000	3,340,000					4.797	4.797	MN	20,473	160,220	08/19/2011	05/15/2031
91412G-N4-3	UNIVERSITY CALIF REVS			1	1.D FE	1,900,000	86.7750	1,648,725	1,900,000	1,900,000					3.702	3.702	MN	8,988	70,338	06/23/2016	05/15/2039
91412G-U8-6	UNIVERSITY CALIF REVS			1	1.C FE	3,883,263	87.2220	2,834,715	3,250,000	3,815,381		(16,360)			4.104	2.909	MN	17,043	133,380	08/15/2019	05/15/2047
91412G-U9-4	UNIVERSITY CALIF REVS			1,2	1.C FE	10,000,000	97.5810	9,758,100	10,000,000	10,000,000					3.063	3.063	JJ	153,150	306,300	05/05/2017	07/01/2025
91412G-VC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	5,000,000	98.4650	4,923,250	5,000,000	5,000,000					4.765	4.765	MN	30,443	238,250	04/04/2014	05/15/2044
91412G-XY-6	UNIVERSITY CALIF REVS			1	1.D FE	8,159,177	91.1770	7,581,368	8,315,000	8,185,070		3,675			4.131	4.243	MN	43,891	343,493	12/03/2015	05/15/2045
91412H-JU-8	UNIVERSITY CALIF REVS			1,2	1.C FE	2,000,000	82.0220	1,640,440	2,000,000	2,000,000					2.147	2.147	MN	5,487	42,940	02/24/2021	05/15/2033
91412H-KC-6	UNIVERSITY CALIF REVS			1,2	1.C FE	2,000,000	74.3080	1,486,160	2,000,000	2,000,000					2.847	2.847	MN	7,276	56,940	02/24/2021	05/15/2041
91412H-KE-2	UNIVERSITY CALIF REVS			1,2	1.C FE	2,250,000	71.9100	1,617,975	2,250,000	2,250,000					3.071	3.071	MN	8,829	69,098	02/24/2021	05/15/2051
91417K-3G-4	UNIVERSITY COLO ENTERPRISE SYS REV			1	1.B FE	2,000,000	80.4780	1,609,560	2,000,000	2,000,000					3.167	3.167	JD	5,278	63,340	07/10/2019	06/01/2043
914378-CU-6	UNIVERSITY KY GEN RCPTS			1	1.C FE	20,000,000	103.1300	20,626,000	20,000,000	20,000,000					5.700	5.699	MN	190,000	1,140,000	11/23/2009	11/01/2039
914437-UT-3	UNIVERSITY MASS BLDG AUTH REV			2	1.C FE	4,084,340	83.0570	3,322,280	4,000,000	4,053,489		(8,267)			3.504	3.249	MN	23,360	140,160	02/11/2020	11/01/2044
914440-KJ-0	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	370,586	100.1330	350,466	350,000	350,000					6.423	6.423	MN	3,747	22,481	12/01/2014	05/01/2029
914440-KK-7	UNIVERSITY MASS BLDG AUTH PROJ REV			2	1.C FE	560,000	100.1070	560,599	560,000	560,000					6.573	6.572	MN	6,135	36,809	10/15/2009	05/01/2039
914440-LJ-9	UNIVERSITY MASS BLDG AUTH PROJ REV			1	1.C FE	9,186,984	103.9610	7,485,192	7,200,000	8,887,927		(71,928)			5.450	3.583	MN	65,400	392,400	07/31/2019	11/01/2040
914455-KA-7	UNIVERSITY MICH UNIV REVS			1	1.A FE	34,254,960	106.0700	28,108,550	26,500,000	31,986,216		(238,543)			5.593	3.865	AO	370,536	1,482,145	06/14/2012	04/01/2040
914639-KX-6	UNIVERSITY NEB FACS CORP REV			2	1.C FE	1,737,780	84.6320	1,692,640	2,000,000	1,755,892		13,057			3.192	4.404	AO	15,960	63,840	08/09/2022	10/01/2039
914639-KY-4	UNIVERSITY NEB FACS CORP REV			1	1.C FE	3,000,000	76.6440	2,299,320	3,000,000	3,000,000					3.037	3.037	AO	22,778	91,110	10/11/2019	10/01/2049
914713-N5-7	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	6,733,037	97.8080	6,572,698	6,720,000	6,721,478		(1,579)			2.379	2.355	JD	13,322	159,869	02/24/2016	12/01/2024
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV			1	1.A FE	3,540,920	89.7770	3,591,080	4,000,000	3,560,955		14,466			3.327	4.726	JD	11,090	99,810	10/06/2023	12/01/2036
914729-SM-1	UNIVERSITY NORTH TEX UNIV REV				1.C FE	4,000,000	97.7940	3,911,760	4,000,000	4,000,000					3.067	3.069	AO	25,899	122,680	01/06/2017	04/15/2025
914729-SN-9	UNIVERSITY NORTH TEX UNIV REV				1.C FE	10,815,000	97.1310	10,504,718	10,815,000	10,815,000					3.207	3.209	AO	73,221	346,837	01/06/2017	04/15/2026
91476P-WN-4	UNIVERSITY OKLA REVS				1.E FE	580,000	86.3220	500,668	580,000	580,000					2.146	2.146	JJ	6,223	12,447	12/03/2020	07/01/2030
91476P-WP-9	UNIVERSITY OKLA REVS			2	1.E FE	435,000	85.0500	369,968	435,000	435,000					2.296	2.296	JJ	4,994	9,988	12/03/2020	07/01/2031
915137-5E-9	UNIVERSITY TEX FING SYS REV TAXABLE IAM			1	1.A FE	2,792,465	102.7400	2,388,705	2,325,000	2,627,970		(40,915)			5.094	2.916	FA	44,742	118,436	10/10/2019	08/15/2030
915138-PL-9	UNIVERSITY TOLEDO OHIO GEN RCPTS			2	1.F FE	2,200,000	87.1540	1,917,388	2,200,000	2,200,000					4.258	4.258	JD	7,806	93,676	04/18/2018	06/01/2044
915183-M5-3	STATE BOARD OF REGENTS OF THE STATE OF U			1,2	1.B FE	2,000,000	83.6620	1,673,240	2,000,000	2,000,000					3.351	3.351	FA	27,925	67,020	11/14/2019	08/01/2039
915200-TC-3	UNIVERSITY VT & ST AGRIC COLLEGE			1	1.E FE	5,962,180	113.0940	5,654,700	5,000,000	5,795,944		(21,014)			6.428	5.168	AO	80,350	321,400	03/14/2014	10/01/2044
915217-XD-0	UNIVERSITY VA UNIV REVS			1,2	1.A FE	12,000,000	71.7310	8,607,720	12,000,000	12,000,000					2.974	2.974	MS	118,960	356,880	09/11/2019	09/01/2049
91523N-FP-6	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	2,520,275	112.2860	2,807,150	2,500,000	2,514,746		(564)			6.060	6.001	JJ	75,750	151,500	07/17/2009	07/01/2039
91523N-GY-6	UNIVERSITY WASH UNIV REVS IAM COML PAPER			1	1.B FE	3,212,268	101.6500	3,303,625	3,250,000	3,228,654		1,663			4.897	4.983	AO	39,788	159,153	07/12/2011	10/01/2033
916277-LA-2	UPPER OCCOQUAN SEW AUTH VA REGL SEW REV			1	1.A FE	6,889,215	110.4960	6,243,024	5,650,000	6,837,439		(37,899)			6.000	4.385	JJ	169,500	339,000	08/10/2022	07/01/2043
917565-LB-7	UTAH TRAN AUTH SALES TAX REV			1	1.C FE	7,053,028	108.9440	5,774,032	5,300,000	6,303,763		(64,914)			5.937	3.936	JD	13,985	314,661	06/14/2012	06/15/2039
917567-EX-3	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	79.8770	1,597,540	2,000,000	2,000,000					3.443	3.443	JD	3,060	68,860	11/07/2019	12/15/2042
917567-EY-1	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	85.8510	1,717,020	2,000,000	2,000,000					3.393	3.393	JD	3,016	67,860	11/07/2019	12/15/2036
917567-GJ-2	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,044,780	81.6310	1,632,620	2,000,000	2,036,042		(4,389)			2.539	2.275	JD	2,257	50,780	12/20/2021	12/15/2034
917567-GK-9	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	79.4130	1,588,260	2,000,000	2,000,000					2.489	2.489	JD	2,212	49,780	10/20/2021	12/15/2035

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
917567-GL-7	UTAH TRAN AUTH SALES TAX REV			1,2	1.C FE	2,000,000	78.7780	1,575,560	2,000,000	2,000,000					2.589	2.589	JD	2,301	51,780	10/20/2021	12/15/2036
923078-DA-4	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1	1.B FE	2,135,000	86.8220	1,853,650	2,135,000	2,135,000					2.312	2.312	MN	8,227	49,361	06/04/2020	11/01/2030
923078-DB-2	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	2,500,000	85.3800	2,134,500	2,500,000	2,500,000					2.412	2.412	MN	10,050	60,300	06/04/2020	11/01/2031
923078-DG-1	VENTURA CNTY CALIF PUB FING AUTH LEASE R			1,2	1.B FE	2,000,000	79.9160	1,598,320	2,000,000	2,000,000					2.812	2.812	MN	9,373	56,240	06/04/2020	11/01/2036
924214-FW-4	VERMONT MUN BD BK			1	1.D FE	2,426,873	105.6490	2,377,103	2,250,000	2,420,337		(6,536)			6.036	5.177	JD	11,318	135,810	05/04/2023	12/01/2035
92778R-FC-6	VIRGINIA COMWLTH UNIV REV			2	1.D FE	2,047,320	92.2840	1,845,680	2,000,000	2,024,277		(4,996)			4.585	4.275	MN	15,283	91,700	12/19/2018	05/01/2048
928075-FV-7	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	1,570,000	98.0500	1,539,385	1,570,000	1,570,000					3.520	3.520	JJ	27,632	55,264	01/11/2012	07/01/2025
928075-FW-5	VIRGINIA PORT AUTH COMWLTH PORT FD REV			1	1.B FE	1,000,000	97.6760	976,760	1,000,000	1,000,000					3.620	3.620	JJ	18,100	36,200	01/11/2012	07/01/2026
928075-HP-8	VIRGINIA PORT AUTH COMWLTH PORT FD REV			2	1.B FE	2,000,000	95.9590	1,919,180	2,000,000	2,000,000					3.747	3.747	JJ	37,470	74,940	07/11/2018	07/01/2031
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C				1.A FE	1,690,743	87.2700	1,528,598	1,751,573	1,700,933		2,043			2.750	2.943	MON	4,014	48,337	09/07/2018	04/25/2042
92812U-M2-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	2,122,628	94.9300	2,015,011	2,122,628	2,122,628					4.250	4.250	MON	1,504	90,212	10/18/2013	10/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	995,632	92.1590	917,564	995,632	995,632					3.500	3.500	MON	581	34,847	11/24/2014	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG				1.A FE	3,381,964	91.5980	3,097,811	3,381,964	3,381,964					3.100	3.100	MON	1,747	104,841	05/25/2016	06/25/2041
92812V-CC-8	VIRGINIA ST HSG DEV AUTH			2	1.B FE	4,931,250	92.1930	4,609,650	5,000,000	4,950,209		2,503			4.566	4.664	MN	38,050	228,300	11/10/2014	11/01/2039
92812V-D8-6	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	77.7450	1,554,900	2,000,000	2,000,000					3.741	3.741	JD	6,235	74,820	05/21/2020	06/01/2050
92812V-F8-4	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,000,000	72.6880	1,453,760	2,000,000	2,000,000					3.432	3.432	JJ	34,320	68,640	07/09/2020	07/01/2055
92812V-XB-7	VIRGINIA ST HSG DEV AUTH			2	1.B FE	3,000,000	71.1060	2,133,180	3,000,000	3,000,000					3.300	3.300	FA	41,250	99,000	08/07/2019	08/01/2054
92812V-Y4-2	VIRGINIA ST HSG DEV AUTH			2	1.B FE	2,435,000	70.8930	1,726,245	2,435,000	2,435,000					2.979	2.979	AO	18,135	72,539	04/09/2021	04/01/2046
928172-6S-9	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	2,000,000	88.0680	1,761,360	2,000,000	2,000,000					2.663	2.663	FA	22,192	53,260	04/09/2020	08/01/2031
928172-6T-7	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	1,990,000	87.0720	1,732,733	1,990,000	1,990,000					2.763	2.763	FA	22,910	54,984	04/09/2020	08/01/2032
928172-WF-8	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	12,999,000	102.1770	10,217,700	10,000,000	10,647,113		(237,887)			5.500	2.883	FA	229,167	550,000	07/24/2012	08/01/2026
928172-WG-6	VIRGINIA ST PUB BLDG AUTH PUB FACS REV			1	1.B FE	3,558,648	106.0460	3,690,401	3,480,000	3,516,781		(4,489)			5.900	5.705	FA	85,550	205,320	11/10/2010	08/01/2030
92818G-JL-8	VIRGINIA ST RES AUTH INFRASTRUCTURE REV			1	1.A FE	2,785,000	103.1610	2,873,034	2,785,000	2,785,000					5.700	5.699	MN	26,458	158,745	11/06/2009	11/01/2039
92818H-SR-3	VIRGINIA ST PUB SCH AUTH SCH FING			2	1.B FE	1,940,000	73.8610	1,477,220	2,000,000	1,947,074		2,281			2.700	2.893	FA	22,500	54,000	10/21/2020	08/01/2041
93978T-5L-9	WASHINGTON ST HSG FIN COMMN			2	1.A FE	2,054,560	104.7640	2,095,280	2,000,000	2,053,177		(1,383)			6.250	5.863	JD	10,417	21,875	09/08/2023	06/01/2053
955525-CR-9	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	2,000,000	75.0470	1,500,940	2,000,000	2,000,000					2.716	2.716	JJ	27,160	54,320	08/04/2021	01/01/2041
955525-CS-7	WEST RANKIN MISS UTIL AUTH REV			2	1.C FE	4,000,000	70.2190	2,808,760	4,000,000	4,000,000					2.916	2.916	JJ	58,320	116,640	08/04/2021	01/01/2048
956704-E4-8	WEST VIRGINIA UNIV REVS			1,2	1.D FE	2,000,000	76.1770	1,523,540	2,000,000	2,000,000					3.011	3.011	AO	15,055	60,220	05/20/2021	10/01/2041
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	14,483,160	101.0200	14,072,086	13,930,000	14,016,502		(33,903)			5.700	5.413	MN	132,335	794,010	01/14/2004	05/01/2026
977100-EH-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	2,095,154	94.4180	1,968,615	2,085,000	2,089,546		(1,263)			3.618	3.548	MN	12,573	75,435	03/14/2019	05/01/2031
977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			2	1.C FE	3,750,000	93.0270	3,488,513	3,750,000	3,750,000					3.954	3.954	MN	24,713	148,275	01/12/2017	05/01/2036
977100-GH-3	WISCONSIN ST GEN FD ANNUAL APPROPRIATION				1.C FE	11,295,000	96.2140	10,867,371	11,295,000	11,295,000					3.154	3.154	MN	59,374	356,244	05/03/2017	05/01/2027
977100-HB-5	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1	1.C FE	2,131,016	90.4720	1,854,676	2,050,000	2,104,550		(9,647)			2.349	1.823	MN	8,026	48,155	03/16/2021	05/01/2029
977100-HZ-2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION			1,2	1.C FE	1,000,000	100.2380	1,002,380	1,000,000	1,000,000					4.614	4.612	MN	7,690	32,683	01/25/2023	05/01/2032
0819999999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations						2,352,374,910	XXX	2,087,628,966	2,267,950,639	2,318,591,327		(4,216,908)			XXX	XXX	XXX	21,743,560	87,184,197	XXX	XXX
3128JN-QP-3	FH 1B3261 - RMBS			4,5	1.A	733,854	100.2982	731,470	729,295	730,329		(79)			4.298	7.177	MON	5,239	27,699	02/28/2007	02/01/2037
3128JN-RR-8	FH 1B3295 - RMBS			4,5	1.A	187,598	99.7096	187,463	188,009	188,009					4.050	6.933	MON	1,272	6,547	02/21/2007	02/01/2037
3128JN-SG-1	FH 1B3318 - RMBS			4,5	1.A	119,347	99.7904	118,505	118,753	118,880		(10)			4.250	7.071	MON	845	4,351	05/15/2007	03/01/2037
3128LU-L6-1	FH 1J0349 - RMBS			4,5	1.A	151,924	99.1437	150,061	151,357	151,444		(7)			4.375	6.778	MON	1,106	5,361	03/22/2007	03/01/2037
3128QL-RA-1	FH 1H2581 - RMBS			4	1.A	178,045	102.1459	183,182	179,334	184,215		3,663			5.221	5.233	MON	1,506	7,437	10/10/2006	01/01/2036
3131WC-2A-5	FH ZI0769 - RMBS			4	1.A	353,497	102.9783	361,147	350,702	352,398		(187)			5.500	5.304	MON	1,607	19,289	10/23/2003	10/01/2033
3131WC-YR-3	FH ZI0720 - RMBS			4	1.A	857,923	101.6127	885,737	871,680	863,097		433			5.000	5.270	MON	3,632	43,584	10/07/2003	09/01/2033
3131WD-3B-0	FH ZI1694 - RMBS			4	1.A	243,966	104.5542	257,247	246,042	244,314		48			5.500	5.661	MON	1,128	13,532	05/06/2004	04/01/2034
3131WD-SS-6	FH ZI1429 - RMBS			4	1.A	78,296	103.2222	78,382	75,935	77,841		(147)			6.000	5.186	MON	380	4,556	11/30/2004	01/01/2034
3131WD-TF-3	FH ZI1450 - RMBS			4	1.A	52,443	102.9799	53,208	51,668	52,194		(42)			5.500	5.158	MON	237	2,842	01/28/2004	01/01/2034

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				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
3131WE-4Y-7	FH ZI2639 - RMBS			4	1.A	401,357	102.4622	404,663	394,939	399,225		(367)			5.500	5.124	MON	1,810	21,722	11/08/2004	11/01/2034
3131WE-6U-3	FH ZI2683 - RMBS			4	1.A	138,423	102.9776	141,924	137,820	138,175		(54)			5.500	5.370	MON	632	7,580	04/11/2005	11/01/2034
3131WE-FT-6	FH ZI1978 - RMBS			4	1.A	281,871	102.9767	293,130	284,657	282,402		79			5.500	5.696	MON	1,305	15,656	06/04/2004	06/01/2034
3131WE-NB-6	FH ZI2186 - RMBS			4	1.A	155,257	103.7460	155,579	149,961	153,976		(267)			6.000	5.187	MON	750	8,998	12/06/2004	07/01/2034
3131WE-PX-6	FH ZI2238 - RMBS			4	1.A	270,583	101.6165	278,680	274,247	271,694		94			5.000	5.226	MON	1,143	13,712	08/16/2004	07/01/2034
3131WE-RF-3	FH ZI2286 - RMBS			4	1.A	246,077	102.8815	245,050	238,187	243,935		(429)			6.000	5.220	MON	1,191	14,291	11/23/2004	07/01/2034
3131WE-VK-7	FH ZI2418 - RMBS			4	1.A	186,057	104.1572	188,462	180,940	184,653		(282)			6.000	5.337	MON	905	10,856	06/02/2005	08/01/2034
3131WE-WY-6	FH ZI2463 - RMBS			4	1.A	72,259	102.7105	71,675	69,784	71,463		(114)			6.000	5.255	MON	349	4,187	12/06/2004	09/01/2034
3131WE-YQ-1	FH ZI2519 - RMBS			4	1.A	165,057	104.1610	167,400	160,712	163,925		(206)			6.000	5.399	MON	804	9,643	04/25/2005	09/01/2034
3131WF-B2-6	FH ZI2757 - RMBS			4	1.A	1,199,357	101.6154	1,227,845	1,208,325	1,200,648		219			5.000	5.140	MON	5,035	60,416	12/17/2004	01/01/2035
3131WF-BW-0	FH ZI2753 - RMBS			4	1.A	204,820	101.6136	209,566	206,238	204,953		35			5.000	5.136	MON	859	10,312	12/23/2004	12/01/2034
3131WF-BX-8	FH ZI2754 - RMBS			4	1.A	411,244	101.6143	420,775	414,090	411,531		66			5.000	5.132	MON	1,725	20,705	12/23/2004	12/01/2034
3131WF-BY-6	FH ZI2755 - RMBS			4	1.A	441,368	101.6141	450,746	443,586	441,462		42			5.000	5.095	MON	1,848	22,179	12/16/2004	01/01/2035
3131WF-C9-0	FH ZI2796 - RMBS			4	1.A	289,510	101.6148	294,070	289,397	289,185		(45)			5.000	4.974	MON	1,206	14,470	01/21/2005	01/01/2035
3131WF-H6-1	FH ZI2953 - RMBS			4	1.A	350,385	102.9811	355,936	345,632	348,848		(248)			5.500	5.194	MON	1,584	19,010	03/07/2005	02/01/2035
3131WF-NG-2	FH ZI3091 - RMBS			4	1.A	273,797	101.6169	277,185	272,774	273,323		(77)			5.000	4.902	MON	1,137	13,639	02/08/2005	01/01/2035
3131WF-RX-1	FH ZI3202 - RMBS			4	1.A	141,979	102.4653	144,279	140,807	141,423		(59)			5.500	5.336	MON	645	7,744	04/13/2005	05/01/2035
3131WF-S9-3	FH ZI3244 - RMBS			4	1.A	56,566	103.3481	56,878	55,035	56,302		(75)			6.000	5.346	MON	275	3,302	06/03/2005	05/01/2035
3131WG-D2-2	FH ZI3721 - RMBS			4	1.A	428,508	102.9804	436,370	423,741	426,609		(221)			5.500	5.275	MON	1,942	23,306	05/10/2005	05/01/2035
3131WG-D3-0	FH ZI3722 - RMBS			4	1.A	103,218	102.3719	104,491	102,070	102,633		(78)			5.500	5.231	MON	468	5,614	05/10/2005	05/01/2035
3131WG-D4-8	FH ZI3723 - RMBS			4	1.A	436,079	104.4566	442,918	424,021	432,954		(537)			6.000	5.385	MON	2,120	25,441	06/03/2005	05/01/2035
3131WG-HG-7	FH ZI3831 - RMBS			4	1.A	259,184	101.6170	272,553	268,216	261,727		299			5.000	5.654	MON	1,118	13,411	02/22/2007	11/01/2035
3131WG-Q8-5	FH ZI4079 - RMBS			4	1.A	414,439	101.6187	411,817	405,257	411,985		(391)			5.000	4.527	MON	1,689	20,263	01/28/2009	01/01/2036
3131WJ-QF-3	FH ZI5854 - RMBS			4	1.A	211,894	102.4683	218,147	212,892	211,953		7			5.500	5.581	MON	976	11,709	03/21/2007	04/01/2037
3131WJ-U4-3	FH ZI6003 - RMBS			4	1.A	593,809	102.9863	629,188	610,944	598,592		390			5.500	5.986	MON	2,800	33,602	08/20/2007	05/01/2037
3131WJ-YN-7	FH ZI6117 - RMBS			4	1.A	72,194	101.2524	71,375	70,493	71,441		(205)			5.000	4.169	MON	294	3,525	02/17/2009	07/01/2036
3131WK-4J-6	FH ZI7125 - RMBS			4	1.A	102,743	102.9819	105,584	102,526	102,566		(16)			5.500	5.460	MON	470	5,639	10/23/2008	01/01/2038
3131WK-6J-4	FH ZI7173 - RMBS			4	1.A	200,932	102.0550	205,962	201,815	200,895		7			5.500	5.585	MON	925	11,100	02/21/2008	02/01/2038
3131WK-L3-2	FH ZI6646 - RMBS			4	1.A	91,507	103.4096	94,495	91,379	91,396		(13)			6.000	5.970	MON	457	5,483	10/10/2007	10/01/2037
3131WK-NA-4	FH ZI6685 - RMBS			4	1.A	261,831	103.7606	271,296	261,464	261,392		(35)			6.000	5.980	MON	1,307	15,688	10/10/2007	10/01/2037
3131WK-NH-9	FH ZI6692 - RMBS			4	1.A	645,620	104.4605	667,947	639,425	642,963		(256)			6.000	5.824	MON	3,197	38,366	11/02/2007	11/01/2037
3131WK-NX-4	FH ZI6706 - RMBS			4	1.A	1,126,390	104.3729	1,169,343	1,120,351	1,122,942		(266)			6.000	5.914	MON	5,602	67,221	11/06/2007	11/01/2037
3131WL-H3-5	FH ZI7450 - RMBS			4	1.A	728,466	102.9860	748,581	726,876	727,419		(120)			5.500	5.451	MON	3,332	39,978	11/05/2008	05/01/2038
3131WL-H4-3	FH ZI7451 - RMBS			4	1.A	457,619	102.9849	473,759	460,027	457,673		28			5.500	5.599	MON	2,108	25,302	10/24/2008	05/01/2038
3131WL-H5-0	FH ZI7452 - RMBS			4	1.A	431,408	102.9848	445,032	432,134	431,080		(21)			5.500	5.531	MON	1,981	23,767	11/10/2008	05/01/2038
3131WL-H6-8	FH ZI7453 - RMBS			4	1.A	597,069	102.9863	617,989	600,069	597,270		23			5.500	5.587	MON	2,750	33,004	10/24/2008	05/01/2038
3131WL-JJ-8	FH ZI7465 - RMBS			4	1.A	108,423	102.9859	112,222	108,968	108,419		6			5.500	5.596	MON	499	5,993	10/24/2008	05/01/2038
3131WL-JW-9	FH ZI7477 - RMBS			4	1.A	622,238	102.9844	636,827	618,373	620,275		(156)			5.500	5.396	MON	2,834	34,011	10/06/2008	05/01/2038
3131WL-NG-9	FH ZI7591 - RMBS			4	1.A	198,746	102.9781	205,694	199,745	198,735		10			5.500	5.599	MON	916	10,986	10/24/2008	06/01/2038
3131WM-CJ-3	FH ZI8173 - RMBS			4	1.A	164,272	102.7216	168,374	163,913	164,017		(34)			5.500	5.443	MON	751	9,015	10/23/2008	10/01/2038
3131WM-F3-5	FH ZI8286 - RMBS			4	1.A	440,898	102.9861	452,561	439,439	440,327		(94)			5.500	5.420	MON	2,014	24,169	11/12/2008	11/01/2038
3131WM-LG-9	FH ZI8427 - RMBS			4	1.A	466,312	101.0748	462,720	457,800	464,445		(411)			5.000	4.564	MON	1,908	22,890	02/23/2009	01/01/2039
3131WM-NP-7	FH ZI8498 - RMBS			4	1.A	324,970	101.6190	324,203	319,038	323,804		(228)			5.000	4.607	MON	1,329	15,952	02/23/2009	02/01/2039
3131WM-QK-5	FH ZI8558 - RMBS			4	1.A	1,114,109	101.6213	1,107,936	1,090,260	1,108,087		(752)			5.000	4.590	MON	4,543	54,513	06/26/2009	02/01/2039
3131WM-QP-4	FH ZI8562 - RMBS			4	1.A	940,910	101.6211	936,375	921,437	939,787		(778)			5.000	4.503	MON	3,839	46,072	03/11/2009	02/01/2039

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
3131WM-QT-6	FH Z18566 - RMBS			4	1.A	592,478	97.5209	582,982	597,802	593,007		129			4.000	4.151	MON	1,993	23,912	05/26/2009	02/01/2039
3131WM-SZ-0	FH Z18636 - RMBS			4	1.A	91,798	99.7990	91,101	91,285	91,584		(22)			4.500	4.399	MON	342	4,108	05/29/2009	03/01/2039
3131WM-VQ-6	FH Z18723 - RMBS			4	1.A	987,073	99.1801	959,490	967,423	982,773		(775)			4.500	4.098	MON	3,628	43,534	04/29/2009	04/01/2039
3131WM-WV-4	FH Z18760 - RMBS			4	1.A	667,440	98.8962	664,068	671,479	667,884		65			4.500	4.597	MON	2,518	30,217	05/28/2009	05/01/2039
3131WM-YJ-9	FH Z18813 - RMBS			4	1.A	556,283	99.2703	546,250	550,265	555,006		(231)			4.500	4.284	MON	2,063	24,762	05/26/2009	06/01/2039
3131WM-YQ-3	FH Z18819 - RMBS			4	1.A	151,162	100.2401	152,598	152,232	151,269		28			4.500	4.632	MON	571	6,850	06/02/2009	06/01/2039
3131WM-YS-9	FH Z18821 - RMBS			4	1.A	348,489	99.7476	353,969	354,865	349,662		167			4.500	4.817	MON	1,331	15,969	06/05/2009	06/01/2039
3131WM-ZE-9	FH Z18841 - RMBS			4	1.A	259,894	99.2785	262,740	264,649	260,368		116			4.500	4.835	MON	992	11,909	06/05/2009	06/01/2039
3131WM-ZJ-8	FH Z18845 - RMBS			4	1.A	709,916	99.7682	710,046	711,696	709,711		(6)			4.500	4.536	MON	2,669	32,026	05/27/2009	06/01/2039
3131WM-ZL-3	FH Z18847 - RMBS			4	1.A	1,022,969	99.2785	1,020,852	1,028,271	1,022,989		73			4.500	4.588	MON	3,856	46,272	06/04/2009	06/01/2039
3131WN-5M-2	FH Z19852 - RMBS			4	1.A	481,634	101.6215	472,892	465,347	476,773		(528)			5.000	4.470	MON	1,939	23,267	03/25/2010	03/01/2040
3131WN-D9-2	FH Z19128 - RMBS			4	1.A	282,087	99.7990	279,945	280,509	281,855		(84)			4.500	4.365	MON	1,052	12,623	09/21/2009	09/01/2039
3131WN-F6-6	FH Z19189 - RMBS			4	1.A	283,811	101.6210	280,522	276,047	281,984		(241)			5.000	4.470	MON	1,150	13,802	09/15/2009	09/01/2039
3131WN-H8-0	FH Z19255 - RMBS			4	1.A	329,641	101.6212	327,764	322,535	328,339		(236)			5.000	4.555	MON	1,344	16,127	08/28/2009	09/01/2039
3131WN-LK-8	FH Z19330 - RMBS			4	1.A	2,579,709	101.0783	2,518,589	2,491,721	2,570,475		(3,013)			5.000	4.242	MON	10,382	124,586	11/03/2009	10/01/2039
3131WN-VH-4	FH Z19616 - RMBS			4	1.A	1,053,417	99.8711	1,049,436	1,050,790	1,052,229		(188)			4.500	4.455	MON	3,940	47,286	01/07/2010	01/01/2040
3131WN-ZY-3	FH Z19759 - RMBS			4	1.A	364,951	101.6217	355,644	349,968	369,396		(827)			5.000	3.875	MON	1,458	17,498	02/18/2011	02/01/2040
3131WP-CX-5	FH Z19986 - RMBS			4	1.A	1,606,670	99.8711	1,549,168	1,551,168	1,603,823		(2,286)			4.500	3.820	MON	5,817	69,803	06/24/2010	05/01/2040
3131WQ-2W-6	FH ZJ0789 - RMBS			4	1.A	1,231,054	97.5210	1,213,142	1,243,980	1,233,398		292			4.000	4.147	MON	4,147	49,759	12/13/2010	12/01/2040
3131WQ-3D-7	FH ZJ0796 - RMBS			4	1.A	5,319,509	97.5208	5,104,853	5,234,628	5,289,149		(2,730)			4.000	3.783	MON	17,449	209,385	11/23/2010	12/01/2040
3131WQ-5C-7	FH ZJ0843 - RMBS			4	1.A	2,352,870	97.5001	2,318,137	2,377,574	2,357,584		524			4.000	4.142	MON	7,925	95,103	12/13/2010	12/01/2040
3131WQ-DA-2	FH ZJ0097 - RMBS			4	1.A	372,889	99.8710	354,147	354,605	372,324		(800)			4.500	3.502	MON	1,330	15,957	09/09/2010	06/01/2040
3131WQ-HP-5	FH ZJ0238 - RMBS			4	1.A	1,020,809	97.5209	969,890	994,546	1,012,181		(846)			4.000	3.642	MON	3,315	39,782	09/09/2010	08/01/2040
3131WQ-J8-1	FH ZJ0287 - RMBS			4	1.A	372,694	101.6208	361,291	355,528	368,191		(608)			5.000	4.216	MON	1,481	17,776	03/24/2011	08/01/2040
3131WQ-JR-9	FH ZJ0272 - RMBS			4	1.A	419,237	101.6016	405,126	398,740	414,407		(627)			5.000	4.209	MON	1,661	19,937	03/10/2011	08/01/2040
3131WQ-JY-4	FH ZJ0279 - RMBS			4	1.A	407,355	101.6220	397,831	391,481	403,584		(504)			5.000	4.364	MON	1,631	19,574	02/16/2011	08/01/2040
3131WQ-PF-8	FH ZJ0422 - RMBS			4	1.A	1,154,989	97.5212	1,092,766	1,120,541	1,141,902		(1,027)			4.000	3.614	MON	3,735	44,822	10/15/2010	09/01/2040
3131WQ-RM-1	FH ZJ0492 - RMBS			4	1.A	790,558	99.8711	727,790	728,729	780,315		(2,166)			4.500	3.157	MON	2,733	32,793	10/28/2014	09/01/2040
3131WQ-ZG-5	FH ZJ0743 - RMBS			4	1.A	1,344,059	97.2504	1,269,031	1,304,911	1,332,419		(1,219)			4.000	3.590	MON	4,350	52,196	08/08/2011	11/01/2040
3131WQ-ZR-1	FH ZJ0752 - RMBS			4	1.A	3,532,975	99.8711	3,365,660	3,370,004	3,519,157		(6,193)			4.500	3.643	MON	12,638	151,650	11/19/2010	12/01/2040
3131WQ-ZT-7	FH ZJ0754 - RMBS			4	1.A	2,958,168	97.5208	2,875,842	2,948,952	2,950,501		(374)			4.000	3.971	MON	9,830	117,958	07/05/2011	12/01/2040
3131WR-GY-5	FH ZJ1115 - RMBS			4	1.A	461,137	97.4587	432,848	444,135	455,263		(485)			4.000	3.520	MON	1,480	17,765	10/31/2011	01/01/2041
3131WR-JJ-5	FH ZJ1165 - RMBS			4	1.A	1,795,625	99.8711	1,764,229	1,766,505	1,786,130		(888)			4.500	4.270	MON	6,624	79,493	03/08/2011	02/01/2041
3131WR-L4-5	FH ZJ1247 - RMBS			4	1.A	627,917	94.9387	588,459	619,830	622,040		(163)			3.500	3.412	MON	1,808	21,694	10/18/2011	02/01/2041
3131WR-PB-5	FH ZJ1318 - RMBS			4	1.A	108,315	101.4989	105,063	103,511	107,060		(128)			5.000	4.337	MON	431	5,176	02/24/2011	03/01/2041
3131WR-QY-4	FH ZJ1371 - RMBS			4	1.A	903,805	99.8712	849,731	850,827	887,641		(1,447)			4.500	3.681	MON	3,191	38,287	08/23/2011	03/01/2041
3131WT-U3-3	FH ZJ3302 - RMBS			4	1.A	36,672	103.6944	37,855	36,507	36,473		(22)			6.500	6.402	MON	198	2,373	02/04/1999	02/01/2029
3131WT-V4-0	FH ZJ3335 - RMBS			4	1.A	1,067	102.0060	1,103	1,081	1,076		1			6.000	6.322	MON	5	65	01/21/1999	02/01/2029
3131WU-GA-0	FH ZJ3793 - RMBS			4	1.A	28,898	104.0757	30,985	29,771	29,375		40			6.500	7.035	MON	161	1,935	07/15/1999	07/01/2029
3131WV-A7-1	FH ZJ4530 - RMBS			4	1.A	35,588	103.1714	37,359	36,211	35,872		16			7.000	7.286	MON	211	2,535	10/27/2000	10/01/2030
3131WW-DP-6	FH ZJ5510 - RMBS			4	1.A	45,057	102.9609	47,338	45,977	45,353		35			6.000	6.409	MON	230	2,759	12/06/2001	12/01/2031
3131WW-KA-1	FH ZJ5689 - RMBS			4	1.A	11,609	103.0883	12,079	11,718	11,649		2			6.000	6.138	MON	59	703	02/08/2002	01/01/2032
3131WW-LY-8	FH ZJ5743 - RMBS			4	1.A	18,260	103.0555	18,923	18,362	18,281		1			6.000	6.089	MON	92	1,102	02/20/2002	02/01/2032
3131X4-4W-2	FH ZK1737 - RMBS			4	1.A	106,168	98.8889	105,334	106,518	106,222		5			4.000	4.046	MON	355	4,261	06/03/2009	08/01/2024
3131X4-X8-3	FH ZK1603 - RMBS			4	1.A	21,657	99.0646	21,147	21,347	21,316		(49)			4.000	3.539	MON	71	854	05/20/2009	06/01/2024

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
3131X4-YZ-2	FH ZK1628 - RMBS			4	1.A	48,836	98.8627	47,884	48,435	48,343		(67)			4.000	3.760	MON	161	1,937	05/27/2009	07/01/2024
3131X5-6E-7	FH ZK2669 - RMBS			4	1.A	64,677	97.5019	61,393	62,966	63,155		(165)			3.500	2.942	MON	184	2,204	09/16/2010	11/01/2025
3131X5-AX-0	FH ZK1822 - RMBS			4	1.A	53,280	99.4451	51,340	51,626	51,654		(224)			4.500	3.611	MON	194	2,323	09/16/2009	09/01/2024
3131X5-JN-3	FH ZK2069 - RMBS			4	1.A	54,088	98.9334	52,425	52,991	53,012		(142)			4.000	3.458	MON	177	2,120	03/02/2010	01/01/2025
3131X5-SX-1	FH ZK2334 - RMBS			4	1.A	70,699	98.6026	67,506	68,463	68,673		(267)			4.000	3.156	MON	228	2,739	06/17/2010	06/01/2025
3131X5-TL-6	FH ZK2355 - RMBS			4	1.A	111,252	98.7874	106,395	107,701	108,075		(428)			4.000	3.145	MON	359	4,308	06/15/2010	06/01/2025
3131X5-Y5-5	FH ZK2532 - RMBS			4	1.A	328,413	98.3922	313,009	318,124	319,166		(1,047)			3.500	2.831	MON	928	11,134	09/09/2010	09/01/2025
3131X7-2F-4	FH ZK4374 - RMBS			4	1.A	615,721	96.3909	575,558	597,109	600,923		(1,301)			2.500	1.996	MON	1,244	14,928	08/20/2012	08/01/2027
3131X7-A3-2	FH ZK3626 - RMBS			4	1.A	209,336	97.3687	199,617	205,011	205,680		(372)			3.000	2.599	MON	513	6,150	10/12/2011	11/01/2026
3131X7-NV-6	FH ZK4004 - RMBS			4	1.A	492,949	96.3991	459,129	476,279	476,515		(379)			3.000	2.838	MON	1,191	14,288	03/27/2012	04/01/2027
3131X8-MU-7	FH ZK4871 - RMBS			4	1.A	372,502	94.8017	340,605	359,282	363,064		(1,039)			2.500	1.826	MON	749	8,982	01/31/2013	01/01/2028
3131XG-LE-6	FH ZL1225 - RMBS			4	1.A	1,382,597	99.2785	1,329,012	1,338,671	1,367,206		(1,260)			4.500	4.071	MON	5,020	60,240	07/01/2011	04/01/2041
3131XG-VN-5	FH ZL1521 - RMBS			4	1.A	1,813,300	99.8711	1,748,534	1,750,791	1,790,600		(1,771)			4.500	4.041	MON	6,565	78,786	06/29/2011	06/01/2041
3131XH-4V-5	FH ZL2636 - RMBS			4	1.A	4,668,030	94.6061	4,277,647	4,521,531	4,603,864		(3,348)			3.500	3.171	MON	13,188	158,254	02/17/2012	02/01/2042
3131XH-5L-6	FH ZL2651 - RMBS			4	1.A	1,221,885	94.6476	1,116,702	1,179,852	1,196,911		(710)			3.500	3.234	MON	3,441	41,295	01/31/2012	02/01/2042
3131XH-5M-4	FH ZL2652 - RMBS			4	1.A	2,039,938	94.6684	1,866,717	1,971,848	2,003,542		(1,299)			3.500	3.204	MON	5,751	69,015	02/08/2012	02/01/2042
3131XH-5R-3	FH ZL2656 - RMBS			4	1.A	1,364,377	94.6476	1,248,058	1,318,637	1,339,675		(876)			3.500	3.208	MON	3,846	46,152	02/09/2012	02/01/2042
3131XH-6F-8	FH ZL2670 - RMBS			4	1.A	1,508,594	94.6681	1,355,711	1,432,068	1,483,832		(2,079)			3.500	2.867	MON	4,177	50,122	08/29/2012	02/01/2042
3131XH-BG-0	FH ZL1839 - RMBS			4	1.A	861,211	97.5221	800,831	821,179	838,391		(939)			4.000	3.554	MON	2,737	32,847	08/10/2011	08/01/2041
3131XH-CG-9	FH ZL1871 - RMBS			4	1.A	741,210	97.4999	698,662	716,578	727,383		(507)			4.000	3.700	MON	2,389	28,663	08/29/2011	08/01/2041
3131XH-DW-3	FH ZL1917 - RMBS			4	1.A	1,985,817	97.5204	1,852,352	1,899,451	1,937,460		(1,737)			4.000	3.609	MON	6,332	75,978	09/08/2011	09/01/2041
3131XH-HV-1	FH ZL2044 - RMBS			4	1.A	1,435,495	97.2727	1,339,821	1,377,387	1,413,907		(1,455)			4.000	3.512	MON	4,591	55,095	09/14/2011	09/01/2041
3131XH-MJ-2	FH ZL2161 - RMBS			4	1.A	819,425	97.2727	765,041	786,491	808,093		(866)			4.000	3.496	MON	2,622	31,460	11/09/2011	10/01/2041
3131XH-NW-2	FH ZL2205 - RMBS			4	1.A	755,514	97.3034	699,405	718,788	749,235		(1,177)			4.000	3.245	MON	2,396	28,752	10/29/2013	10/01/2041
3131XH-P9-1	FH ZL2248 - RMBS			4	1.A	336,723	97.3761	316,991	325,533	332,122		(283)			4.000	3.614	MON	1,085	13,021	10/25/2011	11/01/2041
3131XH-PX-8	FH ZL2238 - RMBS			4	1.A	888,931	97.2723	823,447	846,538	870,913		(946)			4.000	3.484	MON	2,822	33,862	02/22/2012	11/01/2041
3131XH-RU-2	FH ZL2299 - RMBS			4	1.A	1,341,403	94.6468	1,234,114	1,303,915	1,328,047		(1,016)			3.500	3.166	MON	3,803	45,637	01/12/2012	11/01/2041
3131XH-SA-5	FH ZL2313 - RMBS			4	1.A	1,885,223	94.6884	1,754,991	1,853,439	1,873,452		(913)			3.500	3.295	MON	5,406	64,870	11/30/2011	11/01/2041
3131XH-TF-3	FH ZL2350 - RMBS			4	1.A	1,870,807	94.7712	1,743,363	1,839,549	1,858,769		(914)			3.500	3.299	MON	5,365	64,384	11/15/2011	11/01/2041
3131XH-YD-2	FH ZL2508 - RMBS			4	1.A	3,711,208	94.7092	3,441,194	3,633,430	3,684,279		(2,263)			3.500	3.239	MON	10,598	127,170	03/15/2012	12/01/2041
3131XJ-CK-6	FH ZL2774 - RMBS			4	1.A	2,265,452	94.4406	2,073,260	2,195,305	2,223,574		(1,147)			3.500	3.269	MON	6,403	76,836	02/23/2012	03/01/2042
3131XJ-CQ-3	FH ZL2779 - RMBS			4	1.A	947,834	94.7514	870,212	918,416	930,216		(520)			3.500	3.255	MON	2,679	32,145	02/29/2012	03/01/2042
3131XJ-LJ-9	FH ZL3029 - RMBS			4	1.A	2,218,798	94.5026	2,014,056	2,131,218	2,171,003		(1,565)			3.500	3.169	MON	6,216	74,593	05/08/2012	05/01/2042
3131XJ-NS-7	FH ZL3101 - RMBS			4	1.A	4,814,525	94.5025	4,522,993	4,786,107	4,805,307		(1,035)			3.500	3.416	MON	13,959	167,514	07/29/2013	05/01/2042
3131XJ-PS-5	FH ZL3133 - RMBS			4	1.A	3,502,768	94.5645	3,158,874	3,340,443	3,424,856		(3,290)			3.500	3.056	MON	9,743	116,916	05/30/2012	05/01/2042
3131XJ-S6-0	FH ZL3241 - RMBS			4	1.A	2,174,000	94.5647	1,958,522	2,071,093	2,080,771		(507)			3.500	3.404	MON	6,041	72,488	06/29/2012	06/01/2042
3131XJ-SQ-6	FH ZL3227 - RMBS			4	1.A	888,394	92.2391	792,214	858,870	872,018		(556)			3.000	2.727	MON	2,147	25,766	08/06/2012	06/01/2042
3131XJ-SR-4	FH ZL3228 - RMBS			4	1.A	2,039,922	94.7096	1,847,632	1,950,839	2,009,197		(2,382)			3.500	2.966	MON	5,690	68,279	05/30/2012	06/01/2042
3131XJ-TH-5	FH ZL3252 - RMBS			4	1.A	3,042,844	94.7096	2,733,851	2,886,563	2,965,844		(3,235)			3.500	3.009	MON	8,419	101,030	06/21/2012	06/01/2042
3131XJ-VJ-8	FH ZL3317 - RMBS			4	1.A	2,224,361	94.4815	2,053,011	2,172,923	2,214,017		(1,580)			3.500	3.167	MON	6,338	76,052	10/29/2013	07/01/2042
3131XK-AM-1	FH ZL3612 - RMBS			4	1.A	1,615,233	91.9910	1,438,880	1,564,153	1,588,353		(995)			3.000	2.729	MON	3,910	46,925	08/31/2012	09/01/2042
3131XK-AV-1	FH ZL3620 - RMBS			4	1.A	5,173,248	94.3578	4,662,274	4,941,057	5,097,753		(5,729)			3.500	2.964	MON	14,411	172,937	08/20/2012	09/01/2042
3131XK-BL-2	FH ZL3643 - RMBS			4	1.A	5,705,684	92.4051	5,138,265	5,560,588	5,653,877		(4,011)			3.000	2.698	MON	13,901	166,818	08/14/2012	08/01/2042
3131XK-CB-3	FH ZL3666 - RMBS			4	1.A	1,345,396	94.5025	1,205,507	1,275,634	1,321,835		(1,708)			3.500	2.880	MON	3,721	44,647	08/23/2012	09/01/2042
3131XK-EK-1	FH ZL3738 - RMBS			4	1.A	1,639,826	94.4404	1,479,149	1,566,225	1,615,273		(1,806)			3.500	2.965	MON	4,568	54,818	08/20/2012	09/01/2042

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
3131XK-H7-7	FH ZL3854 - RMBS			4	1.A	1,965,107	94.3165	1,739,407	1,844,223	1,934,846		(3,248)			3.500	2.688	MON	5,379	64,548	04/23/2013	09/01/2042
3131XK-H9-3	FH ZL3856 - RMBS			4	1.A	708,050	94.3579	633,459	671,337	695,521		(877)			3.500	2.895	MON	1,958	23,497	08/23/2012	10/01/2042
3131XK-J7-5	FH ZL3886 - RMBS			4	1.A	2,611,677	91.9495	2,279,947	2,479,563	2,564,936		(3,315)			3.000	2.427	MON	6,199	74,387	09/28/2012	10/01/2042
3131XK-PC-7	FH ZL4019 - RMBS			4	1.A	1,946,198	97.5520	1,774,091	1,818,611	1,925,208		(4,663)			4.000	2.898	MON	6,062	72,744	10/08/2015	10/01/2042
3131XL-3S-4	FH ZL5309 - RMBS			4	1.A	2,103,376	94.3979	1,991,454	2,109,639	2,103,310		47			3.500	3.536	MON	6,153	73,837	07/10/2013	03/01/2043
3131XM-4W-2	FH ZL6237 - RMBS			4	1.A	1,945,132	96.9831	1,832,477	1,889,481	1,931,830		(1,429)			4.000	3.613	MON	6,298	75,579	09/17/2013	06/01/2043
3131XM-6N-0	FH ZL6277 - RMBS		CF	4	1.A	6,316,144	94.2326	5,662,547	6,009,116	6,267,986		(8,572)			3.500	2.798	MON	17,527	215,702	03/26/2015	06/01/2043
3131XM-BM-6	FH ZL5444 - RMBS			4	1.A	886,025	94.9376	792,389	834,642	870,456		(1,744)			3.500	2.699	MON	2,434	29,212	04/11/2013	04/01/2043
3131XM-F9-1	FH ZL5592 - RMBS			4	1.A	2,174,222	94.1496	1,926,325	2,046,026	2,140,011		(3,394)			3.500	2.758	MON	5,968	71,611	04/11/2013	04/01/2043
3131XM-FF-7	FH ZL5566 - RMBS			4	1.A	2,087,477	94.0258	1,847,038	1,964,395	2,054,679		(3,209)			3.500	2.765	MON	5,729	68,754	04/11/2013	04/01/2043
3131XM-RT-4	FH ZL5898 - RMBS			4	1.A	999,111	91.9070	914,253	994,758	997,263		(155)			3.000	2.944	MON	2,487	29,843	05/28/2013	05/01/2043
3131XM-YU-3	FH ZL6123 - RMBS			4	1.A	2,085,996	93.3499	1,948,797	2,087,627	2,085,076		(76)			3.500	3.506	MON	6,089	73,067	06/25/2013	06/01/2043
3131XN-2R-3	FH ZL7084 - RMBS			4	1.A	4,954,145	97.2719	4,631,557	4,761,455	4,903,691		(5,010)			4.000	3.480	MON	15,872	190,458	09/20/2013	09/01/2043
3131XN-3K-7	FH ZL7102 - RMBS			4	1.A	3,388,711	97.2715	3,223,225	3,313,637	3,367,940		(1,944)			4.000	3.710	MON	11,045	132,545	09/06/2013	09/01/2043
3131XN-JF-1	FH ZL6562 - RMBS			4	1.A	4,918,641	94.5221	4,617,097	4,884,677	4,906,086		(1,154)			3.500	3.411	MON	14,247	170,964	07/18/2013	07/01/2043
3131XN-MW-0	FH ZL6673 - RMBS			4	1.A	4,824,991	94.0260	4,506,470	4,792,789	4,813,317		(1,032)			3.500	3.417	MON	13,979	167,748	07/29/2013	07/01/2043
3131XP-DV-7	FH ZL7316 - RMBS			4	1.A	4,592,730	97.2717	4,220,774	4,339,161	4,541,065		(6,926)			4.000	3.214	MON	14,464	173,566	07/29/2014	11/01/2043
3131XP-UB-2	FH ZL7778 - RMBS			4	1.A	1,952,695	99.2536	1,818,231	1,831,904	1,921,830		(2,774)			4.500	3.642	MON	6,870	82,436	03/21/2014	02/01/2044
3131XP-UE-6	FH ZL7781 - RMBS			4	1.A	2,770,292	96.9830	2,543,257	2,622,374	2,740,615		(3,872)			4.000	3.253	MON	8,741	104,895	09/26/2014	02/01/2044
3131XQ-ML-7	FH ZL8463 - RMBS			4	1.A	4,801,659	93.4792	4,313,971	4,614,900	4,772,134		(5,079)			3.500	2.958	MON	13,460	161,522	08/25/2015	09/01/2044
3131XQ-R5-7	FH ZL8608 - RMBS			4	1.A	2,429,357	93.3238	2,181,280	2,337,324	2,408,021		(2,205)			3.500	3.024	MON	6,817	81,806	11/26/2014	10/01/2044
3131XQ-T5-5	FH ZL8672 - RMBS			4	1.A	3,231,011	93.4792	2,878,211	3,078,986	3,197,414		(3,838)			3.500	2.892	MON	8,980	107,765	02/24/2015	11/01/2044
3131XQ-WZ-5	FH ZL8764 - RMBS		CF	4	1.A	8,035,401	93.4107	7,196,153	7,703,777	7,957,837		(7,247)			3.500	2.978	MON	22,469	274,164	12/09/2014	11/01/2044
3131XQ-XU-5	FH ZL8791 - RMBS			4	1.A	1,092,900	96.4053	989,817	1,026,724	1,075,484		(1,436)			4.000	3.245	MON	3,422	41,069	11/24/2014	12/01/2044
3131XQ-YQ-3	FH ZL8819 - RMBS			4	1.A	1,368,037	96.4053	1,239,002	1,285,201	1,346,289		(1,782)			4.000	3.244	MON	4,284	51,408	11/24/2014	12/01/2044
3131XR-GL-2	FH ZL9203 - RMBS			4	1.A	3,031,138	93.3230	2,698,865	2,891,962	2,997,703		(3,291)			3.500	2.935	MON	8,435	101,219	03/19/2015	03/01/2045
3131XR-JQ-8	FH ZL9271 - RMBS		CF	4	1.A	14,691,325	93.3230	13,001,245	13,931,451	14,524,849		(16,651)			3.500	2.849	MON	40,633	498,224	04/29/2015	03/01/2045
3131XR-T7-9	FH ZL9574 - RMBS			4	1.A	4,458,816	93.3231	3,966,350	4,250,128	4,406,988		(4,820)			3.500	2.933	MON	12,396	148,754	04/23/2015	05/01/2045
3131XR-VS-0	FH ZL9625 - RMBS			4	1.A	2,334,115	93.3234	2,091,666	2,241,310	2,311,693		(2,169)			3.500	3.013	MON	6,537	78,446	05/27/2015	06/01/2045
3131XR-X2-5	FH ZL9697 - RMBS			4	1.A	1,893,742	93.6926	1,729,570	1,846,005	1,881,566		(1,141)			3.500	3.195	MON	5,384	64,610	06/10/2015	06/01/2045
3131XR-YY-4	FH ZL9727 - RMBS			4	1.A	3,434,923	93.3227	3,092,492	3,313,763	3,409,467		(2,905)			3.500	3.055	MON	9,665	115,982	08/25/2015	06/01/2045
3131XT-B6-6	FH ZM0061 - RMBS		CF	4	1.A	8,868,557	96.4051	7,967,142	8,264,235	8,718,831		(10,920)			4.000	3.145	MON	27,547	333,492	08/28/2015	08/01/2045
3131XT-FY-1	FH ZM0183 - RMBS		CF	4	1.A	5,839,946	93.3223	5,229,359	5,603,547	5,786,867		(4,901)			3.500	3.001	MON	16,344	201,224	09/29/2015	09/01/2045
3131XT-PV-6	FH ZM0436 - RMBS			4	1.A	3,849,618	93.7306	3,480,996	3,713,831	3,817,857		(3,098)			3.500	3.072	MON	10,832	129,984	11/30/2015	11/01/2045
3131XU-BY-2	FH ZM0955 - RMBS			4	1.A	823,137	96.4049	739,794	767,382	809,626		(1,067)			4.000	3.163	MON	2,558	30,695	03/31/2016	04/01/2046
3131XU-GK-7	FH ZM1102 - RMBS			4	1.A	3,759,500	96.4052	3,450,226	3,578,878	3,736,636		(4,178)			4.000	3.312	MON	11,930	143,155	03/28/2017	03/01/2046
3131XU-K6-3	FH ZM1217 - RMBS			4	1.A	4,507,141	90.8907	3,961,331	4,358,344	4,475,267		(3,338)			3.000	2.605	MON	10,896	130,750	06/29/2016	06/01/2046
3131XV-RE-7	FH ZM2285 - RMBS			4	1.A	7,738,360	90.7469	7,029,739	7,746,530	7,737,163		(154)			3.000	3.007	MON	19,366	232,396	12/27/2017	12/01/2046
3131XW-MJ-9	FH ZM3061 - RMBS			4	1.A	4,370,132	96.4043	4,107,421	4,260,621	4,359,603		(2,504)			4.000	3.636	MON	14,202	170,425	06/28/2018	04/01/2047
3131XX-4B-4	FH ZM4418 - RMBS		CF	4	1.A	8,449,270	96.4039	7,757,545	8,046,924	8,382,692		(6,767)			4.000	3.374	MON	26,823	330,136	10/27/2017	10/01/2047
3131XX-5D-9	FH ZM4444 - RMBS			4	1.A	5,166,902	93.3213	4,454,337	4,773,120	5,151,543		(9,688)			3.500	2.382	MON	13,922	167,059	01/21/2021	10/01/2047
3131XY-YS-2	FH ZM5221 - RMBS		CF	4	1.A	8,305,665	96.3209	7,607,815	7,898,404	8,238,401		(6,565)			4.000	3.368	MON	26,328	322,946	12/15/2017	12/01/2047
31329H-2R-1	FH ZA0784 - RMBS			4	1.A	36,576	103.4598	38,436	37,150	36,764		22			6.000	6.313	MON	186	2,229	12/05/2001	11/01/2031
31329H-3L-3	FH ZA0803 - RMBS			4	1.A	106,113	103.4597	110,614	106,915	106,386		9			6.000	6.108	MON	535	6,415	02/26/2002	02/01/2032
31329H-6P-1	FH ZA0878 - RMBS			4	1.A	316,468	101.6130	322,244	317,128	316,254		(16)			5.000	5.031	MON	1,321	15,856	03/18/2003	02/01/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31329H-6W-6	FH ZA0885 - RMBS			4	1.A	426,794	101.6132	432,530	425,664	425,657		(109)			5.000	4.941	MON	1,774	21,283	03/17/2003	03/01/2033
31329H-6Y-2	FH ZA0887 - RMBS			4	1.A	363,306	102.9745	367,593	356,975	360,831		(395)			5.500	5.088	MON	1,636	19,634	04/21/2003	04/01/2033
31329H-T6-8	FH ZA0573 - RMBS			4	1.A	27,268	103.4335	28,643	27,692	27,470		18			6.000	6.285	MON	138	1,662	01/08/1999	01/01/2029
31329H-TU-5	FH ZA0563 - RMBS			4	1.A	21,481	103.4307	22,411	21,667	21,573		1			6.000	6.091	MON	108	1,300	12/02/1998	11/01/2028
31329H-UG-4	FH ZA0583 - RMBS			4	1.A	28,699	103.4950	29,861	28,852	28,732		(1)			6.500	6.575	MON	156	1,875	03/09/1999	03/01/2029
31329H-UX-7	FH ZA0598 - RMBS			4	1.A	49,337	103.7015	51,309	49,478	49,317		(8)			6.500	6.530	MON	268	3,216	05/11/1999	05/01/2029
31329H-V5-7	FH ZA0636 - RMBS			4	1.A	8,699	102.8802	8,887	8,638	8,644		(7)			7.500	7.336	MON	54	648	12/01/2000	10/01/2029
31329H-WG-2	FH ZA0647 - RMBS			4	1.A	8,866	103.3045	9,354	9,055	8,967		6			7.500	7.843	MON	57	679	01/21/2000	12/01/2029
31329J-BD-8	FH ZA0936 - RMBS			4	1.A	314,989	102.9769	318,006	308,813	312,909		(356)			5.500	5.036	MON	1,415	16,985	01/27/2004	01/01/2034
31329J-GA-9	FH ZA1093 - RMBS			4	1.A	1,506,397	94.8748	1,412,200	1,488,488	1,500,114		(607)			3.500	3.342	MON	4,341	52,097	08/22/2011	02/01/2041
31329J-L9-6	FH ZA1252 - RMBS			4	1.A	6,672,381	91.9083	5,850,024	6,365,068	6,575,764		(8,098)			3.000	2.451	MON	15,913	190,952	11/19/2012	11/01/2042
31329J-MK-0	FH ZA1262 - RMBS			4	1.A	6,339,406	91.9498	5,563,502	6,050,585	6,251,008		(7,767)			3.000	2.447	MON	15,126	181,518	11/19/2012	11/01/2042
31329J-ML-8	FH ZA1263 - RMBS			4	1.A	5,400,785	91.9084	4,739,043	5,156,265	5,323,723		(6,452)			3.000	2.459	MON	12,891	154,688	11/19/2012	11/01/2042
31329J-N7-8	FH ZA1314 - RMBS		CF	4	1.A	8,901,166	91.9071	8,135,989	8,852,409	8,882,608		(1,433)			3.000	2.931	MON	22,131	268,669	05/29/2013	03/01/2043
31329J-PQ-4	FH ZA1331 - RMBS			4	1.A	2,328,354	94.5439	2,105,185	2,226,675	2,292,864		(2,540)			3.500	2.985	MON	6,494	77,934	05/30/2012	06/01/2042
31329J-PX-9	FH ZA1338 - RMBS			4	1.A	2,984,894	91.9910	2,645,391	2,875,707	2,948,105		(2,858)			3.000	2.572	MON	7,189	86,271	07/31/2012	08/01/2042
31329J-PZ-4	FH ZA1340 - RMBS			4	1.A	2,317,590	94.3164	2,087,758	2,213,570	2,283,386		(2,532)			3.500	2.968	MON	6,456	77,475	08/20/2012	09/01/2042
31329J-RA-7	FH ZA1381 - RMBS			4	1.A	3,216,763	96.4054	2,922,354	3,031,317	3,167,966		(4,039)			4.000	3.277	MON	10,104	121,253	11/19/2014	11/01/2044
31329K-2A-1	FH ZA2569 - RMBS			4	1.A	65,240	98.7874	61,831	62,590	62,913		(322)			4.000	2.906	MON	209	2,504	07/27/2010	07/01/2025
31329K-3Z-5	FH ZA2616 - RMBS			4	1.A	665,924	98.6596	615,365	623,725	633,170		(5,333)			4.000	2.110	MON	2,079	24,949	01/28/2014	04/01/2026
31329K-5S-9	FH ZA2657 - RMBS			4	1.A	312,038	97.5186	296,782	304,334	305,567		(694)			3.000	2.493	MON	761	9,130	08/22/2011	09/01/2026
31329K-A9-5	FH ZA1832 - RMBS			4	1.A	22,187	99.4504	22,239	22,362	22,282		10			5.000	5.138	MON	93	1,118	07/22/2004	05/01/2024
31329K-AQ-7	FH ZA1815 - RMBS			4	1.A	1,969	99.5605	1,975	1,984	1,984		7			5.000	2.740	MON	8	99	07/22/2004	02/01/2024
31329K-AT-1	FH ZA1818 - RMBS			4	1.A	7,356	99.5027	7,375	7,412	7,386		3			5.000	5.135	MON	31	371	07/22/2004	03/01/2024
31329K-AU-8	FH ZA1819 - RMBS			4	1.A	7,513	100.3748	7,331	7,304	7,285		(30)			5.500	4.918	MON	33	402	10/25/2004	03/01/2024
31329K-BY-9	FH ZA1855 - RMBS			4	1.A	29,381	100.3748	28,803	28,695	28,691		(115)			5.500	4.710	MON	132	1,578	11/09/2004	10/01/2024
31329K-W4-2	FH ZA2467 - RMBS			4	1.A	931,490	95.2445	852,942	895,528	921,915		(1,481)			3.500	2.830	MON	2,612	31,343	07/28/2017	07/01/2037
31329K-W8-3	FH ZA2471 - RMBS			4	1.A	10,040,601	92.7206	9,070,987	9,783,146	9,966,915		(10,398)			3.000	2.589	MON	24,458	293,494	08/28/2017	09/01/2037
31329K-WE-0	FH ZA2445 - RMBS			4	1.A	7,259,314	93.0411	6,584,388	7,076,863	7,212,042		(8,174)			3.000	2.566	MON	17,692	212,306	08/29/2017	02/01/2037
31329L-CX-8	FH ZA2786 - RMBS			4	1.A	3,062,741	96.2466	2,837,818	2,948,487	2,980,164		(9,170)			2.500	1.770	MON	6,143	73,712	01/28/2013	11/01/2027
31329L-D9-0	FH ZA2828 - RMBS			4	1.A	2,543,163	96.0725	2,356,387	2,452,719	2,479,154		(7,105)			2.500	1.825	MON	5,110	61,318	02/21/2013	03/01/2028
31329M-4V-9	FH ZA4436 - RMBS		CF	4	1.A	8,011,885	96.8388	7,309,751	7,548,368	7,909,821		(10,404)			4.000	3.213	MON	25,161	310,581	06/26/2014	02/01/2044
31329M-U9-9	FH ZA4208 - RMBS			4	1.A	5,170,951	91.9070	4,584,140	4,987,805	5,123,278		(5,067)			3.000	2.553	MON	12,470	149,634	04/04/2013	04/01/2043
31329M-UU-2	FH ZA4195 - RMBS		CF	4	1.A	7,884,667	91.9075	6,965,790	7,579,133	7,806,015		(7,913)			3.000	2.506	MON	18,948	232,212	04/23/2013	04/01/2043
31329M-VJ-6	FH ZA4217 - RMBS			4	1.A	3,800,470	94.1910	3,501,465	3,717,409	3,784,474		(2,547)			3.500	3.193	MON	10,842	130,109	06/24/2014	05/01/2043
31329M-X9-6	FH ZA4304 - RMBS			4	1.A	2,911,963	97.2717	2,646,870	2,721,109	2,883,339		(5,601)			4.000	3.007	MON	9,070	108,844	02/27/2015	09/01/2043
31329N-AW-8	FH ZA4521 - RMBS			4	1.A	1,246,282	93.6928	1,134,354	1,210,717	1,238,335		(861)			3.500	3.143	MON	3,531	42,375	06/29/2015	04/01/2045
31329N-CY-2	FH ZA4587 - RMBS			4	1.A	4,325,187	96.4051	3,963,475	4,111,273	4,301,835		(5,260)			4.000	3.274	MON	13,704	164,451	03/28/2017	10/01/2045
31329N-EJ-3	FH ZA4637 - RMBS			4	1.A	6,040,672	92.3636	5,365,595	5,809,211	5,986,294		(7,352)			3.000	2.471	MON	14,523	174,276	08/31/2016	04/01/2041
31329N-F8-6	FH ZA4691 - RMBS			4	1.A	3,471,606	93.3219	3,046,506	3,264,514	3,421,855		(4,282)			3.500	2.797	MON	9,522	114,258	07/29/2016	07/01/2046
31329N-GA-0	FH ZA4693 - RMBS			4	1.A	11,518,817	93.1145	10,189,170	10,942,620	11,486,184		(14,875)			3.500	2.771	MON	31,916	382,992	10/30/2019	07/01/2046
31329N-M9-6	FH ZA4884 - RMBS			4	1.A	3,176,360	96.4043	2,906,382	3,014,786	3,144,972		(3,207)			4.000	3.345	MON	10,049	120,591	03/29/2017	03/01/2047
31329P-CM-3	FH ZA5476 - RMBS			4	1.A	1,068,462	98.5823	1,022,170	1,036,870	1,062,758		(505)			4.500	4.105	MON	3,888	46,659	11/29/2018	06/01/2048
31329Q-5Q-0	FH ZA7155 - RMBS			4	1.A	3,104,021	95.9609	2,853,365	2,973,467	3,067,451		(1,834)			4.000	3.532	MON	9,912	118,939	09/30/2019	06/01/2049
31329Q-WE-7	FH ZA6945 - RMBS			4	1.A	3,308,206	95.9815	3,042,398	3,169,776	3,271,902		(2,019)			4.000	3.524	MON	10,566	126,791	09/27/2019	05/01/2049

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
313290-ZH-7	FH ZA7044 - RMBS			4	1.A	782,238	96.0125	713,796	743,440	773,740		(600)			4.000	3.399	MON	2,478	29,738	12/16/2019	06/01/2049
313290-ZH-7	FH ZA7044 - RMBS		CF	4	1.A	9,777,980	96.0125	8,922,446	9,293,002	9,673,148		(6,259)			4.000	3.397	MON	30,977	381,390	12/16/2019	06/01/2049
3132A0-6N-1	FH ZS0877 - RMBS			4	1.A	286,225	104.3469	290,431	278,332	283,566		(413)			6.000	5.377	MON	1,392	16,700	06/02/2005	05/01/2035
3132A0-FD-3	FH ZS0164 - RMBS			4	1.A	2,149	103.1714	2,238	2,169	2,158					7.000	7.126	MON	13	152	10/12/1995	09/01/2025
3132A0-X2-7	FH ZS0697 - RMBS			4	1.A	252,703	101.6095	256,891	252,822	252,424		(39)			5.000	4.988	MON	1,053	12,641	02/25/2003	02/01/2033
3132A1-3R-3	FH ZS1708 - RMBS			4	1.A	333,363	102.9821	344,812	334,828	333,392		9			5.500	5.578	MON	1,535	18,416	03/04/2008	10/01/2037
3132A1-QT-4	FH ZS1366 - RMBS			4	1.A	268,710	102.9848	274,246	266,297	267,944		(115)			5.500	5.305	MON	1,221	14,646	02/13/2008	03/01/2037
3132A1-VJ-0	FH ZS1517 - RMBS			4	1.A	763,577	102.9852	800,379	777,178	766,867		305			5.500	5.812	MON	3,562	42,745	09/13/2007	07/01/2037
3132A1-VX-9	FH ZS1530 - RMBS			4	1.A	762,211	102.9848	795,086	772,042	763,294		250			5.500	5.763	MON	3,539	42,462	10/17/2008	07/01/2037
3132A1-WX-8	FH ZS1562 - RMBS			4	1.A	598,395	102.9853	627,186	609,006	600,557		251			5.500	5.827	MON	2,791	33,495	09/18/2007	08/01/2037
3132A1-ZV-9	FH ZS1656 - RMBS			4	1.A	554,041	102.9843	563,054	546,737	551,580		(301)			5.500	5.233	MON	2,506	30,071	01/16/2008	08/01/2037
3132A2-4H-2	FH ZS2624 - RMBS			4	1.A	1,115,349	101.6212	1,077,694	1,060,501	1,100,254		(1,571)			5.000	4.109	MON	4,419	53,025	12/08/2010	03/01/2039
3132A2-DN-9	FH ZS1909 - RMBS			4	1.A	522,177	102.9865	540,384	524,714	522,239		21			5.500	5.588	MON	2,405	28,859	03/04/2008	02/01/2038
3132A2-HF-2	FH ZS2030 - RMBS			4	1.A	1,659,134	101.6202	1,712,369	1,685,068	1,665,127		571			5.000	5.265	MON	7,021	84,253	05/12/2008	04/01/2038
3132A2-L6-7	FH ZS2149 - RMBS			4	1.A	724,574	102.9870	760,113	738,067	726,601		311			5.500	5.857	MON	3,383	40,594	06/19/2008	06/01/2038
3132A2-L7-5	FH ZS2150 - RMBS			4	1.A	512,204	104.4360	504,573	483,140	506,175		(1,038)			6.000	4.792	MON	2,416	28,988	09/25/2009	06/01/2038
3132A2-YE-6	FH ZS2509 - RMBS			4	1.A	28,930	101.6184	28,494	28,040	28,756		(28)			5.000	4.381	MON	117	1,402	01/07/2009	12/01/2038
3132A2-YS-5	FH ZS2521 - RMBS			4	1.A	567,371	101.6174	569,870	560,799	565,635		(269)			5.000	4.755	MON	2,337	28,040	08/07/2009	12/01/2038
3132A2-Z3-9	FH ZS2562 - RMBS			4	1.A	705,649	98.2402	688,471	700,804	704,115		(224)			4.500	4.359	MON	2,628	31,536	02/02/2009	02/01/2039
3132A3-2H-2	FH ZS3476 - RMBS			4	1.A	7,070,729	92.1979	6,416,398	6,959,379	6,989,316		(1,628)			3.000	2.911	MON	17,398	208,781	05/23/2012	04/01/2042
3132A3-2M-1	FH ZS3480 - RMBS			4	1.A	1,635,683	94.7094	1,481,772	1,564,545	1,602,027		(1,541)			3.500	3.068	MON	4,563	54,759	05/22/2012	04/01/2042
3132A3-3Z-1	FH ZS3516 - RMBS			4	1.A	2,197,225	92.2392	1,974,862	2,141,023	2,160,047		(877)			3.000	2.834	MON	5,353	64,231	06/20/2012	06/01/2042
3132A3-5V-8	FH ZS3560 - RMBS			4	1.A	1,859,975	94.5025	1,749,386	1,851,153	1,857,108		(349)			3.500	3.430	MON	5,399	64,790	06/26/2013	08/01/2042
3132A3-E5-5	FH ZS2856 - RMBS			4	1.A	1,469,860	101.6213	1,435,163	1,412,266	1,442,388		(1,439)			5.000	4.528	MON	5,884	70,613	03/03/2010	01/01/2040
3132A3-EV-8	FH ZS2848 - RMBS			4	1.A	1,361,224	101.6214	1,340,667	1,319,275	1,357,652		(1,449)			5.000	4.311	MON	5,497	65,964	01/07/2010	11/01/2039
3132A3-G4-6	FH ZS2919 - RMBS			4	1.A	812,500	99.8710	791,027	792,049	805,794		(696)			4.500	4.135	MON	2,970	35,642	06/11/2010	04/01/2040
3132A3-J8-4	FH ZS2987 - RMBS			4	1.A	1,021,242	97.5211	939,276	963,152	1,006,245		(1,952)			4.000	3.138	MON	3,211	38,526	09/22/2011	09/01/2040
3132A3-JJ-0	FH ZS2965 - RMBS			4	1.A	1,055,780	99.8711	1,000,709	1,002,001	1,047,169		(1,947)			4.500	3.613	MON	3,758	45,090	10/26/2010	08/01/2040
3132A3-RK-8	FH ZS3190 - RMBS			4	1.A	7,116,573	97.5205	6,235,683	6,394,225	7,049,095		(28,868)			4.000	2.185	MON	21,314	255,769	06/08/2020	05/01/2041
3132A3-VX-5	FH ZS3330 - RMBS			4	1.A	2,298,027	97.4172	2,154,837	2,211,968	2,267,130		(2,375)			4.000	3.527	MON	7,373	88,479	10/11/2011	09/01/2041
3132A4-2Z-0	FH ZS4392 - RMBS			4	1.A	732,106	99.8505	731,011	732,106	731,672		(64)			4.500	4.487	MON	2,745	32,945	08/21/2009	08/01/2039
3132A4-3J-5	FH ZS4401 - RMBS			4	1.A	601,869	99.8711	554,083	554,798	594,065		(1,552)			4.500	3.002	MON	2,080	24,966	10/28/2014	11/01/2039
3132A4-4A-3	FH ZS4417 - RMBS			4	1.A	500,538	99.8710	460,797	461,392	493,506		(1,481)			4.500	3.124	MON	1,730	20,763	10/28/2014	06/01/2040
3132A4-5R-5	FH ZS4456 - RMBS			4	1.A	583,242	97.3554	564,642	579,980	581,610		(119)			4.000	3.931	MON	1,933	23,199	07/18/2011	08/01/2041
3132A4-5S-3	FH ZS4457 - RMBS			4	1.A	2,224,620	97.2934	2,089,482	2,147,609	2,196,189		(2,019)			4.000	3.576	MON	7,159	85,904	08/09/2011	09/01/2041
3132A4-5V-6	FH ZS4460 - RMBS			4	1.A	468,672	94.6884	439,282	463,924	465,214		(90)			3.500	3.435	MON	1,353	16,237	10/20/2011	10/01/2041
3132A4-5W-4	FH ZS4461 - RMBS			4	1.A	452,928	97.2935	423,212	434,985	445,692		(439)			4.000	3.540	MON	1,450	17,399	11/07/2011	10/01/2041
3132A4-6C-7	FH ZS4467 - RMBS			4	1.A	1,635,345	97.2728	1,514,208	1,556,661	1,607,696		(2,031)			4.000	3.401	MON	5,189	62,266	01/24/2012	12/01/2041
3132A4-6E-3	FH ZS4469 - RMBS			4	1.A	4,715,824	94.6683	4,342,982	4,587,579	4,669,634		(3,409)			3.500	3.173	MON	13,380	160,565	01/20/2012	01/01/2042
3132A4-6H-6	FH ZS4472 - RMBS			4	1.A	6,264,573	94.6682	5,765,366	6,090,076	6,201,526		(4,646)			3.500	3.166	MON	17,763	213,153	02/13/2012	02/01/2042
3132A4-6K-9	FH ZS4474 - RMBS			4	1.A	1,157,170	94.6269	1,031,037	1,089,582	1,137,444		(1,869)			3.500	2.741	MON	3,178	38,135	09/17/2012	03/01/2042
3132A4-6L-7	FH ZS4475 - RMBS			4	1.A	759,122	92.4256	692,748	749,519	752,045		(157)			3.000	2.925	MON	1,874	22,486	02/28/2012	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS			4	1.A	3,640,342	94.5647	3,311,070	3,501,381	3,590,778		(3,482)			3.500	3.052	MON	10,212	122,548	05/07/2012	05/01/2042
3132A4-6Y-9	FH ZS4487 - RMBS			4	1.A	2,902,828	94.5440	2,618,047	2,769,131	2,857,287		(3,364)			3.500	2.950	MON	8,077	96,920	06/21/2012	06/01/2042
3132A4-7A-0	FH ZS4489 - RMBS			4	1.A	3,819,086	92.1150	3,418,489	3,711,110	3,751,980		(1,782)			3.000	2.800	MON	9,278	111,333	07/17/2012	06/01/2042

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
3132A4-7B-8	FH ZS4490 - RMBS			4	1.A	3,538,680	92.0738	3,141,432	3,411,863	3,488,809		(3,115)			3.000	2.612	MON	8,530	102,356	07/31/2012	07/01/2042
3132A4-A6-5	FH ZS3629 - RMBS			4	1.A	2,281,001	99.8710	2,110,839	2,113,567	2,252,775		(5,877)			4.500	3.238	MON	7,926	95,111	09/26/2014	10/01/2041
3132A4-A9-9	FH ZS3632 - RMBS			4	1.A	1,422,224	99.8710	1,311,760	1,313,454	1,399,028		(3,362)			4.500	3.301	MON	4,925	59,105	05/30/2014	10/01/2041
3132A4-B4-9	FH ZS3659 - RMBS			4	1.A	2,244,447	92.2392	2,006,613	2,175,445	2,224,647		(2,030)			3.000	2.606	MON	5,439	65,263	02/28/2013	12/01/2042
3132A4-F3-7	FH ZS3786 - RMBS			4	1.A	5,403,578	94.4804	5,119,721	5,418,818	5,410,896		(160)			3.500	3.510	MON	15,805	189,659	08/29/2013	06/01/2043
3132A4-F4-5	FH ZS3787 - RMBS			4	1.A	3,329,577	94.4804	3,155,659	3,340,014	3,328,835		115			3.500	3.542	MON	9,742	116,900	08/29/2013	05/01/2043
3132A4-H3-5	FH ZS3850 - RMBS			4	1.A	975,949	99.4184	908,655	913,971	961,176		(1,574)			4.500	3.578	MON	3,427	41,129	01/16/2014	11/01/2043
3132A4-PW-2	FH ZS4037 - RMBS			4	1.A	4,975,259	94.2337	4,526,409	4,803,388	4,943,606		(5,150)			3.500	3.015	MON	14,010	168,119	10/29/2014	05/01/2044
3132A4-Z8-4	FH ZS4367 - RMBS			4	1.A	237,393	99.7476	234,051	234,644	236,671		(111)			4.500	4.271	MON	880	10,559	01/26/2009	01/01/2039
3132A5-AU-9	FH ZS4519 - RMBS			4	1.A	3,890,274	91.9066	3,721,972	4,049,732	3,919,617		3,969			3.000	3.519	MON	10,124	121,492	03/19/2014	06/01/2043
3132A5-BD-6	FH ZS4536 - RMBS			4	1.A	2,661,450	93.8913	2,441,644	2,600,501	2,646,587		(1,675)			3.500	3.205	MON	7,585	91,018	10/29/2013	10/01/2043
3132A5-CL-7	FH ZS4575 - RMBS			4	1.A	2,278,047	93.6229	2,081,388	2,223,163	2,264,489		(1,395)			3.500	3.194	MON	6,484	77,811	07/18/2014	07/01/2044
3132A5-E4-3	FH ZS4655 - RMBS	CF		4	1.A	6,940,037	93.1047	6,177,483	6,634,983	6,871,532		(5,853)			3.500	2.967	MON	19,352	237,631	03/30/2016	03/01/2046
3132A5-EU-5	FH ZS4647 - RMBS	CF		4	1.A	6,860,691	93.3225	6,123,196	6,561,330	6,795,071		(5,925)			3.500	2.968	MON	19,137	235,660	03/30/2016	01/01/2046
3132A5-EY-7	FH ZS4651 - RMBS			4	1.A	2,545,576	93.3223	2,271,594	2,434,138	2,519,976		(2,419)			3.500	2.971	MON	7,100	85,195	03/30/2016	03/01/2046
3132A5-FG-5	FH ZS4667 - RMBS	CF		4	1.A	7,061,901	91.0667	6,226,725	6,837,544	7,046,790		(5,340)			3.000	2.549	MON	17,094	210,036	01/30/2020	06/01/2046
3132A5-FL-4	FH ZS4671 - RMBS			4	1.A	1,105,988	91.0357	968,701	1,064,090	1,096,752		(926)			3.000	2.549	MON	2,660	31,923	07/29/2016	08/01/2046
3132A5-GL-3	FH ZS4703 - RMBS			4	1.A	7,987,102	90.5974	7,243,184	7,994,910	7,985,799		(170)			3.000	3.006	MON	19,987	239,847	12/27/2017	02/01/2047
3132A6-RN-5	FH ZS5893 - RMBS			4	1.A	25,551	99.4451	24,760	24,898	24,874		(93)			4.500	3.741	MON	93	1,120	07/08/2009	06/01/2024
3132A6-VT-7	FH ZS6026 - RMBS			4	1.A	182,428	99.4451	173,863	174,833	175,271		(962)			4.500	3.440	MON	656	7,868	02/08/2010	01/01/2025
3132A6-WY-5	FH ZS6063 - RMBS			4	1.A	88,659	99.4451	84,713	85,185	85,455		(417)			4.500	3.469	MON	319	3,833	05/05/2010	05/01/2025
3132A6-XB-4	FH ZS6074 - RMBS			4	1.A	213,880	99.4451	203,382	204,517	205,300		(1,038)			4.500	3.429	MON	767	9,203	05/05/2010	05/01/2025
3132A7-LU-3	FH ZS6639 - RMBS			4	1.A	497,962	96.1974	461,852	480,108	484,865		(1,385)			2.500	1.834	MON	1,000	12,003	01/31/2013	01/01/2028
3132A7-MC-2	FH ZS6655 - RMBS			4	1.A	2,681,230	96.1561	2,484,980	2,584,318	2,611,723		(7,555)			2.500	1.808	MON	5,384	64,608	02/21/2013	02/01/2028
3132A7-QD-6	FH ZS6752 - RMBS			4	1.A	405,845	98.8540	376,487	380,852	384,131		(3,228)			4.000	2.221	MON	1,270	15,234	11/27/2013	06/01/2025
3132A7-SX-0	FH ZS6834 - RMBS			4	1.A	285,796	98.2017	263,064	267,881	272,344		(2,226)			4.000	2.168	MON	893	10,715	01/30/2014	06/01/2026
3132A9-J5-7	FH ZS8384 - RMBS			4	1.A	46,204	99.4451	44,660	44,909	44,925		(187)			4.500	3.653	MON	168	2,021	09/02/2009	09/01/2024
3132A9-JS-7	FH ZS8373 - RMBS			4	1.A	37,191	99.3419	36,392	36,633	36,575		(84)			4.000	3.592	MON	122	1,465	04/21/2009	05/01/2024
3132A9-JV-0	FH ZS8376 - RMBS			4	1.A	122,646	99.2793	113,996	114,824	115,117		(1,071)			4.000	2.332	MON	383	4,593	12/18/2013	06/01/2024
3132A9-JW-8	FH ZS8377 - RMBS			4	1.A	17,418	99.4451	16,772	16,866	16,853		(69)			4.500	3.674	MON	63	759	09/21/2009	06/01/2024
3132A9-MM-6	FH ZS8464 - RMBS			4	1.A	634,155	96.4434	595,096	617,041	620,431		(1,237)			2.500	2.042	MON	1,286	15,426	05/21/2012	05/01/2027
3132A9-MS-3	FH ZS8469 - RMBS			4	1.A	667,252	96.3424	620,733	644,299	649,788		(1,730)			2.500	1.875	MON	1,342	16,107	08/28/2012	08/01/2027
3132A9-MV-6	FH ZS8472 - RMBS			4	1.A	2,691,162	96.2473	2,471,454	2,567,817	2,599,372		(8,940)			2.500	1.679	MON	5,350	64,195	10/09/2012	10/01/2027
3132A9-MX-2	FH ZS8474 - RMBS			4	1.A	1,170,965	96.2466	1,079,289	1,121,379	1,134,075		(3,652)			2.500	1.736	MON	2,336	28,034	10/31/2012	11/01/2027
3132AA-4K-7	FH ZS9826 - RMBS			4	1.A	6,573,612	91.0358	6,095,775	6,696,023	6,582,877		2,521			3.000	3.241	MON	16,740	200,881	01/31/2018	10/01/2046
3132AA-4X-9	FH ZS9838 - RMBS			4	1.A	5,641,025	99.7885	5,327,743	5,339,036	5,599,876		(12,981)			4.500	3.481	MON	20,021	240,257	03/06/2019	08/01/2042
3132AA-6L-3	FH ZS9875 - RMBS	CF		4	1.A	12,240,924	93.7631	11,078,476	11,815,386	12,199,127		(9,555)			3.500	3.011	MON	34,462	424,070	09/27/2017	12/01/2046
3132AA-7L-2	FH ZS9899 - RMBS			4	1.A	9,029,800	93.7625	7,767,493	8,284,220	8,997,046		(19,080)			3.500	2.297	MON	24,162	289,948	01/19/2021	01/01/2047
3132AA-N2-6	FH ZS9409 - RMBS			4	1.A	13,847,703	93.6985	12,604,375	13,452,054	13,782,222		(10,545)			3.500	3.113	MON	39,235	470,822	02/21/2017	06/01/2045
3132AA-YU-2	FH ZS9723 - RMBS			4	1.A	8,262,474	93.3228	7,246,542	7,765,027	8,235,483		(13,382)			3.500	2.609	MON	22,648	271,776	01/30/2020	05/01/2046
3132AA-ZC-1	FH ZS9739 - RMBS			4	1.A	5,499,513	93.7061	4,987,581	5,322,579	5,481,551		(4,830)			3.500	3.040	MON	15,524	186,290	10/30/2017	10/01/2045
3132AC-AY-6	FH ZT0023 - RMBS			4	1.A	5,122,017	96.4048	4,650,144	4,823,560	5,098,216		(7,584)			4.000	3.118	MON	16,079	192,942	10/16/2017	05/01/2046
3132AC-BA-7	FH ZT0033 - RMBS	CF		4	1.A	11,849,401	91.0313	10,483,626	11,516,502	11,829,292		(7,943)			3.000	2.599	MON	28,791	354,998	10/31/2019	12/01/2046
3132AC-BK-5	FH ZT0042 - RMBS			4	1.A	3,251,464	96.4042	2,948,863	3,058,852	3,220,987		(4,000)			4.000	3.203	MON	10,196	122,354	09/20/2017	05/01/2047
3132AC-EX-4	FH ZT0150 - RMBS			4	1.A	6,075,916	94.9376	5,559,206	5,855,644	6,042,113		(8,687)			3.500	2.906	MON	17,079	204,948	09/28/2017	10/01/2044

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
3132AC-H7-8	FH ZT0254 - RMBS			4	1.A	9,357,541	93.3233	8,727,308	9,351,696	9,353,077		(639)			3.500	3.487	MON	27,276	327,309	05/30/2018	09/01/2047
3132AC-PZ-7	FH ZT0440 - RMBS			4	1.A	13,354,612	94.6263	11,264,161	11,903,832	13,271,230		(35,256)			3.500	1.938	MON	34,720	416,634	12/22/2020	01/01/2048
3132AC-S3-5	FH ZT0538 - RMBS			4	1.A	8,767,356	93.5047	7,631,491	8,161,611	8,744,446		(14,349)			3.500	2.502	MON	23,805	285,656	03/30/2021	03/01/2048
3132AC-SX-9	FH ZT0534 - RMBS			4	1.A	10,295,631	93.8441	8,848,857	9,429,313	10,262,734		(21,750)			3.500	2.263	MON	27,502	330,026	11/30/2020	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS			4	1.A	9,157,780	93.6003	8,346,947	8,917,654	9,145,270		(6,030)			3.500	3.119	MON	26,010	312,118	03/30/2021	03/01/2048
3132AD-VK-1	FH ZT1518 - RMBS			4	1.A	3,851,252	96.4749	3,578,773	3,709,536	3,843,271		(3,602)			4.000	3.434	MON	12,365	148,381	05/22/2019	12/01/2046
3132AE-JM-9	FH ZT2068 - RMBS			4	1.A	6,768,725	97.5009	6,304,067	6,465,648	6,734,516		(11,554)			4.000	3.215	MON	21,552	258,626	05/17/2019	07/01/2044
3132D6-FK-1	FH SB8270 - RMBS			4	1.A	9,443,590	102.3465	9,709,181	9,486,576	9,443,846		256			6.000	6.085	MON	47,433	94,866	10/24/2023	11/01/2038
3132DM-4B-8	FH SD0818 - RMBS			4	1.A	11,393,551	89.9270	12,405,152	13,794,690	11,395,313		1,761			3.000	5.806	MON	34,487	68,973	10/16/2023	12/01/2051
3132DM-BG-9	FH SD0039 - RMBS			4	1.A	6,649,688	97.5008	6,110,207	6,266,825	6,611,233		(14,892)			4.000	2.989	MON	20,889	250,673	07/30/2019	02/01/2046
3132DM-BQ-7	FH SD0047 - RMBS			4	1.A	6,919,123	94.3995	6,269,098	6,641,030	6,895,339		(9,272)			3.500	2.856	MON	19,370	232,436	07/30/2019	07/01/2045
3132DM-LW-3	FH SD0341 - RMBS			4	1.A	13,365,634	94.5713	11,277,899	11,925,284	13,263,022		(33,864)			3.500	1.984	MON	34,782	417,385	12/23/2020	08/01/2049
3132DM-ND-3	FH SD0388 - RMBS			4	1.A	10,535,634	93.8636	8,978,632	9,565,620	10,482,170		(28,802)			3.500	2.111	MON	27,900	334,797	07/30/2021	06/01/2047
3132DM-RT-4	FH SD0498 - RMBS			4	1.A	5,943,998	91.9071	5,020,524	5,462,606	5,907,876		(17,192)			3.000	1.727	MON	13,657	163,878	01/15/2021	06/01/2044
3132DM-VD-4	FH SD0612 - RMBS			4	1.A	15,807,382	87.1041	16,243,477	18,648,340	15,818,501		11,119			2.500	4.703	MON	38,851	155,403	08/11/2023	11/01/2050
3132DM-Y7-4	FH SD0734 - RMBS			4	1.A	7,906,208	89.6544	7,958,753	8,877,146	7,933,655		28,119			3.000	4.590	MON	22,193	266,314	11/28/2022	10/01/2051
3132DM-YD-1	FH SD0708 - RMBS			4	1.A	8,333,087	86.8638	8,545,650	9,837,992	8,338,260		5,174			2.500	4.739	MON	20,496	81,983	08/11/2023	02/01/2051
3132DN-GK-3	FH SD1102 - RMBS			4	1.A	4,603,911	86.5662	4,580,957	5,291,852	4,616,510		12,599			2.500	4.275	MON	11,025	77,173	05/09/2023	04/01/2052
3132DN-JW-4	FH SD1177 - RMBS			4	1.A	12,206,443	96.0797	12,431,048	12,938,264	12,243,617		35,415			4.000	4.774	MON	43,128	517,531	11/14/2022	06/01/2052
3132DN-Q4-8	FH SD1375 - RMBS			4	1.A	15,839,912	89.4832	15,932,200	17,804,687	15,918,605		76,345			3.000	4.496	MON	44,512	534,141	11/28/2022	06/01/2052
3132DN-QM-8	FH SD1360 - RMBS			4	1.A	4,374,048	100.6085	4,387,636	4,361,101	4,373,124		(924)			5.500	5.451	MON	19,988	119,930	06/09/2023	07/01/2052
3132DN-VE-0	FH SD1513 - RMBS			4	1.A	29,494,716	99.0601	29,387,397	29,666,224	29,494,826		110			5.000	5.090	MON	123,609		12/21/2023	08/01/2052
3132DP-2T-4	FH SD2586 - RMBS			4	1.A	19,628,294	101.8095	19,840,869	19,488,223	19,620,624		(7,670)			5.500	5.383	MON	89,321	625,247	05/25/2023	10/01/2052
3132DP-D3-9	FH SD1922 - RMBS		CF	4	1.A	28,530,826	99.1838	28,074,229	28,305,268	28,513,152		(17,924)			5.000	4.887	MON	117,939	1,194,238	01/31/2023	11/01/2052
3132DP-GU-6	FH SD2011 - RMBS		CF	4	1.A	29,178,356	99.5462	28,959,961	29,091,989	29,166,107		(12,528)			5.000	4.961	MON	121,217	1,360,301	12/23/2022	12/01/2052
3132DP-S9-0	FH SD2344 - RMBS		CF	4	1.A	37,244,065	99.8911	37,010,010	37,050,352	37,230,915		(13,225)			5.000	4.926	MON	154,376	1,086,768	04/28/2023	02/01/2053
3132DV-7B-5	FH SD8090 - RMBS		CF	4	1.A	63,005,868	82.2636	50,305,521	61,151,646	62,685,705		(33,963)			2.000	1.695	MON	101,919	1,223,033	08/31/2020	09/01/2050
3132DW-CN-1	FH SD8177 - RMBS			4	1.A	14,218,734	81.8322	11,699,486	14,296,920	14,225,160		1,893			2.000	2.051	MON	23,828	285,938	10/22/2021	11/01/2051
3132E0-DZ-2	FH SD3720 - RMBS			4	1.A	3,171,020	99.7171	3,291,656	3,300,996	3,172,597		1,577			5.000	5.570	MON	13,754	27,508	09/22/2023	08/01/2053
3132E0-ZG-0	FH SD4343 - RMBS			4	1.A	9,242,391	101.6399	9,367,615	9,216,470	9,242,298		(93)			5.500	5.460	MON	42,242		12/05/2023	11/01/2053
3133A1-MD-1	FH QA6656 - RMBS		CF	4	1.A	9,557,276	88.9733	8,280,878	9,307,147	9,497,589		(4,144)			3.000	2.731	MON	23,268	279,214	01/30/2020	02/01/2050
3133A8-6M-4	FH QB2676 - RMBS		CF	4	1.A	29,419,588	82.2117	23,421,472	28,489,237	29,260,340		(16,907)			2.000	1.673	MON	47,482	569,785	08/26/2020	09/01/2050
3133A8-BL-0	FH QB1843 - RMBS		CF	4	1.A	22,457,810	82.2890	17,833,841	21,672,193	22,316,904		(14,325)			2.000	1.637	MON	36,120	433,444	07/30/2020	07/01/2050
3133A9-AR-6	FH QB2716 - RMBS		CF	4	1.A	22,338,065	82.1596	17,767,108	21,625,113	22,216,356		(12,821)			2.000	1.671	MON	36,042	432,502	08/25/2020	08/01/2050
3133A9-RU-1	FH QB3199 - RMBS		CF	4	1.A	26,154,081	82.2376	20,837,765	25,338,498	26,010,473		(14,814)			2.000	1.679	MON	42,231	506,770	08/26/2020	09/01/2050
3133AA-LF-7	FH QB3926 - RMBS		CF	4	1.A	23,435,370	82.1857	18,620,456	22,656,551	23,307,132		(14,293)			2.000	1.654	MON	37,761	453,131	09/30/2020	10/01/2050
3133AB-QY-9	FH QB4971 - RMBS		CF	4	1.A	48,629,639	82.1858	38,673,496	47,056,197	48,377,895		(28,522)			2.000	1.662	MON	78,427	944,776	10/28/2020	11/01/2050
3133AT-2V-2	FH QC8888 - RMBS			4	1.A	10,361,178	89.1452	8,971,890	10,064,358	10,326,209		(9,911)			3.000	2.646	MON	25,161	301,931	01/13/2022	10/01/2051
3133AT-K3-4	FH QC8414 - RMBS			4	1.A	17,860,260	81.8753	14,595,770	17,826,835	17,854,283		(1,768)			2.000	1.974	MON	29,711	356,537	09/29/2021	10/01/2051
3133AX-LJ-9	FH QD1229 - RMBS			4	1.A	8,189,605	85.6613	6,863,046	8,011,843	8,169,976		(6,422)			2.500	2.252	MON	16,691	200,296	12/23/2021	11/01/2051
3133AX-X6-4	FH QD1601 - RMBS			4	1.A	8,863,110	85.5763	7,368,841	8,610,840	8,831,577		(8,863)			2.500	2.181	MON	17,939	215,271	11/12/2021	12/01/2051
3133B1-TA-9	FH QD4145 - RMBS			4	1.A	14,922,251	86.0496	12,553,183	14,588,315	14,884,007		(12,616)			2.500	2.246	MON	30,392	364,708	12/23/2021	01/01/2052
3133B3-DF-1	FH QD5502 - RMBS			4	1.A	6,234,991	86.5237	6,510,722	7,524,786	6,243,354		8,363			2.500	4.983	MON	15,677	62,707	08/21/2023	01/01/2052
3133B9-Z3-1	FH QE0762 - RMBS		CF	4	1.A	13,861,811	92.2108	12,874,630	13,962,164	13,866,804		3,147			3.500	3.585	MON	40,723	488,676	07/28/2022	04/01/2052
3133BA-Q5-3	FH QE1376 - RMBS		CF	4	1.A	17,583,371	92.2110	16,624,213	18,028,448	17,621,014		18,306			3.500	3.798	MON	52,583	630,996	04/29/2022	04/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
3133BC-VD-6	FH QE3312 - RMBS			4	1.A	12,796,807	98.0763	12,922,143	13,175,606	12,815,333		17,667			4.500	4.903	MON	49,409	592,902	11/14/2022	06/01/2052
3133BD-QU-2	FH QE4067 - RMBS			4	1.A	7,464,015	99.0045	7,296,227	7,369,592	7,450,180		(6,980)			5.000	4.830	MON	30,707	368,480	06/16/2022	06/01/2052
3133BD-W5-0	FH QE4268 - RMBS			4	1.A	9,819,967	99.4928	9,520,258	9,568,786	9,786,554		(16,595)			5.000	4.653	MON	39,870	478,439	06/09/2022	06/01/2052
3133BJ-P7-1	FH QE8546 - RMBS			4	1.A	9,218,942	98.9983	9,399,776	9,494,887	9,233,558		7,243			5.000	5.437	MON	39,562	474,744	09/27/2022	08/01/2052
3133BK-E7-0	FH QE9158 - RMBS			4	1.A	11,265,323	98.9797	11,391,112	11,508,531	11,284,228		13,187			5.000	5.306	MON	47,952	575,427	09/29/2022	09/01/2052
3133BM-Q3-2	FH QF0474 - RMBS			4	1.A	8,794,060	101.5612	9,044,410	8,905,377	8,800,891		5,908			5.500	5.702	MON	40,816	489,796	10/14/2022	09/01/2052
3133BM-WU-5	FH QF0659 - RMBS			4	1.A	12,039,048	98.9983	12,171,386	12,294,544	12,058,853		13,813			5.000	5.301	MON	51,227	614,727	09/29/2022	09/01/2052
3133BQ-GS-9	FH QF2909 - RMBS			4	1.A	7,851,396	101.8084	8,032,287	7,889,611	7,852,244		709			5.500	5.580	MON	36,161	433,929	10/28/2022	11/01/2052
3133BS-6S-6	FH QF5381 - RMBS			4	1.A	19,572,510	101.8084	19,674,381	19,324,910	19,545,669		(27,200)			5.500	5.310	MON	88,573	1,062,870	12/27/2022	01/01/2053
3133BW-VJ-9	FH QF8717 - RMBS			4	1.A	6,092,860	104.3284	6,170,038	5,914,052	6,081,326		(11,534)			6.500	5.731	MON	32,034	160,172	07/06/2023	03/01/2053
3133C5-FL-0	FH QG4671 - RMBS			4	1.A	9,983,678	101.2476	10,059,511	9,935,553	9,978,863		(4,815)			5.500	5.434	MON	45,538	273,228	05/31/2023	06/01/2053
3133CD-J3-9	FH QH1182 - RMBS			4	1.A	9,110,193	101.6805	9,263,290	9,110,193	9,110,193					6.000	6.005	MON	45,551	136,653	09/19/2023	09/01/2053
3133CE-MY-5	FH QH2175 - RMBS			4	1.A	9,659,040	104.4938	9,895,194	9,469,647	9,651,158		(7,882)			6.500	6.014	MON	51,294	153,882	09/26/2023	10/01/2053
3133GD-ZW-3	FH QN7057 - RMBS		CF	4	1.A	31,481,128	90.1465	27,336,908	30,324,988	31,237,874		(68,707)			2.000	1.354	MON	50,542	606,500	07/30/2021	07/01/2036
3133KG-GT-9	FH RA1110 - RMBS		CF	4	1.A	4,068,604	93.1943	3,666,807	3,934,582	4,027,542		(1,677)			3.500	3.170	MON	11,476	143,540	07/31/2019	07/01/2049
3133KJ-A6-9	FH RA2729 - RMBS		CF	4	1.A	31,122,499	85.9831	25,696,102	29,885,070	30,879,262		(22,003)			2.500	2.085	MON	62,261	747,127	05/28/2020	06/01/2050
3133KK-VK-2	FH RA4218 - RMBS		CF	4	1.A	19,569,469	86.1616	16,293,638	18,910,553	19,477,184		(12,556)			2.500	2.131	MON	39,397	472,764	02/25/2021	12/01/2050
3133KL-A7-2	FH RA4530 - RMBS			4	1.A	26,243,824	85.0529	21,385,517	25,143,784	26,110,351		(23,072)			2.500	2.017	MON	52,383	628,595	04/29/2021	02/01/2051
3133KN-3X-9	FH RA7114 - RMBS			4	1.A	7,342,130	94.7121	6,865,916	7,249,249	7,330,301		(5,065)			4.000	3.843	MON	24,164	289,970	04/07/2022	04/01/2052
3133KP-F9-4	FH RA7392 - RMBS			4	1.A	8,761,002	96.9657	8,399,365	8,662,199	8,748,615		(6,335)			4.500	4.355	MON	32,483	389,799	05/17/2022	05/01/2052
3133KP-ZM-3	FH RA7948 - RMBS			4	1.A	23,446,139	100.8050	23,332,295	23,145,965	23,418,642		(28,756)			5.500	5.299	MON	106,086	1,273,028	12/29/2022	09/01/2052
3133KQ-GP-5	FH RA8306 - RMBS			4	1.A	39,603,450	103.0015	41,791,214	40,573,408	39,609,027		5,576			6.000	6.452	MON	202,867	202,867	10/19/2023	12/01/2052
3133KQ-K7-0	FH RA8418 - RMBS			4	1.A	7,416,447	102.8689	7,834,884	7,616,377	7,417,689		1,242			6.000	6.494	MON	38,082	38,082	10/20/2023	01/01/2053
3133KY-V7-1	FH RB5138 - RMBS		CF	4	1.A	25,036,682	85.4484	21,070,799	24,659,090	24,980,238		(20,066)			2.000	1.773	MON	41,098	493,182	11/30/2021	12/01/2041
3133KY-WA-3	FH RB5141 - RMBS			4	1.A	6,580,012	85.3546	5,541,450	6,492,265	6,567,070		(4,878)			2.000	1.799	MON	10,820	129,845	12/28/2021	01/01/2042
31349U-AK-4	FH 782710 - RMBS			4	1.A	273,344	99.3570	269,732	271,477	271,688		(17)			6.395	6.732	MON	2,908	13,289	08/28/2006	08/01/2036
3136A2-YF-4	FNR 2011-122 B - CMO/RMBS			4	1.A	1,859,824	97.5065	1,813,732	1,860,114	1,856,824		(140)			3.000	3.000	MON	4,650	55,803	02/09/2012	12/25/2026
3136A3-KN-0	FNR 2011-146 LX - CMO/RMBS			4	1.A	8,627,896	97.1121	8,114,996	8,356,316	8,369,022		(9,877)			3.500	3.161	MON	24,373	292,471	01/26/2012	10/25/2040
3136A3-MT-5	FNR 2011-146 CY - CMO/RMBS			4	1.A	5,628,810	94.2938	5,475,964	5,807,340	5,696,764		(1,754)			3.500	3.887	MON	16,938	203,257	04/30/2014	11/25/2041
3136A5-3Z-7	FNR 2012-51 TP - CMO/RMBS			4	1.A	6,430,628	96.6256	6,199,343	6,415,842	6,408,650		(3,988)			3.500	3.442	MON	18,713	224,554	12/12/2018	03/25/2041
3136A8-2G-4	FNR 2012-113 CB - CMO/RMBS			4	1.A	65,639	95.8216	66,392	69,287	68,389		439			2.000	3.129	MON	115	1,386	09/26/2013	07/25/2041
3136A8-BA-7	FNR 2012-98 JP - CMO/RMBS			4	1.A	1,946,931	96.2347	1,802,915	1,873,457	1,913,184		(4,304)			3.500	2.639	MON	5,464	65,571	02/24/2014	03/25/2042
3136A8-M5-6	FNR 2012-117 DC - CMO/RMBS			4	1.A	254	99.5902	236	237	237		(1)			3.000	1.542	MON	1	7	10/17/2012	01/25/2038
3136A9-HY-7	FNR 2012-110 MA - CMO/RMBS			4	1.A	1,344,046	96.1740	1,279,083	1,329,967	1,332,208		(1,410)			3.000	2.783	MON	3,325	39,899	01/08/2014	07/25/2041
3136AB-B2-8	FNR 2013-1 PG - CMO/RMBS			4	1.A	220,956	91.3875	213,150	233,237	225,833		683			2.000	3.381	MON	389	4,665	09/26/2013	06/25/2042
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS			4	1.A	1,722,495	96.2868	1,615,621	1,677,925	1,698,673		(2,749)			3.500	2.926	MON	4,894	58,727	01/08/2014	08/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS			4	1.A	1,775,458	93.0445	1,769,618	1,901,905	1,862,775		7,460			1.500	2.806	MON	2,377	28,529	09/26/2013	08/25/2041
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS			4	1.A	1,761,542	87.3124	1,582,554	1,812,519	1,785,660		1,444			2.000	2.307	MON	3,021	36,250	10/31/2013	05/25/2043
3136AF-3V-4	FNR 2013-86 LC - CMO/RMBS			4	1.A	1,037,200	93.8020	954,459	1,017,525	1,026,225		(755)			3.000	2.732	MON	2,544	30,526	11/21/2013	02/25/2043
3136AF-6G-4	FNR 2013-90 DK - CMO/RMBS			4	1.A	16,220	99.5845	15,566	15,631	15,629		(90)			3.500	2.659	MON	46	547	03/28/2014	12/25/2031
3136AF-MJ-0	FNR 2013-77 HP - CMO/RMBS			4	1.A	889,937	97.2666	845,789	869,557	870,420		(1,187)			3.000	2.734	MON	2,174	26,087	01/28/2014	07/25/2041
3136AF-W6-7	FNR 2013-83 MH - CMO/RMBS			4	1.A	2,919,959	95.8787	2,631,841	2,744,968	2,881,718		(2,088)			4.000	3.050	MON	9,150	109,799	11/21/2013	08/25/2043
3136AG-UW-0	FNR 2013-100 AP - CMO/RMBS			4	1.A	476,028	96.4510	439,888	456,074	462,126		(1,286)			3.500	2.692	MON	1,330	15,963	01/30/2014	01/25/2042
3136AG-VN-9	FNR 2013-100 PK - CMO/RMBS			4	1.A	3,749,861	95.2224	3,434,404	3,606,719	3,681,216		(4,163)			3.500	2.782	MON	10,520	126,235	12/03/2013	03/25/2043
3136AH-ML-1	FNR 2013-125 AB - CMO/RMBS			4	1.A	1,444,522	96.5294	1,314,686	1,361,953	1,433,772		(2,745)			4.000	2.792	MON	4,540	54,478	03/19/2014	11/25/2039

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
3136AH-UM-0	FNR 2013-138 BA - CMO/RMBS			4	1.A	972,604	98.2027	932,681	949,751	952,483		(2,717)			3.000	2.382	MON	2,374	28,492	11/21/2013	04/25/2032
3136AJ-4D-5	FNR 2014-23 CE - CMO/RMBS			4	1.A	6,295,497	96.5158	5,952,449	6,167,332	6,206,863		(3,846)			3.500	3.246	MON	17,988	215,857	05/28/2014	05/25/2034
3136AJ-FC-5	FNR 2014-10 DA - CMO/RMBS			4	1.A	328,056	98.2373	314,401	320,043	321,019		(1,101)			3.000	2.304	MON	800	9,601	02/26/2014	12/25/2032
3136AK-6H-1	FNR 2014-65 VD - CMO/RMBS			4	1.A	8,755,477	96.0532	8,300,962	8,642,050	8,644,920		(13,654)			3.500	3.308	MON	25,206	302,472	09/29/2014	04/25/2033
3136AK-DG-5	FNR 2014-36 QB - CMO/RMBS			4	1.A	3,584,701	96.7570	3,389,537	3,503,143	3,538,603		(7,158)			3.000	2.393	MON	8,758	105,094	09/25/2014	09/25/2033
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS			4	1.A	4,133,861	95.7050	3,687,793	3,853,293	3,989,726		(16,752)			3.500	1.833	MON	11,239	134,865	01/15/2015	10/25/2042
3136AL-DY-4	FNR 2014-60 VL - CMO/RMBS			4	1.A	11,023,520	97.3538	10,622,274	10,911,000	10,898,238		(16,131)			3.500	3.371	MON	31,824	381,885	09/26/2014	08/25/2033
3136AP-5G-3	FNR 2015-67 QV - CMO/RMBS			4	1.A	4,680,989	96.9070	4,351,278	4,490,157	4,511,441		(11,485)			3.000	2.436	MON	11,225	134,705	06/21/2016	12/25/2040
3136AP-JD-5	FNR 2015-51 CL - CMO/RMBS	CF		4	1.A	11,172,838	88.2012	9,053,871	10,265,025	10,817,789		(40,774)			3.500	2.933	MON	29,940	359,276	06/21/2016	07/25/2045
3136AQ-3M-0	FNR 2016-4 DA - CMO/RMBS			4	1.A	11,148,346	94.5552	10,108,569	10,690,652	10,858,913		(26,760)			3.000	1.999	MON	26,727	320,720	03/03/2016	07/25/2043
3136AR-E3-8	FNR 2016-18 GA - CMO/RMBS			4	1.A	5,728,898	95.5610	5,187,650	5,428,628	5,652,336		(18,647)			3.500	2.592	MON	15,834	190,002	03/03/2016	06/25/2045
3136AR-HC-5	FNR 2016-3 MC - CMO/RMBS			4	1.A	11,896,209	93.4385	10,901,025	11,666,524	11,828,368		(14,359)			2.500	2.032	MON	24,305	291,663	03/03/2016	02/25/2046
3136AR-QN-1	FNR 2016-11 GH - CMO/RMBS	CF		4	1.A	6,413,628	91.8737	5,828,911	6,344,483	6,406,116		(2,849)			2.500	2.248	MON	13,218	164,400	03/16/2016	03/25/2046
3136AS-JH-0	FNR 2016-31 TM - CMO/RMBS	CF		4	1.A	16,242,188	85.3642	13,444,860	15,750,000	16,004,587		(27,208)			3.000	2.789	MON	39,375	472,500	06/23/2016	12/25/2045
3136AS-UR-5	FNR 2016-32 CB - CMO/RMBS			4	1.A	12,035,344	97.7366	10,893,181	11,145,450	11,239,808		(59,710)			3.500	2.189	MON	32,508	390,091	06/23/2016	05/25/2043
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS			4	1.A	12,688,705	94.6228	12,006,404	12,688,705	12,688,705					2.898	2.876	MON	30,643	367,719	04/19/2017	06/25/2027
3136AY-BW-2	FNR 2017-66 JC - CMO/RMBS			4	1.A	3,168,595	76.4885	2,122,556	2,775,000	3,111,407		(12,816)			3.000	2.275	MON	6,938	83,250	09/25/2020	09/25/2057
3136B0-UF-1	FNR 2018-3 PL - CMO/RMBS			4	1.A	4,804,846	79.7503	3,316,072	4,158,071	4,673,778		(29,788)			3.000	2.005	MON	10,395	124,742	09/29/2020	02/25/2048
3136BH-2S-7	FNR 2021-47 PA - CMO/RMBS			4	1.A	11,465,712	80.3124	9,158,306	11,403,350	11,465,034		225			2.000	1.912	MON	19,006	228,067	12/17/2021	07/25/2051
31371H-NP-9	FN 252498 - RMBS			4	1.A	79,931	103.1714	84,330	81,738	80,849		61			7.000	7.463	MON	477	5,722	11/30/1999	06/01/2029
31371H-RW-0	FN 252601 - RMBS			4	1.A	27,816	103.5252	29,778	28,764	28,364		33			6.000	6.542	MON	144	1,726	05/11/1999	05/01/2029
31371K-6B-2	FN 254766 - RMBS			4	1.A	1,982,656	101.6136	1,825,793	1,796,800	1,917,011		(11,413)			5.000	3.008	MON	7,487	89,840	05/20/2014	06/01/2033
31371K-A4-3	FN 253927 - RMBS			4	1.A	88,697	100.2258	89,478	89,276	88,875		2			6.500	6.595	MON	484	5,803	07/17/2001	07/01/2031
31371K-DK-4	FN 254006 - RMBS			4	1.A	61,376	103.1420	63,483	61,549	61,387		(7)			6.000	6.021	MON	308	3,693	10/01/2001	10/01/2031
31371K-HW-4	FN 254145 - RMBS			4	1.A	97,157	102.8682	99,446	96,673	96,855		(46)			5.500	5.363	MON	443	5,317	09/05/2002	01/01/2032
31371K-TC-5	FN 254447 - RMBS			4	1.A	142,339	103.5034	144,566	139,672	140,989		(135)			6.000	5.590	MON	698	8,380	09/03/2002	09/01/2032
31371L-JU-4	FN 255075 - RMBS			4	1.A	1,038	99.5229	1,006	1,011	1,011		(1)			5.500	4.521	MON	5	56	10/18/2004	02/01/2024
31371L-MH-9	FN 255160 - RMBS			4	1.A	3,639	100.3748	3,559	3,546	3,546		(3)			5.500	3.016	MON	16	195	10/18/2004	03/01/2024
31371L-MT-3	FN 255170 - RMBS			4	1.A	6,215	99.5027	6,230	6,261	6,239		2			5.000	5.125	MON	26	313	07/23/2004	04/01/2024
31371L-NE-5	FN 255189 - RMBS			4	1.A	303,961	101.6146	311,154	306,210	304,486		52			5.000	5.117	MON	1,276	15,310	12/21/2004	05/01/2034
31371L-PK-9	FN 255226 - RMBS			4	1.A	21,660	99.4504	21,511	21,630	21,562		(13)			5.000	4.935	MON	90	1,081	09/28/2004	05/01/2024
31371L-QY-8	FN 255271 - RMBS			4	1.A	33,552	99.4026	33,596	33,798	33,678		13			5.000	5.082	MON	141	1,690	07/20/2004	06/01/2024
31371L-SH-3	FN 255320 - RMBS			4	1.A	34,432	99.4026	34,482	34,690	34,563		11			5.000	5.121	MON	145	1,734	07/19/2004	07/01/2024
31371L-TR-0	FN 255360 - RMBS			4	1.A	13,352	99.4026	13,188	13,267	13,230		(15)			5.000	4.811	MON	55	663	10/08/2004	08/01/2024
31371L-U9-8	FN 255408 - RMBS			4	1.A	32,373	100.3748	31,711	31,593	31,559		(113)			5.500	4.790	MON	145	1,738	10/19/2004	09/01/2024
31371M-2S-5	FN 256485 - RMBS			4	1.A	172,474	102.9805	180,262	175,045	172,884		57			5.500	5.782	MON	802	9,627	10/27/2006	11/01/2036
31371P-2S-8	FN 258285 - RMBS			4	1.A	179,052	101.6166	185,040	182,096	180,035		97			5.000	5.269	MON	759	9,105	03/15/2005	03/01/2035
31371P-4A-5	FN 258317 - RMBS			4	1.A	68,121	100.6743	69,914	69,445	68,648		66			5.000	5.369	MON	289	3,472	04/14/2005	04/01/2035
31371P-FD-7	FN 257664 - RMBS			4	1.A	747,135	104.3103	777,032	744,924	746,223		(109)			6.000	5.928	MON	3,725	44,695	08/11/2008	08/01/2038
31371P-FE-5	FN 257665 - RMBS			4	1.A	547,360	104.3115	553,741	530,853	544,716		(391)			6.000	5.342	MON	2,654	31,851	09/09/2008	09/01/2038
31371P-KM-1	FN 257800 - RMBS			4	1.A	196,008	103.8663	202,479	194,942	195,504		(56)			6.000	5.869	MON	975	11,696	10/05/2007	10/01/2037
31371P-LC-2	FN 257823 - RMBS			4	1.A	400,059	104.1208	412,612	396,282	398,309		(105)			6.000	5.834	MON	1,981	23,777	11/07/2007	11/01/2037
31371P-UC-2	FN 258079 - RMBS			4	1.A	185,142	102.9713	189,267	183,806	184,360		(102)			5.500	5.329	MON	842	10,109	07/15/2004	07/01/2034
31371P-Z9-4	FN 258268 - RMBS			4	1.A	507,112	101.6167	512,667	504,511	505,632		(178)			5.000	4.905	MON	2,102	25,226	02/07/2005	02/01/2035
31371Q-A3-2	FN 258426 - RMBS			4	1.A	112,972	101.9499	113,630	111,457	112,424		(63)			5.500	5.231	MON	511	6,130	07/12/2005	07/01/2035

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
31371Q-K2-3	FN 258713 - RMBS			4	1.A	108,905	103.7513	113,426	109,325	108,963		(2)			6.000	6.054	MON	547	6,559	05/09/2006	05/01/2036
31371Q-N3-8	FN 258810 - RMBS			4	1.A	18,879	102.8989	19,411	18,865	18,841		(8)			6.000	5.908	MON	94	1,132	08/09/2006	08/01/2036
31371Q-P4-4	FN 258843 - RMBS			4	1.A	272,563	103.8709	281,749	271,249	272,080		(60)			6.000	5.883	MON	1,356	16,275	09/11/2006	09/01/2036
31371Q-UP-1	FN 258990 - RMBS			4	1.A	274,736	102.9833	285,520	277,249	275,187		47			5.500	5.663	MON	1,271	15,249	04/10/2007	04/01/2037
31371Q-ZH-4	FN 259144 - RMBS			4	1.A	29,372	100.0106	28,970	28,967	29,016		(17)			7.500	7.274	MON	181	2,173	12/18/2000	12/01/2030
31371R-N3-6	FN 259710 - RMBS			4	1.A	312,744	102.9756	311,425	302,426	308,169		(472)			5.500	4.851	MON	1,386	16,633	05/19/2003	05/01/2033
31371R-W8-5	FN 259971 - RMBS			4	1.A	242,245	102.9764	241,310	234,335	238,373		(334)			5.500	4.915	MON	1,074	12,888	03/18/2004	03/01/2034
31374T-Z9-3	FN 323968 - RMBS			4	1.A	10,060	103.1714	10,313	9,996	9,999		(6)			7.000	6.807	MON	58	700	02/21/2001	10/01/2029
31375Q-WM-2	FN 341852 - RMBS			4	1.A	21,352	103.1714	22,551	21,858	21,689		22			7.000	7.425	MON	128	1,530	03/20/1996	04/01/2026
31376J-7M-5	FN 357400 - RMBS			4	1.A	285,485	102.9744	289,454	281,093	283,839		(267)			5.500	5.126	MON	1,288	15,460	04/12/2004	06/01/2033
31376K-NQ-5	FN 357799 - RMBS			4	1.A	175,317	101.6133	183,981	181,060	176,673		261			5.000	5.640	MON	754	9,053	02/21/2007	05/01/2035
31376K-PT-7	FN 357834 - RMBS			4	1.A	297,794	102.9817	312,583	303,533	298,952		170			5.500	5.882	MON	1,391	16,694	10/20/2006	06/01/2035
3137A6-FP-2	FHR 3809 HA - CMO/RMBS			4	1.A	257,421	99.3096	240,694	242,367	242,938		(1,624)			4.000	2.516	MON	808	9,694	01/28/2014	12/15/2039
3137A7-TD-2	FHR 3833 HB - CMO/RMBS			4	1.A	3,437,278	98.2907	3,620,655	3,683,620	3,617,356		6,527			4.000	4.696	MON	12,279	147,345	03/03/2011	03/15/2031
3137AH-UT-3	FHR 3951 ME - CMO/RMBS		CF	4	1.A	21,850,713	96.0474	19,807,851	20,623,000	21,146,245		(74,961)			4.000	3.426	MON	68,743	824,920	09/26/2014	11/15/2041
3137AJ-YZ-1	FHR 3977 AY - CMO/RMBS			4	1.A	3,965,992	96.5304	3,679,484	3,811,736	3,850,538		(4,224)			3.500	3.124	MON	11,118	133,411	01/26/2012	12/15/2031
3137AK-MU-2	FHR 3979 GB - CMO/RMBS			4	1.A	7,594,498	96.5308	7,076,712	7,331,038	7,398,600		(7,580)			3.500	3.154	MON	21,382	256,586	01/26/2012	01/15/2032
3137AN-TK-1	FHR 4027 TA - CMO/RMBS			4	1.A	2,162,664	95.9774	1,996,734	2,080,422	2,120,231		(2,705)			3.500	2.949	MON	6,068	72,815	02/26/2014	07/15/2041
3137AR-4V-5	FHR 4060 HC - CMO/RMBS			4	1.A	1,646,216	95.3498	1,540,302	1,615,422	1,625,440		(1,796)			3.000	2.604	MON	4,039	48,463	03/19/2014	03/15/2041
3137AT-EW-8	FHR 4091 KC - CMO/RMBS			4	1.A	1,063,879	96.8307	970,706	1,002,477	1,012,835		(3,909)			3.000	1.795	MON	2,506	30,074	02/21/2013	08/15/2040
3137AU-4Y-2	FHR 4101 QN - CMO/RMBS			4	1.A	4,371,560	91.3443	3,812,664	4,173,949	4,266,578		(2,344)			3.500	3.154	MON	12,174	146,088	09/26/2013	09/15/2042
3137AX-ZM-8	FHR 4150 BU - CMO/RMBS			4	1.A	3,274,384	96.8358	2,933,359	3,029,208	3,165,314		(8,195)			4.000	2.766	MON	10,097	121,168	09/22/2015	02/15/2042
3137B4-X5-0	FHR 4260 GA - CMO/RMBS			4	1.A	642,410	98.7456	638,140	646,247	645,283		438			2.500	2.630	MON	1,346	16,156	09/24/2013	05/15/2031
3137B6-PB-1	FHR 4281 LG - CMO/RMBS			4	1.A	859,853	97.6040	789,534	808,916	827,175		(3,212)			4.000	2.288	MON	2,696	32,357	03/31/2014	01/15/2043
3137B8-MH-7	FHR 4319 VU - CMO/RMBS			4	1.A	3,612,430	97.7743	3,689,256	3,773,235	3,750,725		9,094			3.000	3.651	MON	9,433	113,197	05/29/2014	04/15/2036
3137B8-PP-6	FHR 4322 PA - CMO/RMBS			4	1.A	3,646,767	95.8387	3,310,847	3,454,604	3,638,844		(3,032)			4.000	2.984	MON	11,515	138,184	04/03/2014	03/15/2044
3137BA-WJ-7	FHR 4340 VD - CMO/RMBS			4	1.A	2,041,627	98.4051	2,094,822	2,128,774	2,119,635		5,056			3.000	3.605	MON	5,322	63,863	05/29/2014	07/15/2037
3137BJ-CJ-0	FHR 4470 BW - CMO/RMBS			4	1.A	6,773,391	94.3305	6,005,580	6,366,530	6,522,936		(22,591)			3.000	2.380	MON	15,916	190,996	06/28/2016	05/15/2035
3137BU-X6-0	FHMS K-062 A2 - CMBS/CMO			4	1.A	11,397,891	97.1535	10,686,884	11,000,000	11,148,686		(56,264)			3.413	2.866	MON	31,286	375,430	04/30/2019	12/25/2026
3137FN-KP-4	FHR 4914 CB - CMO/RMBS			4	1.A	5,068,807	81.1620	3,623,997	4,465,141	4,949,372		(28,477)			3.000	2.219	MON	11,163	133,954	09/28/2020	09/25/2049
3137FP-GW-9	FHR 4924 YP - CMO/RMBS			4	1.A	12,161,350	89.4623	10,468,449	11,701,517	12,085,912		(7,694)			3.000	2.668	MON	29,254	351,045	09/04/2019	02/25/2049
3137H7-XJ-7	FHR 5232 AB - CMO/RMBS			4	1.A	7,716,009	97.2766	7,463,890	7,672,849	7,691,641		(14,228)			4.000	3.717	MON	25,576	306,914	08/10/2022	11/25/2039
3137H8-YL-9	FHR 5258 J - CMO/RMBS			4	1.A	9,020,872	97.1576	9,165,455	9,433,592	9,038,498		17,626			4.000	5.598	MON	31,445	157,227	07/18/2023	06/25/2044
3137H9-RL-5	FHR 5297 DA - CMO/RMBS			4	1.A	19,079,930	99.1779	18,899,444	19,056,110	19,070,150		(9,780)			5.000	4.924	MON	79,400	555,803	04/28/2023	12/25/2052
31383C-V2-8	FN 499333 - RMBS			4	1.A	802	103.1714	846	820	815		1			7.000	7.344	MON	5	57	08/20/1999	08/01/2029
31383S-RS-1	FN 511797 - RMBS			4	1.A	33,811	103.9947	35,250	33,896	33,800		(5)			6.000	6.015	MON	169	2,034	09/27/2001	05/01/2031
31384W-KP-4	FN 535902 - RMBS			4	1.A	21,578	103.2623	22,483	21,772	21,636		4			6.000	6.162	MON	109	1,306	09/20/2001	05/01/2031
31384W-LM-0	FN 535932 - RMBS			4	1.A	107,590	103.4560	111,660	107,930	107,598		(9)			6.000	6.035	MON	540	6,476	10/19/2001	05/01/2031
31385J-JC-3	FN 545759 - RMBS			4	1.A	250,814	104.6032	249,458	238,480	246,143		(580)			6.500	4.993	MON	1,292	15,501	09/10/2004	07/01/2032
31387C-P4-7	FN 580143 - RMBS			4	1.A	25,319	102.5203	26,026	25,386	25,314		(3)			6.000	6.027	MON	127	1,523	09/27/2001	07/01/2031
31387J-RG-3	FN 585587 - RMBS			4	1.A	25,002	103.1338	25,829	25,045	24,994		(5)			6.000	5.986	MON	125	1,503	10/02/2001	05/01/2031
31387N-MP-9	FN 589066 - RMBS			4	1.A	72,338	103.4577	74,722	72,225	72,188		(21)			6.000	5.936	MON	361	4,334	10/05/2001	07/01/2031
31387N-WM-5	FN 589352 - RMBS			4	1.A	2,559	102.7601	2,634	2,563	2,556		(1)			6.000	5.896	MON	13	154	10/02/2001	06/01/2031
31388N-JD-9	FN 609660 - RMBS			4	1.A	32,384	102.8884	33,629	32,685	32,490		6			6.000	6.157	MON	163	1,961	11/20/2001	11/01/2031
31388W-WU-6	FN 617259 - RMBS			4	1.A	60,518	103.4603	64,306	62,155	61,178		57			6.000	6.519	MON	311	3,729	01/02/2002	01/01/2032

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
3138A2-WW-5	FN AH1560 - RMBS			4	1.A	2,817,954	97.5209	2,576,968	2,642,477	2,788,877		(6,390)			4.000	2.960	MON	8,808	105,699	01/21/2016	01/01/2041
3138A4-AM-7	FN AH2711 - RMBS			4	1.A	2,416,847	97.5001	2,209,691	2,266,347	2,392,487		(5,407)			4.000	2.968	MON	7,554	90,654	01/21/2016	01/01/2041
3138AD-BV-6	FN AI0051 - RMBS			4	1.A	588,955	97.2724	569,332	585,296	587,197		(126)			4.000	3.927	MON	1,951	23,412	07/18/2011	07/01/2041
3138AJ-NH-1	FN AI4891 - RMBS			4	1.A	3,320,704	99.8712	3,034,762	3,038,677	3,276,768		(9,608)			4.500	3.058	MON	11,395	136,740	04/07/2015	06/01/2041
3138AN-CW-1	FN AI8184 - RMBS			4	1.A	1,255,384	97.4998	1,167,448	1,197,385	1,223,290		(1,176)			4.000	3.580	MON	3,991	47,895	08/22/2011	08/01/2041
3138AT-JA-9	FN AJ2056 - RMBS			4	1.A	1,119,879	97.1364	1,045,657	1,076,483	1,104,831		(1,092)			4.000	3.524	MON	3,588	43,059	09/15/2011	09/01/2041
3138AV-DY-8	FN AJ3718 - RMBS			4	1.A	472,600	97.3358	445,361	457,551	467,073		(406)			4.000	3.605	MON	1,525	18,302	10/27/2011	10/01/2041
3138AV-UZ-6	FN AJ4199 - RMBS			4	1.A	550,035	97.3357	508,750	522,676	524,377		(116)			4.000	3.923	MON	1,742	20,907	03/28/2012	12/01/2041
3138AW-2B-8	FN AJ5269 - RMBS			4	1.A	4,064,951	97.2726	3,701,353	3,805,132	4,026,814		(8,580)			4.000	2.979	MON	12,684	152,205	09/29/2015	11/01/2041
3138AW-H2-2	FN AJ4748 - RMBS			4	1.A	2,240,227	94.6885	2,095,049	2,212,569	2,229,016		(806)			3.500	3.353	MON	6,453	77,440	10/26/2011	12/01/2041
3138E1-A2-3	FN AJ8124 - RMBS			4	1.A	3,264,884	96.6566	2,974,907	3,077,810	3,235,207		(6,025)			4.000	3.100	MON	10,259	123,112	11/12/2014	12/01/2041
3138E4-F8-9	FN AK0190 - RMBS			4	1.A	963,871	97.2731	883,377	908,141	946,518		(1,505)			4.000	3.237	MON	3,027	36,326	05/23/2012	02/01/2042
3138E5-G4-4	FN AK1118 - RMBS			4	1.A	4,273,771	94.6304	3,845,409	4,063,606	4,254,134		(7,447)			3.500	2.695	MON	11,852	142,226	10/16/2019	02/01/2042
3138EA-DD-6	FN AK5499 - RMBS			4	1.A	2,578,834	94.5892	2,361,623	2,496,716	2,549,105		(2,115)			3.500	3.126	MON	7,282	87,385	02/17/2012	03/01/2042
3138EC-EU-3	FN AK7346 - RMBS			4	1.A	2,401,536	94.5480	2,193,489	2,319,974	2,372,492		(2,046)			3.500	3.099	MON	6,767	81,199	02/24/2012	03/01/2042
3138EC-EW-9	FN AK7348 - RMBS			4	1.A	2,924,587	94.5851	2,672,275	2,825,261	2,888,560		(2,507)			3.500	3.103	MON	8,240	98,884	02/24/2012	03/01/2042
3138EG-ET-7	FN AL0145 - RMBS			4	1.A	1,629,165	99.8502	1,505,356	1,507,614	1,606,222		(4,773)			4.500	3.213	MON	5,654	67,843	09/26/2014	08/01/2040
3138EG-HR-8	FN AL0239 - RMBS			4	1.A	3,871,257	97.3967	3,733,635	3,833,431	3,847,764		(933)			4.000	3.913	MON	12,778	153,337	07/21/2011	04/01/2041
3138EN-EB-1	FN AL5529 - RMBS	CF		4	1.A	7,958,090	97.3028	7,225,256	7,425,540	7,895,116		(16,085)			4.000	2.948	MON	24,752	297,022	01/29/2016	06/01/2044
3138EN-HJ-1	FN AL5632 - RMBS	CF		4	1.A	6,905,314	96.6607	6,263,672	6,480,060	6,800,742		(9,851)			4.000	3.199	MON	21,600	259,202	08/29/2014	08/01/2044
3138EN-UK-3	FN AL5985 - RMBS	CF		4	1.A	5,910,173	93.5307	5,327,225	5,695,694	5,858,245		(5,305)			3.500	3.041	MON	16,612	199,349	10/31/2014	11/01/2044
3138EN-UN-7	FN AL5988 - RMBS			4	1.A	3,735,733	96.4293	3,366,675	3,491,340	3,670,177		(5,341)			4.000	3.185	MON	11,638	139,654	10/27/2014	10/01/2044
3138EN-WV-7	FN AL6059 - RMBS	CF		4	1.A	5,923,850	96.4056	5,312,872	5,510,959	5,820,465		(9,372)			4.000	3.102	MON	18,370	220,438	12/09/2014	11/01/2044
3138EP-G8-1	FN AL6522 - RMBS	CF		4	1.A	5,257,997	93.5369	4,656,941	4,978,722	5,199,952		(7,131)			3.500	2.805	MON	14,521	174,255	04/22/2015	03/01/2045
3138EP-KQ-6	FN AL6602 - RMBS			4	1.A	3,273,437	96.4065	2,940,761	3,050,378	3,220,366		(4,977)			4.000	3.118	MON	10,168	122,015	04/29/2015	02/01/2045
3138EP-XM-1	FN AL6983 - RMBS			4	1.A	2,208,587	93.7653	2,006,007	2,139,392	2,192,275		(1,640)			3.500	3.113	MON	6,240	74,879	07/17/2015	07/01/2045
3138EP-YR-9	FN AL7019 - RMBS			4	1.A	3,191,909	94.6464	2,911,832	3,076,538	3,175,919		(3,941)			3.500	2.932	MON	8,973	107,679	09/27/2017	11/01/2042
3138EQ-5X-6	FN AL8061 - RMBS	CF		4	1.A	2,980,456	96.4859	2,686,020	2,783,847	2,937,029		(4,275)			4.000	3.142	MON	9,279	111,354	01/29/2016	01/01/2046
3138EQ-VV-1	FN AL7827 - RMBS			4	1.A	2,552,148	93.3280	2,294,913	2,458,976	2,530,997		(2,088)			3.500	3.056	MON	7,172	86,064	12/21/2015	12/01/2045
3138EQ-Y5-5	FN AL7931 - RMBS			4	1.A	3,786,883	94.6291	3,421,507	3,615,702	3,760,231		(5,629)			3.500	2.807	MON	10,546	126,550	02/26/2016	04/01/2043
3138ER-A4-2	FN AL9026 - RMBS			4	1.A	8,900,554	90.9637	7,786,047	8,559,511	8,834,636		(7,744)			3.000	2.530	MON	21,399	256,785	10/07/2016	09/01/2046
3138ER-J2-7	FN AL9280 - RMBS			4	1.A	5,604,893	96.4073	5,118,412	5,309,157	5,576,400		(7,766)			4.000	3.198	MON	17,697	212,366	02/21/2017	09/01/2046
3138ER-MR-8	FN AL9367 - RMBS	CF		4	1.A	16,536,169	93.7681	15,051,742	16,052,098	16,466,234		(11,833)			3.500	3.106	MON	46,819	561,823	11/30/2016	11/01/2046
3138ER-NX-4	FN AL9405 - RMBS			4	1.A	8,448,188	94.6679	7,605,559	8,033,938	8,408,189		(15,268)			3.500	2.696	MON	23,432	281,188	11/21/2019	06/01/2044
3138ER-R4-4	FN AL9506 - RMBS			4	1.A	9,033,319	91.1349	8,318,286	9,127,446	9,045,197		1,661			3.000	3.123	MON	22,819	273,823	12/13/2016	11/01/2046
3138ER-UC-2	FN AL9578 - RMBS			4	1.A	4,357,747	97.2723	3,996,293	4,108,357	4,330,846		(7,737)			4.000	3.086	MON	13,695	164,334	09/14/2017	06/01/2045
3138ER-X2-1	FN AL9696 - RMBS	CF		4	1.A	6,200,943	96.5004	5,637,325	5,841,766	6,171,904		(10,276)			4.000	3.086	MON	19,473	233,671	08/28/2017	03/01/2046
3138ET-DZ-6	FN AL8219 - RMBS	CF		4	1.A	4,314,787	97.1296	3,906,492	4,021,940	4,254,090		(6,141)			4.000	3.120	MON	13,406	160,878	04/28/2016	02/01/2046
3138ET-ME-3	FN AL8456 - RMBS			4	1.A	2,129,725	93.8322	1,894,468	2,018,996	2,103,755		(2,414)			3.500	2.871	MON	5,889	70,665	04/28/2016	05/01/2046
3138ET-SY-3	FN AL8634 - RMBS	CF		4	1.A	3,422,305	93.7493	3,049,254	3,252,562	3,385,602		(3,847)			3.500	2.881	MON	9,487	113,840	05/31/2016	05/01/2046
3138ET-ZY-5	FN AL8858 - RMBS	CF		4	1.A	3,545,598	96.4372	3,165,079	3,282,011	3,493,999		(5,369)			4.000	3.026	MON	10,940	131,280	08/31/2016	07/01/2046
3138LR-V2-5	FN AO1532 - RMBS	CF		4	1.A	4,575,762	94.6307	4,160,411	4,396,469	4,514,477		(4,657)			3.500	3.023	MON	12,823	153,876	05/07/2012	05/01/2042
3138LY-TF-4	FN AO7749 - RMBS			4	1.A	1,789,353	94.3203	1,602,348	1,698,837	1,757,811		(2,122)			3.500	2.917	MON	4,955	59,459	06/28/2012	07/01/2042
3138M1-VQ-8	FN AO9622 - RMBS			4	1.A	352,261	94.2379	315,170	334,441	345,864		(404)			3.500	2.928	MON	975	11,705	06/28/2012	07/01/2042
3138M5-KD-0	FN AP2091 - RMBS			4	1.A	1,926,891	97.2724	1,758,905	1,808,226	1,909,370		(3,688)			4.000	3.040	MON	6,027	72,329	12/18/2014	08/01/2042

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
3138M6-MD-6	FN AP3055 - RMBS			4	1.A	2,035,297	91.9154	1,814,749	1,974,369	2,015,435		(1,575)			3.000	2.650	MON	4,936	59,231	08/09/2012	09/01/2042
3138M8-GH-0	FN AP4699 - RMBS			4	1.A	1,186,490	97.2722	1,063,863	1,093,697	1,156,372		(2,154)			4.000	3.033	MON	3,646	43,748	08/24/2012	09/01/2042
3138M9-6S-5	FN AP6280 - RMBS			4	1.A	1,420,907	91.9096	1,246,916	1,356,677	1,399,713		(1,601)			3.000	2.478	MON	3,392	40,700	11/21/2012	11/01/2042
3138MB-LQ-7	FN AP7534 - RMBS			4	1.A	1,607,058	96.3429	1,492,660	1,549,321	1,563,295		(4,334)			2.500	1.844	MON	3,228	38,733	09/06/2012	09/01/2027
3138MF-2A-4	FN AQ0768 - RMBS		CF	4	1.A	5,968,739	94.8547	5,206,094	5,488,495	5,812,504		(13,744)			3.500	2.460	MON	16,008	192,097	11/19/2012	11/01/2042
3138MF-R7-4	FN AQ0509 - RMBS			4	1.A	3,727,702	94.4405	3,292,074	3,485,870	3,646,126		(5,899)			3.500	2.729	MON	10,167	122,005	11/02/2012	11/01/2042
3138MJ-T5-8	FN AQ3271 - RMBS			4	1.A	3,391,073	91.9070	2,970,874	3,232,480	3,342,510		(4,013)			3.000	2.453	MON	8,081	96,974	11/20/2012	11/01/2042
3138MK-4P-8	FN AQ4429 - RMBS			4	1.A	1,396,599	94.4823	1,255,022	1,328,315	1,385,699		(2,162)			3.500	2.771	MON	3,874	46,491	03/30/2015	11/01/2042
3138ML-G6-5	FN AQ4720 - RMBS			4	1.A	571,920	96.9730	523,988	540,344	549,271		(2,519)			3.000	1.886	MON	1,351	16,210	01/30/2013	11/01/2027
3138MQ-Y8-0	FN AQ8834 - RMBS			4	1.A	1,391,708	96.9126	1,273,900	1,314,482	1,336,376		(6,042)			3.000	1.923	MON	3,286	39,434	01/30/2013	01/01/2028
3138MT-5H-6	FN AR4447 - RMBS			4	1.A	933,591	91.9071	829,271	902,293	924,931		(880)			3.000	2.581	MON	2,256	27,069	03/28/2013	03/01/2043
3138MV4-M2-4	FN AR6676 - RMBS		CF	4	1.A	4,790,960	91.9077	4,246,666	4,620,577	4,745,631		(4,801)			3.000	2.548	MON	11,551	138,617	02/28/2013	02/01/2043
3138MV4-MZ-1	FN AR6675 - RMBS		CF	4	1.A	5,702,049	91.9906	5,031,133	5,469,181	5,641,170		(6,717)			3.000	2.474	MON	13,673	164,075	04/09/2013	02/01/2043
3138MV5-MP-0	FN AR7565 - RMBS			4	1.A	3,562,613	91.9066	3,171,214	3,450,473	3,532,077		(3,048)			3.000	2.609	MON	8,626	103,514	03/25/2013	03/01/2043
3138MW-G4-6	FN AS0218 - RMBS			4	1.A	2,947,542	94.2739	2,804,175	2,974,498	2,952,108		507			3.500	3.612	MON	8,676	104,107	09/11/2013	08/01/2043
3138MW-MT-4	FN AS0369 - RMBS			4	1.A	1,422,384	99.2537	1,332,446	1,342,466	1,400,762		(1,829)			4.500	3.728	MON	5,034	60,411	09/18/2013	09/01/2043
3138MW-NL-0	FN AS0394 - RMBS			4	1.A	2,835,070	97.2723	2,658,862	2,733,421	2,807,973		(2,750)			4.000	3.511	MON	9,111	109,337	08/28/2013	09/01/2043
3138MW-TV-2	FN AS0563 - RMBS			4	1.A	1,421,027	99.2538	1,323,175	1,333,124	1,397,599		(2,067)			4.500	3.643	MON	4,999	59,991	09/23/2013	09/01/2043
3138MW-WZ-9	FN AS0663 - RMBS			4	1.A	2,108,235	97.2724	1,990,320	2,046,132	2,102,800		(1,958)			4.000	3.520	MON	6,820	81,845	02/28/2019	10/01/2043
3138MX-BB-2	FN AS0933 - RMBS			4	1.A	2,292,029	96.4057	2,095,694	2,173,828	2,261,636		(2,729)			4.000	3.341	MON	7,246	86,953	11/01/2013	11/01/2043
3138MX-N6-0	FN AS1312 - RMBS		CF	4	1.A	4,928,262	97.2717	4,505,851	4,632,233	4,860,141		(7,670)			4.000	3.175	MON	15,441	185,289	05/30/2014	12/01/2043
3138MB-2E-4	FN AS2572 - RMBS			4	1.A	628,221	96.4070	570,443	591,702	618,484		(768)			4.000	3.282	MON	1,972	23,668	05/30/2014	06/01/2044
3138MB-XQ-3	FN AS2486 - RMBS		CF	4	1.A	6,142,033	96.9110	5,556,411	5,733,520	6,053,071		(10,351)			4.000	3.087	MON	19,112	229,341	10/27/2014	05/01/2044
3138MC-A8-6	FN AS2730 - RMBS			4	1.A	2,197,942	99.2537	2,002,848	2,017,906	2,166,685		(4,391)			4.500	3.255	MON	7,567	90,806	04/21/2015	06/01/2044
3138MC-CD-3	FN AS2767 - RMBS			4	1.A	663,623	96.4073	604,279	626,798	653,679		(771)			4.000	3.314	MON	2,089	25,072	06/16/2014	07/01/2044
3138MC-NQ-2	FN AS3098 - RMBS			4	1.A	1,943,755	93.5853	1,741,517	1,860,888	1,930,701		(2,308)			3.500	2.901	MON	5,428	65,131	10/30/2015	08/01/2044
3138MC-PV-9	FN AS3135 - RMBS			4	1.A	2,278,521	93.4843	2,076,208	2,220,916	2,264,710		(1,481)			3.500	3.177	MON	6,478	77,732	08/13/2014	08/01/2044
3138MC-XF-5	FN AS3377 - RMBS			4	1.A	2,187,907	93.4334	1,996,811	2,137,149	2,178,707		(1,388)			3.500	3.182	MON	6,233	74,800	06/10/2015	09/01/2044
3138MD-5T-4	FN AS4457 - RMBS			4	1.A	1,904,477	93.3283	1,691,015	1,811,900	1,883,195		(2,112)			3.500	2.898	MON	5,285	63,417	03/24/2015	02/01/2045
3138MD-L5-8	FN AS3947 - RMBS		CF	4	1.A	13,917,947	96.4057	12,712,548	13,186,508	13,850,596		(19,795)			4.000	3.190	MON	43,955	527,460	02/28/2017	12/01/2044
3138ME-6G-9	FN AS5370 - RMBS		CF	4	1.A	2,826,013	93.3283	2,551,363	2,733,749	2,805,824		(2,105)			3.500	3.096	MON	7,973	95,681	07/29/2015	07/01/2045
3138ME-6Q-7	FN AS5378 - RMBS			4	1.A	3,482,456	96.4069	3,191,756	3,310,713	3,465,953		(4,273)			4.000	3.264	MON	11,036	132,428	03/28/2017	07/01/2045
3138ME-C5-6	FN AS4591 - RMBS		CF	4	1.A	7,161,604	96.4075	6,425,428	6,664,864	7,062,519		(11,780)			4.000	3.050	MON	22,216	266,595	08/31/2015	03/01/2045
3138ME-J5-9	FN AS4783 - RMBS		CF	4	1.A	6,536,435	93.7321	5,785,058	6,171,907	6,451,203		(8,607)			3.500	2.807	MON	18,001	216,017	04/24/2015	04/01/2045
3138ME-KR-9	FN AS4803 - RMBS			4	1.A	1,504,071	93.3271	1,331,514	1,426,717	1,485,403		(1,713)			3.500	2.882	MON	4,161	49,935	03/31/2015	04/01/2045
3138ME-RN-1	FN AS4992 - RMBS			4	1.A	8,368,333	93.3258	7,203,174	7,718,307	8,345,537		(19,037)			3.500	2.314	MON	22,512	270,141	08/23/2021	05/01/2045
3138ME-VR-7	FN AS5123 - RMBS			4	1.A	1,966,888	93.3277	1,755,817	1,881,345	1,946,612		(1,817)			3.500	2.984	MON	5,487	65,847	05/27/2015	06/01/2045
3138ME-VX-4	FN AS5129 - RMBS			4	1.A	1,632,502	93.7321	1,457,747	1,555,227	1,613,606		(1,824)			3.500	2.920	MON	4,536	54,433	05/29/2015	06/01/2045
3138MF-PR-1	FN AS5831 - RMBS			4	1.A	2,618,589	96.4069	2,411,103	2,500,966	2,605,073		(2,869)			4.000	3.343	MON	8,337	100,039	12/21/2016	09/01/2045
3138MF-TA-4	FN AS5944 - RMBS		CF	4	1.A	6,146,556	93.7555	5,519,532	5,887,154	6,086,923		(5,810)			3.500	2.989	MON	17,171	206,050	10/30/2015	10/01/2045
3138MF-Y9-1	FN AS6135 - RMBS		CF	4	1.A	5,556,454	96.4059	4,978,679	5,164,290	5,479,981		(8,661)			4.000	3.056	MON	17,214	206,572	03/31/2016	11/01/2045
3138MG-6D-1	FN AS7167 - RMBS		CF	4	1.A	9,193,676	93.3273	8,170,411	8,754,579	9,098,344		(9,413)			3.500	2.918	MON	25,534	306,410	05/31/2016	05/01/2046
3138MG-6W-9	FN AS7184 - RMBS		CF	4	1.A	15,895,560	96.4061	14,537,981	15,079,932	15,788,438		(18,952)			4.000	3.266	MON	50,266	603,197	02/28/2017	05/01/2046
3138MG-LA-0	FN AS6620 - RMBS			4	1.A	1,761,211	93.3275	1,564,260	1,676,097	1,741,349		(1,848)			3.500	2.914	MON	4,889	58,663	02/24/2016	02/01/2046
3138MG-QQ-0	FN AS6762 - RMBS			4	1.A	1,764,506	93.3280	1,565,564	1,677,486	1,743,196		(1,963)			3.500	2.908	MON	4,893	58,712	02/12/2016	02/01/2046

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
3138WG-RA-4	FN AS6780 - RMBS			4	1.A	1,514,933	93.3233	1,346,062	1,442,364	1,497,758		(1,455)			3.500	2.940	MON	4,207	50,483	03/08/2016	03/01/2046
3138WH-5E-8	FN AS8044 - RMBS			4	1.A	3,390,485	91.1075	2,971,185	3,261,185	3,364,189		(2,950)			3.000	2.533	MON	8,153	97,836	09/16/2016	10/01/2046
3138WH-5W-8	FN AS8060 - RMBS		CF	4	1.A	4,458,824	90.1582	3,851,492	4,271,927	4,424,139		(3,975)			3.000	2.494	MON	10,680	128,158	09/29/2016	10/01/2046
3138WH-6D-9	FN AS8067 - RMBS			4	1.A	8,376,615	90.9693	7,363,576	8,094,570	8,323,592		(6,431)			3.000	2.583	MON	20,236	242,837	11/04/2016	10/01/2046
3138WH-EZ-1	FN AS7351 - RMBS			4	1.A	2,460,625	93.8456	2,305,767	2,456,978	2,460,050		(218)			3.500	3.471	MON	7,166	85,994	12/19/2018	06/01/2046
3138WH-LN-0	FN AS7532 - RMBS			4	1.A	8,687,056	90.6007	7,906,983	8,727,284	8,690,112		509			3.000	3.052	MON	21,818	261,819	03/29/2017	07/01/2046
3138WH-S8-6	FN AS7742 - RMBS			4	1.A	2,810,137	93.8459	2,633,290	2,805,972	2,809,482		(249)			3.500	3.471	MON	8,184	98,209	12/19/2018	08/01/2046
3138WH-ST-0	FN AS7729 - RMBS			4	1.A	6,352,816	91.1362	5,893,779	6,466,999	6,362,406		2,363			3.000	3.231	MON	16,168	194,010	01/31/2018	08/01/2046
3138WJ-5J-3	FN AS8948 - RMBS		CF	4	1.A	3,299,354	94.5478	2,998,700	3,171,622	3,278,372		(4,137)			3.500	2.913	MON	9,251	111,007	08/28/2017	03/01/2042
3138WJ-GK-8	FN AS8301 - RMBS			4	1.A	8,191,643	90.9693	7,464,709	8,205,746	8,191,242		(49)			3.000	3.015	MON	20,514	246,172	11/29/2016	11/01/2046
3138WJ-GQ-5	FN AS8306 - RMBS		CF	4	1.A	4,886,737	92.0412	4,351,624	4,727,909	4,850,754		(4,845)			3.000	2.556	MON	11,820	141,837	10/31/2016	11/01/2041
3138WJ-NE-4	FN AS8488 - RMBS			4	1.A	9,335,850	90.8213	8,519,537	9,380,554	9,339,748		553			3.000	3.053	MON	23,451	281,417	03/29/2017	12/01/2046
3138WJ-XJ-2	FN AS8780 - RMBS		CF	4	1.A	4,870,860	93.3259	4,424,113	4,740,497	4,847,632		(2,665)			3.500	3.165	MON	13,826	165,917	02/06/2017	02/01/2047
3138WK-UK-9	FN AS9585 - RMBS			4	1.A	7,585,648	96.4400	7,146,428	7,410,234	7,569,710		(3,969)			4.000	3.665	MON	24,701	296,409	07/31/2018	05/01/2047
3138WM-FS-5	FN AT0176 - RMBS			4	1.A	3,195,647	91.9077	2,838,583	3,088,514	3,165,947		(2,999)			3.000	2.580	MON	7,721	92,655	03/28/2013	03/01/2043
3138WQ-AY-8	FN AT2722 - RMBS		CF	4	1.A	8,108,793	90.1754	7,028,785	7,794,574	8,063,045		(10,033)			3.000	2.441	MON	19,486	233,837	08/31/2016	05/01/2043
3138X0-2X-5	FN AU1689 - RMBS			4	1.A	6,025,129	93.9466	5,137,067	5,468,069	5,988,506		(18,493)			3.500	2.050	MON	15,949	191,382	11/24/2020	08/01/2043
3138XB-W2-6	FN AV0664 - RMBS			4	1.A	2,145,198	99.3360	1,995,043	2,008,378	2,111,316		(3,331)			4.500	3.589	MON	7,531	90,377	03/21/2014	12/01/2043
3138XY-QL-1	FN AW8558 - RMBS		CF	4	1.A	4,593,517	93.7891	4,128,251	4,401,634	4,553,436		(5,140)			3.500	2.942	MON	12,838	154,057	11/26/2014	08/01/2044
3138Y1-4T-9	FN AX0833 - RMBS		CF	4	1.A	4,387,079	92.7287	3,903,406	4,209,491	4,349,477		(4,559)			3.500	2.969	MON	12,278	147,332	11/26/2014	09/01/2044
3138Y1-EQ-4	FN AX0142 - RMBS			4	1.A	2,262,211	96.4072	2,059,609	2,136,365	2,227,206		(2,679)			4.000	3.318	MON	7,121	85,455	09/08/2014	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		CF	4	1.A	6,426,857	93.7421	5,767,821	6,152,862	6,360,225		(6,937)			3.500	2.956	MON	17,946	215,350	12/09/2014	12/01/2044
3138YT-6V-1	FN AZ2683 - RMBS			4	1.A	1,861,453	93.8464	1,690,895	1,801,769	1,847,121		(1,307)			3.500	3.120	MON	5,255	63,062	11/17/2015	11/01/2045
3138YV-6F-1	FN AZ4469 - RMBS			4	1.A	3,334,202	93.6671	3,015,619	3,219,507	3,309,249		(2,814)			3.500	3.062	MON	9,390	112,683	11/23/2015	08/01/2045
3138YX-QE-8	FN AZ5852 - RMBS			4	1.A	4,182,110	93.3259	3,694,593	3,958,809	4,146,819		(5,495)			3.500	2.790	MON	11,547	138,558	06/29/2016	07/01/2045
3138YX-S9-7	FN AZ5943 - RMBS			4	1.A	4,143,177	93.7659	3,720,932	3,968,323	4,102,579		(3,843)			3.500	2.994	MON	11,574	138,891	10/30/2015	10/01/2045
31390F-3X-5	FN 645314 - RMBS			4	1.A	65,348	104.3080	67,572	64,781	64,952		(31)			6.500	6.266	MON	351	4,211	04/18/2002	05/01/2032
31390L-BG-0	FN 649039 - RMBS			4	1.A	138,615	102.8145	142,516	138,615	138,615					5.500	5.429	MON	635	7,624	08/30/2002	06/01/2032
31391B-MQ-7	FN 661967 - RMBS			4	1.A	149,193	103.6269	150,649	145,377	147,473		(185)			6.000	5.427	MON	727	8,723	09/17/2002	09/01/2032
31391J-QV-5	FN 668368 - RMBS			4	1.A	40,738	103.3470	40,820	39,498	40,084		(87)			6.000	5.197	MON	197	2,370	01/03/2003	11/01/2032
31391U-3R-4	FN 677708 - RMBS			4	1.A	86,240	101.4124	87,980	86,755	86,352		10			5.000	5.092	MON	361	4,338	01/24/2003	02/01/2033
31394D-AW-0	FNR 2005-25 PG - CMO/RMBS			4	1.A	2,457,954	101.5746	2,524,266	2,485,135	2,469,864		310			5.500	5.631	MON	11,390	136,682	03/18/2005	04/25/2035
31395P-KM-3	FHR 2945C PG - CMO/RMBS			4	1.A	4,649,285	101.7913	4,770,327	4,686,382	4,668,576		328			5.500	5.607	MON	21,479	257,751	03/17/2005	03/15/2035
31397S-RW-6	FNR 2011-24 EY - CMO/RMBS			4	1.A	1,132,587	97.9227	1,250,305	1,276,829	1,261,967		6,417			3.000	4.305	MON	3,192	38,305	03/23/2011	04/25/2026
31397W-7A-7	FHR 3456 DK - CMO/RMBS			4	1.A	602,998	100.4379	601,503	598,880	599,906		(125)			5.000	4.933	MON	2,495	29,944	02/24/2009	06/15/2038
31398C-VA-3	FHR 3531 JA - CMO/RMBS			4	1.A	2,968,762	97.0368	2,659,704	2,740,923	2,976,248		(4,083)			4.500	2.767	MON	10,278	123,342	11/10/2014	05/15/2039
31400C-EY-6	FN 683351 - RMBS			4	1.A	112,806	102.9739	114,062	110,768	111,992		(121)			5.500	5.078	MON	508	6,092	02/12/2003	02/01/2033
31400J-AP-4	FN 688614 - RMBS			4	1.A	135,412	102.9749	136,979	133,022	134,514		(141)			5.500	5.083	MON	610	7,316	03/26/2003	03/01/2033
31400S-V5-5	FN 696436 - RMBS			4	1.A	202,461	101.6089	206,509	203,239	202,583		(3)			5.000	5.047	MON	847	10,162	04/10/2003	05/01/2033
31400Y-3Q-7	FN 702007 - RMBS			4	1.A	90,168	101.6135	89,497	88,076	89,343		(132)			5.000	4.521	MON	367	4,404	05/19/2003	05/01/2033
31402D-JR-2	FN 725772 - RMBS			4	1.A	185,563	101.6126	189,644	186,634	185,731		20			5.000	5.094	MON	778	9,332	12/14/2004	09/01/2034
31402R-FT-1	FN 735578 - RMBS			4	1.A	1,713,890	101.6142	1,597,746	1,572,365	1,673,781		(7,438)			5.000	3.333	MON	6,552	78,618	01/16/2014	06/01/2035
31402R-RN-1	FN 735893 - RMBS			4	1.A	2,943,910	101.6149	2,749,180	2,705,489	2,879,035		(11,972)			5.000	3.396	MON	11,273	135,274	11/27/2013	10/01/2035
31403C-ZD-6	FN 745140 - RMBS			4	1.A	694,936	101.6142	648,498	638,197	679,013		(2,979)			5.000	3.346	MON	2,659	31,910	01/15/2014	11/01/2035
31403D-BY-4	FN 745355 - RMBS			4	1.A	530,111	101.6149	551,688	542,920	533,926		433			5.000	5.397	MON	2,262	27,146	05/13/2008	03/01/2036

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
31403D-DX-4	FN 745418 - RMBS			4	1.A	247,189	102.9825	257,458	250,002	247,633		68			5.500	5.721	MON	1,146	13,750	11/16/2006	04/01/2036
31403D-PZ-6	FN 745740 - RMBS			4	1.A	184,586	101.6153	193,877	190,795	185,829		248			5.000	5.639	MON	795	9,540	02/21/2007	07/01/2036
31403F-QX-5	FN 747570 - RMBS			4	1.A	405,694	104.1628	416,209	399,575	403,519		(308)			6.000	5.624	MON	1,998	23,974	06/28/2004	11/01/2033
31404K-QK-1	FN 770958 - RMBS			4	1.A	696,065	101.6156	733,084	721,428	705,936		954			5.000	5.573	MON	3,006	36,071	05/05/2004	04/01/2034
31404M-QR-2	FN 772764 - RMBS			4	1.A	111,183	101.6129	114,316	112,501	111,453		50			5.000	5.224	MON	469	5,625	08/09/2004	03/01/2034
31404P-QM-6	FN 774560 - RMBS			4	1.A	472,030	101.6126	486,179	478,463	473,519		240			5.000	5.252	MON	1,994	23,923	09/03/2004	04/01/2034
31404Q-C2-3	FN 775089 - RMBS			4	1.A	273,729	102.9690	279,714	271,649	273,551		(231)			5.500	5.199	MON	1,245	14,941	04/20/2004	04/01/2034
31404Q-CM-9	FN 775076 - RMBS			4	1.A	376,021	102.9741	384,143	373,048	374,169		(179)			5.500	5.342	MON	1,710	20,518	04/15/2004	04/01/2034
31404Q-HR-3	FN 775240 - RMBS			4	1.A	63,487	102.1680	64,241	62,878	63,263		(46)			5.500	5.198	MON	288	3,458	04/13/2004	05/01/2034
31404Q-KS-7	FN 775305 - RMBS			4	1.A	92,469	102.9773	94,294	91,568	92,137		(57)			5.500	5.260	MON	420	5,036	04/16/2004	05/01/2034
31404Q-V7-1	FN 775638 - RMBS			4	1.A	422,239	102.9801	442,778	429,965	424,728		192			5.500	5.809	MON	1,971	23,648	05/07/2004	05/01/2034
31404R-XT-9	FN 776590 - RMBS			4	1.A	180,993	104.3770	191,170	183,154	181,551		59			5.500	5.720	MON	839	10,073	05/18/2004	04/01/2034
31404R-Z4-2	FN 776663 - RMBS			4	1.A	116,685	101.6158	119,256	117,359	116,753		15			5.000	5.102	MON	489	5,868	12/14/2004	05/01/2034
31404S-BF-1	FN 776838 - RMBS			4	1.A	1,095,439	103.0007	1,114,209	1,081,749	1,087,957		(587)			5.500	5.285	MON	4,958	59,496	08/16/2004	08/01/2034
31404S-TD-7	FN 777348 - RMBS			4	1.A	384,762	102.9747	395,035	383,623	383,842		(115)			5.500	5.424	MON	1,758	21,099	07/07/2004	05/01/2034
31404U-W3-0	FN 779266 - RMBS			4	1.A	286,028	104.1575	293,291	281,584	284,311		(168)			6.000	5.668	MON	1,408	16,895	06/07/2004	06/01/2034
31404V-J8-2	FN 779787 - RMBS			4	1.A	259,579	104.0086	265,954	255,704	257,777		(170)			6.000	5.687	MON	1,279	15,342	06/08/2004	07/01/2034
31404W-SE-7	FN 780917 - RMBS			4	1.A	439,268	101.2479	435,295	429,930	433,823		(727)			5.500	4.983	MON	1,971	23,646	10/26/2004	06/01/2029
31404X-SJ-4	FN 781821 - RMBS			4	1.A	681,296	102.9754	687,969	668,091	677,625		(642)			5.500	5.056	MON	3,062	36,745	12/13/2004	12/01/2034
31405C-JN-0	FN 785169 - RMBS			4	1.A	844,420	102.9797	865,122	840,090	842,026		(279)			5.500	5.388	MON	3,850	46,205	08/04/2004	07/01/2034
31405C-JW-0	FN 785177 - RMBS			4	1.A	100,395	103.0078	103,237	100,223	100,264		(21)			5.500	5.446	MON	459	5,512	07/13/2004	07/01/2034
31405J-UG-7	FN 790883 - RMBS			4	1.A	120,995	103.7458	121,982	117,578	120,053		(138)			6.000	5.326	MON	588	7,055	06/02/2005	09/01/2034
31405N-CV-5	FN 793984 - RMBS			4	1.A	283,945	102.9811	287,822	279,491	282,622		(218)			5.500	5.148	MON	1,281	15,372	11/05/2004	09/01/2034
31405N-D4-4	FN 794023 - RMBS			4	1.A	41,490	101.6058	41,528	40,872	41,217		(73)			5.500	4.901	MON	187	2,248	11/10/2004	09/01/2034
31405Q-UE-6	FN 796281 - RMBS			4	1.A	364,919	102.9785	368,617	357,955	362,089		(305)			5.500	5.123	MON	1,641	19,688	12/13/2004	12/01/2034
31405R-5D-4	FN 797444 - RMBS			4	1.A	366,462	102.9799	374,399	363,565	366,584		(234)			5.500	5.218	MON	1,666	19,996	02/28/2005	01/01/2035
31405U-QH-5	FN 799756 - RMBS			4,5	1.A	201,832	99.4973	203,747	204,776	203,603		139			5.954	6.747	MON	1,016	8,512	07/27/2007	11/01/2034
31406A-BK-7	FN 803842 - RMBS			4	1.A	818,688	101.6154	833,084	819,841	818,292		(89)			5.000	5.010	MON	3,416	40,992	12/15/2004	12/01/2034
31406A-BY-7	FN 803855 - RMBS			4	1.A	640,376	102.9753	647,641	628,928	636,563		(540)			5.500	5.113	MON	2,883	34,591	12/10/2004	12/01/2034
31406C-DW-5	FN 805717 - RMBS			4	1.A	372,151	102.9801	379,917	368,923	370,401		(152)			5.500	5.341	MON	1,691	20,291	04/15/2005	01/01/2035
31406C-MM-7	FN 805964 - RMBS			4	1.A	548,572	102.9793	554,306	538,270	543,409		(396)			5.500	5.176	MON	2,467	29,605	12/14/2004	12/01/2034
31406C-SP-4	FN 806126 - RMBS			4	1.A	520,681	102.4647	523,494	510,902	515,787		(349)			5.500	5.191	MON	2,342	28,100	12/14/2004	12/01/2034
31406C-UL-0	FN 806187 - RMBS			4	1.A	177,771	102.4597	180,662	176,325	177,056		(74)			5.500	5.337	MON	808	9,698	04/21/2005	01/01/2035
31406D-FJ-0	FN 806669 - RMBS			4	1.A	126,303	101.6140	128,926	126,878	126,388		5			5.000	5.066	MON	529	6,344	01/14/2005	12/01/2034
31406D-LQ-7	FN 806835 - RMBS			4	1.A	269,350	101.6130	275,437	271,065	269,632		37			5.000	5.105	MON	1,129	13,553	12/21/2004	12/01/2034
31406E-JR-6	FN 807672 - RMBS			4	1.A	110,283	101.6135	112,776	110,985	110,378		16			5.000	5.110	MON	462	5,549	12/21/2004	12/01/2034
31406E-KC-7	FN 807691 - RMBS			4	1.A	313,227	102.7179	316,986	308,598	312,173		(245)			5.500	5.133	MON	1,414	16,973	02/22/2005	01/01/2035
31406E-VE-1	FN 808013 - RMBS			4	1.A	388,708	102.9768	393,153	381,788	386,645		(303)			5.500	5.116	MON	1,750	20,998	02/17/2005	01/01/2035
31406H-SM-0	FN 810624 - RMBS			4	1.A	186,476	102.7160	188,536	183,551	185,722		(170)			5.500	5.105	MON	841	10,095	02/23/2005	01/01/2035
31406L-QD-3	FN 813252 - RMBS			4	1.A	172,060	102.7224	173,452	168,855	171,175		(150)			5.500	5.078	MON	774	9,287	02/15/2005	02/01/2035
31406N-QB-3	FN 815050 - RMBS			4,5	1.A	246,445	98.4942	246,421	250,188	248,711		131			5.071	7.341	MON	1,057	11,051	07/27/2007	05/01/2035
31406P-FP-9	FN 815674 - RMBS			4	1.A	198,264	101.6150	200,963	197,769	197,884		(48)			5.000	4.950	MON	824	9,888	02/04/2005	02/01/2035
31406P-QM-4	FN 815960 - RMBS			4	1.A	332,673	102.9809	339,092	329,277	331,424		(180)			5.500	5.274	MON	1,509	18,110	04/20/2005	02/01/2035
31406Y-4L-1	FN 824427 - RMBS			4	1.A	472,540	102.9805	482,179	468,224	470,927		(227)			5.500	5.298	MON	2,146	25,752	05/12/2005	05/01/2035
31407C-MN-4	FN 826665 - RMBS			4	1.A	146,032	101.9506	149,747	146,882	146,129		9			5.500	5.600	MON	673	8,078	11/28/2006	08/01/2035

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
31407T-GG-9	FN 839999 - RMBS			4	1.A	81,060	102.4895	83,561	81,531	81,131		4			5.500	5.594	MON	374	4,484	11/28/2006	09/01/2035
31408D-6V-1	FN 848784 - RMBS			4	1.A	293,871	102.9811	307,289	298,393	294,861		107			5.500	5.781	MON	1,368	16,412	11/03/2006	01/01/2036
3140E-LX-7	FN 868942 - RMBS			4	1.A	192,105	102.9831	201,648	195,807	192,795		92			5.500	5.867	MON	897	10,769	10/20/2006	04/01/2036
3140E6-DU-3	FN BA1914 - RMBS		CF	4	1.A	2,838,542	96.4378	2,556,104	2,650,521	2,800,850		(4,197)			4.000	3.115	MON	8,835	106,021	01/29/2016	08/01/2045
3140E7-PC-8	FN BA3118 - RMBS			4	1.A	1,101,367	93.7668	981,786	1,047,051	1,088,210		(1,238)			3.500	2.895	MON	3,054	36,647	02/24/2016	02/01/2046
3140E7-PD-6	FN BA3119 - RMBS			4	1.A	1,126,079	93.7552	1,005,783	1,072,775	1,113,210		(1,162)			3.500	2.933	MON	3,129	37,547	02/24/2016	02/01/2046
3140E9-J4-9	FN BA4782 - RMBS			4	1.A	6,159,177	96.8752	5,595,979	5,776,485	6,058,472		(7,745)			4.000	3.235	MON	19,255	231,059	01/07/2016	01/01/2046
3140EU-HY-8	FN BC0246 - RMBS		CF	4	1.A	9,005,383	96.4065	8,275,744	8,584,220	8,950,780		(9,729)			4.000	3.333	MON	28,614	343,369	12/21/2016	02/01/2046
3140EU-J3-4	FN BC0281 - RMBS			4	1.A	11,527,285	93.3280	10,216,998	10,947,414	11,492,819		(15,674)			3.500	2.759	MON	31,930	383,159	11/27/2019	03/01/2046
3140EV-VB-0	FN BC1509 - RMBS			4	1.A	3,908,698	91.0761	3,410,672	3,744,860	3,873,828		(3,655)			3.000	2.496	MON	9,362	112,346	08/04/2016	08/01/2046
3140EW-XG-5	FN BC2478 - RMBS			4	1.A	1,187,149	96.6639	1,068,416	1,105,289	1,166,365		(1,634)			4.000	3.147	MON	3,684	44,212	03/04/2016	02/01/2046
3140F0-HY-3	FN BC4746 - RMBS			4	1.A	8,981,168	91.0716	7,868,248	8,639,633	8,913,557		(7,734)			3.000	2.533	MON	21,599	259,189	10/07/2016	10/01/2046
3140F9-WP-6	FN BD2453 - RMBS			4	1.A	11,862,735	90.8216	10,899,093	12,000,554	11,881,397		2,372			3.000	3.135	MON	30,001	360,017	01/25/2017	01/01/2047
3140FC-S3-3	FN BD5037 - RMBS			4	1.A	6,982,320	96.4064	6,567,723	6,812,539	6,965,524		(3,962)			4.000	3.646	MON	22,708	272,502	04/30/2018	02/01/2047
3140FC-S9-0	FN BD5043 - RMBS		CF	4	1.A	5,678,057	93.7674	5,337,931	5,692,734	5,678,207		30			3.500	3.528	MON	16,604	199,246	12/20/2018	02/01/2047
3140FD-CH-7	FN BD5471 - RMBS		CF	4	1.A	18,058,942	90.9006	15,779,582	17,359,152	17,913,223		(15,477)			3.000	2.535	MON	43,398	520,775	07/29/2016	08/01/2046
3140FQ-SG-3	FN BE5018 - RMBS			4	1.A	1,598,966	96.4061	1,459,192	1,513,590	1,590,579		(2,275)			4.000	3.186	MON	5,045	60,544	01/31/2017	01/01/2045
3140FX-GJ-5	FN BF0200 - RMBS			4	1.A	7,266,269	93.3829	6,481,871	6,941,172	7,260,389		(8,575)			3.500	2.677	MON	20,245	242,941	12/09/2019	11/01/2051
3140FX-R8-7	FN BF0510 - RMBS			4	1.A	11,742,053	87.9822	9,733,239	11,062,732	11,718,137		(17,902)			3.000	2.222	MON	27,657	331,882	07/21/2021	08/01/2050
3140FX-RV-6	FN BF0499 - RMBS			4	1.A	5,306,730	88.9371	5,093,721	5,727,331	5,315,572		8,842			3.000	4.139	MON	14,318	143,183	01/27/2023	12/01/2054
3140GS-PD-8	FN BH4019 - RMBS		CF	4	1.A	9,572,436	96.5902	8,944,167	9,259,914	9,530,343		(6,292)			4.000	3.558	MON	30,866	370,397	01/31/2018	09/01/2047
3140GW-PL-1	FN BH7626 - RMBS		CF	4	1.A	9,691,681	96.1833	8,808,737	9,158,283	9,594,635		(10,053)			4.000	3.294	MON	30,528	366,331	08/28/2017	08/01/2047
3140GY-EM-7	FN BH9139 - RMBS			4	1.A	4,816,747	93.3261	4,152,686	4,449,651	4,802,938		(8,734)			3.500	2.393	MON	12,978	155,738	01/21/2021	09/01/2047
3140H9-GH-0	FN BJ7399 - RMBS			4	1.A	6,259,180	98.6254	5,992,429	6,075,952	6,213,080		(2,802)			4.500	4.137	MON	22,785	273,418	11/14/2018	11/01/2048
3140HB-FH-6	FN BJ9167 - RMBS			4	1.A	6,032,075	96.3232	5,692,217	5,909,499	6,012,040		(2,385)			4.000	3.729	MON	19,698	236,380	12/21/2018	05/01/2048
3140J5-5E-5	FN BM1744 - RMBS			4	1.A	5,890,872	98.9755	5,571,950	5,629,622	5,867,809		(5,364)			4.500	3.825	MON	21,111	253,333	07/31/2018	09/01/2047
3140J5-DS-5	FN BM1012 - RMBS			4	1.A	5,233,759	99.8093	4,848,757	4,858,021	5,196,054		(12,438)			4.500	3.242	MON	18,218	218,611	07/26/2017	10/01/2045
3140J5-PJ-2	FN BM1324 - RMBS			4	1.A	5,858,585	97.2743	5,379,887	5,530,636	5,815,958		(11,330)			4.000	3.079	MON	18,435	221,225	06/28/2017	06/01/2045
3140J7-2D-6	FN BM3471 - RMBS			4	1.A	1,634,132	93.7668	1,410,102	1,503,839	1,630,143		(3,175)			3.500	2.324	MON	4,386	52,634	01/19/2021	01/01/2048
3140J7-S7-1	FN BM3241 - RMBS			4	1.A	9,805,952	91.9156	8,976,032	9,765,517	9,799,056		(1,758)			3.000	2.931	MON	24,414	292,966	12/27/2017	02/01/2044
3140J7-WY-7	FN BM3362 - RMBS			4	1.A	4,904,116	99.8709	4,636,786	4,642,778	4,870,176		(10,309)			4.500	3.514	MON	17,410	208,925	01/04/2019	01/01/2044
3140J7-YG-4	FN BM3410 - RMBS			4	1.A	6,713,081	91.1383	6,232,115	6,838,090	6,723,545		2,587			3.000	3.240	MON	17,095	205,143	01/31/2018	12/01/2047
3140J8-A7-8	FN BM3629 - RMBS			4	1.A	12,407,350	93.7944	11,042,164	11,772,727	12,371,162		(14,706)			3.500	2.771	MON	34,337	412,045	11/26/2019	03/01/2048
3140J8-JN-4	FN BM3868 - RMBS			4	1.A	6,442,675	97.0552	6,068,753	6,252,890	6,427,311		(5,778)			4.000	3.525	MON	20,843	250,116	02/28/2019	09/01/2046
3140J9-5G-2	FN BM5346 - RMBS			4	1.A	14,984,409	94.5064	13,021,818	13,778,767	14,906,628		(42,665)			3.500	2.167	MON	40,188	482,257	05/25/2021	12/01/2046
3140J9-BT-7	FN BM4549 - RMBS			4	1.A	8,085,622	97.3968	7,363,702	7,560,520	8,029,736		(19,676)			4.000	2.883	MON	25,202	302,421	07/11/2019	11/01/2043
3140J9-FU-0	FN BM4678 - RMBS			4	1.A	5,368,173	96.2197	5,137,946	5,339,806	5,359,730		(651)			4.000	3.936	MON	17,799	213,592	11/20/2018	11/01/2048
3140J9-L6-6	FN BM4848 - RMBS			4	1.A	4,882,978	97.3762	4,458,766	4,578,910	4,851,460		(11,180)			4.000	2.929	MON	15,263	183,156	07/11/2019	12/01/2043
3140J9-ME-8	FN BM4856 - RMBS			4	1.A	8,191,930	96.4405	7,639,521	7,921,486	8,175,984		(6,673)			4.000	3.493	MON	26,405	316,859	02/20/2019	04/01/2047
3140J9-UF-6	FN BM5081 - RMBS			4	1.A	3,854,860	96.4195	3,424,177	3,551,332	3,834,591		(6,310)			4.000	2.844	MON	11,838	142,053	03/11/2020	11/01/2048
3140J9-VV-0	FN BM5127 - RMBS			4	1.A	7,717,502	93.7726	6,619,431	7,059,027	7,687,175		(19,556)			3.500	2.203	MON	20,589	247,066	11/19/2020	03/01/2047
3140JV-DZ-2	FN BO1019 - RMBS		CF	4	1.A	9,895,790	93.0760	8,954,561	9,620,699	9,808,328		(3,957)			3.500	3.227	MON	28,060	336,724	07/30/2019	08/01/2049
3140JW-BQ-2	FN BO1846 - RMBS			4	1.A	9,557,500	92.7924	8,344,497	8,992,650	9,424,836		(9,247)			3.500	2.841	MON	26,229	314,743	01/29/2020	08/01/2049
3140K2-P7-3	FN BO6745 - RMBS			4	1.A	9,365,465	86.5830	9,506,674	10,979,845	9,372,267		6,802			2.500	4.612	MON	22,875	160,123	05/25/2023	05/01/2051
3140KB-5W-0	FN BP4460 - RMBS		CF	4	1.A	12,931,584	85.6812	10,693,954	12,481,094	12,842,221		(6,807)			2.500	2.138	MON	26,002	318,441	05/28/2020	06/01/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140KG-5R-0	FN BP8955 - RMBS	CF		4	1.A	24,786,099	85.7122	20,185,002	23,549,738	24,537,700		(21,675)			2.500	1.983	MON	49,062	588,743	07/30/2020	08/01/2050
3140KH-LY-5	FN BP9342 - RMBS	CF		4	1.A	65,985,347	85.6502	54,090,938	63,153,315	65,435,198		(49,332)			2.500	2.053	MON	131,569	1,578,833	06/30/2020	07/01/2050
3140KH-MU-2	FN BP9370 - RMBS	CF		4	1.A	54,155,498	82.3348	43,159,164	52,419,115	53,841,144		(31,844)			2.000	1.670	MON	87,365	1,048,382	07/22/2020	07/01/2050
3140KK-LM-4	FN BQ0331 - RMBS	CF		4	1.A	14,989,174	82.3085	11,945,399	14,512,967	14,903,299		(8,704)			2.000	1.674	MON	24,188	290,259	07/23/2020	07/01/2050
3140KL-JH-6	FN BQ1163 - RMBS	CF		4	1.A	22,065,240	82.2311	17,562,717	21,357,764	21,943,990		(12,913)			2.000	1.669	MON	35,596	427,155	08/25/2020	08/01/2050
3140KN-KN-7	FN BQ3000 - RMBS			4	1.A	4,615,099	82.2315	3,666,175	4,458,360	4,589,783		(2,964)			2.000	1.645	MON	7,431	89,167	10/29/2020	10/01/2050
3140KN-KN-7	FN BQ3000 - RMBS	CF		4	1.A	38,141,313	82.2315	30,298,966	36,845,948	37,933,220		(24,522)			2.000	1.644	MON	61,410	736,919	10/29/2020	10/01/2050
3140KN-KS-6	FN BQ3004 - RMBS	CF		4	1.A	48,798,533	82.1536	38,565,238	46,942,825	48,526,775		(34,243)			2.000	1.598	MON	78,238	941,722	11/23/2020	10/01/2050
3140KQ-VE-8	FN BQ5112 - RMBS	CF		4	1.A	36,983,214	82.1287	29,214,396	35,571,472	36,770,332		(27,138)			2.000	1.599	MON	59,286	711,429	11/24/2020	11/01/2050
3140KS-JV-0	FN BQ6575 - RMBS			4	1.A	20,885,665	85.1996	17,192,760	20,179,387	20,798,291		(21,164)			2.500	2.120	MON	42,040	504,485	09/23/2021	09/01/2051
3140KT-L7-8	FN BQ7549 - RMBS	CF		4	1.A	47,560,067	82.5435	37,853,061	45,858,295	47,295,306		(34,673)			2.000	1.613	MON	76,430	919,821	11/23/2020	11/01/2050
3140KT-UB-9	FN BQ7777 - RMBS	CF		4	1.A	36,684,971	90.1496	32,186,222	35,703,135	36,467,990		(54,633)			2.000	1.517	MON	59,505	714,063	03/29/2021	03/01/2036
3140KV-XN-5	FN BQ9684 - RMBS	CF		4	1.A	20,816,121	85.3548	16,794,026	19,675,553	20,648,699		(22,905)			2.500	1.897	MON	40,991	491,889	01/26/2021	01/01/2051
3140L2-5B-5	FN BR4441 - RMBS	CF		4	1.A	31,882,390	90.2121	27,970,718	31,005,515	31,688,659		(48,743)			2.000	1.501	MON	51,676	620,110	03/29/2021	03/01/2036
3140L4-CK-3	FN BR5473 - RMBS	CF		4	1.A	10,747,584	86.1350	8,933,590	10,371,614	10,684,860		(7,309)			2.500	2.118	MON	21,608	265,116	02/26/2021	03/01/2051
3140L6-WJ-9	FN BR7848 - RMBS	CF		4	1.A	25,295,434	90.2102	22,107,484	24,506,627	25,127,003		(44,048)			2.000	1.443	MON	40,844	490,133	04/28/2021	04/01/2036
3140LN-HS-9	FN BT0240 - RMBS			4	1.A	17,458,100	81.8534	14,266,638	17,429,505	17,452,730		(1,619)			2.000	1.977	MON	29,049	348,590	09/29/2021	09/01/2051
3140LX-GS-8	FN BT8308 - RMBS	CF		4	1.A	14,964,720	96.9657	14,847,030	15,311,624	14,981,462		16,904			4.500	4.812	MON	57,419	698,341	12/21/2022	08/01/2052
3140M1-3G-7	FN BU0798 - RMBS			4	1.A	17,724,007	81.8731	14,467,122	17,670,168	17,715,514		(2,390)			2.000	1.963	MON	29,450	353,403	09/30/2021	09/01/2051
3140M1-F2-5	FN BU0184 - RMBS			4	1.A	13,559,742	81.8113	11,050,241	13,506,980	13,552,098		(2,312)			2.000	1.954	MON	22,512	270,140	10/14/2021	10/01/2051
3140M3-CP-3	FN BU1877 - RMBS			4	1.A	6,940,002	82.0442	5,685,874	6,930,256	6,937,984		(588)			2.000	1.980	MON	11,550	138,605	10/07/2021	10/01/2051
3140M5-UQ-6	FN BU4190 - RMBS			4	1.A	10,634,481	102.5081	10,622,368	10,362,466	10,634,490		9			6.000	5.560	MON	51,812		12/19/2023	10/01/2053
3140M9-VY-0	FN BU7830 - RMBS			4	1.A	10,364,157	86.7833	10,779,756	12,421,461	10,377,496		13,339			2.500	4.865	MON	25,878	103,512	08/17/2023	12/01/2051
3140M9-XR-3	FN BU7887 - RMBS			4	1.A	5,229,998	83.6587	5,263,579	6,291,727	5,249,261		19,263			2.000	4.237	MON	10,486	73,403	04/17/2023	01/01/2052
3140MH-SY-6	FN BV4134 - RMBS			4	1.A	5,413,810	86.3932	5,477,374	6,340,051	5,429,458		15,648			2.500	4.525	MON	13,208	92,459	05/25/2023	03/01/2052
3140MK-HE-5	FN BV5628 - RMBS			4	1.A	8,944,714	96.9657	8,653,702	8,924,495	8,939,898		(2,485)			4.500	4.474	MON	33,467	401,602	06/10/2022	06/01/2052
3140ML-5F-3	FN BV7145 - RMBS			4	1.A	13,144,745	94.5601	12,323,775	13,032,745	13,130,954		(7,348)			4.000	3.894	MON	43,442	521,310	05/27/2022	05/01/2052
3140MM-5R-5	FN BV8055 - RMBS	CF		4	1.A	19,182,405	96.9657	19,059,730	19,656,149	19,207,476		25,510			4.500	4.829	MON	73,711	908,668	12/21/2022	09/01/2052
3140MM-Y2-8	FN BV7928 - RMBS	CF		4	1.A	9,857,721	96.9657	9,773,944	10,079,791	9,868,399		10,925			4.500	4.804	MON	37,799	465,638	12/21/2022	08/01/2052
3140MN-3G-9	FN BV8898 - RMBS			4	1.A	9,841,479	96.9657	9,473,294	9,769,733	9,831,101		(5,335)			4.500	4.409	MON	36,637	439,638	06/10/2022	06/01/2052
3140MR-3K-1	FN BW0801 - RMBS			4	1.A	4,929,284	99.2919	4,818,341	4,852,702	4,919,968		(6,015)			5.000	4.789	MON	20,220	242,635	09/08/2022	09/01/2052
3140MV-K3-1	FN BW3913 - RMBS			4	1.A	14,086,017	94.5800	13,343,399	14,108,061	14,084,596		(882)			4.000	4.019	MON	47,027	564,322	08/05/2022	08/01/2052
3140N2-4U-2	FN BW9834 - RMBS			4	1.A	10,568,114	98.5489	10,447,404	10,601,243	10,568,209		94			4.500	4.543	MON	39,755	397,547	01/27/2023	09/01/2052
3140N3-A3-3	FN BW9925 - RMBS			4	1.A	7,449,164	102.1054	7,593,539	7,436,963	7,447,409		(1,755)			5.500	5.475	MON	34,086	204,516	05/26/2023	10/01/2052
3140N4-U4-7	FN BX0602 - RMBS			4	1.A	12,786,342	101.5976	13,043,602	12,838,499	12,786,949		317			5.500	5.568	MON	58,843	706,117	10/28/2022	11/01/2052
3140N8-X9-4	FN BX4303 - RMBS			4	1.A	9,334,883	99.0086	9,262,598	9,355,348	9,334,345		(538)			5.000	5.036	MON	38,981	311,845	03/30/2023	03/01/2053
3140NG-GD-6	FN BY0195 - RMBS			4	1.A	5,925,985	101.8067	5,967,780	5,861,871	5,920,978		(5,008)			5.500	5.341	MON	26,867	188,068	05/09/2023	05/01/2053
3140NR-WH-5	FN BY8747 - RMBS			4	1.A	8,328,710	102.9554	8,574,856	8,328,710	8,328,710					6.000	6.005	MON	41,644	124,931	09/25/2023	09/01/2053
3140Q7-CT-2	FN CA0081 - RMBS			4	1.A	3,010,921	93.3267	2,718,252	2,912,620	2,993,291		(2,105)			3.500	3.085	MON	8,495	101,942	07/19/2017	08/01/2047
3140Q7-KA-4	FN CA0288 - RMBS	CF		4	1.A	3,903,509	93.3259	3,507,612	3,758,456	3,878,470		(2,983)			3.500	3.033	MON	10,962	131,546	08/28/2017	09/01/2047
3140Q7-KQ-9	FN CA0302 - RMBS			4	1.A	6,949,711	93.3260	6,252,397	6,699,525	6,905,691		(5,121)			3.500	3.048	MON	19,540	234,483	08/22/2017	09/01/2047
3140Q7-SV-0	FN CA0531 - RMBS	CF		4	1.A	6,541,149	93.9899	5,938,323	6,318,043	6,497,233		(6,219)			3.500	3.026	MON	18,428	221,132	09/27/2017	10/01/2042
3140Q7-XR-3	FN CA0687 - RMBS	CF		4	1.A	2,592,493	94.1964	2,366,330	2,512,124	2,578,532		(2,394)			3.500	3.050	MON	7,327	87,924	12/15/2017	11/01/2042
3140Q8-WW-1	FN CA1560 - RMBS			4	1.A	3,086,899	98.5307	2,899,727	2,942,969	3,057,837		(2,289)			4.500	3.884	MON	11,036	132,434	06/28/2018	04/01/2048
3140Q8-ZZ-1	FN CA1659 - RMBS			4	1.A	3,005,688	96.1165	2,812,711	2,926,356	2,988,858		(1,334)			4.000	3.677	MON	9,755	117,054	04/18/2018	05/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
31409J-A8-6	FN CA1830 - RMBS			4	1.A	4,247,534	98.7880	4,122,618	4,173,199	4,223,417		(4,929)			4.000	3.596	MON	13,911	166,928	11/14/2018	05/01/2033
31409J-AA-1	FN CA1800 - RMBS	CF		4	1.A	3,563,602	96.3127	3,355,652	3,484,120	3,545,939		(1,406)			4.000	3.724	MON	11,614	139,365	05/07/2018	05/01/2048
31409J-NW-9	FN CA2204 - RMBS			4	1.A	1,690,954	98.3406	1,599,418	1,626,406	1,678,602		(1,003)			4.500	3.996	MON	6,099	73,188	02/13/2019	08/01/2048
31409J-UH-4	FN CA2383 - RMBS			4	1.A	3,062,855	96.0544	2,887,861	3,006,484	3,049,069		(935)			4.000	3.784	MON	10,022	120,259	09/07/2018	09/01/2048
31409J-V6-7	FN CA2436 - RMBS			4	1.A	1,446,041	96.0132	1,370,720	1,427,638	1,441,177		(315)			4.000	3.853	MON	4,759	57,106	09/24/2018	10/01/2048
31409J-V7-5	FN CA2437 - RMBS			4	1.A	1,751,847	98.5119	1,667,355	1,692,542	1,736,385		(827)			4.500	4.095	MON	6,347	76,164	09/24/2018	10/01/2048
31409J-ME-7	FN CA3056 - RMBS	CF		4	1.A	3,922,156	98.5415	3,719,652	3,774,706	3,879,493		(1,946)			4.500	4.055	MON	14,155	169,862	02/27/2019	02/01/2049
31409J-NN-6	FN CA3096 - RMBS			4	1.A	690,107	98.3422	648,279	659,207	681,608		(405)			4.500	3.963	MON	2,472	29,664	04/30/2019	02/01/2049
31409B-BN-7	FN CA3644 - RMBS			4	1.A	5,270,250	93.0764	4,807,704	5,165,330	5,237,320		(1,623)			3.500	3.300	MON	15,066	180,787	05/29/2019	06/01/2049
31409B-ER-5	FN CA3743 - RMBS			4	1.A	2,915,353	95.9511	2,697,019	2,810,826	2,881,698		(1,405)			4.000	3.624	MON	9,369	112,433	06/07/2019	06/01/2049
31409B-EV-6	FN CA3747 - RMBS			4	1.A	1,913,647	93.3969	1,742,367	1,865,551	1,898,410		(696)			3.500	3.253	MON	5,441	65,294	06/07/2019	06/01/2049
31409B-TN-8	FN CA4156 - RMBS	CF		4	1.A	21,347,146	93.0764	19,067,708	20,486,090	21,119,922		(13,342)			3.500	3.072	MON	59,751	717,013	11/27/2019	09/01/2049
31409D-6P-4	FN CA6277 - RMBS			4	1.A	16,266,779	82.3087	13,086,347	15,899,112	16,197,971		(6,789)			2.000	1.768	MON	26,499	317,982	06/18/2020	07/01/2050
31409D-6Y-5	FN CA6286 - RMBS			4	1.A	12,020,134	85.8664	9,909,402	11,540,482	11,925,958		(8,314)			2.500	2.086	MON	24,043	288,512	06/18/2020	07/01/2050
31409D-UM-4	FN CA5987 - RMBS	CF		4	1.A	25,981,192	85.8206	21,327,491	24,851,237	25,771,019		(20,256)			2.500	2.040	MON	51,773	621,281	06/25/2020	06/01/2050
31409E-UR-1	FN CA6891 - RMBS			4	1.A	17,705,885	82.7082	14,174,675	17,138,183	17,605,142		(11,182)			2.000	1.660	MON	28,564	342,764	08/12/2020	08/01/2050
31409E-US-9	FN CA6892 - RMBS			4	1.A	15,569,151	86.4541	12,677,719	14,664,101	15,399,071		(15,844)			2.500	1.893	MON	30,550	366,603	08/12/2020	09/01/2050
31409F-EA-3	FN CA7328 - RMBS	CF		4	1.A	57,129,033	83.2444	45,505,415	54,664,845	56,782,531		(46,930)			2.000	1.537	MON	91,108	1,093,297	12/14/2020	10/01/2050
31409F-PZ-6	FN CA7639 - RMBS			4	1.A	19,801,985	82.2053	15,751,589	19,161,279	19,698,526		(12,048)			2.000	1.662	MON	31,935	383,226	10/23/2020	11/01/2050
31409F-QN-2	FN CA7660 - RMBS			4	1.A	19,094,465	78.7686	14,859,337	18,864,553	19,057,134		(4,419)			1.500	1.371	MON	23,581	282,968	10/27/2020	11/01/2050
31409G-LU-9	FN CA8438 - RMBS	CF		4	1.A	58,105,588	83.1935	46,213,544	55,549,446	57,705,510		(50,645)			2.000	1.539	MON	92,582	1,110,989	12/14/2020	01/01/2051
31409G-R7-4	FN CA8609 - RMBS			4	1.A	18,054,736	85.1873	14,696,049	17,251,465	17,955,051		(16,044)			2.500	1.998	MON	35,941	431,287	04/30/2021	01/01/2051
31409G-YZ-4	FN CA8827 - RMBS	CF		4	1.A	37,250,141	85.2461	29,833,762	34,997,196	36,917,113		(46,590)			2.500	1.831	MON	72,911	874,930	01/27/2021	02/01/2051
31409H-PR-0	FN CA9431 - RMBS			4	1.A	6,016,942	90.2128	5,262,771	5,833,727	5,976,266		(10,355)			2.000	1.444	MON	9,723	116,675	03/30/2021	03/01/2036
31409K-HZ-4	FN CB0247 - RMBS			4	1.A	1,900,753	90.2110	1,667,275	1,848,195	1,888,792		(2,922)			2.000	1.508	MON	3,080	36,964	03/30/2021	04/01/2036
31409K-HZ-4	FN CB0247 - RMBS	CF		4	1.A	38,015,061	90.2110	33,345,498	36,963,900	37,777,287		(58,542)			2.000	1.507	MON	61,607	739,278	03/30/2021	04/01/2036
31409L-CB-0	FN CB0965 - RMBS			4	1.A	14,850,369	92.5167	12,932,790	13,978,873	14,666,605		(49,809)			2.500	1.400	MON	29,123	349,472	08/30/2021	06/01/2036
31409L-CB-0	FN CB0965 - RMBS	CF		4	1.A	39,079,918	92.5167	34,033,659	36,786,509	38,601,701		(131,468)			2.500	1.397	MON	76,639	919,663	08/30/2021	06/01/2036
31409L-YS-9	FN CB1620 - RMBS			4	1.A	17,694,131	81.8850	14,443,708	17,639,009	17,686,317		(2,316)			2.000	1.961	MON	29,398	352,780	09/30/2021	09/01/2051
31409M-AP-9	FN CB1813 - RMBS			4	1.A	16,841,477	82.0056	13,849,910	16,888,977	16,843,923		731			2.000	2.024	MON	28,148	337,780	10/22/2021	09/01/2051
31409M-KC-7	FN CB2090 - RMBS			4	1.A	19,319,579	85.1140	16,018,788	18,820,397	19,259,147		(16,770)			2.500	2.209	MON	39,209	470,510	11/12/2021	11/01/2051
31409M-RG-1	FN CB2286 - RMBS			4	1.A	10,900,183	85.9011	11,400,287	13,271,411	10,985,293		75,453			2.500	5.002	MON	27,649	331,785	10/14/2022	12/01/2051
31409M-RZ-9	FN CB2303 - RMBS			4	1.A	4,546,909	85.1168	3,764,884	4,423,198	4,532,302		(4,169)			2.500	2.193	MON	9,215	110,580	11/22/2021	11/01/2051
31409N-B6-8	FN CB2760 - RMBS			4	1.A	8,646,586	92.2088	7,684,738	8,334,059	8,607,169		(13,072)			3.500	3.072	MON	24,308	291,692	02/09/2022	02/01/2052
31409N-BZ-4	FN CB2755 - RMBS	CF		4	1.A	8,959,602	88.9858	8,557,064	9,616,209	9,001,325		24,142			3.000	3.865	MON	24,041	294,100	06/29/2022	02/01/2052
31409N-NG-3	FN CB3090 - RMBS			4	1.A	5,295,015	83.0238	5,766,590	6,945,705	5,298,848		3,833			2.000	5.464	MON	11,576	23,152	10/16/2023	03/01/2052
31409N-NJ-7	FN CB3092 - RMBS			4	1.A	4,634,358	83.7997	4,701,135	5,609,966	4,651,243		16,885			2.000	4.329	MON	9,350	65,450	05/22/2023	03/01/2052
31409P-2F-3	FN CB4373 - RMBS	CF		4	1.A	18,241,562	94.9763	17,522,279	18,449,115	18,253,768		8,639			4.000	4.142	MON	61,497	737,965	08/25/2022	08/01/2052
31409P-3M-7	FN CB4403 - RMBS			4	1.A	28,277,425	99.1841	28,062,617	28,293,450	28,269,342		(4,954)			5.000	5.013	MON	117,889	1,414,673	09/22/2022	08/01/2052
31409P-TB-3	FN CB4145 - RMBS			4	1.A	14,397,320	100.6316	14,596,594	14,504,974	14,400,575		1,108			5.500	5.623	MON	66,481	797,774	09/27/2022	07/01/2052
31409Q-2P-9	FN CB5281 - RMBS			4	1.A	9,315,892	99.0472	9,389,245	9,479,563	9,323,354		7,462			5.000	5.258	MON	39,498	394,982	02/21/2023	11/01/2052
31409Q-B7-9	FN CB4561 - RMBS			4	1.A	7,218,778	99.6412	7,221,086	7,247,087	7,218,849		70			5.000	5.060	MON	30,196		12/19/2023	09/01/2052
31409Q-JK-2	FN CB4765 - RMBS			4	1.A	18,236,905	98.9986	18,592,445	18,780,512	18,283,136		32,010			5.000	5.418	MON	78,252	939,026	09/27/2022	09/01/2052
31409Q-LP-8	FN CB4833 - RMBS			4	1.A	5,105,742	99.0601	5,104,009	5,152,435	5,107,905		2,010			5.000	5.134	MON	21,468	257,622	11/30/2022	10/01/2052
31409Q-Y3-3	FN CB5229 - RMBS	CF		4	1.A	24,500,826	99.6227	24,332,339	24,424,500	24,490,285		(10,730)			5.000	4.959	MON	101,769	1,137,224	12/23/2022	12/01/2052

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
3140QR-2P-7	FN CB6181 - RMBS			4	1.A	10,341,188	100.8566	10,424,887	10,336,343	10,339,464		(1,724)			5.000	5.000	MON	43,068	258,409	05/26/2023	05/01/2053
3140QR-XA-6	FN CB6072 - RMBS			4	1.A	64,388,634	101.8163	65,029,777	63,869,693	64,366,838		(21,796)			5.500	5.376	MON	292,736	1,170,944	07/28/2023	04/01/2053
3140QS-2X-8	FN CB7089 - RMBS			4	1.A	10,728,764	99.4122	11,126,407	11,192,191	10,735,006		6,242			5.000	5.592	MON	46,634	93,268	09/22/2023	09/01/2053
3140QT-CD-9	FN CB7267 - RMBS			4	1.A	58,191,017	103.3719	61,547,582	59,539,970	58,203,391		12,374			6.000	6.399	MON	297,700	297,700	10/18/2023	10/01/2053
3140X3-BL-1	FN FM0042 - RMBS			4	1.A	10,243,151	91.1073	8,679,909	9,527,127	10,211,992		(19,629)			3.000	1.987	MON	23,818	285,814	05/27/2020	08/01/2047
3140X4-5N-2	FN FM1752 - RMBS			4	1.A	3,593,350	94.5445	3,224,739	3,410,818	3,576,004		(6,197)			3.500	2.680	MON	9,948	119,379	10/31/2019	02/01/2045
3140X4-H2-5	FN FM1148 - RMBS		CF	4	1.A	8,159,340	93.3256	7,417,719	7,948,216	8,143,599		(4,760)			3.500	3.140	MON	23,182	278,188	06/26/2019	12/01/2048
3140X4-MG-8	FN FM1258 - RMBS		CF	4	1.A	10,285,611	95.9923	9,351,745	9,742,180	10,166,992		(8,402)			4.000	3.364	MON	32,474	389,687	12/19/2019	07/01/2049
3140X5-CP-6	FN FM1877 - RMBS			4	1.A	12,273,750	93.7776	10,932,646	11,658,059	12,236,588		(17,637)			3.500	2.748	MON	34,003	408,032	12/19/2019	01/01/2048
3140X5-T5-2	FN FM2371 - RMBS			4	1.A	15,209,872	89.6496	12,825,948	14,306,758	15,142,111		(18,661)			3.000	2.251	MON	35,767	429,203	03/22/2021	01/01/2050
3140X5-YJ-6	FN FM2512 - RMBS			4	1.A	7,940,359	94.7114	7,002,873	7,393,903	7,893,838		(18,458)			3.500	2.421	MON	21,566	258,787	02/28/2020	06/01/2045
3140X6-2N-0	FN FM3480 - RMBS			4	1.A	3,538,973	85.8056	2,911,967	3,393,681	3,510,257		(2,613)			2.500	2.070	MON	7,070	84,842	06/25/2020	06/01/2050
3140X6-2N-0	FN FM3480 - RMBS		CF	4	1.A	30,247,631	85.8056	24,888,605	29,005,819	30,004,375		(22,383)			2.500	2.069	MON	60,429	725,145	06/25/2020	06/01/2050
3140X6-DT-5	FN FM2813 - RMBS			4	1.A	16,836,617	91.9156	14,541,630	15,820,636	16,771,814		(34,706)			3.000	2.064	MON	39,552	474,619	05/27/2021	04/01/2048
3140X6-FL-0	FN FM2870 - RMBS		CF	4	1.A	11,262,889	90.0418	9,527,950	10,581,692	11,121,823		(10,467)			3.000	2.343	MON	26,454	325,501	05/28/2020	03/01/2050
3140X6-RR-4	FN FM3195 - RMBS			4	1.A	4,000,246	94.4408	3,411,646	3,612,470	3,971,540		(13,448)			3.500	1.920	MON	10,536	126,436	07/16/2020	11/01/2045
3140X6-TB-7	FN FM3245 - RMBS			4	1.A	19,038,512	91.9109	16,195,256	17,620,604	18,925,612		(50,488)			3.000	1.833	MON	44,052	528,618	05/20/2020	02/01/2047
3140X6-YM-7	FN FM3415 - RMBS			4	1.A	8,649,734	91.7881	7,359,842	8,018,293	8,610,122		(21,299)			3.000	1.932	MON	20,046	240,549	05/22/2020	05/01/2047
3140X6-YS-4	FN FM3420 - RMBS			4	1.A	4,185,625	93.5320	3,609,761	3,859,386	4,173,627		(9,584)			3.500	2.314	MON	11,257	135,079	09/28/2020	07/01/2046
3140X8-DY-0	FN FM4618 - RMBS			4	1.A	9,091,904	93.7238	7,866,176	8,392,930	9,057,579		(19,830)			3.500	2.347	MON	24,479	293,753	03/25/2021	01/01/2048
3140X8-P3-5	FN FM4941 - RMBS			4	1.A	5,426,088	91.6690	4,662,255	5,085,964	5,402,785		(11,672)			3.000	2.025	MON	12,715	152,579	11/17/2020	02/01/2047
3140X9-FF-7	FN FM5565 - RMBS			4	1.A	13,484,614	93.7721	11,682,796	12,458,717	13,458,745		(25,789)			3.500	2.367	MON	36,338	436,055	08/23/2021	04/01/2048
3140X9-GS-8	FN FM5608 - RMBS		CF	4	1.A	33,415,689	85.5325	26,923,778	31,477,835	33,107,985		(38,028)			2.500	1.876	MON	65,579	786,946	01/28/2021	01/01/2051
3140X9-MG-7	FN FM5758 - RMBS			4	1.A	3,343,560	93.5371	2,847,198	3,043,923	3,328,366		(9,247)			3.500	2.104	MON	8,878	106,537	02/04/2021	08/01/2047
3140XA-V4-1	FN FM6934 - RMBS			4	1.A	11,892,558	91.1385	10,079,581	11,059,629	11,853,206		(22,787)			3.000	1.985	MON	27,649	331,789	04/19/2021	04/01/2051
3140XB-FD-7	FN FM7363 - RMBS		CF	4	1.A	32,238,381	88.4257	27,332,558	30,910,208	31,973,534		(48,954)			2.500	1.892	MON	64,396	772,755	05/27/2021	05/01/2041
3140XB-QT-0	FN FM7665 - RMBS			4	1.A	5,469,093	94.5488	4,720,489	4,992,646	5,444,972		(16,387)			3.500	2.106	MON	14,562	174,743	08/23/2021	11/01/2047
3140XB-W9-7	FN FM7871 - RMBS		CF	4	1.A	26,276,254	90.2214	22,716,503	25,178,623	26,059,990		(64,999)			2.000	1.214	MON	41,964	503,572	07/30/2021	07/01/2036
3140XC-NJ-3	FN FM8492 - RMBS			4	1.A	17,960,433	94.4075	15,553,723	16,475,100	17,882,352		(51,706)			3.500	2.131	MON	48,052	576,628	08/23/2021	07/01/2047
3140XD-CJ-3	FN FM9072 - RMBS			4	1.A	5,209,990	81.8448	4,282,339	5,232,268	5,211,602		491			2.000	2.039	MON	8,720	104,645	10/22/2021	10/01/2051
3140XF-7L-9	FN FS0898 - RMBS			4	1.A	13,268,488	89.2133	11,785,698	13,210,691	13,260,074		(3,156)			3.000	2.941	MON	33,027	396,321	03/09/2022	02/01/2052
3140XF-R4-5	FN FS0506 - RMBS			4	1.A	17,707,444	88.4951	15,313,706	17,304,572	17,657,794		(16,237)			3.000	2.722	MON	43,261	519,137	01/26/2022	01/01/2052
3140XF-X2-2	FN FS0696 - RMBS		CF	4	1.A	20,141,718	89.0675	18,259,266	20,500,476	20,161,452		8,308			3.000	3.221	MON	51,251	615,014	03/31/2022	02/01/2052
3140XG-BP-3	FN FS0945 - RMBS			4	1.A	8,456,913	94.5969	7,814,388	8,260,721	8,432,539		(8,850)			4.000	3.713	MON	27,536	330,429	03/22/2022	03/01/2052
3140XG-FY-0	FN FS1082 - RMBS			4	1.A	6,943,089	86.5384	6,893,867	7,966,255	6,979,255		36,166			2.500	4.226	MON	16,596	182,560	12/22/2022	03/01/2052
3140XG-JV-2	FN FS1175 - RMBS			4	1.A	6,632,834	92.1581	6,026,997	6,539,845	6,620,021		(4,252)			3.500	3.333	MON	19,075	228,895	03/18/2022	03/01/2052
3140XH-EY-9	FN FS1950 - RMBS			4	1.A	7,659,625	94.5918	7,167,541	7,577,340	7,649,786		(5,127)			4.000	3.865	MON	25,258	303,094	05/27/2022	05/01/2052
3140XH-JE-8	FN FS2060 - RMBS		CF	4	1.A	13,303,007	95.4560	12,875,563	13,488,474	13,313,659		7,568			4.000	4.176	MON	44,962	539,539	08/29/2022	06/01/2052
3140XH-JG-3	FN FS2062 - RMBS		CF	4	1.A	64,111,789	94.9793	60,215,514	63,398,556	64,030,407		(44,408)			4.000	3.860	MON	211,329	2,535,942	05/26/2022	06/01/2052
3140XJ-MN-0	FN FS3064 - RMBS			4	1.A	12,246,998	89.5787	12,156,958	13,571,256	12,292,256		45,258			3.000	4.388	MON	33,928	373,210	12/22/2022	04/01/2052
3140XJ-X6-5	FN FS3400 - RMBS		CF	4	1.A	37,648,122	99.3654	37,391,662	37,630,482	37,639,085		(9,207)			5.000	4.996	MON	156,794	1,754,814	12/23/2022	12/01/2052
3140XK-RW-2	FN FS4100 - RMBS			4	1.A	2,838,489	101.5595	2,869,753	2,825,686	2,837,530		(959)			5.500	5.430	MON	12,951	77,706	05/30/2023	03/01/2053
3140XL-3P-1	FN FS5305 - RMBS			4	1.A	28,469,241	103.8975	30,230,678	29,096,637	28,473,203		3,962			6.000	6.397	MON	145,483	145,483	10/19/2023	06/01/2053
3140XL-RE-0	FN FS4984 - RMBS			4	1.A	11,883,007	89.6006	12,741,652	14,220,503	11,891,485		8,478			3.000	5.592	MON	35,551	71,103	10/11/2023	08/01/2052
3140XM-QU-3	FN FS5866 - RMBS			4	1.A	19,261,185	101.0517	19,744,502	19,539,005	19,265,766		4,581			5.500	5.731	MON	89,554	268,661	09/19/2023	09/01/2053

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3140XM-TD-8	FN FS5947 - RMBS			4	1.A	52,965,337	101.8408	55,129,050	54,132,570	52,978,897		13,560			5.500	5.857	MON	248,108	496,215	09/29/2023	07/01/2053
31410A-H8-2	FN 883255 - RMBS			4,5	1.A	149,380	99.5612	147,910	148,562	148,951		(31)			5.973	7.055	MON	739	7,461	08/29/2006	07/01/2036
31410D-W6-3	FN 886369 - RMBS			4	1.A	355,066	104.4599	374,530	358,539	355,722		47			6.000	6.178	MON	1,793	21,512	07/21/2006	08/01/2036
31410K-7E-8	FN 890193 - RMBS			4	1.A	117,595	98.4118	112,939	114,762	115,001		(315)			3.500	2.920	MON	335	4,017	07/27/2010	08/01/2025
31410K-HK-3	FN 889534 - RMBS			4	1.A	531,843	102.9831	549,167	533,260	531,727		(19)			5.500	5.540	MON	2,444	29,329	05/28/2008	05/01/2038
31410L-C5-9	FN 890292 - RMBS			4	1.A	3,261,370	99.8708	3,007,618	3,011,508	3,202,255		(8,442)			4.500	3.257	MON	11,293	135,518	05/29/2014	01/01/2041
31410L-DP-4	FN 890310 - RMBS			4	1.A	3,260,568	99.8709	3,053,133	3,057,081	3,224,342		(7,227)			4.500	3.428	MON	11,464	137,569	04/03/2014	12/01/2040
31410L-L8-3	FN 890551 - RMBS			4	1.A	2,168,128	99.8709	1,995,983	1,998,562	2,140,674		(5,800)			4.500	3.176	MON	7,495	89,935	10/28/2014	08/01/2041
31410L-NH-1	FN 890592 - RMBS			4	1.A	48,298	99.4451	44,442	44,690	44,903		(478)			4.500	2.526	MON	168	2,011	01/17/2014	10/01/2026
31410L-VD-1	FN 890812 - RMBS			4	1.A	8,201,888	93.7555	7,464,614	7,961,790	8,180,462		(6,302)			3.500	3.079	MON	23,222	278,663	12/27/2017	01/01/2047
31410M-YD-6	FN 891808 - RMBS			4	1.A	234,467	105.5056	245,763	232,938	233,942		(53)			6.500	6.277	MON	1,262	15,141	07/17/2006	07/01/2036
31410P-6R-9	FN 893780 - RMBS			4	1.A	85,847	104.1638	85,012	81,614	85,013		(149)			6.000	4.832	MON	408	4,897	07/23/2009	10/01/2036
31410Q-DB-4	FN 893898 - RMBS			4	1.A	175,264	104.4611	174,053	166,620	173,665		(258)			6.000	4.873	MON	833	9,997	07/23/2009	10/01/2036
31410Y-UX-0	FN 901598 - RMBS			4	1.A	112,518	102.9795	116,810	113,431	112,619		16			5.500	5.652	MON	520	6,239	11/20/2006	11/01/2036
31411B-EF-6	FN 902934 - RMBS			4	1.A	684,740	102.9850	711,181	690,567	686,031		82			5.500	5.636	MON	3,165	37,981	11/17/2006	12/01/2036
31411F-UW-2	FN 906997 - RMBS			4,5	1.A	149,111	98.8025	148,065	149,860	149,510		26			5.200	7.188	MON	649	6,656	10/16/2007	05/01/2037
31411F-VX-9	FN 907030 - RMBS			4,5	1.A	62,485	99.0728	61,732	62,309	62,362		(4)			5.877	7.211	MON	305	2,831	10/16/2007	09/01/2037
31411J-WT-9	FN 909758 - RMBS			4	1.A	440,681	102.9819	449,886	436,859	439,154		(147)			5.500	5.341	MON	2,002	24,027	01/07/2008	02/01/2037
31411R-GX-0	FN 912914 - RMBS			4	1.A	196,261	104.4486	207,152	198,329	196,761		24			6.000	6.178	MON	992	11,900	06/19/2007	06/01/2037
31411U-AZ-4	FN 914524 - RMBS			4,5	1.A	582,557	99.8121	578,569	579,658	580,402		(56)			4.649	7.221	MON	2,246	24,050	04/17/2007	04/01/2037
31411U-N6-4	FN 914913 - RMBS			4,5	1.A	200,572	99.1355	197,756	199,481	199,724		(20)			5.077	6.922	MON	844	7,936	05/07/2007	04/01/2037
31411U-XT-3	FN 915190 - RMBS			4,5	1.A	130,059	98.7977	127,866	129,422	129,595		(13)			5.330	7.232	MON	575	6,035	04/12/2007	04/01/2037
31411X-YZ-2	FN 917928 - RMBS			4	1.A	313,949	104.4234	332,117	318,049	314,848		63			6.000	6.235	MON	1,590	19,083	07/10/2007	05/01/2037
31411Y-BY-8	FN 918155 - RMBS			4,5	1.A	269,785	98.9836	266,960	269,701	269,701					5.165	7.083	MON	1,161	12,050	07/17/2007	05/01/2037
31412M-AC-2	FN 928903 - RMBS			4	1.A	960,907	104.4233	948,571	908,391	948,760		(1,394)			6.000	4.837	MON	4,542	54,503	09/25/2009	12/01/2037
31412Q-7B-9	FN 932490 - RMBS			4	1.A	1,470,294	99.8710	1,454,422	1,456,300	1,465,504		(569)			4.500	4.349	MON	5,461	65,534	04/21/2010	02/01/2040
31412Q-YV-5	FN 932324 - RMBS			4	1.A	4,096,953	99.8708	3,829,014	3,833,967	4,047,014		(10,007)			4.500	3.412	MON	14,377	172,529	03/26/2014	12/01/2039
31412X-ES-9	FN 937645 - RMBS			4	1.A	478,500	104.4600	506,249	484,634	480,202		80			6.000	6.213	MON	2,423	29,078	07/10/2007	06/01/2037
31412X-J3-9	FN 937782 - RMBS			4	1.A	290,890	104.4577	307,217	294,107	291,702		47			6.000	6.193	MON	1,471	17,646	06/29/2007	07/01/2037
31412X-JC-9	FN 937759 - RMBS			4	1.A	319,186	104.1652	336,086	322,647	320,197		41			6.000	6.172	MON	1,613	19,359	06/29/2007	06/01/2037
31412X-S6-2	FN 938041 - RMBS			4	1.A	714,621	104.4486	753,981	721,868	716,525		77			6.000	6.165	MON	3,609	43,312	06/19/2007	07/01/2037
31413C-F4-6	FN 941287 - RMBS			4	1.A	333,040	104.1544	351,322	337,309	334,261		67			6.000	6.218	MON	1,687	20,239	07/10/2007	07/01/2037
31413C-GJ-2	FN 941301 - RMBS			4	1.A	332,765	103.0756	347,382	337,017	333,837		52			6.000	6.215	MON	1,685	20,221	07/10/2007	07/01/2037
31413H-SC-3	FN 946115 - RMBS			4	1.A	427,136	104.9147	446,419	425,507	426,148		(64)			6.000	5.931	MON	2,128	25,530	09/14/2007	09/01/2037
31413K-ZJ-3	FN 948145 - RMBS			4	1.A	304,530	104.3857	302,209	289,512	300,390		(365)			6.000	5.020	MON	1,448	17,371	07/23/2009	11/01/2037
31413N-XU-4	FN 950791 - RMBS			4	1.A	836,000	104.4604	871,247	834,045	834,840		(128)			6.000	5.939	MON	4,170	50,043	08/04/2008	10/01/2037
31413N-Y6-6	FN 950833 - RMBS			4	1.A	164,567	104.1630	164,812	158,225	162,423		(185)			6.000	5.226	MON	791	9,494	01/12/2009	11/01/2037
31414C-AL-2	FN 961811 - RMBS			4	1.A	1,242,383	101.6190	1,293,729	1,273,117	1,250,067		859			5.000	5.391	MON	5,305	63,656	05/27/2008	03/01/2038
31414S-T5-2	FN 974972 - RMBS			4	1.A	111,348	102.4663	115,210	112,437	111,569		15			5.500	5.658	MON	515	6,184	06/05/2008	04/01/2038
31415R-YR-9	FN 987320 - RMBS			4	1.A	147,205	103.4827	144,820	139,946	146,216		(187)			6.000	4.879	MON	700	8,397	07/23/2009	09/01/2038
31415X-HN-4	FN 992237 - RMBS			4	1.A	215,647	104.1496	215,698	207,104	214,045		(224)			6.000	5.132	MON	1,036	12,426	03/18/2009	11/01/2038
31415Y-LS-6	FN 993237 - RMBS			4	1.A	3,625	99.4451	3,510	3,530	3,526		(12)			4.500	3.845	MON	13	159	07/08/2009	07/01/2024
31416H-5E-1	FN AA0844 - RMBS			4	1.A	274,613	102.9827	272,295	264,408	272,735		(311)			5.500	4.748	MON	1,212	14,542	01/09/2009	12/01/2038
31416N-BX-9	FN AA4553 - RMBS			4	1.A	28,039	99.4451	27,073	27,224	27,222		(111)			4.500	3.676	MON	102	1,225	09/02/2009	08/01/2024
31416N-YK-2	FN AA5213 - RMBS			4	1.A	329,710	99.9524	322,795	322,948	326,703		(299)			4.500	4.189	MON	1,211	14,533	03/23/2009	03/01/2039

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
31416P-RL-3	FN AA5890 - RMBS			4	1.A	129,121	101.6196	128,699	126,648	128,865		(125)			5.000	4.575	MON	528	6,332	08/04/2009	07/01/2039
31416Q-7M-1	FN AA7199 - RMBS			4	1.A	52,461	99.0658	51,185	51,668	51,587		(113)			4.000	3.594	MON	172	2,067	04/21/2009	05/01/2024
31416R-Q7-1	FN AA7677 - RMBS			4	1.A	2,664,675	101.6185	2,648,219	2,606,040	2,652,632		(2,269)			5.000	4.602	MON	10,859	130,302	08/18/2009	06/01/2039
31416R-S6-1	FN AA7740 - RMBS			4	1.A	3,018	99.1936	2,949	2,973	2,968		(6)			4.000	3.588	MON	10	119	05/20/2009	05/01/2024
31416S-SX-0	FN AA8633 - RMBS			4	1.A	1,034,912	101.6207	1,025,409	1,009,055	1,027,081		(940)			5.000	4.586	MON	4,204	50,453	08/27/2009	07/01/2039
31416S-US-8	FN AA8692 - RMBS			4	1.A	70,511	99.0658	70,082	70,743	70,547		3			4.000	4.037	MON	236	2,829	06/03/2009	06/01/2024
31416S-XS-5	FN AA8788 - RMBS			4	1.A	66,234	98.8649	64,897	65,642	65,514		(92)			4.000	3.779	MON	219	2,626	05/27/2009	07/01/2024
31416V-DT-8	FN AB0113 - RMBS			4	1.A	1,172,522	101.6147	1,089,486	1,072,174	1,145,070		(5,125)			5.000	3.288	MON	4,467	53,609	01/30/2014	04/01/2035
31416W-T5-1	FN AB1471 - RMBS			4	1.A	3,240,749	99.8709	2,995,087	2,998,958	3,190,217		(7,776)			4.500	3.290	MON	11,246	134,953	06/20/2014	09/01/2040
31416W-ZW-5	FN AB1656 - RMBS			4	1.A	3,827,884	97.5220	3,516,023	3,605,365	3,790,814		(8,075)			4.000	3.034	MON	12,018	144,215	11/23/2015	10/01/2040
31416X-KK-5	FN AB2097 - RMBS		CF	4	1.A	4,994,964	99.8711	4,860,188	4,866,459	4,965,078		(4,099)			4.500	4.095	MON	18,249	218,991	01/21/2011	01/01/2041
31416Y-3B-2	FN AB3493 - RMBS			4	1.A	1,141,214	99.8712	1,050,152	1,051,507	1,127,600		(2,968)			4.500	3.180	MON	3,943	47,318	12/11/2014	09/01/2041
31417A-MM-8	FN AB3963 - RMBS			4	1.A	2,261,224	94.5435	2,083,791	2,204,056	2,240,244		(1,482)			3.500	3.205	MON	6,429	77,142	12/06/2011	11/01/2041
31417B-JC-2	FN AB4758 - RMBS			4	1.A	5,374,624	94.6475	4,856,274	5,130,906	5,336,609		(8,073)			3.500	2.802	MON	14,965	179,582	02/16/2016	03/01/2042
31417C-6Q-3	FN AB6278 - RMBS			4	1.A	1,665,697	96.3424	1,547,119	1,605,854	1,620,480		(4,531)			2.500	1.838	MON	3,346	40,146	09/06/2012	09/01/2027
31417C-DM-4	FN AB5507 - RMBS			4	1.A	1,714,855	94.1925	1,520,696	1,614,456	1,677,367		(2,226)			3.500	2.854	MON	4,709	56,506	07/09/2012	06/01/2042
31417C-GK-5	FN AB5601 - RMBS			4	1.A	1,989,655	97.4383	1,835,442	1,883,697	1,968,906		(3,585)			4.000	3.162	MON	6,279	75,348	10/29/2013	07/01/2042
31417D-2R-3	FN AB7083 - RMBS			4	1.A	2,321,340	96.2464	2,152,479	2,236,426	2,259,777		(6,828)			2.500	1.788	MON	4,659	55,911	01/28/2013	11/01/2027
31417D-BF-9	FN AB6337 - RMBS			4	1.A	2,784,954	96.3429	2,583,014	2,681,063	2,708,630		(8,504)			2.500	1.765	MON	5,586	67,027	01/28/2013	10/01/2027
31417D-BY-8	FN AB6354 - RMBS			4	1.A	2,656,053	91.9067	2,308,360	2,511,634	2,608,957		(3,520)			3.000	2.378	MON	6,279	75,349	10/04/2012	09/01/2042
31417D-QY-2	FN AB6770 - RMBS		CF	4	1.A	6,421,056	91.9084	5,618,791	6,113,472	6,321,748		(7,987)			3.000	2.434	MON	15,284	183,404	11/20/2012	10/01/2042
31417D-RT-2	FN AB6797 - RMBS		CF	4	1.A	6,395,382	91.9075	5,586,302	6,078,177	6,290,006		(7,977)			3.000	2.430	MON	15,195	182,345	11/02/2012	10/01/2042
31417E-CP-4	FN AB7277 - RMBS		CF	4	1.A	5,251,643	91.9075	4,576,383	4,979,336	5,164,040		(6,819)			3.000	2.397	MON	12,448	149,380	11/28/2012	12/01/2042
31417F-U6-3	FN AB8704 - RMBS		CF	4	1.A	5,756,413	91.9074	5,122,486	5,573,531	5,707,711		(5,109)			3.000	2.599	MON	13,934	167,206	03/26/2013	03/01/2043
31417G-JE-7	FN AB9260 - RMBS			4	1.A	4,254,062	93.8951	3,855,787	4,106,485	4,232,972		(4,395)			3.500	3.000	MON	11,977	143,727	08/19/2015	05/01/2043
31417G-T5-5	FN AB9571 - RMBS			4	1.A	2,112,170	94.0672	1,914,253	2,034,984	2,092,365		(2,063)			3.500	3.034	MON	5,935	71,224	06/14/2013	06/01/2043
31417G-XE-1	FN AB9676 - RMBS		CF	4	1.A	7,936,625	94.0686	7,146,513	7,597,128	7,891,808		(10,441)			3.500	2.869	MON	22,158	265,899	10/30/2015	06/01/2043
31417H-B5-2	FN AB9959 - RMBS		CF	4	1.A	7,797,401	97.1996	7,135,314	7,340,890	7,714,137		(12,376)			4.000	3.152	MON	24,470	293,636	06/26/2014	07/01/2043
31417K-YJ-0	FN AC1612 - RMBS			4	1.A	1,182,709	101.6187	1,176,216	1,157,480	1,177,492		(978)			5.000	4.615	MON	4,823	57,874	08/28/2009	08/01/2039
31417M-S2-0	FN AC3236 - RMBS			4	1.A	544,030	101.6214	537,156	528,585	539,821		(529)			5.000	4.533	MON	2,202	26,429	09/15/2009	09/01/2039
31417V-N6-6	FN AC8512 - RMBS			4	1.A	1,959,359	99.8708	1,802,230	1,804,561	1,930,638		(5,960)			4.500	3.151	MON	6,767	81,205	10/31/2014	12/01/2039
31417Y-RW-9	FN MA0500 - RMBS			4	1.A	884,953	101.6217	866,669	852,839	879,462		(1,163)			5.000	4.341	MON	3,553	42,642	02/10/2011	08/01/2040
31418B-3T-1	FN MA2609 - RMBS		CF	4	1.A	12,720,714	93.3269	11,331,821	12,142,069	12,595,069		(12,372)			3.500	2.950	MON	35,414	424,972	05/31/2016	05/01/2046
31418B-6G-6	FN MA2670 - RMBS		CF	4	1.A	4,475,345	91.0343	3,924,480	4,310,988	4,440,084		(3,713)			3.000	2.558	MON	10,777	129,330	06/30/2016	07/01/2046
31418C-KZ-6	FN MA3011 - RMBS		CF	4	1.A	6,433,678	92.7551	5,814,925	6,269,114	6,393,144		(7,300)			3.000	2.558	MON	15,673	188,073	08/30/2017	05/01/2037
31418C-NF-7	FN MA3089 - RMBS		CF	4	1.A	10,341,055	95.2513	9,472,569	9,944,816	10,237,079		(16,296)			3.500	2.830	MON	29,006	348,069	07/28/2017	08/01/2037
31418C-NS-9	FN MA3100 - RMBS		CF	4	1.A	2,691,666	92.7462	2,451,600	2,643,343	2,679,710		(2,145)			3.000	2.689	MON	6,608	79,300	10/30/2017	08/01/2037
31418C-PM-0	FN MA3127 - RMBS		CF	4	1.A	3,269,292	92.7442	2,953,846	3,184,940	3,246,788		(3,489)			3.000	2.574	MON	7,962	95,548	08/29/2017	09/01/2037
31418D-2V-3	FN MA4387 - RMBS		CF	4	1.A	70,690,743	85.6512	59,317,618	69,254,898	70,438,526		(60,712)			2.000	1.704	MON	115,425	1,388,683	06/29/2021	07/01/2041
31418D-6L-1	FN MA4474 - RMBS			4	1.A	5,996,599	85.9857	5,047,769	5,870,475	5,975,832		(6,235)			2.000	1.693	MON	9,784	117,410	09/29/2021	11/01/2041
31418D-6L-1	FN MA4474 - RMBS		CF	4	1.A	42,832,849	85.9857	36,055,492	41,931,967	42,686,090		(44,623)			2.000	1.693	MON	69,887	838,639	09/29/2021	11/01/2041
31418D-RW-4	FN MA4100 - RMBS		CF	4	1.A	5,968,601	81.9790	4,728,963	5,768,506	5,932,756		(3,139)			2.000	1.655	MON	9,614	117,318	07/30/2020	08/01/2050
31418D-Y8-9	FN MA4334 - RMBS		CF	4	1.A	10,621,585	87.9017	8,943,864	10,174,846	10,518,707		(14,769)			2.500	1.898	MON	21,198	259,710	04/30/2021	05/01/2041
31418D-YH-9	FN MA4311 - RMBS		CF	4	1.A	39,535,344	85.8073	33,032,587	38,496,247	39,324,791		(38,650)			2.000	1.626	MON	64,160	769,925	02/24/2021	04/01/2041
31418D-Z6-2	FN MA4364 - RMBS			4	1.A	4,080,104	85.7139	3,430,484	4,002,248	4,065,883		(3,195)			2.000	1.721	MON	6,670	80,045	05/27/2021	06/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
31418D-Z6-2	FN MA4364 - RMBS	CF		4	1.A	40,801,039	85.7139	34,304,839	40,022,477	40,660,359		(32,021)			2.000	1.720	MON	66,704	800,450	05/27/2021	06/01/2041
31418D-ZX-3	FN MA4357 - RMBS			4	1.A	17,604,108	88.6262	14,852,284	16,758,336	17,456,111		(19,610)			3.000	2.444	MON	41,896	502,750	05/21/2021	06/01/2051
31418E-AC-4	FN MA4502 - RMBS			4	1.A	5,225,541	88.9506	4,468,033	5,023,049	5,190,801		(10,071)			2.500	1.924	MON	10,465	125,576	10/29/2021	12/01/2041
31418E-AW-0	FN MA4520 - RMBS	CF		4	1.A	34,802,564	85.4643	29,445,002	34,452,987	34,749,379		(19,734)			2.000	1.846	MON	57,422	694,839	12/22/2021	01/01/2042
31418E-BT-6	FN MA4549 - RMBS			4	1.A	18,131,356	88.4401	15,554,186	17,587,251	18,056,115		(22,202)			3.000	2.659	MON	43,968	527,618	01/12/2022	02/01/2052
31418E-D8-0	FN MA4626 - RMBS			4	1.A	13,725,886	94.5916	12,902,888	13,640,632	13,714,243		(6,085)			4.000	3.922	MON	45,469	545,625	05/27/2022	06/01/2052
31418E-ES-5	FN MA4644 - RMBS			4	1.A	8,928,884	94.5917	8,447,306	8,930,280	8,926,696		(1,081)			4.000	4.001	MON	29,768	357,211	04/27/2022	05/01/2052
31418E-F2-1	FN MA4684 - RMBS			4	1.A	9,059,214	96.9657	8,685,267	8,957,047	9,045,181		(6,469)			4.500	4.354	MON	33,589	403,067	05/06/2022	06/01/2052
31418M-2L-5	FN AD0778 - RMBS			4	1.A	193,861	99.4451	184,621	185,652	185,972		(1,031)			4.500	3.420	MON	696	8,354	02/08/2010	01/01/2025
31418M-7A-4	FN AD0888 - RMBS			4	1.A	379,383	99.4451	360,089	362,098	363,407		(1,913)			4.500	3.392	MON	1,358	16,294	03/23/2010	04/01/2025
31418M-RD-6	FN AD0483 - RMBS			4	1.A	183,882	99.4451	174,726	175,701	175,985		(977)			4.500	3.332	MON	659	7,906	11/24/2009	12/01/2024
31418M-RE-4	FN AD0484 - RMBS			4	1.A	270,991	99.4451	257,498	258,935	259,552		(1,538)			4.500	3.266	MON	971	11,652	11/24/2009	12/01/2024
31418N-A7-5	FN AD0929 - RMBS			4	1.A	370,894	99.4451	356,956	358,948	359,663		(1,433)			4.500	3.670	MON	1,346	16,153	04/06/2010	04/01/2025
31418N-ET-3	FN AD1045 - RMBS			4	1.A	1,171,791	99.8710	1,163,191	1,164,694	1,169,997		(354)			4.500	4.387	MON	4,368	52,411	02/22/2010	02/01/2040
31418N-XX-3	FN AD1593 - RMBS			4	1.A	2,332,357	99.8708	2,162,117	2,164,914	2,301,886		(6,189)			4.500	3.251	MON	8,118	97,421	05/16/2014	02/01/2040
31418N-YF-1	FN AD1609 - RMBS			4	1.A	96,521	98.8921	93,522	94,570	94,559		(196)			4.000	3.584	MON	315	3,783	03/02/2010	02/01/2025
31418P-E2-7	FN AD1952 - RMBS			4	1.A	2,896,261	97.5223	2,672,107	2,739,995	2,866,687		(5,843)			4.000	3.106	MON	9,133	109,600	09/26/2014	02/01/2040
31418P-Q2-4	FN AD2272 - RMBS			4	1.A	857,054	101.6217	818,096	805,041	848,975		(1,896)			5.000	3.881	MON	3,354	40,252	07/15/2010	03/01/2040
31418P-S7-1	FN AD2341 - RMBS			4	1.A	2,672,638	99.8710	2,493,842	2,497,063	2,641,530		(6,153)			4.500	3.374	MON	9,364	112,368	03/11/2014	03/01/2040
31418Q-NZ-2	FN AD3107 - RMBS			4	1.A	2,170,720	101.6220	2,077,084	2,043,932	2,136,476		(3,817)			5.000	4.080	MON	8,516	102,197	07/08/2010	04/01/2040
31418R-XS-5	FN AD4288 - RMBS			4	1.A	2,599,122	101.6216	2,544,269	2,503,670	2,601,956		(4,359)			5.000	4.174	MON	10,432	125,184	03/24/2010	04/01/2040
31418T-UG-0	FN AD5982 - RMBS			4	1.A	1,039,784	101.5801	1,009,674	993,968	1,034,696		(1,600)			5.000	4.178	MON	4,142	49,698	03/28/2011	05/01/2040
31418U-VU-5	FN AD6926 - RMBS			4	1.A	2,085,278	99.8709	1,916,398	1,918,876	2,056,545		(6,250)			4.500	3.079	MON	7,196	86,349	12/11/2014	06/01/2040
31418V-UA-8	FN AD7776 - RMBS			4	1.A	3,071,735	99.8709	2,815,274	2,818,914	3,029,180		(9,119)			4.500	3.064	MON	10,571	126,851	03/09/2015	08/01/2040
31418W-PG-9	FN AD8522 - RMBS			4	1.A	1,215,126	97.5215	1,117,604	1,146,008	1,199,708		(2,455)			4.000	3.097	MON	3,820	45,840	05/04/2012	08/01/2040
31418X-U3-0	FN AD9601 - RMBS			4	1.A	1,340,940	99.8711	1,275,202	1,276,848	1,320,513		(1,841)			4.500	3.822	MON	4,788	57,458	08/23/2010	08/01/2040
31419A-4G-9	FN AE0822 - RMBS			4	1.A	946,543	99.8709	874,791	875,922	934,673		(2,487)			4.500	3.211	MON	3,285	39,416	09/26/2014	02/01/2041
31419A-K2-2	FN AE0312 - RMBS			4	1.A	966,239	97.5218	915,057	938,310	955,696		(813)			4.000	3.632	MON	3,128	37,532	08/23/2010	09/01/2040
31419A-U8-8	FN AE0606 - RMBS			4	1.A	1,497,682	97.5221	1,372,233	1,407,100	1,482,508		(3,310)			4.000	2.990	MON	4,690	56,284	12/08/2015	11/01/2040
31419C-3V-3	FN AE2611 - RMBS			4	1.A	1,281,018	94.9371	1,200,036	1,264,032	1,275,973		(652)			3.500	3.307	MON	3,687	44,241	08/22/2011	09/01/2040
31419D-XM-8	FN AE3383 - RMBS			4	1.A	3,009,733	96.6883	2,753,864	2,848,188	2,981,731		(5,515)			4.000	3.136	MON	9,494	113,927	06/24/2014	11/01/2040
31419E-2E-8	FN AE4372 - RMBS			4	1.A	3,904,433	97.5224	3,596,938	3,688,320	3,866,422		(8,175)			4.000	3.069	MON	12,294	147,533	07/10/2015	10/01/2040
31419E-YL-7	FN AE4314 - RMBS			4	1.A	3,223,505	99.8711	2,953,955	2,957,768	3,178,729		(9,458)			4.500	3.073	MON	11,092	133,100	02/11/2015	09/01/2040
31419G-WX-8	FN AE6061 - RMBS			4	1.A	3,069,871	99.8711	2,862,413	2,866,108	3,034,592		(7,065)			4.500	3.375	MON	10,748	128,975	04/24/2014	10/01/2040
31419H-XN-7	FN AE6984 - RMBS			4	1.A	286,676	97.5220	270,037	276,898	284,192		(339)			4.000	3.481	MON	923	11,076	10/21/2010	10/01/2040
31421A-FF-5	FN MC0165 - RMBS			4	1.A	1,969,262	99.8505	1,936,067	1,938,966	1,959,117		(1,145)			4.500	4.269	MON	7,271	87,253	09/10/2009	09/01/2039
31421A-FG-3	FN MC0166 - RMBS			4	1.A	368,766	99.8505	363,053	363,596	367,188		(204)			4.500	4.279	MON	1,363	16,362	09/10/2009	09/01/2039
31421A-FY-4	FN MC0182 - RMBS			4	1.A	503,431	99.8711	492,395	493,031	500,544		(381)			4.500	4.180	MON	1,849	22,186	10/09/2009	10/01/2039
31421A-GV-9	FN MC0211 - RMBS			4	1.A	535,967	99.8711	522,061	522,735	532,415		(481)			4.500	4.113	MON	1,960	23,523	12/08/2009	12/01/2039
31421A-GZ-0	FN MC0215 - RMBS			4	1.A	739,913	99.8712	721,596	722,527	735,415		(594)			4.500	4.141	MON	2,709	32,514	12/08/2009	12/01/2039
31421A-H8-9	FN MC0254 - RMBS			4	1.A	936,161	99.8711	918,591	919,777	931,070		(547)			4.500	4.237	MON	3,449	41,390	03/09/2010	03/01/2040
31421A-L9-2	FN MC0351 - RMBS			4	1.A	161,268	97.5208	152,481	156,358	159,243		(158)			4.000	3.633	MON	521	6,254	09/09/2010	09/01/2040
31421A-MK-6	FN MC0361 - RMBS			4	1.A	1,484,023	97.5208	1,405,081	1,440,802	1,469,099		(1,307)			4.000	3.611	MON	4,803	57,632	09/09/2010	09/01/2040
31421A-Q6-3	FN MC0476 - RMBS			4	1.A	1,104,029	99.8710	1,060,516	1,061,885	1,085,891		(1,102)			4.500	4.022	MON	3,982	47,785	05/09/2011	05/01/2041
31421A-SK-0	FN MC0521 - RMBS			4	1.A	1,629,496	97.2726	1,511,599	1,553,982	1,587,708		(1,379)			4.000	3.597	MON	5,180	62,159	09/09/2011	09/01/2041

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
604160-FW-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F			2	1.A FE	388,311	85.5230	332,095	388,311	388,311					2.700	2.699	MON	874	10,484	04/10/2013	09/01/2041
0829999999. Subtotal - Bonds - U.S. Special Revenues - Residential Mortgage-Backed Securities						5,658,953,240	XXX	5,094,809,356	5,531,338,447	5,627,872,006		(4,459,758)			XXX	XXX	XXX	15,611,267	162,991,273	XXX	XXX
3136AL-YF-2	FNA 2014-M13 A2 - CMBS			4	1.A	2,145,329	98.4389	2,091,002	2,124,162	2,121,686		(2,969)			3.021	2.891	MON	5,348	64,171	11/14/2014	08/25/2024
3136AM-KZ-1	FNA 2015-M1 A2 - CMBS			4	1.A	12,845,334	97.8880	12,449,870	12,718,487	12,707,096		(24,785)			2.532	2.428	MON	26,836	322,032	01/14/2015	09/25/2024
3136AP-SZ-6	FNA 2015-M11 A2 - CMBS			4	1.A	12,930,686	97.3992	12,743,852	13,084,146	13,083,593		(13,355)			2.848	2.998	MON	31,053	378,120	07/16/2015	04/25/2025
3136AR-5S-3	FNA 2016-M5 A2 - CMBS			4	1.A	8,906,984	95.4909	8,421,653	8,819,321	8,835,422		(10,063)			2.469	2.342	MON	18,146	217,749	05/11/2016	04/25/2026
3136AR-TE-8	FNA 2016-M03 A2 - CMBS			4	1.A	6,009,574	96.2810	5,728,953	5,950,243	5,955,950		(5,579)			2.702	2.603	MON	13,398	160,776	03/08/2016	02/25/2026
3136AT-5C-4	FNA 2016-M11 A2 - CMBS			4	1.A	14,114,300	94.8866	13,260,704	13,975,324	14,007,973		(15,924)			2.369	2.245	MON	27,590	331,075	10/04/2016	07/25/2026
3136B2-GY-2	FNA 2018-M10 A1 - CMBS			4	1.A	65,480	99.5144	64,618	64,933	64,933		(331)			3.357	0.000	MON	182	2,210	07/18/2018	07/25/2028
3136BK-X8-0	FNA 2022-M1 A2 - CMBS			4	1.A	5,767,626	81.8469	4,910,815	6,000,000	5,820,290		29,299			1.668	2.256	MON	8,340	101,528	01/19/2022	10/25/2031
3137B7-YY-9	FHMS K-037 A2 - CMBS			4	1.A	61,277	99.6167	59,850	60,080	60,080					3.490	3.243	MON	175	2,097	03/12/2014	01/25/2024
3137BD-CW-4	FHMS K-039 A2 - CMBS			4	1.A	15,972,070	98.8196	15,324,120	15,507,165	15,499,886		(54,465)			3.303	2.939	MON	42,683	512,202	09/04/2014	07/25/2024
3137BF-XT-3	FHMS K-042 A2 - CMBS			4	1.A	20,599,780	97.7577	19,551,548	20,000,000	20,026,083		(70,219)			2.670	2.319	MON	44,500	534,000	01/15/2015	12/25/2024
3137BG-K2-4	FHMS K-043 A2 - CMBS			4	1.A	20,302,346	98.0237	19,322,680	19,712,259	19,738,622		(69,432)			3.062	2.705	MON	50,299	603,589	02/19/2015	12/25/2024
3137BH-CY-1	FHMS K-044 A2 - CMBS			4	1.A	7,515,446	97.6865	7,127,893	7,296,705	7,309,910		(25,779)			2.811	2.445	MON	17,093	205,110	04/09/2015	01/25/2025
3137BK-RJ-1	FHMS K-047 A2 - CMBS			4	1.A	10,533,203	97.9063	9,790,632	10,000,000	10,061,883		(63,291)			3.329	2.679	MON	27,742	332,900	10/14/2015	05/25/2025
3137BL-AC-2	FHMS K-048 A2 - CMBS			4	1.A	7,245,410	97.8034	7,335,253	7,500,000	7,300,017		54,606			3.284	5.262	MON	20,525	82,100	07/27/2023	06/25/2025
3137BL-MZ-8	FHMS K-049 A2 - CMBS			4	1.A	13,389,649	97.2417	12,641,415	13,000,000	13,043,796		(46,615)			3.010	2.646	MON	32,608	391,300	10/14/2015	07/25/2025
3137BL-W9-5	FHMS K-050 A2 - CMBS			4	1.A	15,017,385	97.7597	14,253,369	14,580,000	14,625,204		(49,428)			3.334	2.992	MON	40,508	486,097	11/12/2015	08/25/2025
3137BM-7C-4	FHMS K-051 A2 - CMBS			4	1.A	16,994,010	97.5415	16,094,343	16,500,000	16,563,004		(59,843)			3.308	2.940	MON	45,485	545,820	12/08/2015	09/25/2025
3137BM-TX-4	FHMS K-052 A2 - CMBS			4	1.A	10,299,860	97.2852	9,728,524	10,000,000	10,043,111		(35,689)			3.151	2.787	MON	26,258	315,100	01/27/2016	11/25/2025
3137BN-6G-4	FHMS K-053 A2 - CMBS			4	1.A	3,440,173	96.8507	3,234,813	3,340,000	3,355,865		(11,868)			2.995	2.631	MON	8,336	100,033	03/15/2016	12/25/2025
3137BN-GT-5	FHMS K-054 A2 - CMBS			4	1.A	10,196,287	96.3671	9,540,345	9,900,000	9,950,960		(34,371)			2.745	2.389	MON	22,646	271,755	04/06/2016	01/25/2026
3137BQ-YS-0	FHMS K-056 A2 - CMBS			4	1.A	18,539,010	95.5348	17,196,262	18,000,000	18,113,913		(61,515)			2.525	2.172	MON	37,875	454,500	07/25/2016	05/25/2026
3137BQ-ZN-0	FHMS K-X02 A2 - CMBS			4	1.A	4,729,038	96.4827	4,430,095	4,591,593	4,614,376		(22,571)			2.409	1.872	MON	9,218	110,612	08/12/2016	09/25/2025
3137BS-P7-2	FHMS K-058 A2 - CMBS			4	1.A	10,608,815	95.4168	9,827,933	10,300,000	10,360,750		(29,011)			2.653	2.361	MON	22,772	273,259	10/26/2016	08/25/2026
3137BS-RE-5	FHMS K-059 A2 - CMBS			4	1.A	12,359,568	96.5190	11,582,276	12,000,000	12,089,602		(41,257)			3.120	2.761	MON	31,200	374,400	11/15/2016	09/25/2026
3137BU-X5-2	FHMS K-062 A1 - CMBS			4	1.A	1,599,457	97.7900	1,533,527	1,568,183	1,570,921		(3,178)			3.032	2.654	MON	3,962	47,547	02/15/2017	09/25/2026
3137BV-Z8-2	FHMS K-063 A2 - CMBS			4	1.A	13,235,192	97.1729	12,486,714	12,850,000	12,958,684		(44,473)			3.430	3.065	MON	36,730	440,755	03/07/2017	01/25/2027
3137F1-G3-6	FHMS K-065 A1 - CMBS			4	1.A	2,671,366	96.9042	2,538,046	2,619,128	2,627,690		(4,721)			2.864	2.523	MON	6,251	75,012	07/12/2017	10/25/2026
3137F2-LJ-3	FHMS K-066 A2 - CMBS			4	1.A	4,634,780	95.9837	4,319,268	4,500,000	4,544,635		(15,221)			3.117	2.757	MON	11,689	140,265	08/09/2017	06/25/2027
3137F3-2F-0	FHMS K-F42 A - CMBS			4	1.A	10,235,352	99.9091	10,242,052	10,251,369	10,239,244		3,893			5.702	5.896	MON	11,366	195,450	08/30/2023	12/25/2024
3137F7-2G-9	FHMS Q-014 A1 - CMBS			4	1.A	4,264,986	81.2116	3,463,939	4,265,327	4,264,167		(271)			1.555	1.549	MON	5,527	66,326	11/10/2020	01/25/2036
3137FA-WR-5	FHMS K-067 A1 - CMBS			4	1.A	4,034,286	96.9307	3,833,831	3,955,229	3,967,278		(7,885)			2.895	2.578	MON	9,542	114,504	09/22/2017	03/25/2027
3137FB-BW-5	FHMS K-068 A1 - CMBS			4	1.A	902,223	97.1238	859,099	884,540	887,858		(1,754)			2.952	2.590	MON	2,176	26,112	10/18/2017	02/25/2027
3137FB-TA-4	FHMS K-728 A2 - CMBS			4	1.A	6,116,630	98.4562	5,846,917	5,938,597	5,944,657		(27,883)			3.064	2.548	MON	15,163	181,959	10/31/2017	08/25/2024
3137FB-TG-1	FHMS K-J17 A2 - CMBS			4	1.A	2,608,156	97.6560	2,497,087	2,557,023	2,561,181		(8,249)			2.982	2.655	MON	6,354	76,250	11/03/2017	11/25/2025
3137FC-LD-4	FHMS K-071 A2 - CMBS			4	1.A	5,149,695	96.0466	4,802,332	5,000,000	5,057,207		(16,482)			3.286	2.929	MON	13,692	164,300	12/12/2017	11/25/2027
3137FC-M4-3	FHMS K-729 A2 - CMBS			4	1.A	12,359,796	98.3407	11,800,888	12,000,000	12,017,157		(60,542)			3.136	2.627	MON	31,360	376,320	12/15/2017	10/25/2024
3137FE-BP-4	FHMS K-072 A1 - CMBS			4	1.A	6,405,064	97.1322	6,099,428	6,279,512	6,305,006		(11,576)			3.252	2.932	MON	17,017	204,210	01/23/2018	11/26/2027
3137FE-TN-0	FHMS K-073 A2 - CMBS			4	1.A	8,361,451	96.1720	8,051,522	8,372,000	8,356,970		(840)			3.350	3.362	MON	23,372	280,462	02/22/2018	01/25/2028
3137FE-UA-6	FHMS K-730 A2 - CMBS			4	1.A	16,124,003	98.4065	15,441,327	15,691,376	15,725,307		(73,400)			3.590	3.112	MON	46,943	563,320	02/28/2018	01/25/2025
3137FG-ZG-3	FHMS K-W06 A1 - CMBS			4	1.A	15,251,053	98.5900	14,779,683	14,991,063	15,011,820		(46,762)			3.800	3.460	MON	47,472	601,639	08/01/2018	02/25/2027
3137FJ-F2-0	FHMS K-L03 AFL - CMBS			4	1.A	9,575,310	100.1006	9,578,955	9,569,329	9,575,077		(233)			5.902	5.935	MON	10,982	188,932	08/30/2023	08/25/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
3137FJ-XQ-7	FHMS K-733 A2 - CMBS			4	1.A	16,060,275	98.2466	14,640,599	14,901,886	15,190,548		(202,630)			3.750	2.322	MON	46,568	558,821	07/17/2019	08/25/2025
3137FJ-Z5-1	FHMS K-SW4 A - CMBS			4	1.A	2,197,841	99.5299	2,197,811	2,208,192	2,198,564		723			5.875	6.067	MON	2,523	43,448	08/30/2023	10/25/2028
3137FL-N9-1	FHMS K-091 A2 - CMBS			4	1.A	19,762,969	96.1375	18,266,133	19,000,000	19,406,504		(80,776)			3.505	3.020	MON	55,496	665,950	04/30/2019	03/25/2029
3137FM-CE-0	FHMS K-C04 A7 - CMBS			4	1.A	15,149,595	96.2255	14,433,833	15,000,000	15,028,491		(27,663)			2.828	2.646	MON	35,350	424,200	06/05/2019	03/25/2026
3137FP-HW-8	FHMS K-LU2 AFL - CMBS			4	1.A	3,339,381	100.1453	3,342,143	3,337,295	3,339,255		(126)			6.072	6.128	MON	3,940	67,813	08/30/2023	06/25/2028
3137FW-HF-0	FHMS K-1517 A2 - CMBS			4	1.A	10,272,588	74.9099	7,471,531	9,974,026	10,207,748		(20,304)			1.716	1.479	MON	14,263	171,154	09/16/2020	07/25/2035
3137H9-D7-1	FHMS K-750 A2 - CMBS			4	1.A	13,467,705	93.4266	14,013,996	15,000,000	13,704,303		203,525			3.000	4.843	MON	37,500	450,000	10/26/2022	09/25/2029
3138LE-UY-5	FN AN2398 - CMBS/RMBS			4	1.A	4,391,144	92.5563	3,976,063	4,295,830	4,348,340		(14,142)			2.520	2.061	MON	9,322	109,758	09/17/2019	07/01/2028
3138LP-CW-4	FN AN9984 - CMBS/RMBS	CF		4	1.A	13,021,337	95.5569	12,274,019	12,844,722	12,918,189		(20,777)			3.725	3.493	MON	41,201	485,111	09/05/2018	07/01/2028
3140HW-ST-0	FN BL5029 - CMBS/RMBS	CF		4	1.A	4,824,437	88.5326	4,230,221	4,778,148	4,804,914		(4,887)			2.490	2.324	MON	10,245	120,628	09/30/2019	12/01/2029
3140HW-SU-7	FN BL5030 - CMBS/RMBS			4	1.A	6,463,657	88.5326	5,667,542	6,401,641	6,437,472		(6,544)			2.490	2.324	MON	13,726	161,615	09/30/2019	12/01/2029
0839999999. Subtotal - Bonds - U.S. Special Revenues - Commercial Mortgage-Backed Securities						493,068,368	XXX	465,401,320	484,058,834	484,553,197		(1,157,631)			XXX	XXX	XXX	1,180,546	14,174,396	XXX	XXX
033167-CM-7	ANCHORAGE ALASKA CTFS PARTN			1,2	1.D FE	3,540,000	95.8770	3,394,046	3,540,000	3,540,000					3.460	3.456	JJ	61,242	122,484	12/08/2017	07/01/2028
033167-CN-5	ANCHORAGE ALASKA CTFS PARTN			1,2	1.D FE	2,945,000	95.3070	2,806,791	2,945,000	2,945,000					3.560	3.556	JJ	52,421	104,842	12/08/2017	07/01/2029
04057P-JA-7	ARIZONA SCH FACS BRD CTFS PARTN			1	1.D FE	4,593,224	103.9700	4,616,268	4,440,000	4,578,126		(15,098)			6.000	5.059	MS	88,800	133,200	07/17/2023	09/01/2027
196711-LZ-6	COLORADO ST CTFS PARTN			1	1.D FE	18,484,307	112.7250	20,205,956	17,925,000	18,403,210		(21,237)			6.450	6.163	MS	340,426	1,156,163	02/13/2019	09/15/2039
196711-QB-4	COLORADO ST CTFS PARTN			2	1.D FE	1,477,245	91.2680	1,369,020	1,500,000	1,481,420		902			4.047	4.161	MS	20,235	60,705	01/22/2019	09/01/2038
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN			1	1.D FE	5,848,060	115.5460	5,777,300	5,000,000	5,830,208		(17,852)			7.017	5.315	JD	15,593	280,680	12/07/2023	12/15/2037
59333M-B3-8	MIAMI-DADE CNTY FLA SCH BRD CTFS PARTN			1	1.E FE	7,307,720	105.8520	7,409,640	7,000,000	7,235,892		(60,577)			6.485	5.402	JD	20,176	453,950	10/17/2022	06/15/2027
0849999999. Subtotal - Bonds - U.S. Special Revenues - Other Loan-Backed and Structured Securities						44,195,556	XXX	45,579,021	42,350,000	44,013,857		(113,861)			XXX	XXX	XXX	598,893	2,312,024	XXX	XXX
0909999999. Total - U.S. Special Revenues Bonds						8,548,592,074	XXX	7,693,418,664	8,325,697,920	8,475,030,385		(9,948,158)			XXX	XXX	XXX	39,134,266	266,661,890	XXX	XXX
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	7,861,297	84.6335	8,463,350	10,000,000	7,867,356		6,059			4.400	6.323	JD	36,667	220,000	11/21/2023	06/01/2043
001306-AB-5	AHS HOSPITAL CORP			1	1.D FE	3,814,752	97.4060	3,116,993	3,200,000	3,726,433		(15,433)			5.024	3.888	JJ	80,384	160,768	08/22/2017	07/01/2045
00206R-HW-5	AT&T INC			1,2	2.B FE	3,219,769	97.5943	3,079,102	3,155,000	3,182,100		(8,782)			3.800	3.484	FA	45,292	119,890	06/05/2019	02/15/2027
00206R-KG-6	AT&T INC			1,2	2.B FE	12,814,800	89.0502	13,357,528	15,000,000	13,001,645		186,845			1.650	5.323	FA	103,125	123,750	07/24/2023	02/01/2028
00206R-LJ-9	AT&T INC			1,2	2.B FE	2,988,864	71.8977	2,545,180	3,540,000	3,013,345		7,490			3.550	4.428	MS	37,003	125,670	04/23/2015	09/15/2055
00206R-MM-1	AT&T INC			1,2	2.B FE	5,333,227	81.5021	4,716,527	5,787,000	5,304,489		39,932			2.550	3.555	JD	12,297	147,569	05/03/2016	12/01/2033
002824-BH-2	ABBOTT LABORATORIES			1,2	1.D FE	9,480,849	102.1785	6,377,983	6,242,000	9,152,293		(98,948)			4.900	2.242	MN	26,338	305,858	07/31/2020	11/30/2046
002824-BQ-2	ABBOTT LABORATORIES			1,2	1.D FE	6,406,855	84.6127	5,499,826	6,500,000	6,437,977		9,007			1.400	1.555	JD	45,753	45,500	06/22/2020	06/30/2030
00287Y-AQ-2	ABBVIE INC			1,2	1.G FE	17,806,801	98.1891	17,561,125	17,885,000	17,872,167		8,984			3.600	3.654	MN	84,060	643,860	10/27/2015	05/14/2025
00287Y-AW-9	ABBVIE INC			1,2	1.G FE	4,966,400	91.8127	4,590,634	5,000,000	4,971,274		733			4.450	4.491	MN	29,049	222,500	05/09/2016	05/14/2046
00287Y-AY-5	ABBVIE INC			1,2	1.G FE	5,728,035	96.9182	5,572,795	5,750,000	5,744,149		2,339			3.200	3.245	MN	24,022	184,000	05/09/2016	05/14/2026
00287Y-BX-6	ABBVIE INC			1,2	1.G FE	12,626,843	93.4790	11,806,392	12,630,000	12,628,033		299			3.200	3.203	MN	44,907	404,160	11/12/2019	11/21/2029
00287Y-BZ-1	ABBVIE INC			1,2	1.G FE	5,644,972	97.6899	5,519,477	5,650,000	5,649,061		1,033			2.600	2.619	MN	16,322	146,900	11/12/2019	11/21/2024
00287Y-CA-5	ABBVIE INC			1,2	1.G FE	6,975,290	90.2946	6,320,625	7,000,000	6,978,899		928			4.050	4.076	MN	31,500	283,500	11/12/2019	11/21/2039
00724F-AC-5	ADOBE INC			1,2	1.F FE	4,065,941	98.2457	4,037,899	4,110,000	4,104,491		4,910			3.250	3.377	FA	55,656	133,575	01/21/2015	02/01/2025
00724P-AC-3	ADOBE INC			1,2	1.F FE	1,444,061	93.8346	1,355,910	1,445,000	1,444,568		134			2.150	2.160	FA	12,945	31,068	01/22/2020	02/01/2027
00724P-AD-1	ADOBE INC			1,2	1.F FE	2,993,961	89.5801	2,690,091	3,003,000	2,997,249		870			2.300	2.334	FA	28,779	69,069	01/22/2020	02/01/2030
007589-AA-2	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	6,175,000	97.1838	6,001,101	6,175,000	6,175,000					3.829	3.829	FA	89,322	236,441	08/07/2018	08/15/2028
007589-AE-4	ADVOCATE HEALTH AND HOSPITALS CORP			1,2	1.C FE	5,000,000	71.0573	3,552,867	5,000,000	5,000,000					3.008	3.008	JD	6,684	150,400	04/28/2020	06/15/2050
00817Y-AZ-1	AETNA INC			1,2	2.B FE	4,311,247	78.1843	3,381,470	4,325,000	4,313,029		305			3.875	3.893	FA	63,313	167,594	08/07/2017	08/15/2047
00846U-AN-1	AGILENT TECHNOLOGIES INC			1,2	2.A FE	6,049,213	86.7512	5,257,125	6,060,000	6,051,993		1,010			2.300	2.320	MS	42,201	139,380	03/03/2021	03/12/2031
00912X-BA-1	AIR LEASE CORP			1,2	2.B FE	7,912,168	97.3777	7,804,819	8,015,000	7,996,504		15,286			3.250	3.454	MS	86,829	260,488	01/08/2018	03/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
00914A-AB-8	AIR LEASE CORP			1,2	2.B FE	9,885,000	96.4747	9,647,470	10,000,000	9,956,889		16,691			3.750	3.939	JD	31,250	375,000	05/16/2019	06/01/2026
00914A-AG-7	AIR LEASE CORP			1,2	2.B FE	9,790,400	88.7168	8,871,685	10,000,000	9,865,175		19,742			3.000	3.246	FA	125,000	300,000	01/07/2020	02/01/2030
00914A-AU-6	AIR LEASE CORP			1,2	2.B FE	6,920,550	101.1013	7,077,091	7,000,000	6,934,333		13,783			5.300	5.560	FA	154,583	204,050	01/09/2023	02/01/2028
009158-BA-3	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	9,799,201	71.1365	6,996,277	9,835,000	9,802,219		828			2.800	2.818	MN	35,187	275,380	04/27/2020	05/15/2050
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC			1,2	1.F FE	13,227,078	103.1887	13,672,505	13,250,000	13,228,594		1,517			4.800	4.822	MS	208,467	318,000	02/27/2023	03/03/2033
01400E-AA-1	ALCON FINANCE CORP			1,2	2.B FE	1,811,046	93.9527	1,709,940	1,820,000	1,816,304		1,285			2.750	2.828	MS	13,625	50,050	09/16/2019	09/23/2026
015271-AV-1	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	23,447,420	77.8467	24,499,137	31,471,000	24,304,760		608,348			1.875	5.026	FA	245,867	590,081	09/22/2022	02/01/2033
015271-AW-9	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	21,811,275	80.2203	18,049,561	22,500,000	21,931,287		59,900			2.000	2.331	MN	53,750	450,000	01/20/2022	05/18/2032
015271-AY-5	ALEXANDRIA REAL ESTATE EQUITIES INC			1,2	2.A FE	4,984,800	83.3844	4,169,219	5,000,000	4,986,909		1,081			2.950	2.980	MS	43,431	147,500	02/02/2022	03/15/2034
020002-BC-4	ALLSTATE CORP			1,2	2.A FE	6,622,350	84.8843	4,244,215	5,000,000	6,477,106		(48,658)			4.200	2.477	JD	9,333	210,000	12/08/2020	12/15/2046
020002-BG-5	ALLSTATE CORP			1,2	2.A FE	2,730,833	80.7378	2,220,290	2,750,000	2,732,710		389			3.850	3.889	FA	41,468	105,875	06/05/2019	08/10/2049
02079K-AC-1	ALPHABET INC			1,2	1.C FE	8,332,907	94.4374	8,036,621	8,510,000	8,459,786		18,396			1.998	2.231	FA	64,233	170,030	08/02/2016	08/15/2026
02079K-AE-7	ALPHABET INC			1,2	1.C FE	6,394,440	69.3124	4,505,305	6,500,000	6,408,442		4,601			1.900	2.000	FA	46,656	123,500	11/24/2020	08/15/2040
02079K-AF-4	ALPHABET INC			1,2	1.C FE	4,893,650	62.4605	3,123,025	5,000,000	4,901,929		2,706			2.050	2.147	FA	38,722	102,500	11/30/2020	08/15/2050
023135-BT-2	AMAZON.COM INC			1,2	1.D FE	6,646,306	66.5218	4,466,941	6,715,000	6,652,035		1,652			2.500	2.549	JD	13,057	167,875	06/01/2020	06/03/2050
023135-BU-9	AMAZON.COM INC			1,2	1.D FE	4,822,221	66.1197	3,226,642	4,880,000	4,825,216		866			2.700	2.749	JD	10,248	131,760	06/01/2020	06/03/2060
023135-BZ-8	AMAZON.COM INC			1,2	1.D FE	11,997,840	86.2309	10,347,705	12,000,000	11,998,367		203			2.100	2.102	MN	34,300	252,000	05/10/2021	05/12/2031
023135-CE-4	AMAZON.COM INC			1	1.D FE	5,990,460	97.8421	5,870,527	6,000,000	5,995,822		3,148			3.000	3.056	AO	39,000	180,000	04/11/2022	04/13/2025
023135-CF-1	AMAZON.COM INC			1,2	1.D FE	3,293,202	97.0706	3,203,331	3,300,000	3,295,414		1,300			3.300	3.345	AO	23,595	108,900	04/11/2022	04/13/2027
02361D-AR-1	AMEREN ILLINOIS CO			1,2	1.F FE	4,289,588	81.6179	3,468,759	4,250,000	4,285,581		(949)			3.700	3.647	JD	13,104	157,250	06/12/2019	12/01/2047
02361D-AV-2	AMEREN ILLINOIS CO			1,2	1.F FE	3,236,253	81.3295	2,643,209	3,250,000	3,240,299		1,325			1.550	1.596	MN	6,437	50,375	11/09/2020	11/15/2030
02361D-AX-8	AMEREN ILLINOIS CO			1,2	1.F FE	19,590,077	67.9035	13,275,139	19,550,000	19,587,983		(957)			2.900	2.889	JD	25,198	566,950	08/11/2021	06/15/2051
02361D-AY-6	AMEREN ILLINOIS CO			1,2	1.F FE	17,410,083	93.2044	16,543,789	17,750,000	17,444,664		27,403			3.850	4.080	MS	227,792	687,172	09/27/2022	09/01/2032
02361D-AZ-3	AMEREN ILLINOIS CO			1,2	1.F FE	2,990,730	111.9023	3,357,069	3,000,000	2,990,925		169			5.900	5.922	JD	14,750	181,425	11/08/2022	12/01/2052
025816-CF-4	AMERICAN EXPRESS CO			2	1.F FE	17,951,760	96.4612	17,363,021	18,000,000	17,982,367		7,008			3.125	3.168	MN	64,063	562,500	05/15/2019	05/20/2026
025816-CW-7	AMERICAN EXPRESS CO			2	1.F FE	17,367,462	98.9775	17,222,083	17,400,000	17,374,381		4,212			4.050	4.081	MN	113,535	704,700	04/28/2022	05/03/2029
025816-CX-5	AMERICAN EXPRESS CO			2,5	1.G FE	10,263,700	99.5279	10,251,376	10,300,000	10,266,612		2,912			4.989	5.034	MN	49,959	513,867	01/31/2023	05/26/2033
025816-DE-6	AMERICAN EXPRESS CO			2,5	1.F FE	2,000,000	99.7070	1,994,139	2,000,000	2,000,000					4.990	4.995	MN	16,633	49,900	04/26/2023	05/01/2026
025816-DF-3	AMERICAN EXPRESS CO			2,5	1.F FE	9,750,000	99.8260	9,733,033	9,750,000	9,750,000					5.043	5.044	MN	81,949	245,846	04/26/2023	05/01/2034
025816-DG-1	AMERICAN EXPRESS CO			2,5	1.F FE	8,000,000	101.1482	8,091,853	8,000,000	8,000,000					5.389	5.393	JJ	183,226		07/25/2023	07/28/2027
025816-DK-2	AMERICAN EXPRESS CO			2,5	1.G FE	9,696,471	103.3316	10,333,155	10,000,000	9,699,167		2,696			5.625	6.015	JJ	239,063		11/21/2023	07/28/2034
02665W-DT-5	AMERICAN HONDA FINANCE CORP			1	1.G FE	9,481,900	84.5366	8,453,658	10,000,000	9,615,788		49,592			1.800	2.397	JJ	84,000	180,000	03/26/2021	01/13/2031
026874-DK-0	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	4,506,129	97.3286	4,402,172	4,523,000	4,514,985		1,686			4.200	4.246	AO	47,492	189,966	03/19/2018	04/01/2028
026874-DP-9	AMERICAN INTERNATIONAL GROUP INC			1,2	2.A FE	4,974,700	89.2652	4,463,262	5,000,000	4,976,679		458			4.375	4.405	JD	109,983	109,375	05/06/2020	06/30/2050
03073E-AP-0	CENCORA INC			1,2	2.A FE	11,751,139	96.3392	11,348,763	11,780,000	11,767,470		2,907			3.450	3.479	JD	18,063	406,410	11/29/2017	12/15/2027
03073E-AT-2	CENCORA INC			1,2	2.A FE	12,224,643	87.7052	10,743,886	12,250,000	12,230,927		2,362			2.700	2.724	MS	97,388	330,750	03/25/2021	03/15/2031
031162-CQ-1	AMGEN INC			1,2	2.A FE	9,960,100	95.5281	9,552,811	10,000,000	9,983,166		4,055			3.200	3.247	MN	52,444	320,000	10/31/2017	11/02/2027
031162-DP-2	AMGEN INC			1,2	2.A FE	20,183,800	102.3751	20,475,019	20,000,000	20,164,514		(19,286)			5.150	4.926	MS	340,472	515,000	05/31/2023	03/02/2028
03523T-BQ-0	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1	1.G FE	22,387,400	84.8207	16,964,130	20,000,000	22,181,260		(87,044)			3.750	2.980	JJ	345,833	750,000	07/28/2021	07/15/2042
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE INC			1,2	1.G FE	7,884,400	94.8324	7,586,592	8,000,000	7,907,938		4,511			4.375	4.485	AO	73,889	350,000	03/20/2018	04/15/2038
035242-AB-2	ANHEUSER-BUSCH INBEV FINANCE INC			1	1.G FE	34,739,750	87.7306	30,705,718	35,000,000	34,801,580		6,807			4.000	4.043	JJ	637,778	1,400,000	01/31/2013	01/17/2043
036752-AJ-2	ELEVANCE HEALTH INC			1,2	2.B FE	3,357,043	97.1137	3,263,021	3,360,000	3,359,387		577			2.375	2.393	JJ	36,797	79,800	09/04/2019	01/15/2025
037833-AL-4	APPLE INC			1	1.B FE	5,646,942	89.0196	5,056,312	5,680,000	5,654,668		865			3.850	3.883	MN	34,624	218,680	04/30/2013	05/04/2043
037833-BA-7	APPLE INC			1	1.B FE	5,833,800	83.2444	4,162,221	5,000,000	5,742,669		(26,321)			3.450	2.537	FA	68,042	172,500	05/29/2020	02/09/2045
037833-BH-2	APPLE INC			1	1.B FE	2,490,875	94.8261	2,370,653	2,500,000	2,492,423		210			4.375	4.397	MN	14,583	109,375	05/06/2015	05/13/2045

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
037833-BY-5	APPLE INC			1,2	1.B FE	11,522,199	97.5669	11,078,718	11,355,000	11,391,387		(18,527)			3.250	3.073	FA	131,213	369,038	03/17/2016	02/23/2026
037833-CD-0	APPLE INC			1,2	1.B FE	7,869,092	86.8755	6,854,477	7,890,000	7,872,275		484			3.850	3.865	FA	124,037	303,765	07/28/2016	08/04/2046
037833-CR-9	APPLE INC			1,2	1.B FE	11,554,553	96.7569	10,498,128	10,850,000	11,289,208		(135,809)			3.200	1.855	MN	48,222	347,200	01/10/2022	05/11/2027
037833-CX-6	APPLE INC			1,2	1.B FE	4,240,183	96.1264	4,085,371	4,250,000	4,246,327		990			3.000	3.026	JD	3,896	127,500	06/13/2017	06/20/2027
037833-DW-7	APPLE INC			1,2	1.B FE	7,258,440	68.8337	4,818,358	7,000,000	7,236,092		(6,450)			2.650	2.473	MN	25,764	185,500	05/29/2020	05/11/2050
037833-EJ-5	APPLE INC			1,2	1.B FE	7,966,400	83.6559	6,692,471	8,000,000	7,973,956		3,180			1.700	1.746	FA	55,156	136,000	07/29/2021	08/05/2031
037833-ET-3	APPLE INC			1,2	1.B FE	4,990,350	99.7671	4,988,356	5,000,000	4,991,487		1,137			4.000	4.043	MN	28,333	100,000	05/08/2023	05/10/2028
038222-AP-0	APPLIED MATERIALS INC			1,2	1.F FE	4,787,537	71.9711	3,461,811	4,810,000	4,789,359		524			2.750	2.773	JD	11,023	132,275	05/26/2020	06/01/2050
039482-AB-0	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	11,083,900	93.3073	9,330,733	10,000,000	10,781,780		(122,146)			3.250	1.864	MS	84,861	325,000	06/28/2021	03/27/2030
039482-AD-6	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	8,153,088	88.8954	7,262,756	8,170,000	8,156,945		1,394			2.900	2.922	MS	78,977	236,930	02/23/2022	03/01/2032
039483-BL-5	ARCHER-DANIELS-MIDLAND CO			1,2	1.F FE	7,787,351	95.2355	7,437,893	7,810,000	7,803,526		2,369			2.500	2.533	FA	75,931	195,250	08/08/2016	08/11/2026
04352E-AA-3	ASCENSION HEALTH			1,2	1.B FE	10,255,625	89.2667	8,946,313	10,022,000	10,183,320		(26,761)			2.532	2.225	MN	32,425	253,757	03/25/2021	11/15/2029
04352E-AB-1	ASCENSION HEALTH			1,2	1.B FE	2,000,000	78.4650	1,569,300	2,000,000	2,000,000					3.106	3.106	MN	7,938	62,120	10/16/2019	11/15/2039
04636N-AB-9	ASTRAZENECA FINANCE LLC			1,2	1.F FE	1,058,675	86.2192	913,924	1,060,000	1,058,991		124			2.250	2.264	MN	2,186	23,850	05/25/2021	05/28/2031
04636N-AE-3	ASTRAZENECA FINANCE LLC			1,2	1.F FE	4,252,758	89.4732	3,811,557	4,260,000	4,255,337		1,008			1.750	1.776	MN	6,834	74,550	05/25/2021	05/28/2028
049560-AZ-8	ATMOS ENERGY CORP			1,2	1.G FE	2,856,282	108.4937	3,102,921	2,860,000	2,856,446		164			5.900	5.916	MN	37,967		10/05/2023	11/15/2033
053015-AE-3	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	9,067,463	97.9776	8,573,036	8,750,000	8,825,694		(50,743)			3.375	2.762	MS	86,953	295,313	03/10/2020	09/15/2025
053015-AF-0	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	31,320,244	83.2348	26,135,712	31,400,000	31,346,026		7,697			1.250	1.277	MS	130,833	392,500	08/11/2020	09/01/2030
053015-AG-8	AUTOMATIC DATA PROCESSING INC			1,2	1.D FE	5,483,390	90.2000	4,961,000	5,500,000	5,489,398		2,313			1.700	1.746	MN	11,947	93,500	05/11/2021	05/15/2028
053484-AB-7	AVALONBAY COMMUNITIES INC			1,2	1.G FE	19,386,902	83.7482	16,255,534	19,410,000	19,391,439		2,102			2.050	2.063	JJ	183,478	397,905	09/08/2021	01/15/2032
053484-AC-5	AVALONBAY COMMUNITIES INC			1,2	1.G FE	10,955,629	88.3190	9,688,589	10,970,000	10,959,787		1,962			1.900	1.920	JD	17,369	208,430	11/08/2021	12/01/2028
05348E-BG-3	AVALONBAY COMMUNITIES INC			1,2	1.G FE	40,708,892	87.2024	35,478,282	40,685,000	40,704,018		(3,059)			2.300	2.291	MS	311,918	935,755	04/22/2021	03/01/2030
05348E-BH-1	AVALONBAY COMMUNITIES INC			1,2	1.G FE	23,216,226	86.2190	20,106,280	23,320,000	23,248,126		9,231			2.450	2.498	JJ	263,451	571,340	05/08/2020	01/15/2031
05531F-BB-8	TRUIST FINANCIAL CORP			2	1.G FE	9,551,300	97.8754	9,787,540	10,000,000	9,931,351		81,300			2.850	3.712	AO	51,458	285,000	12/21/2018	10/26/2024
05531F-BH-5	TRUIST FINANCIAL CORP			2	1.G FE	5,994,960	98.1091	5,886,548	6,000,000	5,999,380		1,042			2.500	2.518	FA	62,500	150,000	07/23/2019	08/01/2024
05565E-BH-7	BMW US CAPITAL LLC			1,2	1.F FE	9,944,030	99.2706	9,877,427	9,950,000	9,949,622		1,257			3.150	3.163	AO	63,556	313,425	04/15/2019	04/18/2024
05565E-BK-0	BMW US CAPITAL LLC			1,2	1.F FE	4,991,450	98.8228	4,941,140	5,000,000	4,997,669		1,755			3.900	3.938	AO	44,417	195,000	04/06/2020	04/09/2025
05565E-BS-3	BMW US CAPITAL LLC			1,2	1.F FE	4,247,812	86.6596	3,696,034	4,265,000	4,252,109		1,595			2.550	2.596	AO	27,189	108,758	03/29/2021	04/01/2031
05565E-BW-4	BMW US CAPITAL LLC			1,2	1.F FE	3,991,320	91.6569	3,666,278	4,000,000	3,995,393		1,722			1.250	1.295	FA	19,306	50,000	08/09/2021	08/12/2026
05565E-BZ-7	BMW US CAPITAL LLC			1	1.F FE	3,996,240	98.0780	3,923,119	4,000,000	3,998,392		1,241			3.250	3.283	AO	32,500	130,000	03/28/2022	04/01/2025
05565E-CA-1	BMW US CAPITAL LLC			1,2	1.F FE	3,746,063	96.2000	3,607,499	3,750,000	3,747,366		752			3.450	3.473	AO	32,344	129,375	03/28/2022	04/01/2027
057224-AZ-0	BAKER HUGHES HOLDINGS LLC			1	1.G FE	7,011,616	100.9981	6,307,334	6,245,000	6,824,239		(23,183)			5.125	4.339	MS	94,239	320,056	04/29/2014	09/15/2040
05723K-AE-0	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	7,440,000	95.5614	7,109,768	7,440,000	7,440,000					3.337	3.337	JD	11,034	248,273	12/06/2017	12/15/2027
05723K-AF-7	BAKER HUGHES HOLDINGS LLC			1,2	1.G FE	11,527,200	84.5849	8,458,491	10,000,000	11,409,855		(39,738)			4.080	3.219	JD	18,133	408,000	12/10/2020	12/15/2047
059165-EN-6	BALTIMORE GAS AND ELECTRIC CO			1,2	1.F FE	3,932,987	85.1443	3,354,684	3,940,000	3,934,638		653			2.250	2.270	JD	3,940	88,650	06/07/2021	06/15/2031
06051G-FX-2	BANK OF AMERICA CORP			1	1.E FE	15,333,426	97.3069	15,123,437	15,542,000	15,476,841		26,675			3.500	3.692	AO	108,794	543,970	02/27/2018	04/19/2026
06051G-GC-7	BANK OF AMERICA CORP			2	1.G FE	8,335,000	97.1839	8,100,277	8,335,000	8,335,000					4.183	4.183	MN	34,865	348,653	11/21/2016	11/25/2027
06051G-GF-0	BANK OF AMERICA CORP			1,2,5	1.E FE	9,413,900	96.0782	9,607,820	10,000,000	9,504,503		90,603			3.824	5.199	JJ	171,018	191,200	02/27/2023	01/20/2028
06051G-GZ-6	BANK OF AMERICA CORP			1,2,5	1.E FE	10,000,000	97.6632	9,766,325	10,000,000	10,000,000					3.366	3.367	JJ	147,730	336,600	01/18/2018	01/23/2026
06051G-HA-0	BANK OF AMERICA CORP			1,2,5	1.E FE	5,000,000	84.0459	4,202,293	5,000,000	5,000,000					3.946	3.946	JJ	86,593	197,300	01/18/2018	01/23/2049
06051G-HQ-5	BANK OF AMERICA CORP			1,2,5	1.E FE	31,307,375	94.6497	29,578,019	31,250,000	31,282,118		(5,586)			3.974	3.952	FA	496,750	1,241,875	02/11/2019	02/07/2030
06051G-HU-6	BANK OF AMERICA CORP			1,2,5	1.E FE	10,000,000	87.3876	8,738,761	10,000,000	10,000,000					4.078	4.078	AO	77,029	407,800	04/17/2019	04/23/2040
06051G-HV-4	BANK OF AMERICA CORP			1,2,5	1.E FE	15,750,000	90.6706	14,280,614	15,750,000	15,750,000					3.194	3.194	JJ	220,785	503,055	07/18/2019	07/23/2030
06051G-HX-0	BANK OF AMERICA CORP			1,2,5	1.E FE	21,902,760	88.7016	18,893,448	21,300,000	21,687,744		(61,710)			2.884	2.543	AO	117,739	614,292	05/28/2020	10/22/2030
06051G-JB-6	BANK OF AMERICA CORP			1,2,5	1.E FE	7,310,000	86.1790	6,299,684	7,310,000	7,310,000					2.592	2.592	AO	32,632	189,475	04/22/2020	04/29/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
06051G-JE-0	BANK OF AMERICA CORP			1,2	1.E FE	5,000,000	71.4880	3,574,398	5,000,000	5,000,000					2.676	2.676	JD	4,460	133,800	06/16/2020	06/19/2041
06051G-JG-5	BANK OF AMERICA CORP			1,2,5	1.E FE	30,000,000	96.5133	28,953,999	30,000,000	30,000,000					0.981	0.981	MS	78,480	294,300	09/22/2020	09/25/2025
06051G-JM-2	BANK OF AMERICA CORP			1,2,5	1.E FE	6,000,000	67.5593	4,053,559	6,000,000	6,000,000					2.831	2.831	AO	31,613	169,860	10/16/2020	10/24/2051
06051G-JS-9	BANK OF AMERICA CORP			1,2	1.E FE	9,886,350	91.6151	10,077,663	11,000,000	10,099,727		213,377			1.734	4.237	JJ	84,244	95,370	05/03/2023	07/22/2027
06051G-JT-7	BANK OF AMERICA CORP			1,2,5	1.E FE	24,750,000	84.4431	20,899,659	24,750,000	24,750,000					2.687	2.687	AO	127,465	665,033	04/16/2021	04/22/2032
06051G-JZ-3	BANK OF AMERICA CORP			1,2,5	1.E FE	5,000,000	88.1318	4,406,591	5,000,000	5,000,000					2.087	2.087	JD	4,928	104,350	06/07/2021	06/14/2029
06051G-KA-6	BANK OF AMERICA CORP			1,2,5	1.E FE	5,000,000	81.6537	4,082,686	5,000,000	5,000,000					2.299	2.299	JJ	51,089	114,950	07/15/2021	07/21/2032
06051G-KY-4	BANK OF AMERICA CORP			1,2,5	1.E FE	4,993,750	98.9231	4,946,154	5,000,000	4,994,309		559			5.015	5.031	JJ	110,748	125,375	01/31/2023	07/22/2033
06051G-LE-7	BANK OF AMERICA CORP			1,2,5	1.E FE	8,000,000	99.7797	7,982,380	8,000,000	8,000,000					5.080	5.084	JJ	181,751	203,200	01/17/2023	01/20/2027
06367W-MQ-3	BANK OF MONTREAL				1.F FE	14,997,900	98.5256	14,778,837	15,000,000	14,999,783		436			2.500	2.503	JD	3,125	375,000	06/25/2019	06/28/2024
06368L-GU-4	BANK OF MONTREAL			1	1.F FE	4,995,800	99.8820	4,994,101	5,000,000	4,997,762		1,962			5.200	5.249	JD	13,722	238,333	01/05/2023	12/12/2024
06368L-GV-2	BANK OF MONTREAL			1,2	1.F FE	4,999,800	101.8651	5,093,256	5,000,000	4,999,992		192			5.203	5.203	FA	108,396	143,805	01/05/2023	02/01/2028
06406R-AW-7	BANK OF NEW YORK MELLON CORP			2	1.E FE	12,000,000	81.3798	9,765,576	12,000,000	12,000,000					1.800	1.800	JJ	91,800	216,000	07/20/2021	07/28/2031
06406R-BD-8	BANK OF NEW YORK MELLON CORP				1.E FE	15,385,062	96.9140	14,924,749	15,400,000	15,388,299		1,945			3.850	3.866	AO	107,051	592,900	04/19/2022	04/26/2029
06406R-BH-9	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	20,500,000	95.0869	19,492,820	20,500,000	20,500,000					4.289	4.290	JD	43,962	879,245	06/08/2022	06/13/2033
06406R-BK-2	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	10,305,400	99.3058	9,930,584	10,000,000	10,250,215		(39,274)			4.596	4.089	JJ	197,883	459,600	07/28/2022	07/26/2030
06406R-BM-8	BANK OF NEW YORK MELLON CORP			1,2,5	1.E FE	3,500,000	106.0161	3,710,562	3,500,000	3,500,000					5.834	5.835	AO	37,435	204,190	10/18/2022	10/25/2033
06406R-BP-1	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	5,000,000	97.8120	4,890,599	5,000,000	5,000,000					4.706	4.708	FA	98,042	118,304	01/24/2023	02/01/2034
06406R-BQ-9	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	24,347,750	100.0298	25,007,438	25,000,000	24,405,777		58,027			4.947	5.773	AO	223,302	618,375	10/04/2023	04/26/2027
06406R-BR-7	BANK OF NEW YORK MELLON CORP			2,5	1.E FE	8,750,000	99.5062	8,706,796	8,750,000	8,750,000					4.967	4.968	AO	78,472	217,306	04/19/2023	04/26/2034
06406R-BT-3	BANK OF NEW YORK MELLON CORP			1,2,5	1.E FE	10,000,000	106.2190	10,621,899	10,000,000	10,000,000					6.317	6.320	AO	115,812		10/18/2023	10/25/2029
064159-4A-1	BANK OF NOVA SCOTIA			1	1.F FE	8,476,360	91.9021	8,179,284	8,900,000	8,653,543		95,212			1.350	2.510	JD	2,336	120,150	02/11/2022	06/24/2026
06654D-AA-5	BANNER HEALTH			1,2	1.D FE	7,272,000	78.9185	5,738,956	7,272,000	7,272,000					3.759	3.759	JJ	136,677	273,354	06/05/2019	01/01/2049
06654D-AB-3	BANNER HEALTH			1,2	1.D FE	5,100,850	86.3361	4,316,807	5,000,000	5,064,461		(10,429)			2.338	2.099	JJ	58,450	116,900	05/29/2020	01/01/2030
071813-BQ-1	BAXTER INTERNATIONAL INC			1,2	2.B FE	9,990,400	94.2666	9,426,660	10,000,000	9,997,238		1,005			2.600	2.611	FA	98,222	260,000	08/10/2016	08/15/2026
072722-AE-1	BAYCARE HEALTH SYSTEM INC			1,2	1.C FE	2,727,000	82.8706	2,259,882	2,727,000	2,727,000					3.831	3.831	MN	13,349	104,471	04/08/2020	11/15/2050
07274N-AW-3	BAYER US FINANCE II LLC			1,2	2.B FE	4,997,000	98.5774	4,928,872	5,000,000	5,000,204		275			3.375	3.380	JJ	77,813	168,750	06/26/2014	07/15/2024
072863-AH-6	BAYLOR SCOTT & WHITE HOLDINGS			1,2	1.D FE	1,865,820	83.2270	1,664,540	2,000,000	1,892,314		14,109			1.777	2.639	MN	4,541	35,540	02/07/2022	11/15/2030
0778FP-AG-4	BELL TELEPHONE COMPANY OF CANADA OR BELL			1,2	2.A FE	14,934,150	83.0939	12,464,084	15,000,000	14,947,819		5,808			2.150	2.197	FA	121,833	322,500	08/09/2021	02/15/2032
084664-CR-0	BERKSHIRE HATHAWAY FINANCE CORP			1,2	1.C FE	4,849,752	93.1831	4,496,086	4,825,000	4,847,713		(520)			4.250	4.219	JJ	94,557	205,063	03/06/2019	01/15/2049
09062X-AH-6	BIOGEN INC			1,2	2.B FE	10,137,700	85.3027	8,530,271	10,000,000	10,089,894		(13,687)			2.250	2.092	MN	37,500	225,000	05/27/2020	05/01/2030
09247X-AN-1	BLACKROCK INC			1	1.D FE	2,405,219	96.8649	2,339,287	2,415,000	2,411,501		1,019			3.200	3.248	MS	22,755	77,280	03/21/2017	03/15/2027
09247X-AQ-4	BLACKROCK INC			1,2	1.D FE	11,990,400	89.3189	10,718,269	12,000,000	11,993,665		915			2.400	2.409	AO	48,800	288,000	01/16/2020	04/30/2030
09256B-AJ-6	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	2,215,922	94.0357	2,092,295	2,225,000	2,221,254		925			3.150	3.198	AO	17,327	70,088	09/25/2017	10/02/2027
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC			1,2	1.E FE	10,998,968	85.6376	9,540,034	11,140,000	11,053,048		13,150			2.500	2.641	JJ	132,288	278,500	09/03/2019	01/10/2030
09778P-AB-1	BON SECOURS MERCY HEALTH INC			1,2	1.E FE	3,429,000	80.6122	2,764,192	3,429,000	3,429,000					2.095	2.095	JD	5,986	71,838	10/07/2020	06/01/2031
100743-AK-9	BOSTON GAS CO			1,2	2.A FE	2,034,720	93.9892	1,879,784	2,000,000	2,015,829		(4,443)			3.150	2.900	FA	26,250	63,000	07/09/2019	08/01/2027
100743-AL-7	BOSTON GAS CO			1,2	2.A FE	3,500,000	89.5330	3,133,655	3,500,000	3,500,000					3.001	3.001	FA	43,765	105,035	07/24/2019	08/01/2029
100743-AM-5	BOSTON GAS CO			1,2	2.A FE	2,500,000	88.8204	2,220,510	2,500,000	2,500,000					3.757	3.757	MS	27,395	93,925	03/11/2022	03/16/2032
10112R-BB-9	BOSTON PROPERTIES LP			1,2	2.B FE	9,612,185	89.6872	8,636,878	9,630,000	9,619,752		1,676			3.400	3.421	JD	9,095	327,420	06/12/2019	06/21/2029
10112R-BC-7	BOSTON PROPERTIES LP			1,2	2.B FE	3,138,556	85.6170	2,688,374	3,140,000	3,139,111		129			2.900	2.905	MS	26,812	91,060	08/19/2019	03/15/2030
102291-AS-0	BOWDOIN COLLEGE			1	1.C FE	2,250,000	71.5156	1,609,101	2,250,000	2,250,000					2.930	2.930	JJ	32,963	65,925	11/16/2021	07/01/2051
10373Q-BN-9	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	7,999,440	66.8804	5,350,432	8,000,000	8,000,003					2.772	2.772	MN	31,416	221,760	08/05/2020	11/10/2050
10373Q-BT-6	BP CAPITAL MARKETS AMERICA INC			1,2	1.F FE	13,350,000	87.1247	11,631,148	13,350,000	13,350,000					2.721	2.721	JJ	170,527	363,254	01/10/2022	01/12/2032
110122-AU-2	BRISTOL-MYERS SQUIBB CO			1	1.F FE	4,578,550	77.1883	3,859,415	5,000,000	4,684,821		11,591			3.250	3.723	FA	67,708	162,500	01/18/2013	08/01/2042

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
110122-CM-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,504,664	98.6481	6,441,723	6,530,000	6,527,088		5,015			2.900	2.980	JJ	81,534	189,370	05/07/2019	07/26/2024
110122-CP-1	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	7,626,558	94.8463	7,293,678	7,690,000	7,652,988		5,924			3.400	3.496	JJ	112,573	261,460	05/07/2019	07/26/2029
110122-CR-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	3,609,351	86.7769	3,158,678	3,640,000	3,611,984		583			4.250	4.300	AO	27,932	154,700	05/07/2019	10/26/2049
110122-DC-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	1,539,979	98.3449	1,529,263	1,555,000	1,552,183		1,650			3.875	3.992	FA	22,763	60,256	08/03/2015	08/15/2025
110122-DD-7	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	6,804,641	96.8983	6,603,617	6,815,000	6,810,732		1,013			3.450	3.467	MN	30,043	235,118	10/31/2017	11/15/2027
110122-DQ-8	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	7,553,040	82.1245	6,569,959	8,000,000	7,669,062		44,335			1.450	2.100	MN	15,467	116,000	04/30/2021	11/13/2030
110122-DR-6	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	17,029,860	69.9055	11,726,642	16,775,000	16,996,199		(11,166)			2.350	2.253	MN	52,562	394,213	11/25/2020	11/13/2040
110122-DS-4	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	4,985,400	63.3947	3,169,737	5,000,000	4,986,458		346			2.550	2.564	MN	17,000	127,500	11/09/2020	11/13/2050
110122-DU-9	BRISTOL-MYERS SQUIBB CO			1,2	1.F FE	5,908,474	88.8605	5,269,425	5,930,000	5,911,985		1,908			2.950	2.992	MS	51,509	174,935	02/15/2022	03/15/2032
114259-AT-1	BROOKLYN UNION GAS CO			1,2	2.A FE	21,457,175	92.3200	19,156,401	20,750,000	21,149,223		(74,003)			3.865	3.434	MS	260,646	801,988	10/29/2019	03/04/2029
115637-AS-9	BROWN-FORMAN CORP			1,2	1.G FE	6,065,625	98.0773	5,884,635	6,000,000	6,016,595		(14,936)			3.500	3.238	AO	44,333	210,000	04/03/2020	04/15/2025
115637-AU-4	BROWN-FORMAN CORP			1,2	1.G FE	16,371,300	101.9542	16,312,671	16,000,000	16,352,171		(19,129)			4.750	4.452	AO	160,444	426,444	05/04/2023	04/15/2033
12189L-AJ-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	5,474,550	92.3153	4,615,766	5,000,000	5,406,869		(15,899)			4.400	3.766	MS	64,778	220,000	06/11/2019	03/15/2042
12189L-AT-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	11,504,960	98.7422	11,305,981	11,450,000	11,454,196		(9,814)			3.400	3.313	MS	129,767	389,300	04/09/2018	09/01/2024
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	37,916,523	96.3847	36,626,205	38,000,000	37,970,251		8,005			3.250	3.274	JD	54,889	1,235,000	03/08/2017	06/15/2027
12189L-BE-0	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	3,240,315	80.5347	2,617,377	3,250,000	3,241,220		201			3.550	3.566	FA	43,586	115,375	07/15/2019	02/15/2050
12189L-BG-5	BURLINGTON NORTHERN SANTA FE LLC			1,2	1.G FE	11,191,800	75.9639	7,596,391	10,000,000	11,126,124		(27,647)			3.300	2.712	MS	97,167	330,000	07/28/2021	09/15/2051
125523-AG-5	CIGNA GROUP			1,2	2.A FE	3,388,185	98.7343	3,348,080	3,391,000	3,390,328		339			4.125	4.136	MN	17,873	139,879	09/06/2018	11/15/2025
125523-AH-3	CIGNA GROUP			1,2	2.A FE	5,543,617	99.1944	5,506,282	5,551,000	5,547,361		669			4.375	4.390	AO	51,270	242,856	09/06/2018	10/15/2028
125523-AJ-9	CIGNA GROUP			1,2	2.A FE	5,144,704	96.6855	4,982,205	5,153,000	5,146,118		318			4.800	4.813	FA	93,441	247,344	09/06/2018	08/15/2038
125523-CJ-7	CIGNA GROUP			1,2	2.A FE	2,017,031	78.1714	1,579,062	2,020,000	2,017,458		118			3.200	3.210	MS	19,033	64,640	03/04/2020	03/15/2040
125523-CR-9	CIGNA GROUP			1,2	2.A FE	9,999,800	100.0784	10,007,843	10,000,000	9,999,985		185			5.685	5.685	MS	167,392	296,883	02/28/2023	03/15/2026
126408-HD-8	CSX CORP			1,2	2.A FE	9,976,300	97.3841	9,738,410	10,000,000	9,995,077		2,561			3.350	3.378	MN	55,833	335,000	10/15/2015	11/01/2025
126408-HE-6	CSX CORP			1,2	2.A FE	9,959,600	95.0958	9,509,576	10,000,000	9,987,523		4,185			2.600	2.646	MN	43,333	260,000	10/13/2016	11/01/2026
126408-HH-9	CSX CORP			1,2	2.A FE	4,993,900	96.3584	4,817,922	5,000,000	4,997,755		612			3.250	3.264	JD	13,542	162,500	04/26/2017	06/01/2027
126408-HJ-5	CSX CORP			1,2	2.A FE	7,994,640	98.2225	7,857,801	8,000,000	7,997,708		498			3.800	3.808	MS	101,333	304,000	02/15/2018	03/01/2028
126408-HU-0	CSX CORP			1,2	2.A FE	10,128,200	97.2382	9,723,824	10,000,000	10,112,651		(10,724)			4.100	3.945	MN	52,389	410,000	07/28/2022	11/15/2032
126650-CL-2	CVS HEALTH CORP			1,2	2.B FE	13,941,207	98.2685	13,806,728	14,050,000	14,030,194		12,141			3.875	3.970	JJ	243,485	544,438	07/13/2015	07/20/2025
126650-CU-2	CVS HEALTH CORP			1,2	2.B FE	4,956,950	95.5023	4,775,116	5,000,000	4,988,433		4,551			2.875	2.975	JD	11,979	143,750	05/16/2016	06/01/2026
126650-CX-6	CVS HEALTH CORP			1,2	2.B FE	45,063,936	98.3048	45,916,199	46,708,000	45,247,486		113,529			4.300	3.893	MS	535,585	1,040,944	10/18/2023	03/25/2028
126650-CY-4	CVS HEALTH CORP			1,2	2.B FE	5,103,589	94.7382	4,933,020	5,207,000	5,124,157		3,931			4.780	4.937	MS	66,372	248,895	03/06/2018	03/25/2038
126650-DG-2	CVS HEALTH CORP			1,2	2.B FE	5,351,238	93.1844	5,031,960	5,400,000	5,370,609		4,676			3.250	3.357	FA	66,300	175,500	08/08/2019	08/15/2029
126650-DT-4	CVS HEALTH CORP			1,2	2.B FE	2,672,058	101.5510	2,731,721	2,690,000	2,673,934		1,877			5.125	5.240	FA	49,784	68,931	02/13/2023	02/21/2030
126650-DV-9	CVS HEALTH CORP			1,2	2.B FE	5,991,360	101.3606	6,081,638	6,000,000	5,991,459		99			5.625	5.635	FA	121,875	168,750	02/13/2023	02/21/2053
133131-AX-0	CAMDEN PROPERTY TRUST			1,2	1.G FE	3,261,858	92.1226	3,012,411	3,270,000	3,265,242		780			3.150	3.179	JJ	51,503	103,005	06/06/2019	07/01/2029
133131-AZ-5	CAMDEN PROPERTY TRUST			1,2	1.G FE	2,388,303	89.4227	2,137,204	2,390,000	2,388,896		156			2.800	2.808	MN	8,551	66,920	04/16/2020	05/15/2030
13607G-LZ-5	CANADIAN IMPERIAL BANK OF COMMERCE				1.F FE	9,211,171	96.8582	8,922,579	9,212,000	9,211,814		169			2.250	2.252	JJ	88,090	207,270	01/21/2020	01/28/2025
13607H-R4-6	CANADIAN IMPERIAL BANK OF COMMERCE			1	1.F FE	11,235,054	97.6773	11,008,231	11,270,000	11,254,271		11,952			3.300	3.414	AO	86,779	371,910	05/25/2022	04/07/2025
136375-CJ-9	CANADIAN NATIONAL RAILWAY CO		A	1,2	1.F FE	4,980,850	96.3106	4,815,529	5,000,000	4,995,408		2,027			2.750	2.794	MS	45,833	137,500	02/18/2016	03/01/2026
136375-CK-6	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	7,913,120	77.2923	6,183,381	8,000,000	7,927,493		2,145			3.200	3.257	FA	105,956	256,000	07/28/2016	08/02/2046
136375-DC-3	CANADIAN NATIONAL RAILWAY CO			1,2	1.G FE	20,917,260	95.1399	19,979,370	21,000,000	20,927,053		7,021			3.850	3.898	FA	327,892	808,500	08/02/2022	08/05/2032
136375-DH-2	CANADIAN NATIONAL RAILWAY CO			1,2	1.F FE	2,494,200	109.8777	2,746,942	2,500,000	2,494,273		73			5.850	5.881	MN	24,375		10/30/2023	11/01/2033
13645R-AY-0	CANADIAN PACIFIC RAILWAY CO			1,2	2.B FE	6,660,866	97.5900	6,506,326	6,667,000	6,664,058		597			4.000	4.011	JD	22,223	266,680	05/14/2018	06/01/2028
14040H-BN-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,984,700	95.4809	4,774,045	5,000,000	4,994,490		1,595			3.750	3.787	MS	58,333	187,500	03/06/2017	03/09/2027
14040H-BW-4	CAPITAL ONE FINANCIAL CORP			2	2.A FE	4,990,100	94.9548	4,747,741	5,000,000	4,995,503		1,000			3.800	3.824	JJ	79,694	190,000	01/25/2018	01/31/2028

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
14040H-CQ-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	6,000,000	99.2451	5,954,707	6,000,000	6,000,000					4.166	4.169	MN	36,105	249,960	05/05/2022	05/09/2025
14040H-CS-2	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	6,000,000	98.2785	5,896,710	6,000,000	6,000,000					4.927	4.929	MN	41,880	295,620	05/05/2022	05/10/2028
14040H-CU-7	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	7,730,000	98.8447	7,640,693	7,730,000	7,730,000					4.985	4.989	JJ	168,051	382,129	07/25/2022	07/24/2026
14040H-DC-6	CAPITAL ONE FINANCIAL CORP			2,5	2.A FE	2,250,000	109.8886	2,472,494	2,250,000	2,250,000					7.624	7.627	AO	28,590		10/27/2023	10/30/2031
141781-BJ-2	CARGILL INC			1,2	1.F FE	11,267,249	82.1963	9,399,146	11,435,000	11,282,065		3,445			3.875	3.959	MN	46,772	443,106	05/20/2019	05/23/2049
141781-BK-9	CARGILL INC			1,2	1.F FE	7,363,074	94.9729	7,027,998	7,400,000	7,378,593		3,568			3.250	3.309	MN	25,386	240,500	05/20/2019	05/23/2029
141781-BS-2	CARGILL INC			1,2	1.F FE	11,946,360	83.4610	10,015,319	12,000,000	11,956,901		4,975			2.125	2.175	MN	36,125	255,000	11/08/2021	11/10/2031
141781-BV-5	CARGILL INC			1,2	1.F FE	3,272,596	97.3021	3,201,239	3,290,000	3,278,139		3,308			3.625	3.742	AO	22,859	119,263	04/19/2022	04/22/2027
141781-BY-9	CARGILL INC			1,2	1.F FE	3,397,008	100.4353	3,414,800	3,400,000	3,398,176		958			4.875	4.907	AO	37,294	165,290	10/05/2022	10/10/2025
143499-AB-7	CARNEGIE INSTITUTION OF WASHINGTON			1,2	1.C FE	2,000,000	72.6564	1,453,128	2,000,000	2,000,000					3.224	3.224	JJ	32,240	64,480	06/03/2020	07/01/2049
144141-DB-1	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	5,751,331	86.2093	4,982,899	5,780,000	5,758,559		767			4.100	4.129	MN	30,281	236,980	05/15/2012	05/15/2042
149123-CB-5	CATERPILLAR INC			1	1.F FE	9,962,890	87.7244	9,649,683	11,000,000	10,161,600		28,567			3.803	4.407	FA	158,036	418,330	12/09/2015	08/15/2042
149123-CG-4	CATERPILLAR INC			1,2	1.F FE	4,742,923	92.0397	4,371,886	4,750,000	4,745,733		683			2.600	2.617	MS	34,992	123,500	09/16/2019	09/19/2029
149123-CH-2	CATERPILLAR INC			1,2	1.F FE	5,221,598	90.9700	4,775,927	5,250,000	5,231,325		2,699			2.600	2.662	AO	31,092	136,500	04/06/2020	04/09/2030
149123-CK-5	CATERPILLAR INC			1,2	1.F FE	18,017,178	86.0066	15,696,200	18,250,000	18,076,897		22,034			1.900	2.042	MS	104,988	346,750	04/08/2021	03/12/2031
14912L-6G-1	CATERPILLAR FINANCIAL SERVICES CORP				1.F FE	3,296,370	98.4367	3,248,412	3,300,000	3,299,617		406			3.250	3.263	JD	8,938	107,250	11/21/2014	12/01/2024
14913R-2G-1	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	14,471,725	89.3609	12,957,327	14,500,000	14,484,776		4,000			1.100	1.129	MS	47,407	159,500	09/09/2020	09/14/2027
14913R-2H-9	CATERPILLAR FINANCIAL SERVICES CORP			1	1.F FE	27,564,948	93.3399	25,761,818	27,600,000	27,586,755		7,013			0.800	0.826	MN	29,440	220,800	11/09/2020	11/13/2025
15073L-AA-1	CEDARS-SINAI HEALTH SYSTEM			1,2	1.D FE	5,750,000	83.1682	4,782,172	5,750,000	5,750,000					2.288	2.288	FA	49,700	131,560	11/17/2021	08/15/2031
15089Q-AL-8	CELANESE US HOLDINGS LLC			1	2.C FE	2,160,105	100.6124	2,177,253	2,164,000	2,161,217		1,112			6.050	6.163	MS	38,549	124,541	07/27/2023	03/15/2025
15089Q-AP-9	CELANESE US HOLDINGS LLC			1,2	2.C FE	14,962,200	105.7086	15,856,288	15,000,000	14,966,387		2,880			6.379	6.413	JJ	441,214	959,508	07/08/2022	07/15/2032
16876B-AA-0	CHILDREN'S HOSPITAL CORP			1,2	1.C FE	2,855,000	87.8240	2,507,374	2,855,000	2,855,000					4.115	4.116	JJ	58,742	117,483	01/24/2017	01/01/2047
17275R-BL-5	CISCO SYSTEMS INC			1,2	1.E FE	14,986,800	95.3483	14,302,249	15,000,000	14,996,083		1,374			2.500	2.510	MS	105,208	375,000	09/13/2016	09/20/2026
172967-KN-0	CITIGROUP INC				1.G FE	4,989,900	96.4944	4,824,722	5,000,000	4,997,328		1,082			3.400	3.424	MN	28,333	170,000	04/26/2016	05/01/2026
172967-KY-6	CITIGROUP INC			1,2	1.G FE	3,997,640	95.3533	3,814,131	4,000,000	3,999,261		248			3.200	3.207	AO	24,889	128,000	10/17/2016	10/21/2026
172967-LD-1	CITIGROUP INC			1,2,5	1.G FE	9,984,200	96.6988	9,669,876	10,000,000	9,992,814		1,832			3.887	3.909	JJ	184,633	388,700	02/27/2019	01/10/2028
172967-LP-4	CITIGROUP INC			1,2,5	1.G FE	9,805,900	95.3030	9,530,296	10,000,000	9,897,928		20,237			3.668	3.916	JJ	159,966	366,800	02/08/2019	07/24/2028
172967-LU-3	CITIGROUP INC			1,2,5	1.G FE	10,000,000	86.2462	8,624,621	10,000,000	10,000,000					3.878	3.878	JJ	169,124	387,800	01/17/2018	01/24/2039
172967-MB-4	CITIGROUP INC			2	1.G FE	4,000,000	100.3193	4,012,773	4,000,000	4,000,000					6.906	6.933	JAJO	69,832	244,644	06/05/2018	07/01/2026
172967-ME-8	CITIGROUP INC			1,2,5	1.G FE	17,732,090	94.8924	15,947,615	16,806,000	17,346,259		(94,309)			3.980	3.300	MS	187,658	668,879	09/18/2019	03/20/2030
172967-MM-0	CITIGROUP INC			1,2,5	1.G FE	5,000,000	100.2923	5,014,615	5,000,000	5,000,000					5.316	5.316	MS	70,142	265,800	03/19/2020	03/26/2041
172967-MP-3	CITIGROUP INC			1,2,5	1.G FE	8,273,090	95.6445	6,695,118	7,000,000	7,843,778		(123,970)			4.412	2.328	MS	78,068	308,840	06/05/2020	03/31/2031
172967-MS-7	CITIGROUP INC			1,2,5	1.G FE	29,054,340	85.4217	24,473,315	28,650,000	28,937,715		(46,783)			2.572	2.396	JD	57,313	736,878	06/28/2021	06/03/2031
172967-MT-5	CITIGROUP INC			1,2	1.G FE	23,500,000	100.0560	23,513,160	23,500,000	23,500,000					6.040	6.151	JAJO	248,394	182,360	10/23/2020	10/30/2024
172967-MY-4	CITIGROUP INC			1,2,5	1.G FE	4,920,000	83.4328	4,104,895	4,920,000	4,920,000					2.561	2.561	MN	21,000	126,001	04/27/2021	05/01/2032
172967-NA-5	CITIGROUP INC			1,2,5	1.G FE	22,456,500	91.5141	22,878,526	25,000,000	22,977,146		520,646			1.462	4.180	JD	22,336	365,500	04/26/2023	06/09/2027
172967-ND-9	CITIGROUP INC			1,2,5	1.G FE	4,000,000	96.2133	3,848,531	4,000,000	4,000,000					1.281	1.281	MN	8,255	51,240	10/27/2021	11/03/2025
172967-NG-2	CITIGROUP INC			1,2,5	1.G FE	16,500,000	94.2277	15,547,575	16,500,000	16,500,000					3.070	3.071	FA	178,700	506,550	02/16/2022	02/24/2028
172967-NN-7	CITIGROUP INC			1,2,5	1.G FE	4,528,000	89.9347	4,496,735	5,000,000	4,566,494		38,494			3.785	4.984	MS	54,672	189,250	01/31/2023	03/17/2033
172967-NU-1	CITIGROUP INC			1,2,5	1.G FE	14,500,000	97.9065	14,196,449	14,500,000	14,500,000					4.910	4.911	MN	73,173	711,950	05/17/2022	05/24/2033
17308C-C5-3	CITIGROUP INC			1,2	1.G FE	12,500,000	89.0395	11,129,935	12,500,000	12,500,000					2.976	2.976	MN	57,867	372,000	10/28/2019	11/05/2030
17325F-AS-7	CITIBANK NA			1	1.E FE	24,966,000	99.8883	24,972,076	25,000,000	24,999,559		7,289			3.650	3.680	JJ	400,486	912,500	01/15/2019	01/23/2024
17327C-AQ-6	CITIGROUP INC			1,2,5	1.G FE	3,150,000	85.3182	2,687,522	3,150,000	3,150,000					3.057	3.057	JJ	41,728	96,296	01/18/2022	01/25/2033
174610-AR-6	CITIZENS FINANCIAL GROUP INC			1,2	2.A FE	14,969,700	93.1952	13,979,281	15,000,000	14,988,179		4,369			2.850	2.882	JJ	182,875	427,500	07/22/2019	07/27/2026
189054-AW-9	CLOROX CO			1,2	2.A FE	13,939,050	96.8109	14,521,641	15,000,000	13,982,717		43,667			3.900	5.674	MN	74,750	292,500	10/12/2023	05/15/2028

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
191216-CM-0	COCA-COLA CO			1	1.E FE	24,510,000	90.3569	22,589,232	25,000,000	24,706,485		47,702			2.125	2.347	MS	169,705	531,250	09/24/2019	09/06/2029
191216-CT-5	COCA-COLA CO			1	1.E FE	6,727,388	96.0287	6,481,940	6,750,000	6,735,009		2,116			3.450	3.490	MS	62,100	232,875	03/20/2020	03/25/2030
191216-CW-8	COCA-COLA CO			1	1.E FE	10,591,900	75.6079	7,560,792	10,000,000	10,514,534		(25,929)			2.500	2.127	JD	20,833	250,000	12/10/2020	06/01/2040
191216-CY-4	COCA-COLA CO			1	1.E FE	7,683,520	69.2037	5,536,299	8,000,000	7,699,548		4,581			2.750	2.918	JD	18,333	220,000	06/05/2020	06/01/2060
191216-DE-7	COCA-COLA CO			1	1.E FE	12,997,530	82.4329	10,716,273	13,000,000	12,998,263		228			1.375	1.377	MS	52,632	178,750	09/14/2020	03/15/2031
191216-DP-2	COCA-COLA CO			1	1.E FE	50,348,859	87.2258	43,865,851	50,290,000	50,335,483		(5,164)			2.250	2.238	JJ	553,190	1,131,525	06/04/2021	01/05/2032
194162-AP-8	COLGATE-PALMOLIVE CO			1,2	1.D FE	3,097,531	92.7788	2,899,337	3,125,000	3,100,844		2,383			3.250	3.354	FA	38,368	103,255	08/01/2022	08/15/2032
194162-EG-1	COLGATE-PALMOLIVE CO			1	1.D FE	3,732,480	99.5969	3,585,487	3,600,000	3,603,284		(15,925)			3.250	2.795	MS	34,450	117,000	12/18/2014	03/15/2024
194162-EK-2	COLGATE-PALMOLIVE CO			1,2	1.D FE	3,838,641	87.5351	3,383,231	3,865,000	3,842,124		596			3.700	3.738	FA	59,585	143,005	07/24/2017	08/01/2047
20029P-AH-2	COMCAST CABLE COMMUNICATIONS LLC			1	1.G FE	4,791,045	111.6991	3,909,468	3,500,000	3,893,971		(106,521)			8.500	4.803	MN	49,583	297,500	07/25/2013	05/01/2027
20030N-BH-3	COMCAST CORP			1	1.G FE	37,556,195	97.1596	34,491,653	35,500,000	36,953,590		(141,639)			4.250	3.692	JJ	695,701	1,508,750	06/05/2020	01/15/2033
20030N-BM-2	COMCAST CORP			1,2	1.G FE	17,061,402	95.5640	16,198,100	16,950,000	17,018,604		(5,453)			4.200	4.150	FA	268,940	711,900	09/04/2014	08/15/2034
20030N-BN-0	COMCAST CORP			1,2	1.G FE	17,977,500	97.6528	17,577,502	18,000,000	17,995,780		2,490			3.375	3.390	FA	229,500	607,500	05/19/2015	08/15/2025
20030N-BY-6	COMCAST CORP			1,2	1.G FE	19,625,840	96.4733	19,294,654	20,000,000	19,750,866		74,883			3.300	3.731	FA	275,000	660,000	04/22/2022	02/01/2027
20030N-CL-3	COMCAST CORP			1,2	1.G FE	5,866,126	96.5633	5,668,266	5,870,000	5,866,900		144			4.600	4.605	AO	57,004	270,020	10/02/2018	10/15/2038
20030N-CM-1	COMCAST CORP			1,2	1.G FE	3,107,450	95.5870	2,972,755	3,110,000	3,107,726		48			4.700	4.705	AO	30,858	146,170	10/02/2018	10/15/2048
20030N-CT-6	COMCAST CORP			1,2	1.G FE	7,403,565	98.6071	7,129,292	7,230,000	7,321,971		(18,418)			4.150	3.840	AO	63,343	300,045	04/11/2019	10/15/2028
20030N-DA-6	COMCAST CORP			1,2	1.G FE	2,467,318	90.0225	2,224,456	2,471,000	2,468,659		350			2.650	2.667	FA	27,284	65,482	10/29/2019	02/01/2030
20030N-DN-8	COMCAST CORP			1,2	1.G FE	17,355,540	81.9528	14,751,506	18,000,000	17,512,195		62,910			1.500	1.907	FA	102,000	270,000	06/28/2021	02/15/2031
20030N-DP-3	COMCAST CORP			1,2	1.G FE	5,110,140	62.1500	3,729,001	6,000,000	5,157,783		17,763			2.450	3.203	FA	55,533	147,000	03/30/2021	08/15/2052
20030N-EC-1	COMCAST CORP			1,2	1.G FE	38,962,560	100.6024	39,234,938	39,000,000	38,965,576		3,016			4.650	4.662	FA	685,100	936,975	02/07/2023	02/15/2033
20268J-AD-5	COMMONSPIRIT HEALTH			1,2	1.E FE	11,564,568	79.1594	9,193,568	11,614,000	11,568,759		999			3.817	3.841	AO	110,827	443,306	09/16/2019	10/01/2049
202795-JK-7	COMMONWEALTH EDISON CO			1,2	1.F FE	9,972,600	94.6270	9,462,696	10,000,000	9,989,090		2,812			2.950	2.982	FA	111,444	295,000	08/16/2017	08/15/2027
20826F-BF-2	CONOCOPHILLIPS CO			1,2	1.F FE	4,740,833	102.7385	4,880,077	4,750,000	4,741,262		430			5.050	5.074	MS	89,287		08/08/2023	09/15/2033
209111-EH-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1	1.G FE	14,761,350	101.7813	15,267,189	15,000,000	14,866,146		8,508			5.300	5.407	MS	265,000	795,000	03/09/2005	03/01/2035
209111-FC-2	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	35,997,700	85.0136	30,817,414	36,250,000	36,063,143		6,383			3.950	3.989	MS	477,292	1,431,875	02/25/2013	03/01/2043
209111-FE-8	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	7,359,374	98.0742	7,242,780	7,385,000	7,382,296		2,862			3.300	3.341	JD	20,309	243,705	11/19/2014	12/01/2024
209111-FJ-7	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	6,971,510	94.1772	6,592,405	7,000,000	6,990,873		2,955			2.900	2.947	JD	16,917	203,000	11/10/2016	12/01/2026
209111-FV-0	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	4,998,250	83.5322	4,176,609	5,000,000	4,998,434		34			4.125	4.127	MN	26,354	206,250	05/06/2019	05/15/2049
209111-GA-5	CONSOLIDATED EDISON COMPANY OF NEW YORK			1,2	1.G FE	5,496,335	86.3439	4,757,551	5,510,000	5,499,539		1,265			2.400	2.428	JD	5,877	132,240	06/03/2021	06/15/2031
231021-AS-5	CUMMINS INC			1,2	1.F FE	12,288,100	66.3270	8,141,634	12,275,000	12,287,410		(388)			2.600	2.594	MS	106,383	319,150	12/08/2020	09/01/2050
235851-AQ-5	DANAHER CORP			1,2	1.G FE	11,448,195	97.7401	11,240,116	11,500,000	11,487,444		7,018			3.350	3.417	MS	113,435	385,250	06/22/2018	09/15/2025
235851-AV-4	DANAHER CORP			1,2	1.G FE	6,126,243	67.0026	4,147,461	6,190,000	6,130,950		1,499			2.600	2.650	AO	40,235	160,940	09/29/2020	10/01/2050
244199-BH-7	DEERE & CO			1,2	1.F FE	8,987,760	97.5009	8,775,082	9,000,000	8,996,735		2,457			2.750	2.779	AO	52,250	247,500	03/25/2020	04/15/2025
24422E-SP-5	JOHN DEERE CAPITAL CORP				1.F FE	9,986,805	99.0049	9,405,467	9,500,000	9,553,201		(117,719)			3.350	2.079	JD	16,797	318,250	03/13/2020	06/12/2024
24422E-TH-2	JOHN DEERE CAPITAL CORP				1.F FE	6,998,810	95.6445	6,695,114	7,000,000	6,999,680		125			2.650	2.652	JD	10,821	185,500	06/07/2016	06/10/2026
24422E-TT-6	JOHN DEERE CAPITAL CORP				1.F FE	8,149,405	98.7095	8,059,633	8,165,000	8,163,842		2,376			2.650	2.680	JD	4,207	216,373	06/19/2017	06/24/2024
24422E-UE-7	JOHN DEERE CAPITAL CORP				1.F FE	7,231,585	98.4818	7,139,931	7,250,000	7,246,299		2,972			3.450	3.494	MS	75,038	250,125	09/05/2018	03/13/2025
24422E-UY-3	JOHN DEERE CAPITAL CORP				1.F FE	22,382,528	92.7782	20,782,321	22,400,000	22,389,712		1,692			2.800	2.809	JJ	283,982	627,200	07/15/2019	07/18/2029
24422E-VD-8	JOHN DEERE CAPITAL CORP				1.F FE	5,746,953	89.6176	5,153,014	5,750,000	5,748,077		293			2.450	2.456	JJ	67,307	140,875	01/06/2020	01/09/2030
24422E-VF-3	JOHN DEERE CAPITAL CORP				1.F FE	2,498,350	92.0928	2,302,320	2,500,000	2,499,224		234			1.750	1.760	MS	13,611	43,750	03/04/2020	03/09/2027
24422E-VR-7	JOHN DEERE CAPITAL CORP				1.F FE	5,890,265	92.0924	5,433,453	5,900,000	5,895,147		1,937			1.050	1.084	JD	2,409	61,950	06/14/2021	06/17/2026
24422E-VS-5	JOHN DEERE CAPITAL CORP				1.F FE	21,968,320	84.8584	18,668,857	22,000,000	21,975,778		2,980			2.000	2.016	JD	17,111	440,000	06/14/2021	06/17/2031
24422E-WA-3	JOHN DEERE CAPITAL CORP				1.F FE	2,998,290	92.3192	2,769,577	3,000,000	2,998,948		336			1.700	1.712	JJ	24,083	51,000	01/04/2022	01/11/2027
24422E-WD-7	JOHN DEERE CAPITAL CORP				1.F FE	2,248,943	93.9700	2,114,324	2,250,000	2,249,313		205			2.350	2.360	MS	16,597	52,875	03/02/2022	03/08/2027

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
24422E-WN-5	JOHN DEERE CAPITAL CORP				1.F FE	2,497,800	103.0216	2,575,540	2,500,000	2,498,134		273			4.850	4.865	AO	26,944	121,250	10/05/2022	10/11/2029
24703D-BJ-9	DELL INTERNATIONAL LLC			1,2	2.B FE	1,799,190	102.4866	1,844,760	1,800,000	1,799,346		156			5.250	5.260	FA	39,375	49,088	01/09/2023	02/01/2028
24703D-BL-4	DELL INTERNATIONAL LLC			1,2	2.B FE	6,985,160	105.3500	7,374,497	7,000,000	6,986,321		1,161			5.750	5.778	FA	167,708	209,076	01/09/2023	02/01/2033
25466A-AQ-4	DISCOVER BANK			2	2.A FE	5,277,782	97.6279	5,154,754	5,280,000	5,279,676		457			2.450	2.459	MS	39,167	129,360	09/09/2019	09/12/2024
254687-FN-1	WALT DISNEY CO			1	1.G FE	27,259,999	98.1279	26,764,374	27,275,000	27,271,091		3,065			3.350	3.362	MS	246,195	913,713	03/19/2020	03/24/2025
254687-FQ-4	WALT DISNEY CO			1	1.G FE	5,733,900	97.0753	5,581,832	5,750,000	5,739,272		1,498			3.800	3.834	MS	60,088	218,500	03/19/2020	03/22/2030
254687-FW-1	WALT DISNEY CO			1	1.G FE	14,732,935	92.4778	13,705,204	14,820,000	14,762,064		13,554			2.200	2.302	JJ	152,152	326,040	01/31/2022	01/13/2028
254687-FX-9	WALT DISNEY CO			1	1.G FE	20,580,995	88.9743	18,324,252	20,595,000	20,585,876		1,165			2.650	2.657	JJ	254,692	545,768	05/11/2020	01/13/2031
25468P-CX-2	DIS 3.700 12/01/42 MTN			1	1.G FE	4,964,100	84.2018	4,210,092	5,000,000	4,973,047		965			3.700	3.740	JD	15,417	185,000	11/27/2012	12/01/2042
25468P-DB-9	TWDC ENTERPRISES 18 CORP			1	1.G FE	15,862,828	89.1756	14,170,000	15,890,000	15,868,220		668			4.125	4.135	JD	54,622	655,463	05/28/2014	06/01/2044
260543-CN-1	DOW CHEMICAL CO			1,2	2.A FE	2,976,990	98.1628	2,925,251	2,980,000	2,979,089		446			4.550	4.567	MN	11,676	135,590	11/28/2018	11/30/2025
260543-DG-5	DOW CHEMICAL CO			1,2	2.A FE	9,534,740	110.1765	10,554,911	9,580,000	9,537,839		2,903			6.300	6.364	MS	177,709	534,804	11/03/2022	03/15/2033
26078J-AC-4	DUPONT DE NEMOURS INC			1,2	2.A FE	15,000,000	99.2633	14,889,497	15,000,000	15,000,000					4.493	4.493	MN	86,116	673,950	11/14/2018	11/15/2025
263534-CP-2	EIDP INC			1,2	1.G FE	3,925,698	87.6811	3,454,637	3,940,000	3,930,497		1,330			2.300	2.340	JJ	41,786	90,620	05/13/2020	07/15/2030
26442C-AS-3	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	4,738,505	96.5288	4,585,116	4,750,000	4,746,318		1,191			2.950	2.978	JD	11,677	140,125	11/14/2016	12/01/2026
26442C-AY-0	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	3,213,043	88.8613	2,858,667	3,217,000	3,214,658		384			2.450	2.464	FA	29,775	78,817	08/12/2019	08/15/2029
26442C-AZ-7	DUKE ENERGY CAROLINAS LLC			1,2	1.F FE	9,973,200	72.5602	7,256,018	10,000,000	9,975,713		603			3.200	3.214	FA	120,889	320,000	08/12/2019	08/15/2049
26442U-AL-8	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	17,141,400	82.5203	16,504,058	20,000,000	17,520,149		274,547			2.000	3.896	FA	151,111	400,000	08/09/2022	08/15/2031
26442U-AN-4	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	3,989,480	90.3877	3,615,509	4,000,000	3,991,144		913			3.400	3.431	AO	34,000	136,000	03/14/2022	04/01/2032
26442U-AQ-7	DUKE ENERGY PROGRESS LLC			1,2	1.F FE	3,749,100	103.0672	3,865,019	3,750,000	3,749,197		97			5.250	5.253	MS	57,969	101,719	03/06/2023	03/15/2033
26443C-AA-1	DUKE UNIVERSITY HEALTH SYSTEM INC			1,2	1.D FE	5,007,638	85.2929	4,278,292	5,016,000	5,008,776		185			3.920	3.929	JD	16,386	196,627	07/07/2017	06/01/2047
26443C-AN-3	DUKE UNIVERSITY HEALTH SYSTEM INC			1	1.D FE	6,500,000	80.8532	5,255,461	6,500,000	6,500,000					2.902	2.902	JD	15,719	188,630	01/07/2020	06/01/2034
26444H-AK-7	DUKE ENERGY FLORIDA LLC			1,2	1.F FE	12,309,848	84.3672	10,756,823	12,750,000	12,384,759		40,258			2.400	2.803	JD	13,600	306,000	02/15/2022	12/15/2031
26875P-AM-3	EOG RESOURCES INC			1,2	1.G FE	25,669,743	98.0131	25,159,967	25,670,000	25,670,001					3.150	3.150	AO	202,151	808,605	03/12/2015	04/01/2025
26884A-BM-4	ERP OPERATING LP			1,2	1.G FE	7,910,091	88.3506	7,023,873	7,950,000	7,925,358		3,674			2.500	2.555	FA	75,083	198,750	08/20/2019	02/15/2030
26884A-BN-2	ERP OPERATING LP			1,2	1.G FE	14,953,858	82.0158	12,302,365	15,000,000	14,964,129		4,359			1.850	1.884	FA	115,625	277,500	08/04/2021	08/01/2031
27409L-AC-7	EAST OHIO GAS CO			1,2	1.F FE	4,595,893	83.1193	3,831,798	4,610,000	4,600,570		1,354			2.000	2.034	JD	4,098	92,200	06/02/2020	06/15/2030
278062-AG-9	EATON CORP			1,2	1.G FE	7,000,000	95.7509	6,702,560	7,000,000	7,000,000					3.103	3.103	MS	63,956	217,210	09/06/2017	09/15/2027
278642-AU-7	EBAY INC			1,2	2.A FE	6,875,750	96.6671	6,766,700	7,000,000	6,909,441		24,187			3.600	4.008	JD	18,200	252,000	08/09/2022	06/05/2027
278642-AV-5	EBAY INC			1,2	2.A FE	12,971,270	96.1029	12,493,376	13,000,000	12,992,897		5,825			1.900	1.947	MS	75,472	247,000	03/06/2020	03/11/2025
278865-AV-2	ECOLAB INC			1,2	1.G FE	4,984,250	95.6980	4,784,899	5,000,000	4,995,124		1,633			2.700	2.736	MN	22,500	135,000	10/13/2016	11/01/2026
278865-BG-4	ECOLAB INC			1,2	1.G FE	7,453,899	61.3441	4,613,077	7,520,000	7,459,405		1,668			2.125	2.165	FA	60,369	159,800	08/10/2020	08/15/2050
278865-BJ-8	ECOLAB INC			1,2	1.G FE	3,899,498	67.2671	2,636,870	3,920,000	3,901,995		352			2.750	2.772	FA	39,826	107,800	11/16/2017	08/18/2055
278865-BL-3	ECOLAB INC			1,2	1.G FE	1,999,400	91.8328	1,836,656	2,000,000	1,999,646		111			1.650	1.656	FA	13,750	33,000	12/06/2021	02/01/2027
28622H-AB-7	ELEVANCE HEALTH INC			1,2	2.B FE	4,103,465	100.0344	4,111,415	4,110,000	4,103,976		510			4.750	4.770	FA	73,752	101,409	01/30/2023	02/15/2033
28622H-AC-5	ELEVANCE HEALTH INC			1,2	2.B FE	3,776,129	100.1288	3,794,883	3,790,000	3,776,357		228			5.125	5.149	FA	73,379	100,896	01/30/2023	02/15/2053
291011-BG-8	EMERSON ELECTRIC CO			1,2	1.F FE	28,659,150	97.7498	28,103,072	28,750,000	28,735,406		9,924			3.150	3.187	JD	75,469	905,625	05/18/2015	06/01/2025
291011-BQ-6	EMERSON ELECTRIC CO			1,2	1.F FE	13,205,100	89.6149	11,929,541	13,312,000	13,233,452		14,738			2.000	2.125	JD	7,396	266,240	01/28/2022	12/21/2028
29157T-AD-8	EMORY UNIVERSITY			1,2	1.C FE	7,000,000	86.0182	6,021,271	7,000,000	7,000,000					2.143	2.143	MS	50,003	150,010	05/13/2020	09/01/2030
29248H-AC-7	EMPOWER FINANCE 2020 LP			1,2	1.F FE	7,105,000	68.6969	4,880,916	7,105,000	7,105,000					3.075	3.075	MS	63,116	218,479	09/14/2020	09/17/2051
29250N-BL-8	ENBRIDGE INC			1	2.A FE	2,168,568	96.9707	2,104,263	2,170,000	2,169,451		478			2.500	2.523	FA	20,645	54,250	02/15/2022	02/14/2025
29250N-BR-5	ENBRIDGE INC			1,2	2.A FE	11,984,640	103.9397	12,472,765	12,000,000	11,985,597		957			5.700	5.717	MS	214,700	342,000	03/06/2023	03/08/2033
29364N-AT-5	ENTERGY MISSISSIPPI LLC			1,2	1.F FE	6,997,760	92.2996	6,460,970	7,000,000	6,999,121		184			2.850	2.853	JD	16,625	199,500	05/10/2016	06/01/2028
29364W-AU-2	ENTERGY LOUISIANA LLC			1,2	1.F FE	7,014,173	98.1952	6,893,302	7,020,000	7,019,155		649			3.780	3.790	AO	66,339	265,356	06/24/2014	04/01/2025
29364W-BA-5	ENTERGY LOUISIANA LLC			1,2	1.F FE	7,987,520	93.1623	7,452,980	8,000,000	7,991,433		755			4.000	4.014	MS	94,222	320,000	03/20/2018	03/15/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC			1,2	1.G FE	5,331,095	98.7320	5,430,259	5,500,000	5,332,587		1,492			4.150	4.869	AO	47,552		12/13/2023	10/16/2028
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING				1.E FE	9,988,300	100.2452	10,024,517	10,000,000	9,990,033		1,733			5.450	5.477	MS	178,639	272,500	02/28/2023	03/03/2028
29736R-AP-5	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	16,342,590	88.9982	14,684,698	16,500,000	16,402,524		15,112			2.375	2.483	JD	32,656	391,875	11/19/2019	12/01/2029
29736R-AQ-3	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	7,735,740	88.5565	6,863,127	7,750,000	7,740,617		1,354			2.600	2.621	AO	42,539	201,500	04/07/2020	04/15/2030
29736R-AS-9	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	24,261,107	99.6570	24,366,135	24,450,000	24,282,301		21,195			4.375	4.550	MN	136,682	543,758	05/22/2023	05/15/2028
29736R-AT-7	ESTEE LAUDER COMPANIES INC			1,2	1.F FE	16,982,490	100.4476	17,076,086	17,000,000	16,983,454		964			4.650	4.663	MN	101,008	401,838	05/09/2023	05/15/2033
30231G-AT-9	EXXON MOBIL CORP			1,2	1.D FE	10,000,000	97.1072	9,710,720	10,000,000	10,000,000					3.043	3.043	MS	101,433	304,300	02/29/2016	03/01/2026
30231G-AW-2	EXXON MOBIL CORP			1,2	1.D FE	1,115,000	89.1308	993,809	1,115,000	1,115,000					4.114	4.114	MS	15,290	45,871	02/29/2016	03/01/2046
30231G-AY-8	EXXON MOBIL CORP			1,2	1.D FE	10,000,000	80.2640	8,026,400	10,000,000	10,000,000					2.995	2.995	FA	112,313	299,500	08/13/2019	08/16/2039
30231G-AZ-5	EXXON MOBIL CORP			1,2	1.D FE	37,000,000	74.1823	27,447,460	37,000,000	37,000,000					3.095	3.095	FA	429,431	1,145,150	08/13/2019	08/16/2049
30231G-BD-3	EXXON MOBIL CORP			1,2	1.D FE	2,718,000	95.1435	2,586,001	2,718,000	2,718,000					2.275	2.275	FA	23,188	61,835	08/13/2019	08/16/2026
30231G-BE-1	EXXON MOBIL CORP			1,2	1.D FE	3,628,000	90.9631	3,300,141	3,628,000	3,628,000					2.440	2.440	FA	33,196	88,523	08/13/2019	08/16/2029
31428X-BP-0	FEDEX CORP			1,2	2.B FE	4,151,888	95.8441	3,987,116	4,160,000	4,156,180		849			3.400	3.424	FA	53,433	141,440	01/29/2018	02/15/2028
31428X-BV-7	FEDEX CORP			1,2	2.B FE	4,983,300	92.4969	4,624,847	5,000,000	4,990,070		1,600			3.100	3.139	FA	62,861	155,000	07/22/2019	08/05/2029
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERVICES I			1,2	2.B FE	5,426,093	84.4791	4,612,558	5,460,000	5,434,920		3,177			2.250	2.320	MS	40,950	122,850	02/23/2021	03/01/2031
316773-CV-0	FIFTH THIRD BANCORP			2	2.A FE	7,985,600	95.8464	7,667,710	8,000,000	7,993,258		1,446			3.950	3.972	MS	93,922	316,000	03/12/2018	03/14/2028
316773-DF-4	FIFTH THIRD BANCORP			2,5	2.A FE	2,250,000	92.9789	2,092,025	2,250,000	2,250,000					4.337	4.338	AO	17,890	97,583	04/20/2022	04/25/2033
316773-DG-2	FIFTH THIRD BANCORP			2,5	2.A FE	30,534,600	97.6630	29,298,912	30,000,000	30,439,702		(68,049)			4.772	4.472	JJ	608,430	1,431,600	08/02/2022	07/28/2030
31677Q-BM-0	FIFTH THIRD BANK NA (OHIO)			2	1.G FE	12,359,000	97.8221	12,089,838	12,359,000	12,359,000					3.950	3.950	JJ	207,477	488,181	07/23/2018	07/28/2025
31677Q-BR-9	FIFTH THIRD BANK NA (OHIO)			1,2	1.G FE	5,046,415	92.3701	4,664,692	5,050,000	5,048,207		555			2.250	2.262	FA	47,344	113,625	01/28/2020	02/01/2027
31677Q-BT-5	FIFTH THIRD BANK NA (OHIO)			2,5	1.G FE	14,971,200	99.7267	14,959,008	15,000,000	14,895,345		(66,114)			5.852	5.929	AO	156,053	877,800	11/03/2022	10/27/2025
337738-AT-5	FISERV INC			1,2	2.B FE	6,509,544	96.2593	6,266,479	6,510,000	6,509,839		61			3.200	3.201	JJ	104,160	208,320	06/10/2019	07/01/2026
337738-BH-0	FISERV INC			1,2	2.B FE	3,500,772	104.7577	3,697,948	3,530,000	3,501,569		797			5.625	5.735	FA	71,703		08/14/2023	08/21/2033
33830G-AA-9	FIVE CORNERS FUNDING TRUST III			1,2	1.G FE	1,520,000	106.1915	1,614,112	1,520,000	1,520,000					5.791	5.792	FA	33,253	38,388	03/01/2023	02/15/2033
33834D-AA-2	FIVE CORNERS FUNDING TRUST II			1,2	1.G FE	8,570,000	88.4231	7,577,858	8,570,000	8,570,000					2.850	2.850	MN	31,209	244,245	05/19/2020	05/15/2030
341081-FZ-5	FLORIDA POWER & LIGHT CO			1,2	1.D FE	3,146,787	97.6413	3,075,700	3,150,000	3,149,158		652			2.850	2.872	AO	22,444	89,775	03/24/2020	04/01/2025
341081-GG-6	FLORIDA POWER & LIGHT CO			1,2	1.D FE	16,523,520	85.8714	14,211,712	16,550,000	16,528,310		2,395			2.450	2.468	FA	166,695	405,475	01/12/2022	02/03/2032
341081-GK-7	FLORIDA POWER & LIGHT CO			1,2	1.D FE	5,243,175	102.2156	5,366,319	5,250,000	5,244,425		1,250			5.050	5.078	AO	66,281	153,183	02/28/2023	04/01/2028
341081-GN-1	FLORIDA POWER & LIGHT CO			1,2	1.D FE	21,837,830	100.1599	22,035,169	22,000,000	21,855,718		17,888			4.400	4.567	MN	123,689	475,933	05/22/2023	05/15/2028
35137L-AN-5	FOX CORP			1,2	2.B FE	24,801,000	108.2446	27,061,157	25,000,000	24,804,138		3,138			6.500	6.610	AO	352,083		10/05/2023	10/13/2033
354613-AL-5	FRANKLIN RESOURCES INC			1,2	1.F FE	21,015,420	81.5610	17,943,420	22,000,000	21,269,831		97,685			1.600	2.122	AO	59,644	352,000	08/05/2021	10/30/2030
361448-BC-6	GATX CORP			1,2	2.B FE	8,000,000	98.1373	7,850,986	8,000,000	8,000,000					4.550	4.550	MN	54,600	364,000	05/03/2018	11/07/2028
361448-BM-4	GATX CORP			1,2	2.B FE	6,977,250	103.8482	7,269,371	7,000,000	6,977,821		571			6.050	6.092	MS	132,932		09/06/2023	03/15/2034
369550-AX-6	GENERAL DYNAMICS CORP			1,2	1.G FE	24,739,000	94.2748	23,568,701	25,000,000	24,925,720		27,207			2.125	2.242	FA	200,694	531,250	08/09/2016	08/15/2026
369550-AZ-1	GENERAL DYNAMICS CORP			1,2	1.G FE	6,628,050	93.5821	6,340,186	6,775,000	6,714,120		14,658			2.625	2.872	MN	22,724	177,844	09/11/2017	11/15/2027
369550-BG-2	GENERAL DYNAMICS CORP			1,2	1.G FE	7,407,062	98.1490	7,360,190	7,499,000	7,479,136		13,872			3.500	3.700	MN	33,537	262,465	05/08/2018	05/15/2025
369550-BM-9	GENERAL DYNAMICS CORP			1,2	1.G FE	2,721,043	96.0571	2,641,569	2,750,000	2,730,707		2,689			3.625	3.752	AO	24,922	99,688	03/23/2020	04/01/2030
369550-BP-2	GENERAL DYNAMICS CORP			1,2	1.G FE	9,991,000	86.9356	8,693,559	10,000,000	9,993,234		829			2.250	2.260	JD	18,750	225,000	05/03/2021	06/01/2031
370334-BZ-6	GENERAL MILLS INC			1,2	2.B FE	11,949,600	95.7094	11,485,123	12,000,000	11,982,733		5,198			3.200	3.249	FA	150,400	384,000	01/09/2017	02/10/2027
370334-CW-2	GENERAL MILLS INC			1,2	2.B FE	16,660,555	103.6400	17,359,692	16,750,000	16,663,823		3,268			5.500	5.624	AO	189,368		10/10/2023	10/17/2028
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC			1,2	2.B FE	5,039,550	106.4103	5,320,514	5,000,000	5,039,589		39			6.400	6.282	JJ	152,889		11/21/2023	01/09/2033
372546-AT-8	GEORGE WASHINGTON UNIVERSITY			1	1.E FE	5,732,780	87.4148	5,026,350	5,750,000	5,736,190		405			4.300	4.318	MS	72,801	247,250	07/30/2014	09/15/2044
373334-KH-3	GEORGIA POWER CO			1,2	2.A FE	7,990,960	95.4721	7,637,770	8,000,000	7,996,572		985			3.250	3.264	MS	65,722	260,000	02/28/2017	03/30/2027
37363J-AL-5	GEORGIA TECH FOUNDATION INC			1	1.B FE	2,250,000	68.6560	1,544,761	2,250,000	2,250,000					2.886	2.886	MN	10,823	64,935	11/18/2021	11/01/2051
375558-AZ-6	GILEAD SCIENCES INC			1,2	2.A FE	5,729,609	98.3792	5,642,048	5,735,000	5,734,394		539			3.500	3.510	FA	83,635	200,725	11/12/2014	02/01/2025

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
375558-BF-9	GILEAD SCIENCES INC			1,2	2.A FE	14,398,950	97.9713	13,960,903	14,250,000	14,283,278		(16,398)			3.650	3.523	MS	173,375	520,125	01/15/2016	03/01/2026
375558-BJ-1	GILEAD SCIENCES INC			1,2	2.A FE	1,774,826	91.9974	1,642,153	1,785,000	1,777,620		438			4.000	4.042	MS	23,800	71,400	09/15/2016	09/01/2036
375558-BK-8	GILEAD SCIENCES INC			1,2	2.A FE	3,435,192	87.0154	3,010,733	3,460,000	3,438,583		538			4.150	4.192	MS	47,863	143,590	09/15/2016	03/01/2047
375558-BM-4	GILEAD SCIENCES INC			1,2	2.A FE	4,961,450	95.3536	4,767,678	5,000,000	4,985,781		4,211			2.950	3.045	MS	49,167	147,500	10/17/2017	03/01/2027
375558-BS-1	GILEAD SCIENCES INC			1,2	2.A FE	11,946,120	73.6432	8,837,180	12,000,000	11,953,093		2,201			2.600	2.629	AO	78,000	312,000	09/23/2020	10/01/2040
38141E-C3-1	GOLDMAN SACHS GROUP INC			1,2	1.F FE	9,182,250	94.4627	6,612,388	7,000,000	8,944,839		(70,388)			4.800	2.952	JJ	161,467	336,000	06/30/2020	07/08/2044
38141G-WB-6	GOLDMAN SACHS GROUP INC			1,2	1.F FE	10,969,200	97.2516	10,697,672	11,000,000	10,989,265		3,235			3.850	3.884	JJ	182,340	423,500	01/23/2017	01/26/2027
38141G-WV-2	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	4,190,000	94.9369	3,977,856	4,190,000	4,190,000					3.814	3.813	AO	30,186	159,807	01/18/2018	04/23/2029
38141G-WZ-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	18,752,325	96.7327	18,137,382	18,750,000	18,751,307		(269)			4.223	4.222	MN	131,969	791,813	02/21/2019	05/01/2029
38141G-XA-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	9,738,300	90.4248	9,042,483	10,000,000	9,781,833		9,677			4.411	4.612	AO	83,319	441,100	02/27/2019	04/23/2039
38141G-XR-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	36,933,750	80.7989	33,394,178	41,330,000	37,503,460		405,221			1.992	3.276	JJ	352,187	823,294	07/28/2022	01/27/2032
38141G-XS-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	7,500,000	94.8202	7,111,517	7,500,000	7,500,000					0.855	0.855	FA	24,759	64,125	02/10/2021	02/12/2026
38141G-YB-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	27,323,700	83.9409	22,664,032	27,000,000	27,248,200		(30,743)			2.615	2.476	AO	135,326	706,050	06/28/2021	04/22/2032
38141G-YJ-7	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	16,170,000	82.1626	13,285,697	16,170,000	16,170,000					2.383	2.383	JJ	171,258	385,331	07/14/2021	07/21/2032
38141G-YM-0	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	4,420,000	91.4821	4,043,507	4,420,000	4,420,000					1.948	1.948	AO	16,742	86,102	10/18/2021	10/21/2027
38141G-YN-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	17,600,000	83.3312	14,666,290	17,600,000	17,600,000					2.650	2.650	AO	90,689	466,400	10/18/2021	10/21/2032
38141G-ZK-3	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	4,720,000	92.7009	4,375,484	4,720,000	4,720,000					2.640	2.640	FA	43,959	124,608	01/19/2022	02/24/2028
38141G-ZM-9	GOLDMAN SACHS GROUP INC			1,2	1.F FE	9,000,000	85.8415	7,725,731	9,000,000	9,000,000					3.102	3.102	FA	98,489	279,180	01/19/2022	02/24/2033
38141G-ZR-8	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	28,859,250	95.9135	28,774,062	30,000,000	29,044,405		185,155			3.615	4.491	MS	319,325	632,625	04/26/2023	03/15/2028
38141G-ZT-4	GOLDMAN SACHS GROUP INC			1,2,5	1.F FE	5,000,000	98.4096	4,920,479	5,000,000	5,000,000					4.387	4.389	JD	9,749	219,350	06/06/2022	06/15/2027
38145G-AH-3	GOLDMAN SACHS GROUP INC			1,2	1.F FE	14,477,100	96.2892	14,443,386	15,000,000	14,807,577		61,994			3.500	3.977	MN	65,625	525,000	02/27/2018	11/16/2026
38148L-AE-6	GOLDMAN SACHS GROUP INC			2	1.F FE	8,382,080	97.9388	7,835,103	8,000,000	8,145,599		(124,651)			3.750	2.127	MN	32,500	300,000	01/31/2022	05/22/2025
384802-AE-4	WW GRAINGER INC			1,2	1.F FE	11,608,790	96.5184	11,099,618	11,500,000	11,523,996		(22,664)			1.850	1.647	FA	80,372	212,750	02/28/2020	02/15/2025
40414L-AM-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	12,894,050	97.6538	12,694,996	13,000,000	12,986,711		11,828			3.400	3.497	FA	184,167	442,000	01/13/2015	02/01/2025
40414L-AN-9	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	9,912,600	98.0553	9,805,534	10,000,000	9,985,436		9,797			4.000	4.107	JD	33,333	400,000	05/14/2015	06/01/2025
40414L-AQ-2	HEALTHPEAK OP LLC			1,2	2.A FE	3,316,879	96.1428	3,191,942	3,320,000	3,318,800		446			3.250	3.265	JJ	49,754	107,900	06/20/2019	07/15/2026
40434L-AM-7	HP INC			1,2	2.B FE	6,988,870	100.0862	7,006,032	7,000,000	6,991,860		1,807			4.750	4.782	JJ	153,319	354,667	06/06/2022	01/15/2028
40434L-AN-5	HP INC			1,2	2.B FE	9,726,400	102.6240	10,262,401	10,000,000	9,729,491		3,091			5.500	0.000	JJ	253,611		11/20/2023	01/15/2033
406216-BG-5	HALLIBURTON CO			1,2	2.A FE	818,693	97.9936	804,528	821,000	820,500		253			3.800	3.834	MN	3,986	31,198	11/05/2015	11/15/2025
406216-BL-4	HALLIBURTON CO			1,2	2.A FE	10,053,600	89.9272	8,992,723	10,000,000	10,035,788		(5,431)			2.920	2.854	MS	97,333	292,000	07/31/2020	03/01/2030
416515-BE-3	HARTFORD FINANCIAL SERVICES GROUP INC			1,2	2.A FE	4,993,968	90.8035	4,549,255	5,010,000	5,000,419		1,548			2.800	2.837	FA	51,436	140,280	08/08/2019	08/19/2029
42250P-AA-1	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	5,766,167	88.9255	5,146,121	5,787,000	5,774,006		1,933			3.000	3.041	JJ	80,054	173,610	11/06/2019	01/15/2030
42250P-AE-3	HEALTHPEAK PROPERTIES INC			1,2	2.A FE	2,167,461	101.0890	2,193,632	2,170,000	2,167,555		94			5.250	5.266	JD	5,063	103,798	01/09/2023	12/15/2032
42824C-BP-3	HEWLETT PACKARD ENTERPRISE CO			1,2	2.B FE	19,426,600	102.2280	20,445,608	20,000,000	19,451,143		24,543			5.250	5.954	JJ	574,583		10/12/2023	07/01/2028
437076-BD-3	HOME DEPOT INC			1,2	1.F FE	9,122,500	98.9456	9,894,557	10,000,000	9,125,322		2,822			4.875	5.605	FA	184,167		11/21/2023	02/15/2044
437076-BM-3	HOME DEPOT INC			1,2	1.F FE	1,266,789	96.9010	1,235,488	1,275,000	1,272,967		860			3.000	3.074	AO	9,563	38,250	02/03/2016	04/01/2026
437076-BN-1	HOME DEPOT INC			1,2	1.F FE	6,379,308	94.0187	6,064,205	6,450,000	6,429,311		7,332			2.125	2.248	MS	40,357	137,063	09/06/2016	09/15/2026
437076-BW-1	HOME DEPOT INC			1,2	1.F FE	2,899,940	98.5009	2,876,227	2,920,000	2,909,127		1,959			3.900	3.984	JD	7,908	113,880	11/27/2018	12/06/2028
437076-BY-7	HOME DEPOT INC			1,2	1.F FE	4,188,847	93.9858	3,775,409	4,017,000	4,119,190		(18,192)			2.950	2.427	JD	5,267	118,502	01/06/2020	06/15/2029
437076-BZ-4	HOME DEPOT INC			1,2	1.F FE	11,433,700	74.3740	7,437,398	10,000,000	11,323,091		(37,194)			3.125	2.425	JD	13,889	312,500	12/11/2020	12/15/2049
437076-CA-8	HOME DEPOT INC			1,2	1.F FE	1,976,600	94.1975	1,883,950	2,000,000	1,984,512		4,439			2.500	2.748	AO	10,556	50,000	03/14/2022	04/15/2027
437076-CF-7	HOME DEPOT INC			1,2	1.F FE	7,465,440	81.7002	6,536,018	8,000,000	7,599,008		50,910			1.375	2.129	MS	32,389	110,000	04/30/2021	03/15/2031
437076-CJ-9	HOME DEPOT INC			1,2	1.F FE	2,901,546	83.6597	2,442,862	2,920,000	2,905,449		1,732			1.875	1.945	MS	16,121	54,750	09/07/2021	09/15/2031
437076-CN-0	HOME DEPOT INC			1,2	1.F FE	2,237,940	95.6188	2,151,422	2,250,000	2,241,961		2,292			2.875	2.990	AO	13,656	64,688	03/24/2022	04/15/2027
438516-BL-9	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	14,946,000	95.2570	14,288,543	15,000,000	14,982,983		5,719			2.500	2.542	MN	62,500	375,000	10/24/2016	11/01/2026

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
438516-BU-9	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	5,480,365	92.4358	5,083,966	5,500,000	5,488,340		1,893			2.700	2.741	FA	56,100	148,500	07/30/2019	08/15/2029
438516-CA-2	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	4,963,750	75.9939	3,799,696	5,000,000	4,966,711		837			2.800	2.836	JD	11,667	140,000	05/14/2020	06/01/2050
438516-CE-4	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	2,411,900	90.7131	2,267,828	2,500,000	2,444,591		16,828			1.100	1.824	MS	9,167	27,500	01/13/2022	03/01/2027
438516-CF-1	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	2,738,820	83.4363	2,503,090	3,000,000	2,784,462		24,842			1.750	2.798	MS	17,500	52,500	02/22/2022	09/01/2031
438516-CK-0	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	3,465,630	104.6098	3,661,344	3,500,000	3,468,443		2,543			5.000	5.125	FA	66,111	137,569	10/28/2022	02/15/2033
438516-CL-8	HONEYWELL INTERNATIONAL INC			1,2	1.F FE	8,231,190	100.2100	8,267,322	8,250,000	8,233,702		2,512			4.250	4.294	JJ	218,167		05/12/2023	01/15/2029
440452-AF-7	HORMEL FOODS CORP			1,2	1.G FE	22,438,575	85.0213	19,129,802	22,500,000	22,459,157		5,919			1.800	1.830	JD	22,500	405,000	06/04/2020	06/11/2030
440452-AH-3	HORMEL FOODS CORP			1,2	1.G FE	6,693,695	89.9644	6,036,613	6,710,000	6,699,475		2,270			1.700	1.737	JD	8,872	114,070	05/25/2021	06/03/2028
440452-AJ-9	HORMEL FOODS CORP			1,2	1.G FE	2,978,400	72.3964	2,171,893	3,000,000	2,979,579		468			3.050	3.087	JD	7,117	91,500	05/25/2021	06/03/2051
45687A-AP-7	TRANE TECHNOLOGIES GLOBAL HOLDING COMPAN			1,2	2.A FE	8,319,233	97.4671	8,128,758	8,340,000	8,329,817		1,973			3.750	3.779	FA	112,938	312,750	02/13/2018	08/21/2028
45780D-BV-3	INSTITUTE FOR ADVANCED STUDY LOUIS BAMBE			1	1.A FE	1,585,000	90.7191	1,437,898	1,585,000	1,585,000					4.244	4.244	JD	5,606	67,267	11/16/2015	12/01/2035
45780D-BW-1	INSTITUTE FOR ADVANCED STUDY LOUIS BAMBE			1	1.A FE	2,205,000	88.0248	1,940,947	2,205,000	2,205,000					4.294	4.294	JD	7,890	94,683	11/13/2015	12/01/2040
458140-AY-6	INTEL CORP			1,2	1.F FE	6,959,330	86.9748	6,088,233	7,000,000	6,964,593		886			4.100	4.134	MN	39,861	287,000	05/08/2017	05/11/2047
458140-BP-4	INTEL CORP			1,2	1.F FE	17,173,340	98.2965	16,906,998	17,200,000	17,193,016		5,459			3.400	3.434	MS	155,947	584,800	03/20/2020	03/25/2025
458140-BR-0	INTEL CORP			1,2	1.F FE	7,983,600	96.8937	7,751,496	8,000,000	7,989,049		1,522			3.900	3.925	MS	83,200	312,000	03/20/2020	03/25/2030
458140-BT-6	INTEL CORP			1,2	1.F FE	6,985,720	88.4624	6,192,365	7,000,000	6,990,407		1,986			1.600	1.631	FA	43,244	112,000	08/10/2021	08/12/2028
458140-BU-3	INTEL CORP			1,2	1.F FE	4,998,200	84.4472	4,222,361	5,000,000	4,998,598		169			2.000	2.004	FA	38,611	100,000	08/10/2021	08/12/2031
458140-BY-5	INTEL CORP			1,2	1.F FE	7,492,200	98.0028	7,350,211	7,500,000	7,494,248		1,468			3.750	3.773	FA	114,063	281,250	08/02/2022	08/05/2027
45866F-AF-1	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	8,811,634	95.0705	8,394,725	8,830,000	8,822,654		1,841			3.100	3.124	MS	80,598	273,730	08/10/2017	09/15/2027
45866F-AK-0	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	10,202,145	85.9000	9,121,721	10,619,000	10,289,596		45,903			2.100	2.623	JD	9,911	222,999	02/28/2022	06/15/2030
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,896,000	79.9744	7,997,440	10,000,000	9,920,123		8,330			1.850	1.950	MS	54,472	185,000	01/25/2021	09/15/2032
45866F-AP-9	INTERCONTINENTAL EXCHANGE INC			1,2	1.G FE	9,932,000	74.4236	7,442,360	10,000,000	9,941,138		2,754			2.650	2.694	MS	78,028	265,000	08/17/2020	09/15/2040
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	14,942,700	99.0898	14,863,463	15,000,000	14,995,451		12,026			3.000	3.083	MN	57,500	450,000	05/08/2019	05/15/2024
459200-JZ-5	INTERNATIONAL BUSINESS MACHINES CORP			1	1.G FE	4,771,890	97.1026	4,369,617	4,500,000	4,651,169		(61,781)			3.300	1.845	MN	18,975	148,500	01/10/2022	05/15/2026
459200-KH-3	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	9,735,800	91.3238	9,132,377	10,000,000	9,828,063		48,554			1.700	2.232	MN	21,722	170,000	01/31/2022	05/15/2027
459200-KK-6	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	7,949,200	74.6857	5,974,853	8,000,000	7,956,461		2,052			2.850	2.892	MN	29,133	228,000	04/30/2020	05/15/2040
459200-KL-4	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	8,293,440	68.6999	5,495,991	8,000,000	8,271,205		(7,093)			2.950	2.766	MN	30,156	236,000	09/28/2020	05/15/2050
459200-KM-2	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	10,214,604	93.0911	9,513,914	10,220,000	10,216,579		1,053			2.200	2.211	FA	88,687	224,840	02/03/2022	02/09/2027
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	7,739,925	98.7987	7,656,903	7,750,000	7,742,597		1,885			4.150	4.179	JJ	137,584	321,625	07/20/2022	07/27/2027
459200-KX-8	INTERNATIONAL BUSINESS MACHINES CORP			1,2	1.G FE	13,728,688	100.5317	13,823,103	13,750,000	13,732,192		3,504			4.500	4.535	FA	249,219	309,375	01/30/2023	02/06/2028
46625H-JU-5	JPMORGAN CHASE & CO				1.E FE	9,982,700	98.0302	9,803,024	10,000,000	9,986,014		404			4.850	4.861	FA	202,083	485,000	01/21/2014	02/01/2044
46625H-JY-7	JPMORGAN CHASE & CO				1.G FE	4,973,750	98.8857	4,944,285	5,000,000	4,997,847		3,022			3.875	3.939	MS	59,740	193,750	09/03/2014	09/10/2024
46625H-RV-4	JPMORGAN CHASE & CO			1,2	1.E FE	9,978,400	95.2569	9,525,694	10,000,000	9,993,698		2,167			2.950	2.974	AO	73,750	295,000	07/14/2016	10/01/2026
46647P-AJ-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	9,500,880	88.5191	7,081,525	8,000,000	9,257,319		(76,959)			3.882	2.508	JJ	135,439	310,560	09/25/2020	07/24/2038
46647P-AN-6	JPMORGAN CHASE & CO			1,2,5	1.E FE	15,000,000	82.8873	12,433,100	15,000,000	15,000,000					3.897	3.897	JJ	256,553	584,550	01/16/2018	01/23/2049
46647P-BA-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	5,750,000	97.6825	5,616,744	5,750,000	5,750,000					3.960	3.961	JJ	96,140	227,700	01/22/2019	01/29/2027
46647P-BD-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	14,000,000	94.1089	13,175,247	14,000,000	14,000,000					3.702	3.703	MN	79,182	518,280	04/29/2019	05/06/2030
46647P-BE-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	4,000,000	88.9124	3,556,496	4,000,000	4,000,000					2.739	2.739	AO	23,129	109,560	09/05/2019	10/15/2030
46647P-BL-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	5,000,000	86.4737	4,323,685	5,000,000	5,000,000					2.522	2.522	AO	24,169	126,100	04/15/2020	04/22/2031
46647P-BM-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	12,000,000	76.9881	9,238,568	12,000,000	12,000,000					3.109	3.109	AO	71,507	373,080	04/15/2020	04/22/2041
46647P-BP-0	JPMORGAN CHASE & CO			1,2,5	1.G FE	2,245,000	87.8774	1,972,847	2,245,000	2,245,000					2.956	2.956	MN	8,848	66,362	05/06/2020	05/13/2031
46647P-BT-2	JPMORGAN CHASE & CO			1,2,5	1.E FE	15,600,000	92.6032	14,446,100	15,600,000	15,600,000					1.045	1.045	MN	19,019	163,020	11/12/2020	11/19/2026
46647P-BU-9	JPMORGAN CHASE & CO			1,2,5	1.E FE	43,250,000	81.0451	35,052,022	43,250,000	43,250,000					1.764	1.764	MN	89,009	762,930	11/12/2020	11/19/2031
46647P-BV-7	JPMORGAN CHASE & CO			1,2,5	1.E FE	12,000,000	70.7043	8,484,520	12,000,000	12,000,000					2.525	2.525	MN	35,350	303,000	11/12/2020	11/19/2041
46647P-BX-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	6,579,000	81.2895	5,348,037	6,579,000	6,579,000					1.953	1.953	FA	52,466	128,488	01/28/2021	02/04/2032

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
46647P-CB-0	JPMORGAN CHASE & CO			1,2,5	1.E FE	7,400,000	92.2824	6,828,898	7,400,000	7,400,000					1.578	1.578	AO	22,381	116,772	04/15/2021	04/22/2027
46647P-CJ-3	JPMORGAN CHASE & CO			1,2,5	1.E FE	12,250,000	88.6651	10,861,470	12,250,000	12,250,000					2.069	2.069	JD	21,121	253,453	05/24/2021	06/01/2029
46647P-CT-1	JPMORGAN CHASE & CO			1,2,5	1.E FE	9,000,000	96.2800	8,665,197	9,000,000	9,000,000					1.561	1.561	JD	8,195	140,490	12/07/2021	12/10/2025
46647P-CU-8	JPMORGAN CHASE & CO			1,2	1.E FE	1,060,000	85.6837	908,248	1,060,000	1,060,000					2.963	2.963	JJ	13,610	31,408	01/18/2022	01/25/2033
46647P-DM-5	JPMORGAN CHASE & CO			1,2,5	1.E FE	23,750,000	100.0637	23,765,120	23,750,000	23,750,000					5.546	5.552	JD	58,541	1,317,175	12/12/2022	12/15/2025
477854-AA-1	JOHN D AND CATHERINE T MACARTHUR FOUNDAT			1,2	1.A FE	1,933,480	79.0926	1,581,851	2,000,000	1,951,977		6,496			1.299	1.668	JD	2,165	25,980	02/09/2021	12/01/2030
478111-AC-1	JOHNS HOPKINS HEALTH SYSTEM CORP			1	1.D FE	2,250,000	84.7614	1,907,132	2,250,000	2,250,000					3.837	3.837	MN	11,031	86,333	11/04/2016	05/15/2046
478115-AE-8	JOHNS HOPKINS UNIVERSITY			1	1.C FE	10,691,640	85.8561	9,182,308	10,695,000	10,692,566		347			1.972	1.976	JJ	105,453	210,905	05/05/2021	07/01/2030
478160-CE-2	JOHNSON & JOHNSON			1,2	1.A FE	14,984,550	96.5992	14,489,880	15,000,000	14,994,603		1,598			2.950	2.962	MS	145,042	442,500	02/28/2017	03/03/2027
478160-CG-7	JOHNSON & JOHNSON			1,2	1.A FE	14,965,050	87.9721	13,195,808	15,000,000	14,969,970		799			3.750	3.763	MS	184,375	562,500	02/28/2017	03/03/2047
478160-CL-6	JOHNSON & JOHNSON			1,2	1.A FE	14,377,173	88.5988	12,775,943	14,420,000	14,388,035		1,748			3.400	3.420	JJ	226,074	490,280	11/08/2017	01/15/2038
47837R-AA-8	JOHNSON CONTROLS INTERNATIONAL PLC			1,2	2.B FE	8,370,800	83.0634	7,060,393	8,500,000	8,407,163		12,836			1.750	1.924	MS	43,799	148,750	02/19/2021	09/15/2030
482480-AJ-9	KLA CORP			1,2	1.F FE	5,216,017	76.3277	3,982,780	5,218,000	5,216,187		43			3.300	3.302	MS	57,398	172,194	02/19/2020	03/01/2050
48305Q-AC-7	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	6,974,450	95.6343	6,694,400	7,000,000	6,990,638		2,620			3.150	3.193	MN	36,750	220,500	04/25/2017	05/01/2027
48305Q-AD-5	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	3,219,158	88.3342	2,870,861	3,250,000	3,223,118		667			4.150	4.206	MN	22,479	134,875	04/25/2017	05/01/2047
48305Q-AF-0	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	6,750,000	74.9096	5,056,401	6,750,000	6,750,000					2.810	2.810	JD	15,806	189,675	06/08/2021	06/01/2041
48305Q-AG-8	KAISER FOUNDATION HOSPITALS			1,2	1.D FE	3,250,000	71.2226	2,314,734	3,250,000	3,250,000					3.002	3.002	JD	8,130	97,565	06/08/2021	06/01/2051
49177J-AH-5	KENVUE INC			1,2	1.F FE	4,029,860	103.2134	4,169,823	4,040,000	4,030,893		1,034			5.000	5.042	MS	55,550	101,000	03/08/2023	03/22/2030
49177J-AK-8	KENVUE INC			1,2	1.F FE	10,286,680	103.0790	10,905,757	10,580,000	10,291,861		5,181			4.900	5.272	MS	142,566	136,710	10/24/2023	03/22/2033
49326E-EG-4	KEYCORP				2.B FE	11,979,480	93.8291	11,259,496	12,000,000	11,990,088		2,051			4.100	4.121	AO	83,367	492,000	04/23/2018	04/30/2028
49326E-EN-9	KEYCORP			1,2,5	2.B FE	10,500,000	91.8097	9,640,017	10,500,000	10,500,000					4.789	4.790	JD	41,904	502,845	05/16/2022	06/01/2033
49327M-3E-2	KEYBANK NA				2.A FE	11,487,649	96.9376	11,254,450	11,610,000	11,539,657		41,221			4.150	4.545	FA	191,388	481,815	09/22/2022	08/08/2025
49327M-3F-9	KEYBANK NA			1,2	2.A FE	19,217,853	99.9268	19,235,915	19,250,000	19,224,328		5,745			5.850	5.889	MN	143,894	1,126,125	11/09/2022	11/15/2027
49327M-3H-5	KEYBANK NA			1,2	2.A FE	8,459,030	93.4840	7,946,140	8,500,000	8,462,045		3,015			5.000	5.062	JJ	182,986	212,500	01/23/2023	01/26/2033
494368-BG-7	KIMBERLY-CLARK CORP			1	1.F FE	11,610,189	104.0315	10,418,759	10,015,000	11,229,685		(46,984)			5.300	4.294	MS	176,932	530,795	04/29/2014	03/01/2041
494368-BU-6	KIMBERLY-CLARK CORP			1	1.F FE	5,728,610	96.6375	5,556,656	5,750,000	5,744,940		2,284			2.750	2.793	FA	59,736	158,125	02/17/2016	02/15/2026
494368-BV-4	KIMBERLY-CLARK CORP			1,2	1.F FE	6,574,843	76.5669	5,045,761	6,590,000	6,577,373		376			3.200	3.212	JJ	88,452	210,880	07/26/2016	07/30/2046
494368-CA-9	KIMBERLY-CLARK CORP			1,2	1.F FE	11,388,700	71.7688	7,176,878	10,000,000	11,278,061		(36,741)			2.875	2.218	FA	115,000	287,500	11/25/2020	02/07/2050
494368-CB-7	KIMBERLY-CLARK CORP			1,2	1.F FE	12,825,751	93.2821	11,053,931	11,850,000	12,500,512		(102,706)			3.100	2.106	MS	96,940	367,350	03/02/2022	03/26/2030
494368-CD-3	KIMBERLY-CLARK CORP			1,2	1.F FE	39,834,400	84.4700	33,787,992	40,000,000	39,867,456		15,433			2.000	2.046	MN	131,111	800,000	10/28/2021	11/02/2031
49446R-AP-4	KIMCO REALTY OP LLC			1,2	2.A FE	4,075,846	94.3461	3,877,625	4,110,000	4,099,760		3,526			2.800	2.895	AO	28,770	115,080	08/09/2016	10/01/2026
49446R-AW-9	KIMCO REALTY OP LLC			1,2	2.A FE	3,921,994	86.4299	3,405,340	3,940,000	3,927,707		1,634			2.700	2.751	AO	26,595	106,380	07/07/2020	10/01/2030
49446R-AZ-2	KIMCO REALTY OP LLC			1,2	2.A FE	27,668,151	87.0124	24,276,464	27,900,000	27,705,871		20,147			3.200	3.297	AO	223,200	892,800	02/15/2022	04/01/2032
49446R-BA-6	KIMCO REALTY OP LLC			1,2	2.A FE	12,328,880	96.4631	12,347,282	12,800,000	12,371,460		34,884			4.600	5.054	FA	245,333	551,182	10/11/2022	02/01/2033
500769-AE-6	KRAFT HEINZ FOODS CO				2.B FE	8,853,700	96.3251	9,632,507	10,000,000	8,857,477		3,777			5.000	6.036	JD	37,500	250,000	11/21/2023	06/04/2042
502431-AQ-2	L3HARRIS TECHNOLOGIES INC			1,2	2.B FE	9,848,300	103.9744	10,397,441	10,000,000	9,849,998		1,698			5.400	5.604	JJ	226,500		11/21/2023	07/31/2033
512807-AU-2	LAM RESEARCH CORP			1,2	1.G FE	15,065,664	98.6680	14,029,604	14,219,000	14,852,967		(118,217)			4.000	3.016	MS	167,468	568,760	02/28/2022	03/15/2029
532457-BR-8	ELI LILLY AND CO			1,2	1.E FE	7,926,882	89.4984	7,133,023	7,970,000	7,932,630		954			3.950	3.981	MN	40,226	314,815	05/04/2017	05/15/2047
532457-BY-3	ELI LILLY AND CO			1,2	1.E FE	4,759,650	64.6203	3,231,013	5,000,000	4,778,386		5,890			2.250	2.480	MN	14,375	112,500	09/28/2020	05/15/2050
534187-BJ-7	LINCOLN NATIONAL CORP			1,2	2.A FE	6,972,741	88.3380	6,165,990	6,980,000	6,975,435		678			3.050	3.062	JJ	98,166	212,890	08/12/2019	01/15/2030
534187-BK-4	LINCOLN NATIONAL CORP			1,2	2.A FE	9,978,100	89.6116	8,961,162	10,000,000	9,984,457		1,922			3.400	3.425	JJ	156,778	340,000	05/08/2020	01/15/2031
534187-BL-2	LINCOLN NATIONAL CORP			1,2	2.A FE	8,067,430	78.7466	5,512,259	7,000,000	7,990,857		(22,996)			4.375	3.537	JD	13,611	306,250	06/30/2020	06/15/2050
539830-BH-1	LOCKHEED MARTIN CORP			1,2	1.G FE	14,330,205	98.1887	14,113,643	14,374,000	14,363,584		4,515			3.550	3.585	JJ	235,294	510,277	12/22/2015	01/15/2026
539830-BP-3	LOCKHEED MARTIN CORP			1,2	1.G FE	1,995,600	85.7136	1,714,272	2,000,000	1,997,095		420			1.850	1.874	JD	1,644	37,000	05/15/2020	06/15/2030
539830-BQ-1	LOCKHEED MARTIN CORP			1,2	1.G FE	2,845,117	70.9569	2,036,463	2,870,000	2,847,158		573			2.800	2.843	JD	3,572	80,360	05/15/2020	06/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
539830-BR-9	LOCKHEED MARTIN CORP			1,2	1.G FE	2,248,020	96.4367	2,169,826	2,250,000	2,248,231		173			3.900	3.911	JD	3,900	87,750	04/21/2022	06/15/2032
539830-BU-2	LOCKHEED MARTIN CORP			1,2	1.G FE	717,948	100.7796	725,613	720,000	718,726		659			4.950	5.055	AO	7,524	34,749	10/19/2022	10/15/2025
539830-BV-0	LOCKHEED MARTIN CORP			1,2	1.G FE	2,495,825	103.2141	2,580,353	2,500,000	2,496,793		797			5.100	5.137	MN	16,292	134,938	10/19/2022	11/15/2027
539830-BW-8	LOCKHEED MARTIN CORP			1,2	1.G FE	3,480,330	106.0640	3,712,241	3,500,000	3,481,842		1,480			5.250	5.323	JJ	84,729	133,219	10/19/2022	01/15/2033
548661-DD-6	LOWE'S COMPANIES INC			1,2	2.A FE	9,913,300	98.4590	9,845,902	10,000,000	9,992,975		9,718			3.125	3.227	MS	92,014	312,500	09/03/2014	09/15/2024
548661-DP-9	LOWE'S COMPANIES INC			1,2	2.A FE	14,976,900	95.7361	14,360,415	15,000,000	14,991,485		2,383			3.100	3.118	MN	74,917	465,000	04/19/2017	05/03/2027
548661-DR-5	LOWE'S COMPANIES INC			1,2	2.A FE	4,651,432	96.3846	4,489,593	4,658,000	4,654,251		635			3.650	3.667	AO	40,615	170,017	04/03/2019	04/05/2029
548661-DZ-7	LOWE'S COMPANIES INC			1,2	2.A FE	2,197,844	68.0222	1,496,489	2,200,000	2,197,985		48			3.000	3.005	AO	13,933	66,000	10/07/2020	10/15/2050
548661-EG-8	LOWE'S COMPANIES INC			1,2	2.A FE	11,579,422	96.3189	11,230,783	11,660,000	11,604,706		15,730			3.350	3.505	AO	97,653	390,610	05/25/2022	04/01/2027
548661-EL-7	LOWE'S COMPANIES INC			1,2	2.A FE	9,875,052	102.1277	10,110,646	9,900,000	9,878,157		2,157			5.000	5.030	AO	104,500	545,875	09/06/2022	04/15/2033
55336V-BV-1	MPLX LP			1,2	2.B FE	1,477,633	97.9594	1,459,595	1,490,000	1,478,558		925			5.000	5.106	MS	24,833	41,803	02/02/2023	03/01/2033
55336V-BW-9	MPLX LP			1,2	2.B FE	1,811,555	98.7569	1,797,376	1,820,000	1,811,750		194			5.650	5.682	MS	34,277	57,699	02/02/2023	03/01/2053
559080-AP-1	MAGELLAN MIDSTREAM PARTNERS LP			1,2	2.B FE	10,240,775	76.3996	7,830,960	10,250,000	10,241,649		179			3.950	3.955	MS	134,958	404,875	08/08/2019	03/01/2050
571676-AC-9	MARS INC			1,2	1.E FE	2,361,278	90.8165	2,152,350	2,370,000	2,363,556		510			3.600	3.632	AO	21,330	85,320	03/26/2019	04/01/2034
571676-AN-5	MARS INC			1,2	1.E FE	6,997,760	71.7347	5,021,431	7,000,000	6,998,076		94			2.375	2.377	JJ	76,198	166,250	07/13/2020	07/16/2040
571748-BG-6	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	10,601,802	99.5030	8,955,267	9,000,000	9,963,822		(182,517)			4.375	2.088	MS	115,938	393,750	05/29/2020	03/15/2029
571748-BN-1	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	8,461,000	86.0758	8,607,583	10,000,000	8,615,272		154,272			2.250	4.626	MN	28,750	225,000	01/31/2023	11/15/2030
571748-BR-2	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	4,200,179	107.5167	4,547,955	4,230,000	4,202,248		1,903			5.750	5.846	MN	40,538	243,901	10/24/2022	11/01/2032
571748-BU-5	MARSH & MCLENNAN COMPANIES INC			1,2	1.G FE	9,961,700	105.2691	10,526,914	10,000,000	9,962,648		948			5.400	5.450	MS	165,000		09/06/2023	09/15/2033
574599-BQ-8	MASCO CORP			1,2	2.B FE	7,623,706	82.1792	6,311,360	7,680,000	7,638,507		5,351			2.000	2.082	FA	58,027	153,600	02/18/2021	02/15/2031
575634-AU-4	MASSACHUSETTS ELECTRIC CO			1,2	2.A FE	27,000,000	79.3556	21,426,002	27,000,000	27,000,000					1.729	1.729	MN	47,980	466,830	11/19/2020	11/24/2030
57629W-CH-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	8,782,048	97.3730	8,568,828	8,800,000	8,793,936		2,626			3.400	3.433	MS	93,916	299,200	03/05/2019	03/08/2026
57629W-CQ-1	MASSMUTUAL GLOBAL FUNDING II				1.B FE	9,978,200	93.3202	9,332,017	10,000,000	9,990,102		3,108			2.350	2.384	JJ	109,014	235,000	01/09/2020	01/14/2027
576360-AJ-3	MASTERCARD INC			1,2	1.E FE	4,534,365	97.3776	4,425,812	4,545,000	4,540,130		1,071			3.500	3.528	FA	55,234	159,075	02/21/2018	02/26/2028
576360-AN-4	MASTERCARD INC			1,2	1.E FE	5,083,260	96.8789	5,086,144	5,250,000	5,208,620		34,308			2.000	2.689	MS	34,417	105,000	03/18/2020	03/03/2025
576360-AS-3	MASTERCARD INC			1,2	1.E FE	28,810,377	85.3069	25,174,054	29,510,000	28,918,461		70,524			1.900	2.190	MS	165,092	560,690	07/06/2022	03/15/2031
576360-AU-8	MASTERCARD INC			1,2	1.E FE	13,579,976	84.3426	11,512,761	13,650,000	13,593,657		6,519			2.000	2.057	MN	32,608	273,000	11/15/2021	11/18/2031
576360-AX-2	MASTERCARD INC			1,2	1.E FE	17,283,738	103.2667	17,865,139	17,300,000	17,284,790		1,052			4.850	4.862	MS	261,038	419,525	03/06/2023	03/09/2033
578454-AF-7	MAYO CLINIC			1,2	1.C FE	4,000,000	68.6221	2,744,882	4,000,000	4,000,000					3.196	3.196	MN	16,335	127,840	03/23/2021	11/15/2061
58013M-EN-0	MCDONALD'S CORP			1	2.A FE	9,771,700	84.2895	8,428,950	10,000,000	9,832,560		6,305			3.700	3.829	FA	139,778	370,000	05/16/2012	02/15/2042
58013M-ES-9	MCDONALD'S CORP			1	2.A FE	14,958,000	98.9760	14,846,396	15,000,000	14,997,854		4,769			3.250	3.283	JD	28,438	487,500	06/04/2014	06/10/2024
58013M-FK-5	MCDONALD'S CORP			1,2	2.A FE	23,229,095	80.1464	17,031,108	21,250,000	23,114,747		(50,542)			3.625	3.109	MS	256,771	770,313	08/02/2021	09/01/2049
58013M-FS-8	MCDONALD'S CORP			1,2	2.A FE	4,280,908	100.9552	4,341,074	4,300,000	4,282,945		1,558			4.600	4.656	MS	61,538	197,800	09/06/2022	09/09/2032
58013M-FU-3	MCDONALD'S CORP			1,2	2.A FE	19,493,175	101.7251	19,836,388	19,500,000	19,493,641		466			4.800	4.808	FA	356,200		08/09/2023	08/14/2028
586054-AA-6	MEMORIAL SLOAN-KETTERING CANCER CENTER			1	1.D FE	4,294,800	98.7829	3,951,317	4,000,000	4,271,543		(9,602)			5.000	4.450	JJ	100,000	200,000	04/13/2022	07/01/2042
586054-AD-0	MEMORIAL SLOAN-KETTERING CANCER CENTER			1,2	1.D FE	10,000,000	70.8344	7,083,443	10,000,000	10,000,000					2.955	2.955	JJ	147,750	295,500	06/09/2020	01/01/2050
58769J-AC-1	MERCEDES-BENZ FINANCE NORTH AMERICA LLC			1	1.F FE	5,472,555	102.1013	5,615,574	5,500,000	5,477,962		4,949			5.250	5.365	MN	25,667	289,552	11/21/2022	11/29/2027
58933Y-AJ-4	MERCK & CO INC			1	1.E FE	24,704,750	91.8797	22,969,917	25,000,000	24,766,701		7,651			4.150	4.221	MN	123,924	1,037,500	05/14/2014	05/18/2043
58933Y-AR-6	MERCK & CO INC			1,2	1.E FE	9,983,500	97.7779	9,777,793	10,000,000	9,997,940		1,806			2.750	2.769	FA	107,708	275,000	02/05/2015	02/10/2025
58933Y-AV-7	MERCK & CO INC			1,2	1.E FE	7,916,640	90.9075	7,272,601	8,000,000	7,931,184		3,243			3.900	3.976	MS	98,800	312,000	03/05/2019	03/07/2039
58933Y-AX-3	MERCK & CO INC			1,2	1.E FE	13,483,793	96.0615	13,025,942	13,560,000	13,517,267		7,396			3.400	3.467	MS	145,996	461,040	03/05/2019	03/07/2029
58933Y-AZ-8	MERCK & CO INC			1,2	1.E FE	7,435,575	83.5683	6,267,621	7,500,000	7,457,144		6,243			1.450	1.543	JD	2,115	108,750	06/16/2020	06/24/2030
58933Y-BC-8	MERCK & CO INC			1,2	1.E FE	2,975,070	91.6611	2,749,834	3,000,000	2,983,876		4,497			1.700	1.862	JD	2,975	51,000	01/10/2022	06/10/2027
58933Y-BD-6	MERCK & CO INC			1,2	1.E FE	12,597,789	89.9945	11,357,311	12,620,000	12,604,020		3,054			1.900	1.927	JD	13,987	239,780	12/07/2021	12/10/2028
58933Y-BK-0	MERCK & CO INC			1,2	1.E FE	3,496,920	100.7391	3,525,869	3,500,000	3,497,075		155			4.500	4.511	MN	19,250	78,750	05/08/2023	05/17/2033

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
591539-AA-9	HOUSTON METHODIST HOSPITAL			1,2	1.C FE	8,000,000	65.8360	5,266,877	8,000,000	8,000,000					2.705	2.705	JD	18,033	216,400	08/19/2020	12/01/2050
59156R-AY-4	METLIFE INC			1	1.G FE	6,125,050	108.7775	5,438,877	5,000,000	5,830,242		(31,776)			5.875	4.475	FA	118,316	293,750	05/11/2012	02/06/2041
59156R-BZ-0	METLIFE INC			1,2	1.G FE	4,372,221	100.5631	4,414,721	4,390,000	4,378,005		1,627			4.550	4.601	MS	54,375	199,745	03/19/2020	03/23/2030
59217G-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	13,248,808	100.9941	13,381,723	13,250,000	13,249,020		212			5.050	5.052	JJ	325,269	334,563	01/03/2023	01/06/2028
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	9,982,400	96.2509	9,625,091	10,000,000	9,994,141		1,847			3.450	3.471	JD	12,458	345,000	12/15/2016	12/18/2026
59217G-DC-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,736,784	90.8326	3,397,140	3,740,000	3,738,124		311			3.050	3.060	JD	4,436	114,070	06/11/2019	06/17/2029
59217G-EG-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,991,760	88.8221	3,552,884	4,000,000	3,994,553		778			2.950	2.974	AO	26,878	118,000	04/03/2020	04/09/2030
59217G-EZ-8	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,994,180	92.7457	1,854,913	2,000,000	1,995,535		770			3.300	3.347	MS	18,333	66,000	03/14/2022	03/21/2029
59217G-FB-0	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	1,998,480	98.2465	1,964,929	2,000,000	1,998,903		284			4.400	4.417	JD	44,244	44,000	06/27/2022	06/30/2027
59217G-FD-6	METROPOLITAN LIFE GLOBAL FUNDING I				1.D FE	3,996,160	97.3780	3,895,122	4,000,000	3,996,815		488			4.300	4.316	FA	60,200	172,000	08/18/2022	08/25/2029
594918-AU-8	MICROSOFT CORP			1,2	1.A FE	4,930,800	90.0347	4,501,735	5,000,000	4,947,076		1,819			3.750	3.828	MN	31,250	187,500	04/25/2013	05/01/2043
594918-BK-9	MICROSOFT CORP			1,2	1.A FE	9,971,800	100.2710	10,027,102	10,000,000	9,980,575		1,241			4.200	4.221	MN	67,667	420,000	10/29/2015	11/03/2035
594918-BS-2	MICROSOFT CORP			1,2	1.A FE	6,848,394	91.9769	6,323,411	6,875,000	6,856,180		1,172			3.450	3.477	FA	94,216	237,188	08/01/2016	08/08/2036
594918-BY-9	MICROSOFT CORP			1,2	1.A FE	11,957,400	97.3927	11,687,128	12,000,000	11,985,268		4,443			3.300	3.342	FA	159,500	396,000	01/30/2017	02/06/2027
594918-CC-6	MICROSOFT CORP			1,2	1.A FE	10,691,900	68.2673	6,826,729	10,000,000	10,637,341		(18,067)			2.525	2.201	JD	21,042	252,500	11/25/2020	06/01/2050
594918-CL-6	MICROSOFT CORP			1,2	1.A FE	5,225,590	67.5179	3,537,938	5,240,000	5,226,850		378			2.500	2.513	MS	38,572	136,240	08/05/2020	09/15/2050
595620-AQ-8	MIDAMERICAN ENERGY CO			1,2	1.F FE	25,591,808	95.6875	24,496,002	25,600,000	25,597,019		836			3.100	3.104	MN	132,267	793,600	01/23/2017	05/01/2027
595620-AR-6	MIDAMERICAN ENERGY CO			1,2	1.F FE	4,992,950	83.5710	4,178,550	5,000,000	4,994,103		149			3.950	3.958	FA	82,292	197,500	01/23/2017	08/01/2047
595620-AS-4	MIDAMERICAN ENERGY CO			1,2	1.F FE	3,186,933	79.1996	2,546,268	3,215,000	3,190,346		607			3.650	3.698	FA	48,895	117,348	01/29/2018	08/01/2048
595620-AW-5	MIDAMERICAN ENERGY CO			1,2	1.F FE	14,893,650	64.5906	9,688,587	15,000,000	14,899,231		2,301			2.700	2.734	FA	168,750	405,000	07/20/2021	08/01/2052
609935-AA-9	MONONGAHELA POWER CO			1,2	1.G FE	9,947,950	104.9270	10,492,696	10,000,000	9,948,525		575			5.850	5.918	FA	172,250		11/21/2023	02/15/2034
61237W-AC-0	MONTEFIORE MEDICAL CENTER			2	1.D	5,945,000	85.1418	5,061,682	5,945,000	5,945,000					2.895	2.895	AO	33,943	172,108	05/04/2016	04/20/2032
617446-8C-6	MORGAN STANLEY			1	1.E FE	4,751,101	98.5543	4,686,259	4,755,000	4,754,286		435			4.000	4.010	JJ	83,477	190,200	07/20/2015	07/23/2025
617446-8G-7	MORGAN STANLEY			1,2,5	1.E FE	30,419,970	97.3977	28,975,827	29,750,000	30,123,850		(65,129)			4.431	4.153	JJ	578,553	1,318,223	01/25/2019	01/23/2030
617446-8L-6	MORGAN STANLEY			1,2,5	1.E FE	10,359,500	87.4177	8,741,765	10,000,000	10,200,963		(45,520)			2.699	2.281	JJ	119,206	269,900	05/28/2020	01/22/2031
617446-8N-2	MORGAN STANLEY			1,2,5	1.E FE	5,000,000	107.5619	5,378,093	5,000,000	5,000,000					5.597	5.597	MS	75,404	279,850	03/19/2020	03/24/2051
617446-8U-6	MORGAN STANLEY			1,2,5	1.E FE	15,987,500	79.8523	13,175,625	16,500,000	16,083,169		37,924			1.794	2.119	FA	113,471	296,010	06/04/2021	02/13/2032
617446-8V-4	MORGAN STANLEY			1,2	1.E FE	14,252,250	92.0022	13,800,337	15,000,000	14,526,010		143,911			0.985	2.098	JD	8,619	147,750	01/28/2022	12/10/2026
617446-8X-0	MORGAN STANLEY			1,2,5	1.E FE	19,102,500	80.4125	15,374,864	19,120,000	19,096,148		(2,161)			1.928	1.937	AO	64,511	368,634	01/21/2021	04/28/2032
617446-8Y-8	MORGAN STANLEY			1,2,5	1.E FE	4,465,000	66.7017	2,978,231	4,465,000	4,465,000					2.802	2.802	JJ	54,214	125,109	01/20/2021	01/25/2052
61746B-EF-9	MORGAN STANLEY			1	1.E FE	9,899,900	96.9487	9,694,872	10,000,000	9,965,434		10,503			3.625	3.746	JJ	162,118	362,500	01/17/2017	01/20/2027
61747Y-EC-5	MORGAN STANLEY			1,2,5	1.E FE	17,993,400	91.3406	18,268,115	20,000,000	18,598,383		445,395			1.512	3.766	JJ	135,240	302,400	08/17/2022	07/20/2027
61747Y-ED-3	MORGAN STANLEY			1,2,5	1.E FE	29,018,800	81.6242	26,119,735	32,000,000	29,399,710		271,891			2.239	3.325	JJ	318,436	716,480	08/01/2022	07/21/2032
61747Y-EH-4	MORGAN STANLEY			1,2,5	1.E FE	5,790,000	82.8038	4,794,342	5,790,000	5,790,000					2.511	2.511	AO	28,674	145,387	10/14/2021	10/20/2032
61747Y-EK-7	MORGAN STANLEY			1,2,5	1.E FE	17,893,000	92.8182	18,563,633	20,000,000	18,300,359		407,359			2.475	4.937	JJ	220,000	247,500	03/07/2023	01/21/2028
61747Y-EM-3	MORGAN STANLEY			1,2,5	1.E FE	12,000,000	96.7820	11,613,843	12,000,000	12,000,000					2.630	2.631	FA	116,597	315,600	02/16/2022	02/18/2026
61747Y-ER-2	MORGAN STANLEY			1,2,5	1.E FE	36,344,300	97.7418	36,408,810	37,250,000	36,488,463		144,163			4.210	4.765	AO	309,289	936,725	04/20/2023	04/20/2028
61747Y-EU-5	MORGAN STANLEY			1,2,5	1.E FE	6,500,000	97.5069	6,337,951	6,500,000	6,500,000					4.889	4.890	JJ	142,121	317,785	07/18/2022	07/20/2033
61761J-3R-8	MORGAN STANLEY			1	1.E FE	21,007,184	95.7552	20,462,890	21,370,000	21,262,637		39,310			3.125	3.330	JJ	285,675	667,813	11/14/2016	07/27/2026
631005-BJ-3	NARRAGANSETT ELECTRIC CO			1,2	1.G FE	20,325,554	91.0765	17,122,377	18,800,000	19,853,386		(163,615)			3.395	2.378	AO	145,381	638,260	01/21/2021	04/09/2030
63111X-AH-4	NASDAQ INC			1,2	2.B FE	1,636,736	102.9947	1,689,113	1,640,000	1,637,032		295			5.350	5.396	JD	731	43,870	06/22/2023	06/28/2028
63307A-2S-3	NATIONAL BANK OF CANADA			2,5	1.G FE	9,992,400	99.1055	9,910,555	10,000,000	9,895,952		(62,216)			3.750	3.777	JD	22,917	375,000	06/02/2022	06/09/2025
637432-NP-6	NATIONAL RURAL UTILITIES COOPERATIVE FIN			1,2	1.E FE	9,023,393	95.8365	8,673,207	9,050,000	9,037,987		2,684			3.400	3.435	FA	123,080	307,700	01/31/2018	02/07/2028
63902H-AB-5	NATURE CONSERVANCY			1	1.D FE	2,000,000	87.9877	1,759,754	2,000,000	2,000,000					4.496	4.496	FA	37,467	89,920	02/05/2019	02/01/2049
641062-AS-3	NESTLE HOLDINGS INC			1,2	1.D FE	2,102,288	89.1252	2,005,318	2,250,000	2,150,232		25,513			1.000	2.255	MS	6,625	22,500	02/08/2022	09/15/2027

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
641062-AV-6	NESTLE HOLDINGS INC			1,2	1.D FE	32,213,558	90.8251	29,291,111	32,250,000	32,228,913		6,785			1.150	1.172	JJ	172,045	370,875	09/07/2021	01/14/2027
641062-AX-2	NESTLE HOLDINGS INC			1,2	1.D FE	31,750,000	83.8326	26,616,863	31,750,000	31,750,000					1.875	1.875	MS	176,940	595,313	09/07/2021	09/14/2031
641062-BB-9	NESTLE HOLDINGS INC			1,2	1.D FE	6,745,275	99.4513	6,712,960	6,750,000	6,746,519		910			4.125	4.140	AO	69,609	292,359	09/06/2022	10/01/2027
641062-BD-5	NESTLE HOLDINGS INC			1,2	1.D FE	18,938,060	100.4381	19,083,242	19,000,000	18,945,086		5,269			4.300	4.340	AO	204,250	857,850	09/06/2022	10/01/2032
641062-BH-6	NESTLE HOLDINGS INC			1,2	1.D FE	23,977,440	102.6294	24,631,050	24,000,000	23,978,875		1,435			4.850	4.862	MS	345,967	582,000	03/07/2023	03/14/2033
641062-BL-7	NESTLE HOLDINGS INC			1,2	1.D FE	5,249,790	103.1184	5,413,714	5,250,000	5,249,801		11			5.000	5.001	MS	79,479		09/06/2023	09/12/2028
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING				1.A FE	15,235,970	100.8921	15,386,048	15,250,000	15,237,358		1,388			4.900	4.921	JD	37,363	373,625	06/06/2023	06/13/2028
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP			1,2	1.G FE	4,662,575	104.7229	4,890,559	4,670,000	4,662,852		278			5.850	5.871	FA	108,519		08/03/2023	08/15/2033
650119-AL-4	NEW YORK UNIVERSITY				1.D FE	3,500,000	98.6098	3,451,344	3,500,000	3,500,000					2.871	2.870	JJ	50,243	100,485	04/10/2015	07/01/2024
650119-AM-2	NEW YORK UNIVERSITY				1.D FE	2,650,000	96.7672	2,564,330	2,650,000	2,650,000					2.971	2.970	JJ	39,366	78,732	04/10/2015	07/01/2025
650119-AR-1	NEW YORK UNIVERSITY			2	1.D FE	2,500,000	91.0769	2,276,923	2,500,000	2,500,000					4.142	4.142	JJ	51,775	103,550	04/10/2015	07/01/2048
65339K-BL-3	NEXTERA ENERGY CAPITAL HOLDINGS INC				2.A FE	5,012,700	99.0491	4,952,454	5,000,000	5,004,318		(6,102)			4.255	4.127	MS	70,917	212,750	08/02/2022	09/01/2024
65339K-BR-0	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	11,995,560	85.5429	10,265,142	12,000,000	11,997,111		414			2.250	2.254	JD	22,500	270,000	05/05/2020	06/01/2030
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS INC			1,2	2.A FE	1,349,204	88.7377	1,197,958	1,350,000	1,349,484		110			1.900	1.909	JD	1,140	25,650	06/02/2021	06/15/2028
65364U-AE-6	NIAGARA MOHAWK POWER CORP			1	2.A FE	7,000,000	82.1382	5,749,673	7,000,000	7,000,000					4.119	4.119	MN	26,430	288,330	11/20/2012	11/28/2042
65364U-AP-1	NIAGARA MOHAWK POWER CORP			1,2	2.A FE	5,000,000	65.4663	3,273,317	5,000,000	5,000,000					3.025	3.025	JD	1,681	151,250	06/23/2020	06/27/2050
654106-AF-0	NIKE INC			1,2	1.E FE	10,759,313	94.9081	10,439,888	11,000,000	10,918,063		27,329			2.375	2.649	MN	43,542	261,250	10/06/2017	11/01/2026
654106-AK-9	NIKE INC			1,2	1.E FE	61,778,030	91.9408	52,636,113	57,250,000	60,093,935		(460,270)			2.850	1.941	MS	426,035	1,631,625	10/12/2022	03/27/2030
654106-AL-7	NIKE INC			1,2	1.E FE	11,706,300	83.9915	8,399,152	10,000,000	11,471,232		(77,743)			3.250	2.144	MS	84,861	325,000	11/24/2020	03/27/2040
65473P-AN-5	NISOURCE INC			1,2	2.B FE	20,078,500	101.9616	20,392,329	20,000,000	20,071,815		(6,686)			5.250	5.154	MS	265,417	542,500	05/30/2023	03/30/2028
655844-BS-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	6,976,340	95.9770	6,718,390	7,000,000	6,993,574		2,490			2.900	2.939	JD	9,022	203,000	05/31/2016	06/15/2026
655844-CA-4	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,744,115	97.9317	2,693,121	2,750,000	2,748,533		884			3.650	3.685	FA	41,823	100,375	07/30/2018	08/01/2025
655844-CE-6	NORFOLK SOUTHERN CORP			1,2	2.A FE	2,491,025	89.8217	2,245,541	2,500,000	2,494,482		865			2.550	2.591	MN	10,625	63,750	10/24/2019	11/01/2029
655844-CK-2	NORFOLK SOUTHERN CORP			1,2	2.A FE	19,406,351	86.2799	16,712,422	19,370,000	19,397,421		(3,546)			2.300	2.278	MN	56,926	445,510	05/25/2021	05/15/2031
655844-CM-8	NORFOLK SOUTHERN CORP			1,2	2.A FE	14,899,851	88.9130	13,248,038	14,900,000	14,900,045		(5)			3.000	3.000	MS	131,617	447,000	02/15/2022	03/15/2032
665772-CT-4	NORTHERN STATES POWER CO			1,2	1.E FE	8,738,321	85.7750	7,526,757	8,775,000	8,747,613		3,430			2.250	2.297	AO	49,359	197,438	03/23/2021	04/01/2031
665772-CV-9	NORTHERN STATES POWER CO			1,2	1.E FE	9,927,900	91.9156	9,191,560	10,000,000	9,930,166		1,187			4.500	4.544	JD	37,500	450,000	05/02/2022	06/01/2052
666807-BK-7	NORTHROP GRUMMAN CORP			1,2	2.A FE	9,768,248	96.1853	9,410,772	9,784,000	9,778,856		1,562			3.200	3.218	FA	130,453	313,088	11/28/2016	02/01/2027
666807-BN-1	NORTHROP GRUMMAN CORP			1,2	2.A FE	11,483,450	95.5579	11,232,828	11,755,000	11,632,355		27,608			3.250	3.528	JJ	176,162	382,038	02/27/2018	01/15/2028
666807-CH-3	NORTHROP GRUMMAN CORP			1,2	2.A FE	15,983,680	100.8494	16,135,908	16,000,000	15,985,829		2,149			4.700	4.712	MS	221,422	453,289	02/06/2023	03/15/2033
668103-AC-8	NORTHWESTERN MEMORIAL HEALTHCARE			1,2	1.C FE	7,000,000	66.0208	4,621,456	7,000,000	7,000,000					2.633	2.633	JJ	84,987	184,310	08/03/2021	07/15/2051
668444-AC-6	NORTHWESTERN UNIVERSITY			1	1.B FE	5,840,000	96.4172	5,630,767	5,840,000	5,840,000					4.643	4.643	JD	22,596	271,151	10/21/2013	12/01/2044
66988A-AG-9	NOVANT HEALTH INC			1,2	1.D FE	2,000,000	77.1416	1,542,833	2,000,000	2,000,000					2.637	2.637	MN	8,790	52,740	04/08/2021	11/01/2036
66989H-AJ-7	NOVARTIS CAPITAL CORP			1,2	1.D FE	36,881,225	97.2372	36,220,872	37,250,000	37,171,540		39,802			3.000	3.116	MN	127,271	1,117,500	11/17/2015	11/20/2025
66989H-AN-8	NOVARTIS CAPITAL CORP			1,2	1.D FE	9,826,657	96.2490	9,543,092	9,915,000	9,882,565		8,953			3.100	3.203	MN	37,567	307,365	02/14/2017	05/17/2027
66989H-AR-9	NOVARTIS CAPITAL CORP			1,2	1.D FE	5,722,494	88.0352	5,044,417	5,730,000	5,725,068		685			2.200	2.214	FA	47,973	126,060	02/11/2020	08/14/2030
67021C-AK-3	NSTAR ELECTRIC CO			1,2	1.F FE	12,240,837	96.7727	11,903,037	12,300,000	12,287,398		6,424			3.250	3.307	MN	51,079	399,750	11/13/2015	11/15/2025
67021C-AM-9	NSTAR ELECTRIC CO			1,2	1.F FE	5,782,037	96.3122	5,504,242	5,715,000	5,739,642		(7,360)			3.200	3.055	MN	23,368	182,880	10/02/2017	05/15/2027
67021C-AN-7	NSTAR ELECTRIC CO			1,2	1.F FE	24,672,485	94.0753	22,322,188	23,728,000	24,278,657		(99,277)			3.250	2.759	MN	98,537	771,160	11/08/2019	05/15/2029
67021C-AQ-0	NSTAR ELECTRIC CO			1,2	1.F FE	9,909,100	70.2198	7,021,983	10,000,000	9,914,070		1,950			3.100	3.147	JD	25,833	310,000	05/24/2021	06/01/2051
67021C-AR-8	NSTAR ELECTRIC CO			1,2	1.F FE	9,877,900	81.7668	8,176,678	10,000,000	9,903,223		11,598			1.950	2.088	FA	73,667	195,000	10/14/2021	08/15/2031
67021C-AT-4	NSTAR ELECTRIC CO			1,2	1.F FE	4,980,650	97.4183	4,870,914	5,000,000	4,981,028		293			4.950	4.975	MS	72,875	247,500	09/12/2022	09/15/2052
670346-AR-6	NUCOR CORP			1,2	1.G FE	1,048,404	95.9985	1,007,984	1,050,000	1,049,535		321			2.000	2.032	JD	1,750	21,000	05/20/2020	06/01/2025
670346-AS-4	NUCOR CORP			1,2	1.G FE	1,141,805	90.5276	1,036,541	1,145,000	1,142,861		301			2.700	2.732	JD	2,576	30,915	05/20/2020	06/01/2030
670346-AY-1	NUCOR CORP			1,2	1.G FE	2,296,320	99.0226	2,277,520	2,300,000	2,297,419		692			4.300	4.336	MN	10,439	98,900	05/18/2022	05/23/2027

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
67066G-AG-9	NVIDIA CORP			1,2	1.E FE	12,033,400	86.6814	8,668,142	10,000,000	11,754,374		(92,348)			3.500	2.178	AO	87,500	350,000	11/24/2020	04/01/2040
67066G-AM-6	NVIDIA CORP			1,2	1.E FE	4,737,550	89.5392	4,476,959	5,000,000	4,810,000		39,889			1.550	2.456	JD	3,444	77,500	02/28/2022	06/15/2028
67066G-AN-4	NVIDIA CORP			1,2	1.E FE	11,947,080	85.7123	10,285,478	12,000,000	11,959,538		4,975			2.000	2.049	JD	10,667	240,000	06/14/2021	06/15/2031
67077M-AD-0	NUTRIEN LTD			1,2	2.B FE	9,428,700	97.0705	9,707,054	10,000,000	9,886,090		87,274			3.000	3.945	AO	75,000	300,000	04/10/2018	04/01/2025
67077M-AE-8	NUTRIEN LTD			1,2	2.B FE	2,337,886	97.7759	2,302,623	2,355,000	2,348,532		2,020			4.000	4.100	JD	4,187	94,200	04/10/2018	12/15/2026
677415-CV-1	OHIO POWER CO			1,2	1.G FE	6,966,960	100.5673	7,039,709	7,000,000	6,968,879		1,919			5.000	5.060	JD	29,167	195,417	05/08/2023	06/01/2033
67777J-AJ-7	OHIOHEALTH CORP			1	1.B FE	8,000,000	79.6310	6,370,484	8,000,000	8,000,000					2.807	2.807	MN	28,694	224,560	05/21/2020	11/15/2035
68233J-BH-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	3,900,075	96.3958	3,614,844	3,750,000	3,830,704		(15,927)			3.700	3.196	MN	17,729	138,750	05/20/2019	11/15/2028
68233J-BU-7	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	11,412,191	89.4505	9,750,104	10,900,000	11,288,578		(58,773)			2.750	2.126	MN	38,301	299,750	11/10/2021	05/15/2030
68233J-BZ-6	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	17,147,363	93.0451	16,050,286	17,250,000	17,213,786		20,494			0.550	0.671	AO	23,719	94,875	09/23/2020	10/01/2025
68233J-CF-9	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	6,974,310	95.9790	6,718,533	7,000,000	6,978,122		2,431			4.150	4.194	JD	24,208	290,500	05/17/2022	06/01/2032
68233J-CK-8	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	4,245,878	99.0677	4,210,377	4,250,000	4,246,585		577			4.550	4.561	MS	56,938	197,135	09/06/2022	09/15/2032
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC			1,2	1.F FE	9,881,700	98.7605	9,876,048	10,000,000	9,894,904		13,204			4.300	4.568	MN	54,944	219,778	05/22/2023	05/15/2028
68235P-AM-0	ONE GAS INC			1,2	1.G FE	7,315,779	95.9057	7,073,042	7,375,000	7,322,776		4,924			4.250	4.349	MS	104,479	333,463	08/04/2022	09/01/2032
68235P-AN-8	ONE GAS INC			1,2	1.G FE	2,496,525	101.9516	2,548,790	2,500,000	2,496,523		(2)			5.100	5.132	AO	6,375		12/11/2023	04/01/2029
68389X-AU-9	ORACLE CORP			1,2	2.B FE	10,975,030	98.8319	10,871,514	11,000,000	10,998,485		2,845			3.400	3.427	JJ	179,728	374,000	06/30/2014	07/08/2024
68389X-AV-7	ORACLE CORP			1,2	2.B FE	6,317,500	93.3717	4,668,584	5,000,000	6,039,379		(92,816)			4.300	2.000	JJ	103,319	215,000	12/08/2020	07/08/2034
68389X-BH-7	ORACLE CORP			1,2	2.B FE	10,717,560	87.1230	7,841,067	9,000,000	10,401,757		(99,626)			3.850	2.356	JJ	159,775	346,500	09/25/2020	07/15/2036
68389X-BM-6	ORACLE CORP			1,2	2.B FE	3,491,821	94.8175	3,323,353	3,505,000	3,501,326		1,381			2.650	2.693	JJ	42,829	92,883	06/29/2016	07/15/2026
68389X-BW-4	ORACLE CORP			1,2	2.B FE	5,869,200	79.7404	3,987,022	5,000,000	5,752,762		(38,718)			3.600	2.443	AO	45,000	180,000	11/30/2020	04/01/2040
686514-AE-0	ORLANDO HEALTH INC			1,2	1.E FE	4,545,000	94.5112	4,295,536	4,545,000	4,545,000					3.777	3.777	AO	42,916	171,665	01/30/2018	10/01/2028
68902V-AP-2	OTIS WORLDWIDE CORP			1,2	2.B FE	14,663,200	102.7771	15,416,566	15,000,000	14,678,236		15,036			5.250	3.867	FA	295,313		10/04/2023	08/16/2028
693304-AT-4	PECO ENERGY CO			1,2	1.E FE	13,384,650	97.4381	13,154,145	13,500,000	13,471,736		15,068			3.150	3.272	AO	89,775	425,250	08/08/2018	10/15/2025
693304-AY-3	PECO ENERGY CO			1,2	1.E FE	4,994,950	67.3125	3,365,624	5,000,000	4,995,371		117			2.800	2.805	JD	6,222	140,000	06/01/2020	06/15/2050
693475-AW-5	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	9,984,000	94.6784	9,467,835	10,000,000	9,990,833		1,546			3.450	3.469	AO	65,167	345,000	04/16/2019	04/23/2029
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	6,248,043	94.6916	5,927,695	6,260,000	6,255,373		1,726			2.600	2.630	JJ	71,434	162,760	07/18/2019	07/23/2026
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	22,376,000	87.4773	21,869,327	25,000,000	22,806,567		312,009			2.550	4.206	JJ	281,563	637,500	08/09/2022	01/22/2030
693475-BA-2	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	24,750,000	83.6388	20,700,591	24,750,000	24,750,000					2.307	2.307	AO	107,852	570,983	04/20/2021	04/23/2032
693475-BB-0	PNC FINANCIAL SERVICES GROUP INC			2	1.G FE	11,478,265	90.9443	10,458,595	11,500,000	11,488,465		4,315			1.150	1.189	FA	50,696	132,250	08/10/2021	08/13/2026
693475-BE-4	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	5,870,000	94.2942	5,535,069	5,870,000	5,870,000					4.626	4.627	JD	18,857	271,546	06/01/2022	06/06/2033
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	7,000,000	104.4808	7,313,659	7,000,000	7,000,000					6.037	6.038	AO	73,953	422,590	10/25/2022	10/28/2033
693475-BL-8	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	26,114,000	99.2125	26,291,322	26,500,000	26,180,406		66,406			4.758	5.219	JJ	542,875	637,440	07/13/2023	01/26/2027
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	2,850,000	97.8461	2,788,613	2,850,000	2,850,000					5.068	5.069	JJ	62,991	72,219	01/19/2023	01/24/2034
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	5,750,000	102.1332	5,872,658	5,750,000	5,750,000					5.582	5.585	JD	16,940	160,483	06/07/2023	06/12/2029
693475-BS-3	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	2,000,000	103.9537	2,079,073	2,000,000	2,000,000					5.939	5.940	FA	43,883		08/15/2023	08/18/2034
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC			2,5	1.G FE	11,250,000	103.7322	11,669,870	11,250,000	11,250,000					6.615	6.621	AO	146,770		10/17/2023	10/20/2027
69351U-AW-3	PPL ELECTRIC UTILITIES CORP			1,2	1.E FE	2,703,828	71.5828	1,968,527	2,750,000	2,708,195		1,049			3.000	3.086	AO	20,625	82,500	09/03/2019	10/01/2049
69353R-FG-8	PNC BANK NA			2	1.F FE	9,996,600	93.7849	9,378,489	10,000,000	9,998,585		344			3.100	3.104	AO	56,833	310,000	10/18/2017	10/25/2027
69353R-FJ-2	PNC BANK NA			2	1.F FE	9,959,400	94.0566	9,405,657	10,000,000	9,981,916		4,101			3.250	3.298	JJ	143,542	325,000	01/17/2018	01/22/2028
701094-AJ-3	PARKER-HANNIFIN CORP			1,2	2.A FE	9,990,600	95.9443	9,594,430	10,000,000	9,996,837		933			3.250	3.261	MS	108,333	325,000	02/21/2017	03/01/2027
701094-AN-4	PARKER-HANNIFIN CORP			1,2	2.A FE	1,854,178	94.0901	1,750,076	1,860,000	1,856,593		562			3.250	3.287	JD	2,855	60,450	06/05/2019	06/14/2029
701094-AP-9	PARKER-HANNIFIN CORP			1,2	2.A FE	2,462,600	86.9800	2,174,500	2,500,000	2,465,795		753			4.000	4.087	JD	4,722	100,000	06/05/2019	06/14/2049
701094-AR-5	PARKER-HANNIFIN CORP			1,2	2.A FE	6,985,160	99.1237	6,938,658	7,000,000	6,990,038		2,733			4.250	4.292	MS	87,597	371,875	06/06/2022	09/15/2027
70109H-AM-7	PARKER-HANNIFIN CORP			1,2	2.A FE	9,989,300	95.8971	9,589,711	10,000,000	9,993,099		490			4.200	4.208	MN	46,667	420,000	11/18/2014	11/21/2034
70213H-AD-0	MASS GENERAL BRIGHAM INC			1,2	1.D FE	11,436,685	83.2381	9,484,983	11,395,000	11,432,640		(961)			3.765	3.744	JJ	214,511	429,022	06/04/2019	07/01/2048

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in 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
70213H-AE-8	MASS GENERAL BRIGHAM INC			1,2	1.D FE	2,000,000	73.2602	1,465,205	2,000,000	2,000,000					3.192	3.192	JJ	31,920	63,840	01/22/2020	07/01/2049
70450Y-AD-5	PAYPAL HOLDINGS INC			1,2	1.G FE	5,721,775	94.9755	5,447,793	5,736,000	5,730,114		2,034			2.650	2.689	AO	38,001	152,004	09/19/2019	10/01/2026
70450Y-AH-6	PAYPAL HOLDINGS INC			1,2	1.G FE	4,874,778	87.4069	4,265,455	4,880,000	4,876,542		494			2.300	2.312	JD	9,353	112,240	05/11/2020	06/01/2030
70450Y-AK-9	PAYPAL HOLDINGS INC			1,2	1.G FE	2,376,977	98.3329	2,340,324	2,380,000	2,377,896		565			3.900	3.928	JD	7,735	92,820	05/16/2022	06/01/2027
709599-BF-0	PENSKE TRUCK LEASING CO LP			1,2	2.B FE	5,227,634	98.7834	5,176,249	5,240,000	5,238,740		2,456			3.450	3.499	JJ	90,390	180,780	04/24/2019	07/01/2024
713448-CC-0	PEPSICO INC			1	1.E FE	13,649,513	84.7494	12,924,287	15,250,000	14,000,348		43,370			3.600	4.241	FA	210,450	549,000	05/20/2014	08/13/2042
713448-CT-3	PEPSICO INC			1,2	1.E FE	27,883,520	97.3887	27,268,829	28,000,000	27,982,618		12,669			2.750	2.798	AO	130,472	770,000	04/27/2015	04/30/2025
713448-DF-2	PEPSICO INC			1,2	1.E FE	4,171,744	96.6735	4,036,118	4,175,000	4,174,221		347			2.850	2.859	FA	41,976	118,988	02/19/2016	02/24/2026
713448-DY-1	PEPSICO INC			1,2	1.E FE	3,320,576	96.0352	3,197,971	3,330,000	3,326,104		956			3.000	3.033	AO	21,090	99,900	10/05/2017	10/15/2027
713448-EP-9	PEPSICO INC			1,2	1.E FE	10,894,800	73.3906	7,339,065	10,000,000	10,821,234		(23,227)			2.875	2.438	AO	60,694	287,500	09/28/2020	10/15/2049
713448-EQ-7	PEPSICO INC			1,2	1.E FE	7,244,853	97.1312	7,042,014	7,250,000	7,248,697		1,046			2.250	2.265	MS	46,219	163,125	03/17/2020	03/19/2025
713448-ES-3	PEPSICO INC			1,2	1.E FE	18,273,587	91.8621	16,443,316	17,900,000	18,164,492		(41,353)			2.750	2.478	MS	139,471	492,250	03/17/2021	03/19/2030
713448-ET-1	PEPSICO INC			1,2	1.E FE	9,679,200	84.9203	6,793,628	8,000,000	9,449,155		(76,738)			3.500	2.137	MS	79,333	280,000	12/08/2020	03/19/2040
713448-FE-3	PEPSICO INC			1,2	1.E FE	15,392,835	84.9104	13,118,663	15,450,000	15,404,444		5,340			1.950	1.991	AO	58,581	301,275	10/06/2021	10/21/2031
713448-FM-5	PEPSICO INC			1,2	1.E FE	10,632,128	97.8176	10,799,062	11,040,000	10,673,455		33,844			3.900	4.362	JJ	194,948	430,560	10/12/2022	07/18/2032
717081-EA-7	PFIZER INC			1	1.F FE	20,035,700	96.4861	19,297,224	20,000,000	20,013,618		(4,530)			3.000	2.975	JD	26,667	600,000	07/25/2017	12/15/2026
717081-EW-9	PFIZER INC			1,2	1.F FE	1,993,000	90.1953	1,803,906	2,000,000	1,995,419		665			2.625	2.665	AO	13,125	52,500	03/25/2020	04/01/2030
717081-EY-5	PFIZER INC			1,2	1.F FE	12,959,570	85.1515	11,069,691	13,000,000	12,973,303		3,905			1.700	1.734	MN	20,258	221,000	05/18/2020	05/28/2030
718546-AL-8	PHILLIPS 66			1,2	2.A FE	2,857,982	95.7865	2,614,972	2,730,000	2,841,104		(3,249)			4.875	4.566	MN	17,006	133,088	02/26/2018	11/15/2044
718546-AW-4	PHILLIPS 66			1,2	2.A FE	11,964,120	84.2122	10,105,459	12,000,000	11,975,380		3,244			2.150	2.182	JD	11,467	258,000	06/08/2020	12/15/2030
72014T-AC-3	PIEDMONT HEALTHCARE INC			1,2	1.E FE	2,580,000	80.3325	2,072,577	2,580,000	2,580,000					2.044	2.044	JJ	26,368	52,735	09/09/2021	01/01/2032
74005P-BN-3	LINDE INC			1,2	1.F FE	6,644,454	97.5660	6,507,650	6,670,000	6,666,859		2,790			2.650	2.694	FA	71,684	176,755	01/29/2015	02/05/2025
74005P-BS-2	LINDE INC			1,2	1.F FE	2,516,198	58.9558	1,580,604	2,681,000	2,528,655		4,120			2.000	2.286	FA	21,001	53,620	11/24/2020	08/10/2050
740816-AK-9	PRESIDENT AND FELLOWS OF HARVARD COLLEGE			1	1.A FE	5,805,000	93.8468	5,447,807	5,805,000	5,805,000					3.529	3.529	AO	51,215	204,858	04/30/2013	10/01/2031
74153W-CL-1	PRICOA GLOBAL FUNDING I				1.D FE	5,739,483	97.7850	5,612,859	5,740,000	5,739,921		106			2.400	2.402	MS	37,501	137,760	09/16/2019	09/23/2024
74153W-CP-2	PRICOA GLOBAL FUNDING I				1.D FE	3,741,488	90.8107	3,405,400	3,750,000	3,745,331		1,710			1.200	1.248	MS	15,000	45,000	08/24/2021	09/01/2026
74153W-CR-8	PRICOA GLOBAL FUNDING I				1.D FE	3,747,713	98.9396	3,710,235	3,750,000	3,749,286		1,034			4.200	4.198	FA	53,813	156,188	08/24/2022	08/28/2025
74153W-CS-6	PRICOA GLOBAL FUNDING I				1.D FE	12,288,030	101.1278	12,388,151	12,250,000	12,284,187		(3,843)			5.100	5.029	MN	53,798	312,375	06/01/2023	05/30/2028
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC			1,2	1.G FE	3,456,189	94.2201	3,269,438	3,470,000	3,461,970		1,326			3.700	3.748	MN	16,405	128,390	05/07/2019	05/15/2029
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II				1.E FE	4,878,048	90.6366	4,441,194	4,900,000	4,888,294		4,353			1.250	1.343	FA	22,969	61,250	08/10/2021	08/16/2026
742651-DP-4	PRIVATE EXPORT FUNDING CORP				1.B FE	9,962,700	98.6456	9,864,557	10,000,000	9,998,089		3,487			2.450	2.486	JJ	112,972	245,000	06/26/2012	07/15/2024
742718-EP-0	PROCTER & GAMBLE CO			1	1.D FE	19,324,208	96.6075	18,737,016	19,395,000	19,378,598		7,537			2.700	2.742	FA	216,739	523,665	01/28/2016	02/02/2026
742718-FB-0	PROCTER & GAMBLE CO			1	1.D FE	4,387,171	84.8529	3,771,712	4,445,000	4,394,654		1,322			3.500	3.571	AO	28,522	155,575	10/23/2017	10/25/2047
742718-FH-7	PROCTER & GAMBLE CO			1	1.D FE	2,244,600	93.6435	2,106,980	2,250,000	2,246,448		510			3.000	3.028	MS	18,000	67,500	03/23/2020	03/25/2030
742718-FJ-3	PROCTER & GAMBLE CO			1	1.D FE	2,487,575	88.9983	2,224,957	2,500,000	2,489,295		478			3.550	3.585	MS	23,667	88,750	03/23/2020	03/25/2040
742718-FV-6	PROCTER & GAMBLE CO			1	1.D FE	17,724,795	93.2960	16,560,045	17,750,000	17,734,169		4,935			1.900	1.930	FA	140,521	337,250	01/27/2022	02/01/2027
742718-FW-4	PROCTER & GAMBLE CO			1	1.D FE	9,992,900	88.3346	8,833,455	10,000,000	9,994,137		653			2.300	2.308	FA	95,833	230,000	01/27/2022	02/01/2032
743315-AW-3	PROGRESSIVE CORP			1,2	1.F FE	935,000	92.4354	864,271	935,000	935,000					3.200	3.200	MS	7,896	29,920	03/17/2020	03/26/2030
74340X-BV-2	PROLOGIS LP			1,2	1.G FE	9,160,171	95.4691	8,558,801	8,965,000	9,060,536		(24,169)			3.375	3.067	JD	13,448	302,569	08/13/2019	12/15/2027
74340X-BY-6	PROLOGIS LP			1,2	1.G FE	2,379,595	90.7784	2,160,526	2,380,000	2,379,815		28			2.875	2.876	MN	8,743	68,425	11/05/2019	11/15/2029
74340X-CB-5	PROLOGIS LP			1,2	1.G FE	6,927,492	83.3879	5,845,489	7,010,000	6,943,269		7,466			2.250	2.381	JJ	72,729	157,725	11/01/2021	01/15/2032
74340X-CG-4	PROLOGIS LP			1,2	1.G FE	9,938,900	101.2729	10,127,290	10,000,000	9,944,337		5,437			4.875	5.016	JD	21,667	226,146	06/26/2023	06/15/2028
74432Q-CH-6	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	3,609,485	93.2095	3,378,844	3,625,000	3,619,176		2,590			1.500	1.575	MS	16,766	54,375	03/05/2020	03/10/2026
74432Q-CJ-2	PRUDENTIAL FINANCIAL INC			1,2	1.G FE	10,978,000	77.7245	7,772,455	10,000,000	10,845,514		(44,017)			3.000	2.352	MS	92,500	300,000	11/30/2020	03/10/2040
744448-CV-1	PUBLIC SERVICE COMPANY OF COLORADO			1,2	1.E FE	4,484,885	82.3306	3,717,226	4,515,000	4,492,557		2,771			1.875	1.947	JD	3,763	84,656	02/22/2021	06/15/2031

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
74456Q-BF-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	24,267,495	83.3933	20,431,352	24,500,000	24,314,206		5,757			4.000	4.055	JD	81,667	980,000	05/28/2014	06/01/2044
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,197,843	94.2665	4,915,999	5,215,000	5,209,976		1,779			2.250	2.287	MS	34,549	117,338	09/07/2016	09/15/2026
74456Q-BT-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	6,360,354	80.2981	5,110,973	6,365,000	6,360,916		106			3.600	3.604	JD	19,095	229,140	12/04/2017	12/01/2047
74456Q-BY-1	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	4,994,448	93.2322	4,661,610	5,000,000	4,996,813		533			3.200	3.213	MN	20,444	160,000	05/07/2019	05/15/2029
74456Q-CA-2	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	9,679,313	73.8476	7,200,143	9,750,000	9,685,855		1,591			3.200	3.238	FA	130,000	312,000	08/08/2019	08/01/2049
74456Q-CH-7	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,242,070	82.0581	2,666,887	3,250,000	3,243,812		747			1.900	1.927	FA	23,328	61,750	08/17/2021	08/15/2031
74456Q-CJ-3	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	2,744,830	89.2835	2,455,297	2,750,000	2,745,656		457			3.100	3.122	MS	25,101	85,250	03/09/2022	03/15/2032
74456Q-CK-0	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	3,997,400	101.4498	4,057,990	4,000,000	3,997,706		276			4.900	4.908	JD	8,711	203,078	11/30/2022	12/15/2032
74456Q-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO			1,2	1.F FE	5,293,110	103.7813	5,500,410	5,300,000	5,293,279		169			5.200	5.217	FA	110,240		08/03/2023	08/01/2033
747525-AT-0	QUALCOMM INC			1,2	1.F FE	4,811,104	99.0437	4,778,857	4,825,000	4,824,159		2,145			2.900	2.946	MN	15,936	139,925	05/19/2017	05/20/2024
75513E-AD-3	RTX CORP			1,2	2.A FE	18,271,582	86.3934	15,805,670	18,295,000	18,279,579		2,178			2.250	2.264	JJ	205,819	411,638	05/14/2020	07/01/2030
75513E-CH-2	RTX CORP			1,2	2.A FE	6,743,854	96.3555	6,508,815	6,755,000	6,751,202		1,100			3.500	3.519	MS	69,614	236,425	03/28/2017	03/15/2027
75513E-CL-3	RTX CORP			1,2	2.A FE	29,969,400	66.1086	19,832,588	30,000,000	29,971,367		674			2.820	2.825	MS	282,000	846,000	08/04/2021	09/01/2051
75524K-NQ-3	CITIZENS BANK NA			2,5	2.A FE	4,918,450	97.5908	4,879,542	5,000,000	4,976,830		53,979			4.119	4.830	MN	21,739	205,950	11/30/2022	05/23/2025
756109-AQ-7	REALTY INCOME CORP			1,2	1.G FE	6,082,323	99.1403	6,032,688	6,085,000	6,084,838		293			3.875	3.880	JJ	108,727	235,794	06/18/2014	07/15/2024
756109-AR-5	REALTY INCOME CORP			1,2	1.G FE	5,148,850	98.0835	4,904,173	5,000,000	5,045,870		(16,828)			4.125	3.744	AO	43,542	206,250	03/08/2017	10/15/2026
756109-AS-3	REALTY INCOME CORP			1,2	1.G FE	1,292,590	94.8868	1,243,017	1,310,000	1,304,238		1,780			3.000	3.153	JJ	18,122	39,300	10/04/2016	01/15/2027
756109-AX-2	REALTY INCOME CORP			1,2	1.G FE	2,722,143	90.8561	2,498,544	2,750,000	2,730,500		2,418			3.250	3.364	JJ	41,212	89,375	05/06/2020	01/15/2031
756109-BA-1	REALTY INCOME CORP			1,2	1.G FE	5,351,845	77.6922	4,222,573	5,435,000	5,370,697		6,313			1.800	1.941	MS	28,806	97,830	12/09/2020	03/15/2033
756109-BH-6	REALTY INCOME CORP			1,2	1.G FE	13,868,700	95.0221	14,253,321	15,000,000	13,990,099		121,399			3.400	5.273	JJ	235,167	255,000	06/13/2023	01/15/2028
756109-BL-7	REALTY INCOME CORP			1,2	1.G FE	8,974,200	84.9632	8,496,322	10,000,000	9,090,782		82,629			2.850	4.072	JD	12,667	285,000	07/28/2022	12/15/2032
756109-BR-4	REALTY INCOME CORP			1,2	1.G FE	8,399,105	100.4387	8,537,289	8,500,000	8,411,765		12,660			4.850	5.047	MS	121,385	277,124	01/09/2023	03/15/2030
771196-BK-7	ROCHE HOLDINGS INC			1,2	1.C FE	3,294,853	95.8432	3,189,661	3,328,000	3,319,506		3,420			2.625	2.737	MN	11,163	87,360	02/22/2016	05/15/2026
771196-BL-5	ROCHE HOLDINGS INC			1,2	1.C FE	15,216,842	94.3070	14,509,132	15,385,000	15,329,922		17,036			2.375	2.497	JJ	155,292	365,394	10/24/2016	01/28/2027
771196-BV-3	ROCHE HOLDINGS INC			1,2	1.C FE	14,000,000	94.0873	13,172,220	14,000,000	14,000,000					2.314	2.314	MS	99,888	323,960	03/03/2022	03/10/2027
775109-CG-4	ROGERS COMMUNICATIONS INC			1,2	2.C FE	9,699,127	95.4504	9,258,689	9,700,000	9,699,658		376			3.200	3.201	MS	91,396	310,400	03/07/2022	03/15/2027
775109-CH-2	ROGERS COMMUNICATIONS INC			1,2	2.C FE	3,991,080	92.0223	3,680,893	4,000,000	3,992,599		901			3.800	3.826	MS	44,756	152,000	03/07/2022	03/15/2032
79466L-AH-7	SALESFORCE INC			1,2	1.F FE	6,794,757	88.9288	6,073,838	6,830,000	6,806,742		4,906			1.500	1.578	JJ	47,241	102,450	06/29/2021	07/15/2028
79466L-AJ-3	SALESFORCE INC			1,2	1.F FE	4,616,619	85.4095	3,954,461	4,630,000	4,619,684		1,257			1.950	1.982	JJ	41,631	90,285	06/29/2021	07/15/2031
79466L-AK-0	SALESFORCE INC			1,2	1.F FE	1,551,389	76.3810	1,191,544	1,560,000	1,552,219		342			2.700	2.736	JJ	19,422	42,120	06/29/2021	07/15/2041
795830-AR-9	SALVATION ARMY				1.E FE	5,000,000	102.0092	5,100,458	5,000,000	5,000,000					5.677	5.676	MS	94,617	283,850	09/08/2006	09/01/2031
797440-BU-7	SAN DIEGO GAS & ELECTRIC CO			1,2	1.F FE	5,816,036	95.4281	5,568,228	5,835,000	5,830,056		1,997			2.500	2.537	MN	18,640	145,875	05/16/2016	05/15/2026
806851-AH-4	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	19,986,400	98.9204	19,784,088	20,000,000	19,991,534		1,383			4.300	4.309	MN	143,333	860,000	01/28/2019	05/01/2029
806851-AJ-0	SCHLUMBERGER HOLDINGS CORP			1,2	2.A FE	2,375,050	99.2807	2,362,880	2,380,000	2,379,650		1,029			3.750	3.795	MN	14,875	89,250	01/28/2019	05/01/2024
808513-AQ-8	CHARLES SCHWAB CORP			1,2	1.F FE	9,075,365	95.1592	8,649,973	9,090,000	9,084,851		1,518			3.200	3.219	MS	96,152	290,880	02/27/2017	03/02/2027
808513-BS-3	CHARLES SCHWAB CORP			1,2	1.F FE	11,976,600	83.5161	10,021,935	12,000,000	11,982,252		2,184			2.300	2.322	MN	36,800	276,000	05/11/2021	05/13/2031
808513-BX-2	CHARLES SCHWAB CORP			1,2	1.F FE	5,553,773	90.2267	5,016,602	5,560,000	5,556,210		600			2.750	2.763	AO	38,225	152,900	08/13/2019	10/01/2029
808513-CE-3	CHARLES SCHWAB CORP			1,2,5	1.F FE	9,781,100	103.2252	10,322,517	10,000,000	9,782,724		1,624			5.853	6.141	MN	68,285		11/21/2023	05/19/2034
816851-BJ-7	SEMPRA			1,2	2.B FE	5,643,009	82.1905	4,701,296	5,720,000	5,651,999		1,637			4.000	4.078	FA	95,333	228,800	01/09/2018	02/01/2048
817826-AE-0	7-ELEVEN INC			1,2	2.B FE	5,458,996	81.2732	4,439,144	5,462,000	5,459,810		286			1.800	1.806	FA	38,507	98,316	01/27/2021	02/10/2031
817826-AF-7	7-ELEVEN INC			1,2	2.B FE	6,923,770	69.0111	4,830,780	7,000,000	6,932,536		3,105			2.500	2.570	FA	68,542	175,000	01/27/2021	02/10/2041
819892-AL-4	SHARP HEALTHCARE			1,2	1.D FE	5,000,000	66.1769	3,308,844	5,000,000	5,000,000					2.680	2.680	FA	55,833	134,000	09/17/2020	08/01/2050
828807-CL-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	7,308,145	91.0342	7,414,733	8,145,000	7,329,860		21,714			4.750	5.633	MS	113,917	386,888	03/02/2023	03/15/2042
828807-CY-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	6,981,590	96.0497	6,723,481	7,000,000	6,994,031		1,922			3.250	3.281	MN	19,590	227,500	11/15/2016	11/30/2026
828807-DE-4	SIMON PROPERTY GROUP LP			1,2	1.G FE	9,921,400	95.2481	9,524,813	10,000,000	9,965,866		8,003			3.375	3.469	JD	28,125	337,500	11/30/2017	12/01/2027

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
828807-DF-1	SIMON PROPERTY GROUP LP			1,2	1.G FE	5,441,150	88.9970	4,894,836	5,500,000	5,464,643		5,683			2.450	2.572	MS	40,425	134,750	09/04/2019	09/13/2029
828807-DG-9	SIMON PROPERTY GROUP LP			1,2	1.G FE	10,020,300	97.7274	9,772,741	10,000,000	10,002,258		(4,931)			2.000	1.950	MS	60,000	200,000	03/12/2020	09/13/2024
832432-AC-2	SMITHSONIAN INSTITUTION			1	1.A FE	4,000,000	67.8921	2,715,683	4,000,000	4,000,000					2.695	2.695	MS	35,933	107,800	06/11/2020	09/01/2044
832432-AU-2	SMITHSONIAN INSTITUTION			1	1.A FE	10,280,500	75.5837	7,558,371	10,000,000	10,237,818		(14,385)			2.645	2.440	MS	88,167	264,500	12/10/2020	09/01/2039
832696-AM-0	J M SMUCKER CO			1	2.B FE	4,326,150	92.9363	4,646,815	5,000,000	4,330,365		4,215			4.250	5.900	MS	62,569		11/22/2023	03/15/2035
832696-AW-8	J M SMUCKER CO			1,2	2.B FE	1,779,217	105.1410	1,871,510	1,780,000	1,779,270		53			5.900	5.909	MN	19,254		10/11/2023	11/15/2028
832696-AX-6	J M SMUCKER CO			1,2	2.B FE	1,818,817	109.0686	1,985,049	1,820,000	1,818,866		49			6.200	6.208	MN	20,687		10/11/2023	11/15/2033
832696-AY-4	J M SMUCKER CO			1,2	2.B FE	3,101,110	111.4007	3,486,843	3,130,000	3,101,308		198			6.500	6.583	MN	37,299		10/11/2023	11/15/2043
84132G-AA-7	SOUTHEAST ALASKA REGIONAL HEALTH CONSORT			1	1.G FE	2,125,000	80.0314	1,700,668	2,125,000	2,125,000					2.262	2.262	JJ	24,034	48,068	09/23/2021	07/01/2031
842400-FW-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	9,940,300	81.7026	8,170,262	10,000,000	9,954,461		1,561			3.900	3.934	MS	114,833	390,000	03/04/2013	03/15/2043
842400-HD-8	SOUTHERN CALIFORNIA EDISON CO			1,2	1.G FE	3,835,871	85.6235	3,296,503	3,850,000	3,839,138		1,315			2.500	2.542	JD	8,021	96,250	06/09/2021	06/01/2031
842434-CS-9	SOUTHERN CALIFORNIA GAS CO			1,2	1.D FE	4,997,750	84.7882	4,239,409	5,000,000	4,997,723		50			4.300	4.303	JJ	99,139	215,000	09/19/2018	01/15/2049
8426EP-AF-5	SOUTHERN COMPANY GAS CAPITAL CORP			1,2	2.A FE	4,148,352	101.4030	4,218,366	4,160,000	4,149,604		941			5.150	5.186	MS	63,082	217,811	09/06/2022	09/15/2032
845011-AC-9	SOUTHWEST GAS CORP			1,2	2.A FE	13,383,116	85.1052	11,404,091	13,400,000	13,388,749		1,604			2.200	2.214	JD	13,102	294,800	06/01/2020	06/15/2030
85434V-AA-6	STANFORD HEALTH CARE			1,2	1.D FE	4,545,000	82.5644	3,752,551	4,545,000	4,545,000					3.795	3.795	MN	22,039	172,483	01/09/2018	11/15/2048
85434V-AC-2	STANFORD HEALTH CARE			1,2	1.D FE	2,000,000	70.0149	1,400,299	2,000,000	2,000,000					3.027	3.027	FA	22,871	60,540	04/21/2021	08/15/2051
855244-AP-4	STARBUCKS CORP			1,2	2.A FE	9,975,700	96.1588	9,615,881	10,000,000	9,989,738		2,246			3.500	3.527	MS	116,667	350,000	02/26/2018	03/01/2028
855244-AV-1	STARBUCKS CORP			1,2	2.A FE	3,485,685	92.5896	3,240,634	3,500,000	3,493,212		2,032			2.000	2.063	MS	21,194	70,000	03/10/2020	03/12/2027
855244-BC-2	STARBUCKS CORP			1,2	2.A FE	17,407,038	89.7155	15,646,388	17,440,000	17,412,508		2,946			3.000	3.022	FA	199,107	523,200	02/09/2022	02/14/2032
857477-AN-3	STATE STREET CORP				1.E FE	6,992,860	98.3823	6,886,758	7,000,000	6,999,212		798			3.300	3.312	JD	9,625	231,000	12/10/2014	12/16/2024
857477-BG-7	STATE STREET CORP				1.E FE	24,898,500	89.2546	22,313,640	25,000,000	24,935,552		9,748			2.400	2.446	JJ	261,667	600,000	01/21/2020	01/24/2030
857477-BS-1	STATE STREET CORP			2,5	1.E FE	8,840,000	92.8864	8,211,156	8,840,000	8,840,000					2.203	2.203	FA	77,898	194,745	02/02/2022	02/07/2028
857477-BT-9	STATE STREET CORP			2,5	1.E FE	25,600,000	84.2051	21,556,500	25,600,000	25,600,000					2.623	2.623	FA	268,595	671,488	02/02/2022	02/07/2033
857477-BU-6	STATE STREET CORP			2,5	1.E FE	7,750,000	97.2314	7,535,436	7,750,000	7,750,000					4.421	4.422	MN	45,684	342,628	05/10/2022	05/13/2033
857477-BV-4	STATE STREET CORP			2,5	1.E FE	14,500,000	94.2690	13,669,000	14,500,000	14,500,000					4.164	4.165	FA	246,544	603,780	08/01/2022	08/04/2033
857477-BX-0	STATE STREET CORP			2,5	1.E FE	2,500,000	101.5444	2,538,609	2,500,000	2,500,000					5.751	5.756	MN	22,764	143,775	11/01/2022	11/04/2026
857477-CA-9	STATE STREET CORP			2,5	1.E FE	6,500,000	98.3990	6,395,937	6,500,000	6,500,000					4.821	4.822	JJ	134,921	156,683	01/23/2023	01/26/2034
857477-CB-7	STATE STREET CORP			2,5	1.E FE	25,250,000	100.1027	25,275,927	25,250,000	25,250,000					5.104	5.109	MN	153,935	644,380	05/15/2023	05/18/2026
863667-AE-1	STRYKER CORP			1,2	2.A FE	7,039,183	88.0714	6,288,301	7,140,000	7,062,202		2,586			4.100	4.183	AO	73,185	292,740	03/20/2013	04/01/2043
863667-AQ-4	STRYKER CORP			1,2	2.A FE	11,776,052	96.7147	11,393,955	11,781,000	11,778,712		497			3.650	3.655	MS	136,169	430,007	02/26/2018	03/07/2028
863667-AY-7	STRYKER CORP			1,2	2.A FE	34,863,850	85.5063	29,927,223	35,000,000	34,909,403		13,027			1.950	1.993	JD	30,333	682,500	05/26/2020	06/15/2030
863667-BC-4	STRYKER CORP			1,2	2.A FE	3,246,848	101.1462	3,287,251	3,250,000	3,246,885		37			4.850	4.872	JD	10,070		12/05/2023	12/08/2028
867914-BS-1	TRUIST FINANCIAL CORP			1,2	1.G FE	10,511,528	98.2605	10,341,916	10,525,000	10,522,158		2,036			4.000	4.021	MN	70,167	421,000	04/24/2018	05/01/2025
87264A-DA-0	T-MOBILE USA INC			1,2	2.B FE	6,985,230	100.8366	7,058,564	7,000,000	6,986,458		1,228			4.800	4.848	JJ	154,933	59,733	05/08/2023	07/15/2028
875127-BG-6	TAMPA ELECTRIC CO			1,2	1.G FE	4,444,830	75.2981	3,388,413	4,500,000	4,449,356		1,114			3.625	3.692	JD	7,250	163,125	07/22/2019	06/15/2050
87612E-BE-5	TARGET CORP			1	1.F FE	13,905,900	96.2491	14,437,365	15,000,000	14,691,604		127,384			2.500	3.443	AO	79,167	375,000	03/15/2017	04/15/2026
87612E-BH-8	TARGET CORP			1,2	1.F FE	14,362,290	96.2106	13,710,013	14,250,000	14,312,761		(11,184)			3.375	3.280	AO	101,531	480,938	04/08/2019	04/15/2029
87612E-BJ-4	TARGET CORP			1,2	1.F FE	11,658,158	89.2239	10,421,353	11,680,000	11,666,135		2,081			2.350	2.371	FA	103,692	274,480	01/21/2020	02/15/2030
87612E-BL-9	TARGET CORP			1,2	1.F FE	3,993,360	96.9615	3,878,461	4,000,000	3,998,172		1,383			2.250	2.286	AO	19,000	90,000	03/26/2020	04/15/2025
87612E-BM-7	TARGET CORP			1,2	1.F FE	2,994,900	93.2973	2,798,919	3,000,000	2,996,822		1,005			1.950	1.986	JJ	26,975	58,500	01/19/2022	01/15/2027
87612E-BQ-8	TARGET CORP			1,2	1.F FE	17,459,575	100.9742	17,670,480	17,500,000	17,462,485		2,910			4.400	4.429	JJ	355,056	365,750	01/17/2023	01/15/2033
882508-BB-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,624,660	98.9678	2,617,697	2,645,000	2,643,830		3,100			2.625	2.746	MN	8,872	69,431	04/27/2017	05/15/2024
882508-BC-7	TEXAS INSTRUMENTS INC			1,2	1.E FE	5,218,910	95.4661	5,040,613	5,280,000	5,254,362		6,203			2.900	3.035	MN	24,669	153,120	10/26/2017	11/03/2027
882508-BK-9	TEXAS INSTRUMENTS INC			1,2	1.E FE	2,250,000	91.9083	2,067,936	2,250,000	2,250,000					1.125	1.125	MS	7,453	25,313	09/07/2021	09/15/2026
882508-BV-5	TEXAS INSTRUMENTS INC			1,2	1.E FE	5,490,485	101.6005	5,588,026	5,500,000	5,492,043		1,534			4.600	4.639	FA	95,578	187,642	11/15/2022	02/15/2028

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
883556-BZ-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	40,243,983	91.0761	36,703,666	40,300,000	40,265,903		5,422			2.600	2.616	AO	261,950	1,047,800	09/24/2019	10/01/2029
883556-CL-4	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	12,699,270	84.2559	10,826,879	12,850,000	12,731,674		13,815			2.000	2.129	AO	54,256	257,000	08/09/2021	10/15/2031
883556-CW-0	THERMO FISHER SCIENTIFIC INC			1,2	1.G FE	3,860,000	102.4457	3,954,405	3,860,000	3,860,000					4.977	4.977	FA	75,244		08/07/2023	08/10/2030
88579Y-AH-4	3M CO			1	2.A FE	29,082,000	81.5081	24,452,422	30,000,000	29,266,345		22,681			3.875	4.052	JD	51,667	1,162,500	05/29/2014	06/15/2044
88579Y-AV-3	3M CO			1,2	2.A FE	8,244,982	93.5065	7,793,768	8,335,000	8,308,439		9,353			2.250	2.372	MS	53,136	187,538	09/14/2016	09/19/2026
88579Y-AY-7	3M CO			1,2	2.A FE	4,969,300	94.1053	4,705,264	5,000,000	4,987,366		3,106			2.875	2.946	AO	30,347	143,750	09/21/2017	10/15/2027
88579Y-AZ-4	3M CO			1,2	2.A FE	4,952,900	76.3430	3,817,151	5,000,000	4,959,016		1,062			3.625	3.677	AO	38,264	181,250	09/21/2017	10/15/2047
88579Y-BJ-9	3M CO			1,2	2.A FE	6,429,670	88.4981	5,752,379	6,500,000	6,458,122		6,817			2.375	2.498	FA	53,602	154,375	08/19/2019	08/26/2029
88579Y-BP-5	3M CO			1,2	2.A FE	2,972,738	79.0412	2,357,799	2,983,000	2,973,543		209			3.700	3.719	AO	23,301	110,371	03/25/2020	04/15/2050
89114Q-CA-4	TORONTO-DOMINION BANK				1.E FE	9,998,600	98.7480	9,874,802	10,000,000	9,999,868		291			2.650	2.653	JD	13,986	265,000	06/05/2019	06/12/2024
89115A-2C-5	TORONTO-DOMINION BANK			1	1.E FE	10,000,000	98.2202	9,822,018	10,000,000	10,000,000					4.108	4.108	JD	26,246	410,800	06/01/2022	06/08/2027
89236T-EM-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,977,800	95.3545	9,535,449	10,000,000	9,990,239		2,244			3.050	3.076	JJ	144,028	305,000	01/08/2018	01/11/2028
89236T-EW-1	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,621,924	98.1494	11,434,408	11,650,000	11,644,344		4,235			3.400	3.439	AO	84,721	396,100	04/10/2018	04/14/2025
89236T-GT-6	TOYOTA MOTOR CREDIT CORP			1	1.E FE	24,882,188	96.7194	23,938,042	24,750,000	24,782,321		(28,472)			1.800	1.681	FA	170,775	445,500	05/20/2020	02/13/2025
89236T-GU-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,958,900	88.3278	8,832,779	10,000,000	9,973,879		3,949			2.150	2.196	FA	82,417	215,000	02/10/2020	02/13/2030
89236T-JF-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	9,770,200	90.6194	9,061,943	10,000,000	9,838,124		35,707			1.900	2.301	AO	44,861	190,000	01/31/2022	04/06/2028
89236T-JV-8	TOYOTA MOTOR CREDIT CORP			1	1.E FE	6,493,240	93.0188	6,046,222	6,500,000	6,495,823		1,325			1.900	1.922	JJ	57,633	123,500	01/10/2022	01/13/2027
89236T-JZ-9	TOYOTA MOTOR CREDIT CORP			1	1.E FE	3,249,708	95.8290	3,114,443	3,250,000	3,249,807		56			3.050	3.052	MS	27,259	99,125	03/17/2022	03/22/2027
89236T-KJ-3	TOYOTA MOTOR CREDIT CORP			1	1.E FE	11,189,136	100.7747	11,286,770	11,200,000	11,191,697		2,003			4.550	4.572	MS	142,971	509,600	09/15/2022	09/20/2027
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP			1	1.E FE	2,998,020	101.2802	3,038,405	3,000,000	2,998,370		350			4.625	4.640	JJ	65,135	69,375	01/09/2023	01/12/2028
89352H-AM-1	TRANSCANADA PIPELINES LTD			1,2	2.A FE	5,972,880	94.6716	5,680,299	6,000,000	5,984,114		1,196			4.625	4.658	MS	92,500	277,500	02/25/2014	03/01/2034
89417E-AL-3	TRAVELERS COMPANIES INC			1,2	1.F FE	4,344,550	82.1946	3,596,016	4,375,000	4,349,416		716			3.750	3.789	MN	20,964	164,063	05/04/2016	05/15/2046
89417E-AP-4	TRAVELERS COMPANIES INC			1,2	1.F FE	6,973,610	86.7782	6,074,476	7,000,000	6,976,003		534			4.100	4.122	MS	93,275	287,000	02/27/2019	03/04/2049
89417E-AQ-2	TRAVELERS COMPANIES INC			1,2	1.F FE	3,969,240	65.6687	2,626,748	4,000,000	3,971,867		738			2.550	2.587	AO	18,133	102,000	04/23/2020	04/27/2050
89566E-AG-3	TRI-STATE GENERATION AND TRANSMISSION AS			1,2	1.G FE	2,521,240	98.0649	2,425,145	2,473,000	2,476,447		(5,682)			3.700	3.460	MN	15,250	91,501	11/26/2014	11/01/2024
896516-AA-9	TRINITY HEALTH CORP			1	1.D FE	4,774,328	86.9046	3,932,433	4,525,000	4,740,317		(6,201)			4.125	3.803	JD	15,555	186,656	12/06/2017	12/01/2045
89788M-AB-8	TRUIST FINANCIAL CORP			2	1.G FE	50,251,608	83.4371	44,430,269	53,250,000	50,738,700		335,311			1.950	2.728	JD	74,994	1,038,375	08/09/2022	06/05/2030
89788M-AC-6	TRUIST FINANCIAL CORP			2	1.G FE	10,021,800	87.5410	10,504,924	12,000,000	10,292,456		270,656			1.125	5.553	FA	55,500	67,500	05/09/2023	08/03/2027
89788M-AD-4	TRUIST FINANCIAL CORP			2,5	1.G FE	29,550,000	91.5446	27,051,416	29,550,000	29,550,000					1.267	1.267	MS	123,760	374,399	02/25/2021	03/02/2027
89788M-AE-2	TRUIST FINANCIAL CORP			2,5	1.G FE	17,750,000	86.4140	15,338,483	17,750,000	17,750,000					1.887	1.887	JD	22,330	334,943	06/02/2021	06/07/2029
89788M-AG-7	TRUIST FINANCIAL CORP			1,2,5	1.G FE	19,479,550	96.3561	19,271,230	20,000,000	19,523,047		43,497			4.123	4.716	JD	57,264	618,450	07/17/2023	06/06/2028
89788M-AQ-5	TRUIST FINANCIAL CORP			1,2,5	1.G FE	2,750,000	108.0033	2,970,090	2,750,000	2,750,000					7.161	7.165	AO	35,009		10/25/2023	10/30/2029
898361-AQ-3	TRUSTEES OF AMHERST COLLEGE			1	1.B FE	5,500,000	84.7612	4,661,863	5,500,000	5,500,000					4.100	4.100	MN	37,583	225,500	12/09/2015	11/01/2045
898384-AZ-5	TRUSTEES OF UNION COLLEGE			1	1.E FE	2,042,960	96.3539	1,927,079	2,000,000	2,015,427		(4,055)			3.950	3.713	JJ	39,500	79,000	04/25/2016	07/01/2027
89838L-AG-9	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	3,250,000	73.0178	2,373,080	3,250,000	3,250,000					3.129	3.129	JJ	50,846	101,693	10/17/2019	07/01/2052
89838L-AH-7	TRUSTEES OF BOSTON COLLEGE			1	1.D FE	2,000,000	64.8795	1,297,589	2,000,000	2,000,000					3.042	3.042	JJ	30,420	60,840	06/15/2021	07/01/2057
899043-AC-7	TUFTS UNIVERSITY			1,2	1.D FE	3,500,000	71.0962	2,488,366	3,500,000	3,500,000					3.099	3.099	FA	40,976	108,465	04/22/2021	08/15/2051
904764-AU-1	UNILEVER CAPITAL CORP			1	1.E FE	8,198,136	94.2472	7,850,794	8,330,000	8,293,297		13,722			2.000	2.177	JJ	70,805	166,600	07/25/2016	07/28/2026
904764-AY-3	UNILEVER CAPITAL CORP			1,2	1.E FE	14,769,150	95.4926	14,323,885	15,000,000	14,914,867		23,804			2.900	3.080	MN	67,667	435,000	05/02/2017	05/05/2027
904764-BH-9	UNILEVER CAPITAL CORP			1,2	1.E FE	3,963,960	89.1909	3,567,634	4,000,000	3,978,564		3,498			2.125	2.226	MS	27,153	85,000	09/03/2019	09/06/2029
904764-BK-2	UNILEVER CAPITAL CORP			1,2	1.E FE	5,996,100	82.7766	4,966,593	6,000,000	5,997,328		377			1.375	1.382	MS	24,521	82,500	09/08/2020	09/14/2030
904764-BQ-9	UNILEVER CAPITAL CORP			1,2	1.E FE	8,941,050	82.9996	7,469,967	9,000,000	8,954,162		5,564			1.750	1.822	FA	60,813	157,500	08/09/2021	08/12/2031
904764-BR-7	UNILEVER CAPITAL CORP			1,2	1.E FE	4,688,630	68.6013	3,258,561	4,750,000	4,691,919		1,404			2.625	2.688	FA	48,143	124,688	08/09/2021	08/12/2051
904764-BS-5	UNILEVER CAPITAL CORP			1,2	1.E FE	2,494,950	102.6247	2,565,617	2,500,000	2,495,235		285			4.875	4.921	MS	38,255		09/05/2023	09/08/2028
907818-DU-9	UNION PACIFIC CORP			1,2	1.G FE	6,997,060	90.7695	6,353,864	7,000,000	6,998,182		54			4.750	4.752	JD	14,778	332,500	10/22/2013	12/15/2043

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
907818-EB-0	UNION PACIFIC CORP			1,2	1.G FE	5,570,250	88.3490	4,417,450	5,000,000	5,476,273		(39,199)			3.375	2.353	FA	70,313	168,750	07/21/2021	02/01/2035
907818-EH-7	UNION PACIFIC CORP			1,2	1.G FE	3,150,044	96.2768	3,061,602	3,180,000	3,172,765		3,190			2.750	2.859	MS	29,150	87,450	02/25/2016	03/01/2026
907818-ES-3	UNION PACIFIC CORP			1,2	1.G FE	3,660,854	98.4813	3,605,401	3,661,000	3,661,002		(1)			3.750	3.750	JJ	63,305	137,288	06/05/2018	07/15/2025
907818-FB-9	UNION PACIFIC CORP			1,2	1.G FE	4,370,120	97.6177	4,267,847	4,372,000	4,370,975		177			3.700	3.705	MS	53,921	161,764	02/11/2019	03/01/2029
907818-FT-0	UNION PACIFIC CORP			1,2	1.G FE	16,139,750	79.9591	11,993,866	15,000,000	16,026,349		(47,423)			3.200	2.693	MN	54,667	480,000	07/20/2021	05/20/2041
907818-FX-1	UNION PACIFIC CORP			1,2	1.G FE	21,113,716	88.7159	18,807,760	21,200,000	21,128,141		7,764			2.800	2.847	FA	225,898	593,600	02/09/2022	02/14/2032
907818-GB-8	UNION PACIFIC CORP			1,2	1.G FE	27,406,775	100.5684	27,656,315	27,500,000	27,415,109		7,243			4.500	4.542	JJ	553,438	1,069,063	09/06/2022	01/20/2033
907818-GC-6	UNION PACIFIC CORP			1,2	1.G FE	7,946,800	102.0301	8,162,410	8,000,000	7,947,851		804			4.950	4.993	MS	123,200	396,000	09/06/2022	09/09/2052
911312-AY-2	UNITED PARCEL SERVICE INC			1,2	1.F FE	6,519,652	94.9892	6,195,196	6,522,000	6,521,290		236			2.400	2.404	MN	20,001	156,528	10/19/2016	11/15/2026
911312-BL-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	5,013,833	98.0215	5,146,127	5,250,000	5,212,274		41,893			2.800	3.647	MN	18,783	147,000	11/28/2018	11/15/2024
911312-BM-7	UNITED PARCEL SERVICE INC			1,2	1.F FE	12,800,943	95.7449	12,309,926	12,857,000	12,833,249		5,687			3.050	3.101	MN	50,107	392,139	11/09/2017	11/15/2027
911312-BR-6	UNITED PARCEL SERVICE INC			1,2	1.F FE	17,129,839	96.6425	16,429,233	17,000,000	17,072,308		(13,224)			3.400	3.306	MS	170,189	578,000	05/13/2019	03/15/2029
911312-BS-4	UNITED PARCEL SERVICE INC			1,2	1.F FE	17,514,978	80.4279	14,195,529	17,650,000	17,527,357		2,932			3.400	3.441	MS	200,033	600,100	08/13/2019	09/01/2049
911312-BU-9	UNITED PARCEL SERVICE INC			1,2	1.F FE	5,591,740	90.8162	4,994,891	5,500,000	5,553,529		(9,146)			2.500	2.308	MS	45,833	137,500	08/28/2019	09/01/2029
911312-BX-3	UNITED PARCEL SERVICE INC			1,2	1.F FE	4,495,275	98.8481	4,448,165	4,500,000	4,498,747		960			3.900	3.923	AO	43,875	175,500	03/19/2020	04/01/2025
911312-BY-1	UNITED PARCEL SERVICE INC			1,2	1.F FE	2,241,518	100.9597	2,271,592	2,250,000	2,244,292		774			4.450	4.497	AO	25,031	100,125	03/19/2020	04/01/2030
911312-BZ-8	UNITED PARCEL SERVICE INC			1,2	1.F FE	5,998,080	103.7972	6,227,830	6,000,000	5,998,264		184			4.875	4.879	MS	95,875	151,125	02/23/2023	03/03/2033
91159H-HR-4	US BANCORP			2	1.F FE	11,992,800	95.1164	11,413,963	12,000,000	11,997,357		743			3.150	3.157	AO	67,200	378,000	04/24/2017	04/27/2027
91159H-JC-5	US BANCORP			2,5	1.F FE	22,470,250	91.8960	22,974,007	25,000,000	22,895,702		425,452			2.215	4.611	JJ	236,882	276,875	04/24/2023	01/27/2028
91159H-JD-3	US BANCORP			2,5	1.F FE	5,000,000	83.3821	4,169,104	5,000,000	5,000,000					2.677	2.677	JJ	57,258	133,850	01/20/2022	01/27/2033
91159H-JF-8	US BANCORP			1,2,5	1.F FE	28,559,400	98.5252	27,833,377	28,250,000	28,479,080		(58,503)			4.548	4.300	JJ	567,458	1,284,810	08/09/2022	07/22/2028
91159H-JJ-0	US BANCORP			1,2,5	1.F FE	5,000,000	103.0234	5,151,172	5,000,000	5,000,000					5.850	5.851	AO	56,875	292,500	10/18/2022	10/21/2033
91159H-JL-5	US BANCORP			1,2,5	1.F FE	22,500,000	95.7844	21,551,490	22,500,000	22,500,000					4.839	4.840	FA	453,656	544,388	01/26/2023	02/01/2034
91159H-JM-3	US BANCORP			1,2,5	1.F FE	3,750,000	102.7354	3,852,578	3,750,000	3,750,000					5.775	5.778	JD	11,430	108,281	06/07/2023	06/12/2029
91159H-JP-6	US BANCORP			1,2,5	1.F FE	5,000,000	104.4066	5,220,329	5,000,000	5,000,000					6.787	6.793	AO	61,272		10/19/2023	10/26/2027
913017-BT-5	RTX CORP			1	2.A FE	27,339,160	90.8112	24,519,024	27,000,000	26,996,519		(35,309)			4.500	4.477	JD	101,250	1,057,500	11/22/2023	06/01/2042
91324P-CP-5	UNITEDHEALTH GROUP INC			1	1.F FE	34,811,520	98.5550	33,439,703	33,930,000	34,092,516		(101,461)			3.750	3.427	JJ	586,706	1,272,375	01/29/2016	07/15/2025
91324P-CY-6	UNITEDHEALTH GROUP INC			1	1.F FE	23,479,404	96.8312	22,852,173	23,600,000	23,556,347		12,330			3.375	3.435	AO	168,150	796,500	03/08/2017	04/15/2027
91324P-DE-9	UNITEDHEALTH GROUP INC			1	1.F FE	9,916,300	94.9366	9,493,658	10,000,000	9,965,195		8,537			2.950	3.048	AO	62,278	295,000	10/18/2017	10/15/2027
91324P-DP-4	UNITEDHEALTH GROUP INC			1	1.F FE	11,562,692	97.8798	10,375,256	10,600,000	11,309,941		(133,268)			3.875	2.432	JD	18,256	410,750	01/28/2022	12/15/2028
91324P-DT-6	UNITEDHEALTH GROUP INC			1,2	1.F FE	6,198,402	84.9757	5,319,479	6,260,000	6,208,628		2,420			3.500	3.569	FA	82,771	219,100	07/23/2019	08/15/2039
91324P-DU-3	UNITEDHEALTH GROUP INC			1,2	1.F FE	9,741,305	81.3533	7,525,183	9,250,000	9,698,160		(11,677)			3.700	3.406	FA	129,294	342,250	02/11/2020	08/15/2049
91324P-DX-7	UNITEDHEALTH GROUP INC			1	1.F FE	23,536,263	86.4298	20,898,716	24,180,000	23,684,119		70,603			2.000	2.346	MN	61,793	483,600	02/28/2022	05/15/2030
91324P-DY-5	UNITEDHEALTH GROUP INC			1,2	1.F FE	5,428,200	75.7142	3,785,709	5,000,000	5,369,979		(19,281)			2.750	2.195	MN	17,569	137,500	11/24/2020	05/15/2040
91324P-ED-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	35,607,505	86.6518	30,761,405	35,500,000	35,581,541		(10,530)			2.300	2.265	MN	104,331	816,500	06/28/2021	05/15/2031
91324P-EJ-7	UNITEDHEALTH GROUP INC			1,2	1.F FE	18,053,302	97.8526	17,711,323	18,100,000	18,059,509		3,953			4.200	4.232	MN	97,137	760,200	05/17/2022	05/15/2032
91324P-EV-0	UNITEDHEALTH GROUP INC			1,2	1.F FE	9,489,549	99.3648	9,489,335	9,550,000	9,493,462		3,914			4.500	4.579	AO	90,725	235,169	03/23/2023	04/15/2033
91324P-EW-8	UNITEDHEALTH GROUP INC			1,2	1.F FE	4,966,200	101.0175	5,050,875	5,000,000	4,966,732		532			5.050	5.094	AO	53,306	138,174	03/23/2023	04/15/2053
91412N-AG-5	UNIVERSITY OF CHICAGO			1	1.C FE	375,981	98.0346	368,610	376,000	376,000					3.065	3.065	AO	2,881	11,524	01/24/2012	10/01/2024
91412N-AV-2	UNIVERSITY OF CHICAGO			1	1.C FE	4,000,000	96.5814	3,863,256	4,000,000	4,000,000					3.372	3.372	AO	33,720	134,880	08/19/2015	10/01/2025
91412N-AW-0	UNIVERSITY CHICAGO			1	1.C FE	8,505,000	95.3346	8,108,211	8,505,000	8,505,000					3.522	3.522	AO	74,887	299,546	08/19/2015	10/01/2026
91412N-BG-4	UNIVERSITY OF CHICAGO			1,2	1.C FE	2,000,000	71.7447	1,434,893	2,000,000	2,000,000					3.000	3.000	AO	15,000	60,000	03/03/2021	10/01/2052
91481C-AB-6	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			2	1.D FE	2,251,238	84.5317	1,901,962	2,250,000	2,250,478		(120)			4.008	4.002	FA	34,068	90,180	11/29/2017	08/15/2047
91481C-AD-2	TRUSTEES OF THE UNIVERSITY OF PENNSYLVAN			1,2	1.B FE	3,000,000	64.0094	1,920,282	3,000,000	3,000,000					2.396	2.396	AO	17,970	71,880	07/07/2020	10/01/2050
914886-AB-2	UNIVERSITY OF SOUTHERN CALIFORNIA			1	1.C FE	6,411,065	82.4449	5,358,920	6,500,000	6,428,472		3,971			3.028	3.129	AO	49,205	196,820	05/07/2019	10/01/2039

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
914886-AC-0	UNIVERSITY OF SOUTHERN CALIFORNIA			1,2	1.C FE	2,750,000	85.6029	2,354,080	2,750,000	2,750,000					3.841	3.840	AO	26,407	105,628	04/10/2017	10/01/2047
92277G-AD-9	VENTAS REALTY LP			1,2	2.A FE	6,563,994	99.2938	6,563,323	6,610,000	6,608,189		5,325			3.750	3.834	MN	41,313	247,875	04/10/2014	05/01/2024
92277G-AG-2	VENTAS REALTY LP			1,2	2.A FE	4,960,900	97.4878	4,874,392	5,000,000	4,991,012		4,139			4.125	4.218	JJ	95,104	206,250	07/09/2015	01/15/2026
92277G-AM-9	VENTAS REALTY LP			1,2	2.A FE	6,256,641	95.5421	6,023,931	6,305,000	6,282,532		4,846			4.000	4.094	MS	84,067	252,200	02/13/2018	03/01/2028
92277G-AN-7	VENTAS REALTY LP			1,2	2.A FE	10,129,338	97.0993	9,840,038	10,134,000	10,131,302		469			4.400	4.406	JJ	205,608	445,896	08/06/2018	01/15/2029
92277G-AP-2	VENTAS REALTY LP			1,2	2.A FE	2,447,011	99.2384	2,431,342	2,450,000	2,449,827		592			3.500	3.525	AO	18,103	85,750	02/19/2019	04/15/2024
92277G-AU-1	VENTAS REALTY LP			1,2	2.A FE	3,900,635	88.2736	3,460,324	3,920,000	3,907,978		1,787			3.000	3.056	JJ	54,227	117,600	08/12/2019	01/15/2030
92277G-AV-9	VENTAS REALTY LP			1,2	2.A FE	3,816,618	96.8909	3,778,747	3,900,000	3,841,461		6,976			4.750	5.011	MN	23,671	185,250	03/30/2020	11/15/2030
92343V-CQ-5	VERIZON COMMUNICATIONS INC			1,2	2.A FE	16,022,412	96.2084	13,187,287	13,707,000	15,656,870		(165,242)			4.400	2.777	MN	100,518	603,108	07/19/2021	11/01/2034
92343V-DD-3	VERIZON COMMUNICATIONS INC			1	2.A FE	12,768,252	95.2465	12,205,838	12,815,000	12,801,592		4,874			2.625	2.667	FA	127,082	336,394	07/28/2016	08/15/2026
92343V-DS-0	VERIZON COMMUNICATIONS INC			1	2.A FE	953,919	100.1007	973,980	973,000	956,144		320			5.012	5.135	AO	10,295	48,767	02/03/2017	04/15/2049
92343V-EU-4	VERIZON COMMUNICATIONS INC			1,2	2.A FE	27,913,620	96.6889	27,150,243	28,080,000	27,983,426		14,144			4.016	4.082	JD	87,709	1,127,693	02/28/2019	12/03/2029
92343V-FE-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,812,102	91.4011	5,328,684	5,830,000	5,818,220		1,684			3.150	3.186	MS	50,502	183,645	03/17/2020	03/22/2030
92343V-FL-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	7,991,120	82.3856	6,590,849	8,000,000	7,993,906		855			1.500	1.512	MS	34,333	120,000	09/16/2020	09/18/2030
92343V-FT-6	VERIZON COMMUNICATIONS INC			1,2	2.A FE	8,482,104	72.0520	6,117,211	8,490,000	8,483,078		321			2.650	2.656	MN	25,623	224,985	11/10/2020	11/20/2040
92343V-FU-3	VERIZON COMMUNICATIONS INC			1,2	2.A FE	4,987,000	67.9880	3,399,402	5,000,000	4,987,891		294			2.875	2.888	MN	16,372	143,750	11/10/2020	11/20/2050
92343V-FW-9	VERIZON COMMUNICATIONS INC			1,2	2.A FE	8,835,845	66.3847	6,909,323	10,408,000	8,917,632		22,766			2.987	3.749	AO	52,678	310,887	02/03/2017	10/30/2056
92343V-GH-1	VERIZON COMMUNICATIONS INC			1,2	2.A FE	1,904,143	90.4604	1,723,272	1,905,000	1,904,468		119			2.100	2.107	MS	11,001	40,005	03/11/2021	03/22/2028
92343V-GJ-7	VERIZON COMMUNICATIONS INC			1,2	2.A FE	5,472,416	86.2249	4,738,057	5,495,000	5,478,117		2,097			2.550	2.597	MS	38,923	140,123	03/11/2021	03/21/2031
92343V-GL-2	VERIZON COMMUNICATIONS INC			1,2	2.A FE	7,262,382	73.8762	5,378,191	7,280,000	7,263,958		688			2.850	2.866	MS	68,007	207,480	09/01/2021	09/03/2041
927804-FU-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	6,084,452	96.9212	5,897,658	6,085,000	6,084,875		58			3.150	3.151	JJ	88,385	191,678	01/12/2016	01/15/2026
927804-FX-7	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	6,993,560	96.6512	6,765,586	7,000,000	6,997,687		670			3.500	3.511	MS	72,139	245,000	03/13/2017	03/15/2027
927804-GB-4	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	6,997,550	91.8658	6,430,605	7,000,000	6,998,571		235			2.875	2.879	JJ	92,799	201,250	07/08/2019	07/15/2029
927804-GC-2	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	13,724,013	73.2686	10,074,439	13,750,000	13,726,194		573			3.300	3.310	JD	37,813	453,750	11/20/2019	12/01/2049
927804-GG-3	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	49,957,500	84.1509	42,075,446	50,000,000	49,963,991		3,899			2.400	2.410	MS	303,333	1,200,000	01/05/2022	03/30/2032
927804-GM-0	VIRGINIA ELECTRIC AND POWER CO			1,2	1.F FE	9,765,250	102.9819	10,298,191	10,000,000	9,767,507		2,257			5.300	5.615	FA	207,583		11/22/2023	08/15/2033
92826C-AD-4	VISA INC			1,2	1.D FE	35,178,133	97.5669	34,206,942	35,060,000	35,082,256		(17,235)			3.150	3.099	JD	52,152	1,104,390	03/16/2020	12/14/2025
92826C-AF-9	VISA INC			1,2	1.D FE	5,605,623	93.1679	5,231,375	5,615,000	5,607,103		213			4.300	4.310	JD	11,402	241,445	12/09/2015	12/14/2045
92826C-AH-5	VISA INC			1,2	1.D FE	3,657,547	95.1965	3,507,990	3,685,000	3,673,939		2,791			2.750	2.836	MS	29,838	101,338	09/06/2017	09/15/2027
92826C-AM-4	VISA INC			1,2	1.D FE	2,496,375	87.8680	2,196,699	2,500,000	2,497,649		346			2.050	2.066	AO	10,819	51,250	03/31/2020	04/15/2030
92826C-AQ-5	VISA INC			1,2	1.D FE	11,871,360	61.7496	7,409,952	12,000,000	11,882,215		3,299			2.000	2.048	FA	90,667	240,000	08/10/2020	08/15/2050
92940P-AB-0	WRKCO INC			1,2	2.B FE	5,002,685	99.3103	4,975,447	5,010,000	5,007,441		1,077			4.650	4.675	MS	68,595	240,480	11/27/2018	03/15/2026
92940P-AE-4	WRKCO INC			1,2	2.B FE	3,089,258	95.4313	2,948,826	3,090,000	3,089,625		76			3.900	3.903	JD	10,043	120,510	05/16/2019	06/01/2028
931142-CB-7	WALMART INC				1.C FE	29,129,908	109.2521	27,313,036	25,000,000	27,697,019		(177,161)			5.250	4.078	MS	437,500	1,312,500	08/18/2014	09/01/2035
931142-CV-3	WALMART INC				1.C FE	10,877,800	100.8664	10,086,639	10,000,000	10,660,360		(26,952)			4.875	4.312	JJ	234,271	487,500	04/29/2014	07/08/2040
931142-DG-5	WALMART INC			2	1.C FE	4,529,229	90.8355	4,128,471	4,545,000	4,532,879		409			4.000	4.020	AO	40,400	181,800	04/04/2013	04/11/2043
931142-DV-2	WALMART INC			1,2	1.C FE	6,997,970	97.8415	6,848,903	7,000,000	6,999,742		264			2.650	2.654	JD	8,244	185,500	10/11/2017	12/15/2024
931142-DW-0	WALMART INC			1,2	1.C FE	3,819,186	84.6288	3,237,052	3,825,000	3,820,141		126			3.625	3.633	JD	6,163	138,656	10/11/2017	12/15/2047
931142-EC-3	WALMART INC			1,2	1.C FE	13,677,200	91.3457	9,134,566	10,000,000	13,360,732		(104,888)			4.050	2.233	JD	2,250	405,000	11/25/2020	06/29/2048
931142-EE-9	WALMART INC			1,2	1.C FE	16,269,508	98.7883	14,015,089	14,187,000	15,531,768		(306,239)			3.700	1.387	JD	7,291	524,919	07/22/2021	06/26/2028
931142-ET-6	WALMART INC			1,2	1.C FE	24,981,002	84.7348	21,243,023	25,070,000	24,999,867		8,366			1.800	1.839	MS	124,097	451,260	09/08/2021	09/22/2031
931142-EX-7	WALMART INC			1,2	1.C FE	14,219,220	99.4436	14,170,717	14,250,000	14,226,730		5,740			3.950	3.998	MS	175,117	562,875	09/06/2022	09/09/2027
931142-EY-5	WALMART INC			1,2	1.C FE	24,923,000	99.9482	24,987,043	25,000,000	24,931,394		6,417			4.150	4.188	MS	322,778	1,037,500	09/06/2022	09/09/2032
94106L-BE-8	WASTE MANAGEMENT INC			1,2	1.G FE	8,028,555	95.7235	7,686,600	8,030,000	8,029,404		142			3.150	3.152	MN	32,321	252,945	10/30/2017	11/15/2027
94106L-BM-0	WASTE MANAGEMENT INC			1,2	1.G FE	4,949,900	66.4206	3,321,031	5,000,000	4,953,523		1,192			2.500	2.548	MN	15,972	125,000	11/05/2020	11/15/2050

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond Char	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Rate of	Effective Rate of	When Paid	Admitted Amount Due and Accrued	Amount Received During Year	Acquired	Stated Contractual Maturity Date
94106L-BS-7	WASTE MANAGEMENT INC			1,2	1.G FE	4,992,500	97.6294	4,881,472	5,000,000	4,993,421		652			4.150	4.169	AO	43,806	207,500	04/28/2022	04/15/2032
95000U-2A-0	WELLS FARGO & CO			2,5	1.E FE	46,180,500	95.2566	47,628,284	50,000,000	46,477,466		296,966			3.584	5.446	MN	194,133	896,000	10/05/2023	05/22/2028
95000U-2H-5	WELLS FARGO & CO			1,2,5	1.E FE	9,549,550	97.2765	9,727,647	10,000,000	9,721,821		172,271			2.406	4.441	AO	40,768	120,300	06/28/2023	10/30/2025
95000U-2N-2	WELLS FARGO & CO			1,2,5	1.E FE	4,695,750	95.8366	4,791,830	5,000,000	4,776,898		81,148			2.188	4.501	AO	18,537	54,700	06/28/2023	04/30/2026
95000U-3E-1	WELLS FARGO & CO			1,2,5	1.E FE	5,000,000	102.1068	5,105,341	5,000,000	5,000,000					5.574	5.577	JJ	120,770		07/18/2023	07/25/2029
95000U-3F-8	WELLS FARGO & CO			1,2,5	1.E FE	7,450,000	101.8109	7,584,910	7,450,000	7,450,000					5.557	5.558	JJ	179,398		07/18/2023	07/25/2034
950400-AC-8	WELLTOWER OP LLC			1,2	2.A FE	7,407,296	98.4551	7,349,670	7,465,000	7,449,978		6,224			4.250	4.345	AO	79,316	317,263	02/23/2016	04/01/2026
950400-AH-7	WELLTOWER OP LLC			1,2	2.A FE	9,955,500	96.5358	9,653,577	10,000,000	9,974,969		4,218			4.125	4.179	MS	121,458	412,500	02/13/2019	03/15/2029
950400-AJ-3	WELLTOWER OP LLC			1,2	2.A FE	13,589,895	90.1828	11,471,257	12,720,000	13,314,844		(96,017)			3.100	2.230	JJ	181,825	394,320	01/26/2021	01/15/2030
950400-AK-0	WELLTOWER OP LLC			1,2	2.A FE	2,472,352	93.7383	2,320,022	2,475,000	2,473,850		348			2.700	2.716	FA	25,245	66,825	12/09/2019	02/15/2027
97658W-AA-8	WISCONSIN ALUMNI RESEARCH FOUNDATION			1,2	1.A FE	2,000,000	79.2488	1,584,977	2,000,000	2,000,000					3.564	3.560	AO	17,820	71,280	12/10/2019	10/01/2049
976826-BP-1	WISCONSIN POWER AND LIGHT CO			1,2	2.A FE	4,169,625	81.1837	3,385,359	4,170,000	4,169,704		35			1.950	1.951	MS	23,717	81,315	09/13/2021	09/16/2031
983919-AK-7	XILINX INC			1,2	1.G FE	8,701,300	88.4382	8,843,825	10,000,000	8,841,782		140,482			2.375	4.472	JD	19,792	237,500	01/31/2023	06/01/2030
98459H-AA-0	YALE NEW HAVEN HEALTH SERVICES CORP			1,2	1.E FE	1,333,000	62.0898	827,657	1,333,000	1,333,000					2.496	2.496	JJ	16,636	33,272	08/11/2020	07/01/2050
98459L-AC-7	YALE UNIVERSITY			1,2	1.A FE	5,000,000	65.5856	3,279,278	5,000,000	5,000,000					2.402	2.402	AO	25,354	120,100	06/02/2020	04/15/2050
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						9,489,645,710	XXX	8,692,888,039	9,511,699,000	9,490,813,814		4,512,999			XXX	XXX	XXX	82,788,486	272,538,435	XXX	XXX
05565S-AA-2	BNSF RAILWAY CO - ABS			1	1.C FE	221,147	99.6549	220,383	221,147	221,147					5.629	5.589	AO	3,112	14,597	08/02/2006	04/01/2024
05568B-AA-6	BNSF RAILWAY CO - ABS			1	1.C FE	1,031,161	99.9641	1,023,790	1,024,158	1,024,158					5.720	5.645	JJ	27,013	90,130	10/23/2006	01/15/2024
05568D-AA-2	BNSF 2006-3 CTF - ABS			4	1.C FE	154,590	99.8429	154,347	154,590	154,590					5.342	5.306	AO	2,065	8,258	09/21/2006	04/01/2024
69403W-AC-1	PACBEA 2006 - A AC - RMBS			1	2.B FE	31,640,000	96.9819	30,685,075	31,640,000	31,640,000					5.508	5.508	JJ	803,593	1,742,731	12/19/2006	07/15/2036
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS			1	1.D FE	4,832,819	96.2328	4,650,757	4,832,819	4,832,819					3.227	3.226	MN	20,361	155,955	05/06/2014	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH			1	1.D FE	6,579,046	104.4640	6,793,204	6,502,912	6,663,920		9,074			6.176	5.465	JJ	199,694	401,620	08/07/2007	01/02/2031
1049999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						44,458,763	XXX	43,527,557	44,375,626	44,536,634		9,074			XXX	XXX	XXX	1,055,837	2,413,292	XXX	XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						9,534,104,474	XXX	8,736,415,596	9,556,074,626	9,535,350,449		4,522,074			XXX	XXX	XXX	83,844,323	274,951,726	XXX	XXX
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC			2	2.C FE	3,795,000	83.9277	3,860,673	4,600,000	3,802,053		7,053			3.875	4.882	FA	67,339		12/06/2023	02/15/2062
025816-CH-0	AMERICAN EXPRESS CO			2	2.C FE	5,061,000	85.7300	5,143,800	6,000,000	5,062,536		1,536			3.550	4.581	MJSD	9,467	53,842	12/05/2023	12/29/2049
064058-AF-7	BANK OF NEW YORK MELLON CORP			2,5	2.A FE	4,963,750	95.2171	5,236,940	5,500,000	4,964,745		995			4.625	5.320	MS	71,366		11/27/2023	12/29/2049
125896-BU-3	CMS ENERGY CORP			1,2	2.C FE	3,025,750	90.2931	3,160,257	3,500,000	3,030,725		4,975			4.750	5.742	JD	13,854	59,375	12/07/2023	06/01/2050
125896-BV-1	CMS ENERGY CORP			1,2	2.C FE	2,096,875	78.9374	2,170,779	2,750,000	2,099,846		2,971			3.750	5.431	JD	8,594		12/11/2023	12/01/2050
172967-MG-3	CITIGROUP INC			2,5	3.A FE	2,416,550	97.0696	2,426,739	2,500,000	2,416,550					5.000	0.000	MS	37,847		11/27/2023	12/29/2049
172967-MV-0	CITIGROUP INC			2	3.A FE	2,640,000	88.5324	2,655,973	3,000,000	2,640,009		9			3.875	4.403	FMAN	13,885		12/05/2023	12/31/9999
25746U-DM-8	DOMINION ENERGY INC			2	2.C FE	4,749,601	88.6715	4,876,935	5,500,000	4,750,801		1,200			4.350	5.323	AO	50,508		12/05/2023	12/29/2049
26441C-BU-8	DUKE ENERGY CORP			1,2	2.B FE	2,595,000	93.3475	2,800,425	3,000,000	2,595,580		580			5.000	5.990	FA	56,667		11/28/2023	08/15/2052
38144G-AG-6	GOLDMAN SACHS GROUP INC			2	3.A FE	5,052,480	88.6769	5,320,616	6,000,000	5,053,470		990			3.650	4.708	FA	85,775		12/12/2023	12/29/2049
48128B-AF-8	JPMORGAN CHASE & CO			2,5	2.B FE	2,474,500	98.1766	2,454,414	2,500,000	2,474,590		90			5.000	5.071	FA	52,083		12/07/2023	12/31/2049
59156R-CA-4	METLIFE INC			2	2.B FE	4,718,750	94.6598	4,732,992	5,000,000	4,719,262		512			3.850	4.207	MS	56,681		12/01/2023	12/29/2049
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC			2	2.B FE	4,825,000	79.9925	4,999,529	6,250,000	4,827,186		2,186			3.400	4.964	MJSD	9,444	53,125	12/05/2023	12/29/2049
744320-BJ-0	PRUDENTIAL FINANCIAL INC			1,2	2.A FE	1,575,000	93.9811	1,644,669	1,750,000	1,576,123		1,123			5.125	5.848	FA	30,145		12/06/2023	03/01/2052
744320-BK-7	PRUDENTIAL FINANCIAL INC			1,2	2.A FE	3,309,500	99.5200	3,483,201	3,500,000	3,311,057		1,557			6.000	6.413	MS	70,000		12/01/2023	09/01/2052
89832Q-AF-6	TRUIST FINANCIAL CORP			2	2.B FE	2,954,598	90.6205	3,066,597	3,384,000	2,955,072		474			5.100	6.075	MS	57,528		12/08/2023	12/31/2049
902973-BC-9	US BANCORP			2	2.B FE	2,478,125	78.5025	2,551,330	3,250,000	2,493,609		15,484			3.700	13.107	JAJO	25,386		11/30/2023	01/15/2027
1219999999. Subtotal - Bonds - Hybrid Securities - Issuer Obligations						58,731,479	XXX	60,585,868	67,984,000	58,773,215		41,736			XXX	XXX	XXX	716,570	166,342	XXX	XXX

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
1309999999. Total - Hybrid Securities						58,731,479	XXX	60,585,868	67,984,000	58,773,215		41,736			XXX	XXX	XXX	716,570	166,342	XXX	XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds							XXX								XXX	XXX	XXX			XXX	XXX
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2419999999. Total - Issuer Obligations						12,669,739,124	XXX	11,522,622,115	12,612,988,641	12,633,422,872		(293,727)			XXX	XXX	XXX	112,913,812	385,600,000	XXX	XXX
2429999999. Total - Residential Mortgage-Backed Securities						6,047,009,157	XXX	5,471,958,597	5,926,057,483	6,015,266,947		(4,568,504)			XXX	XXX	XXX	16,934,976	174,109,878	XXX	XXX
2439999999. Total - Commercial Mortgage-Backed Securities						536,918,099	XXX	506,500,502	527,466,939	528,088,325		(1,188,082)			XXX	XXX	XXX	1,299,375	15,603,047	XXX	XXX
2449999999. Total - Other Loan-Backed and Structured Securities						88,654,319	XXX	89,106,578	86,725,626	88,550,491		(104,786)			XXX	XXX	XXX	1,654,730	4,725,315	XXX	XXX
2459999999. Total - SVO Identified Funds							XXX								XXX	XXX	XXX			XXX	XXX
2469999999. Total - Affiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2479999999. Total - Unaffiliated Bank Loans							XXX								XXX	XXX	XXX			XXX	XXX
2489999999. Total - Unaffiliated Certificates of Deposit							XXX								XXX	XXX	XXX			XXX	XXX
2509999999 - Total Bonds						19,342,320,699	XXX	17,590,187,792	19,153,238,688	19,265,328,635		(6,155,100)			XXX	XXX	XXX	132,802,892	580,038,239	XXX	XXX

1.

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

1A	1A ...$	7,206,605,725	1B ..$	739,916,749	1C ..$	1,176,715,133	1D ..$	1,461,528,468	1E ..$	2,158,762,832	1F ..$	2,325,440,792	1G ..$ 2,103,779,731
1B	2A ...$	1,424,492,133	2B ..$	608,411,223	2C ..$	49,565,820							
1C	3A ...$	10,110,029	3B ..$		3C ..$								
1D	4A ...$		4B ..$		4C ..$								
1E	5A ...$		5B ..$		5C ..$								
1F	6 .....$												

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value Per Share	Rate Per Share	Book/Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (15 + 16 - 17)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Acquired
020002-78-8	ALLSTATE CORP			185,000.000	25.00	0.000	5,010,725	27.085	5,010,725	4,945,135	85,274			65,590			65,590		2.C FE	12/11/2023
06055H-80-6	BANK OF AMERICA CORP			280,000.000	25.00	0.000	5,185,600	18.520	5,185,600	5,006,169	145,444			177,153	2,278		179,431		2.B FE	12/05/2023
14040H-73-3	CAPITAL ONE FINANCIAL CORP			159,400.000	25.00	16.060	2,559,964	16.060	2,559,964	2,529,764				30,200			30,200		3.A FE	12/08/2023
14040H-75-8	CAPITAL ONE FINANCIAL CORP			140,000.000	25.00	16.190	2,266,600	16.190	2,266,600	2,261,400				5,200			5,200		3.A FE	12/08/2023
29364D-10-0	ENTERGY ARKANSAS LLC			230,000.000	25.00	0.000	4,892,100	21.270	4,892,100	4,934,790	23,359			(42,990)	300		(42,690)		1.F FE	12/11/2023
48128B-52-3	JPMORGAN CHASE & CO			140,000.000	25.00	0.000	2,655,800	18.970	2,655,800	2,660,800				(5,000)			(5,000)		2.B FE	12/15/2023
493267-84-3	KEYCORP			30,000.000	25.00	21.460	643,800	21.460	643,800	627,000				16,800			16,800		3.B FE	12/13/2023
61762V-86-1	MORGAN STANLEY			270,000.000	25.00	0.000	5,143,500	19.050	5,143,500	5,075,070	71,719			68,430			68,430		2.C FE	12/15/2023
89832Q-69-5	TRUIST FINANCIAL CORP			100,000.000	25.00	0.000	2,020,000	20.200	2,020,000	1,941,720				78,280			78,280		2.B FE	12/15/2023
902973-71-8	US BANCORP			155,000.000	25.00	0.000	2,726,450	17.590	2,726,450	2,501,700	38,750			224,750			224,750		2.B FE	11/27/2023
95002Y-20-2	WELLS FARGO & CO			90,940.000	25.00	0.000	1,671,023	18.375	1,671,023	1,644,377		24,867		26,645			26,645		2.B FE	11/28/2023
95002Y-40-0	WELLS FARGO & CO			195,000.000	25.00	0.000	3,447,600	17.680	3,447,600	3,423,211		18,594		24,390			24,390		2.B FE	12/07/2023
4019999999. Subtotal - Preferred Stock - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							38,223,162	XXX	38,223,162	37,551,135	364,546	43,461		669,449	2,578		672,026		XXX	XXX
4109999999. Total - Preferred Stock - Industrial and Miscellaneous (Unaffiliated)							38,223,162	XXX	38,223,162	37,551,135	364,546	43,461		669,449	2,578		672,026		XXX	XXX
4409999999. Total - Preferred Stock - Parent, Subsidiaries and Affiliates								XXX											XXX	XXX
4509999999 - Total Preferred Stocks							38,223,162	XXX	38,223,162	37,551,135	364,546	43,461		669,449	2,578		672,026		XXX	XXX

1.

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

1A	1A ...$		1B ..$		1C ..$		1D ..$	1E ..$	1F ..$ 4,892,100 1G ..$
1B	2A ...$		2B ..$	17,706,473	2C ..$	10,154,225			
1C	3A ...$	4,826,564	3B ..$	643,800	3C ..$				
1D	4A ...$		4B ..$		4C ..$				
1E	5A ...$		5B ..$		5C ..$				
1F	6 .....$								

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	FEDERAL HOME LOAN BANKS	RF		217,767.000	21,776,700	100.000	21,776,700	21,776,700		1,147,573						12/29/2023	
001055-10-2	AFLAC ORD			43,667.000	3,602,528	82.500	3,602,528	2,695,656		73,361		461,124		461,124		09/19/2022	
002824-10-0	ABBOTT LABORATORIES ORD			135,562.000	14,921,309	110.070	14,921,309	14,468,751		172,105		644,715	2,004	642,711		10/30/2023	
00287Y-10-9	ABBVIE ORD			25,154.000	3,898,115	154.970	3,898,115	3,633,828		138,001		(83,429)		(83,429)		12/04/2023	
025816-10-9	AMERICAN EXPRESS ORD			64,401.000	12,064,883	187.340	12,064,883	6,907,823		142,676		2,404,075		2,404,075		05/26/2023	
03027X-10-0	AMERICAN TOWER REIT			37,933.000	8,188,976	215.880	8,188,976	7,713,898	64,486	196,321		399,886		399,886		11/13/2023	
03076C-10-6	AMERIPRISE FINANCE ORD			10,124.000	3,845,399	379.830	3,845,399	2,173,939		51,062		688,043		688,043		06/07/2023	
032654-10-5	ANALOG DEVICES ORD			19,704.000	3,912,426	198.560	3,912,426	3,502,943		65,181		663,082		663,082		09/06/2023	
037833-10-0	APPLE ORD			18,800.000	3,619,564	192.530	3,619,564	2,657,990		17,344		1,145,160		1,145,160		12/04/2023	
038222-10-5	APPLIED MATERIAL ORD			23,718.000	3,843,976	162.070	3,843,976	2,699,325		27,507		1,475,611		1,475,611		12/04/2023	
053015-10-3	AUTOMATIC DATA PROCESSING ORD			50,240.000	11,704,413	232.970	11,704,413	8,386,407	70,097	241,389		(240,305)		(240,305)		12/08/2023	
060505-10-4	BANK OF AMERICA ORD			116,517.000	3,923,127	33.670	3,923,127	4,000,577		94,347		251,440	86,935	164,504		09/06/2023	
086516-10-1	BEST BUY ORD			49,133.000	3,846,131	78.280	3,846,131	3,893,996	45,202	163,591		40,269	95,872	(55,603)		09/06/2023	
09247X-10-1	BLACKROCK ORD			4,769.000	3,871,474	811.800	3,871,474	2,657,896		93,740		496,787	1,797	494,990		09/06/2023	
110122-10-8	BRISTOL MYERS SQUIBB ORD			72,003.000	3,694,474	51.310	3,694,474	4,130,387		119,336		(1,111,510)		(1,111,510)		12/04/2023	
11135F-10-1	BROADCOM ORD			3,878.000	4,328,818	1,116.250	4,328,818	1,926,993		73,876		2,160,511		2,160,511		12/05/2022	
12572Q-10-5	CME GROUP CL A ORD			16,431.000	3,460,369	210.600	3,460,369	3,144,193	86,263	138,208		1,248,608	579,872	668,736		03/01/2023	
126650-10-0	CVS HEALTH ORD			52,677.000	4,159,376	78.960	4,159,376	4,053,147		101,985		364,566	686,077	(321,511)		09/06/2023	
127097-10-3	COTERRA ENERGY ORD			138,001.000	3,521,786	25.520	3,521,786	3,436,989		51,667		84,797		84,797		12/04/2023	
136375-10-2	CANADIAN NATIONAL RAILWAY ORD			96,532.000	12,127,315	125.630	12,127,315	9,014,401		193,485		764,836		764,836		12/01/2023	
149123-10-1	CATERPILLAR ORD			14,049.000	4,153,868	295.670	4,153,868	3,014,700		63,002		774,950		774,950		12/04/2023	
17275R-10-2	CISCO SYSTEMS ORD			74,424.000	3,759,900	50.520	3,759,900	3,222,809		98,425		210,561		210,561		12/04/2023	
191216-10-0	COCA-COLA ORD			233,366.000	13,752,258	58.930	13,752,258	12,065,620		426,472		(1,074,547)		(1,074,547)		09/06/2023	
194162-10-3	COLGATE PALMOLIVE ORD			208,101.000	16,587,731	79.710	16,587,731	16,031,946		394,112		206,523		206,523		09/06/2023	
20030N-10-1	COMCAST CL A ORD			85,462.000	3,747,509	43.850	3,747,509	3,761,355		93,023		727,526		727,526		12/04/2023	
20825C-10-4	CONOCOPHILLIPS ORD			31,305.000	3,633,571	116.070	3,633,571	2,150,055		131,893		(10,880)		(10,880)		12/04/2023	
22160K-10-5	COSTCO WHOLESALE ORD			16,575.000	10,940,826	660.080	10,940,826	6,574,724	248,625	65,637		3,374,339		3,374,339		04/28/2022	
231021-10-6	CUMMINS ORD			15,939.000	3,818,506	239.570	3,818,506	2,944,534		97,583		(19,615)		(19,615)		12/04/2023	
235851-10-2	DANAHER ORD			77,374.000	17,899,701	231.340	17,899,701	15,139,345	18,570	17,394		2,760,356		2,760,356		12/04/2023	
244199-10-5	DEERE ORD			11,798.000	4,717,666	399.870	4,717,666	2,014,407	17,343	59,580		(340,844)		(340,844)		03/10/2022	
260557-10-3	DOW ORD			68,974.000	3,782,534	54.840	3,782,534	3,756,321		46,764		26,213		26,213		12/04/2023	
26875P-10-1	EOG RESOURCES ORD			29,185.000	3,529,926	120.950	3,529,926	3,434,596		157,048		(183,015)		(183,015)		12/04/2023	
278865-10-0	ECOLAB ORD			50,035.000	9,924,442	198.350	9,924,442	8,773,983	28,520	106,074		3,256,623	615,275	2,641,348		05/04/2022	
30231G-10-2	EXXON MOBIL ORD			35,026.000	3,501,899	99.980	3,501,899	3,593,471				(91,572)		(91,572)		12/04/2023	
369550-10-8	GENERAL DYNAMICS ORD			60,806.000	15,789,494	259.670	15,789,494	10,225,236		313,289		761,294		761,294		06/07/2023	
372460-10-5	GENUINE PARTS ORD			26,780.000	3,709,030	138.500	3,709,030	3,442,868	22,675	77,820		(745,284)		(745,284)		12/04/2023	
375558-10-3	GILEAD SCIENCES ORD			46,456.000	3,763,401	81.010	3,763,401	3,013,972		134,044		(154,578)		(154,578)		09/06/2023	
40434L-10-5	HP ORD			122,283.000	3,679,495	30.090	3,679,495	3,137,535	33,701	124,763		388,357	6,183	382,173		12/04/2023	
437076-10-2	HOME DEPOT ORD			37,529.000	13,005,675	346.550	13,005,675	9,414,301		312,121		1,163,614	2,156	1,161,458		12/04/2023	
438516-10-6	HONEYWELL INTERNATIONAL ORD			72,379.000	15,178,600	209.710	15,178,600	12,989,949		301,820		(332,220)		(332,220)		05/03/2022	
452308-10-9	ILLINOIS TOOL ORD			14,709.000	3,852,875	261.940	3,852,875	2,298,937	20,593	78,254		611,655		611,655		09/06/2023	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD			31,473.000	4,042,077	128.430	4,042,077	3,415,382		51,286		1,161,229	362,291	798,938		12/04/2023	
461202-10-3	INTUIT ORD			14,376.000	8,985,431	625.030	8,985,431	7,307,636		19,693		2,020,042	14,761	2,005,281		11/28/2023	
46625H-10-0	JPMORGAN CHASE ORD			23,000.000	3,912,300	170.100	3,912,300	2,650,011		91,690		823,338		823,338		06/07/2023	
482480-10-0	KLA ORD			6,549.000	3,806,934	581.300	3,806,934	2,480,678		26,523		1,326,256		1,326,256		03/01/2023	
494368-10-3	KIMBERLY CLARK ORD			29,082.000	3,533,754	121.510	3,533,754	3,827,909	34,317	124,605		(375,784)		(375,784)		12/04/2023	

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identi-fication	Description	Code	For-eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Date Acquired	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
512807-10-8	LAM RESEARCH ORD			4,979.000	3,899,852	783.260	3,899,852	2,675,331	9,958	35,459		1,796,425		1,796,425		12/04/2023	
532457-10-8	ELI LILLY ORD			6,156.000	3,588,456	582.920	3,588,456	2,703,609		13,913		884,846		884,846		06/07/2023	
539830-10-9	LOCKHEED MARTIN ORD			23,204.000	10,516,981	453.240	10,516,981	8,197,538		342,637		(731,308)		(731,308)		09/06/2023	
55261F-10-4	M&T BANK ORD			27,182.000	3,726,109	137.080	3,726,109	3,864,101		121,161		(93,748)	3,631	(97,379)		09/06/2023	
571748-10-2	MARSH & MCLENNAN ORD			65,017.000	12,318,771	189.470	12,318,771	6,852,154		169,044		1,559,758		1,559,758		03/10/2022	
57636Q-10-4	MASTERCARD CL A ORD			39,576.000	16,879,560	426.510	16,879,560	13,774,277		89,638		3,101,784		3,101,784		12/04/2023	
580135-10-1	MCDONALD'S ORD			57,413.000	17,023,529	296.510	17,023,529	11,916,116		354,400		1,884,755		1,884,755		09/06/2023	
58933Y-10-5	MERCK & CO ORD			57,003.000	6,214,467	109.020	6,214,467	4,348,661	43,892	166,449		(110,016)		(110,016)		03/10/2022	
594918-10-4	MICROSOFT ORD			61,851.000	23,258,450	376.040	23,258,450	13,290,552		172,047		8,500,723		8,500,723		03/01/2023	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD			50,937.000	3,689,367	72.430	3,689,367	2,994,640	21,648	75,571		281,783		281,783		09/06/2023	
617446-44-8	MORGAN STANLEY ORD			44,595.000	4,158,484	93.250	4,158,484	3,960,882		126,892		370,004		370,004		12/04/2023	
654106-10-3	NIKE CL B ORD			149,318.000	16,211,455	108.570	16,211,455	15,957,848	56,299	148,362		(451,043)	748,548	(1,199,591)		09/06/2023	
666807-10-2	NORTHROP GRUMMAN ORD			28,149.000	13,177,673	468.140	13,177,673	9,319,290		204,266		(2,108,914)		(2,108,914)		08/09/2023	
67066G-10-4	NVIDIA ORD			7,688.000	3,807,251	495.220	3,807,251	1,245,369		1,164		2,513,248		2,513,248		12/04/2023	
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD			59,252.000	9,175,172	154.850	9,175,172	7,457,969		333,776		340,387	255,797	84,589		09/06/2023	
704326-10-7	PAYCHEX ORD			29,110.000	3,467,292	119.110	3,467,292	3,211,182		77,724		256,110		256,110		03/01/2023	
713448-10-8	PEPSICO ORD			91,954.000	15,617,467	169.840	15,617,467	12,195,980	115,680	433,964		(979,689)		(979,689)		12/04/2023	
717081-10-3	PFIZER ORD			216,733.000	6,239,743	28.790	6,239,743	8,357,484		294,676		(3,957,480)	9,190	(3,966,670)		12/04/2023	
742718-10-9	PROCTER & GAMBLE ORD			108,002.000	15,826,613	146.540	15,826,613	13,438,663		402,828		(532,840)		(532,840)		03/01/2023	
74460D-10-9	PUBLIC STORAGE REIT ORD			22,118.000	6,745,990	305.000	6,745,990	5,191,671		248,949		827,670	284,426	543,244		12/07/2023	
747525-10-3	QUALCOMM ORD			27,819.000	4,023,462	144.630	4,023,462	3,075,118		82,216		1,022,878	73,148	949,730		09/06/2023	
75513E-10-1	RTX ORD			120,046.000	10,100,670	84.140	10,100,670	10,019,961		253,324		(1,844,644)		(1,844,644)		12/04/2023	
808513-10-5	CHARLES SCHWAB ORD			56,926.000	3,916,509	68.800	3,916,509	3,832,264		47,579		(301,397)		(301,397)		06/07/2023	
855244-10-9	STARBUCKS ORD			36,364.000	3,491,308	96.010	3,491,308	3,260,196		73,821		(107,221)		(107,221)		09/06/2023	
863667-10-1	STRYKER ORD			52,773.000	15,803,403	299.460	15,803,403	13,090,330	42,218	158,319		2,900,932		2,900,932		07/06/2022	
872540-10-9	TJX ORD			183,129.000	17,179,331	93.810	17,179,331	12,444,472		222,212		2,692,145		2,692,145		12/04/2023	
87612E-10-6	TARGET ORD			26,764.000	3,811,729	142.420	3,811,729	3,798,247		95,348		747,596	767,430	(19,834)		09/06/2023	
882508-10-4	TEXAS INSTRUMENTS ORD			86,314.000	14,713,084	170.460	14,713,084	13,952,407		411,880		507,761		507,761		12/04/2023	
883556-10-2	THERMO FISHER SCIENTIFIC ORD			7,247.000	3,846,635	530.790	3,846,635	3,994,422	2,536	8,378		(86,970)		(86,970)		12/04/2023	
89417E-10-9	TRAVELERS COMPANIES ORD			19,822.000	3,775,893	190.490	3,775,893	2,556,966		71,779		142,547		142,547		09/06/2023	
907818-10-8	UNION PACIFIC ORD			63,208.000	15,525,149	245.620	15,525,149	10,886,310		325,889		2,551,703	107,023	2,444,679		06/07/2023	
911312-10-6	UNITED PARCEL SERVICE CL B ORD			75,731.000	11,907,185	157.230	11,907,185	9,508,043		451,117		(1,141,694)		(1,141,694)		12/04/2023	
91324P-10-2	UNITEDHEALTH GRP ORD			38,091.000	20,053,769	526.470	20,053,769	12,260,883		274,969		(94,886)		(94,886)		09/06/2023	
92826C-83-9	VISA CL A ORD			71,344.000	18,574,410	260.350	18,574,410	14,145,831		133,413		3,751,981		3,751,981		12/05/2022	
931142-10-3	WALMART ORD			23,295.000	3,672,457	157.650	3,672,457	3,019,076	13,278	49,055		349,011		349,011		12/04/2023	
5019999999. Subtotal - Common Stock - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					667,258,240	XXX	667,258,240	534,355,963	995,902	13,187,885		52,564,995	4,702,417	47,862,579		XXX	XXX
5109999999. Total - Common Stock - Industrial and Miscellaneous (Unaffiliated)					667,258,240	XXX	667,258,240	534,355,963	995,902	13,187,885		52,564,995	4,702,417	47,862,579		XXX	XXX
5409999999. Total - Common Stocks - Mutual Funds						XXX										XXX	XXX
5609999999. Total - Common Stocks - Unit Investment Trusts						XXX										XXX	XXX
5809999999. Total - Common Stocks - Closed-End Funds						XXX										XXX	XXX
5979999999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						XXX										XXX	XXX
5989999999 - Total Common Stocks					667,258,240	XXX	667,258,240	534,355,963	995,902	13,187,885		52,564,995	4,702,417	47,862,579		XXX	XXX
5999999999 - Total Preferred and Common Stocks					705,481,401	XXX	705,481,401	571,907,098	1,360,448	13,231,346		53,234,444	4,702,417	48,534,605		XXX	XXX

1.

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
36179Y-AR-5	G2 MA9016 - RMBS		08/30/2023	BANK OF NEW YORK (BDMBS)		24,208,459	24,883,023	69,120
36179Y-DK-7	G2 MA9106 - RMBS		08/30/2023	GOLDMAN		24,715,002	24,947,914	76,230
3617XA-3P-2	G2 CI6206 - RMBS		01/27/2023	FIRST UNION CAPITAL		2,545,379	2,745,732	4,576
3617XA-XG-9	G2 CI6079 - RMBS		01/27/2023	BANK OF NEW YORK (BDMBS)		16,489,011	18,465,384	25,646
3618A5-GA-5	G2 CQ2893 - RMBS		04/28/2023	BMO CAPITAL MARKETS CORP.		7,118,421	8,125,182	564
3618A8-6H-5	G2 CQ6272 - RMBS		04/27/2023	BMO CAPITAL MARKETS CORP.		10,161,851	11,644,735	809
3618A8-6L-6	G2 CQ6275 - RMBS		09/27/2023	BMO Capital Markets Corp.		16,818,629	19,283,272	52,493
3618AM-GX-8	G2 CR6514 - RMBS		04/28/2023	BMO CAPITAL MARKETS CORP.		8,599,404	9,815,620	682
3622AB-5G-3	G2 786347 - RMBS		01/27/2023	GOLDMAN		30,374,219	29,742,198	82,617
3622AB-DV-1	G2 785616 - RMBS		12/19/2023	BANK OF NEW YORK (BDMBS)		3,586,796	4,192,785	5,532
3622AC-A7-5	G2 786430 - RMBS		01/27/2023	BK OF NYC/NCMMBS		19,444,054	19,863,040	44,140
3622AC-EF-3	G2 786534 - RMBS		05/26/2023	BANK OF NYC/NSIMBS		10,296,336	10,256,272	
3622AC-M3-1	G2 786778 - RMBS		07/27/2023	BREAN CAPITAL, LLC		20,011,920	19,974,468	82,395
38382B-6G-3	GNR 2020-011 ME - CMO/RMBS		12/21/2023	BANK OF NEW YORK (BDMBS)		3,564,401	4,066,339	7,342
38383C-KF-6	GNR 2021-177 A - CMO/RMBS		02/06/2023	Stifel Nicolaus & Co.		3,801,547	4,520,605	2,009
38383F-3W-1	GNR 2022-030 DA - CMO/RMBS		12/21/2023	FIRST UNION CAPITAL		7,379,565	8,068,199	11,654
38384D-8Z-3	GNR 2023-168 GL - CMO/RMBS		12/20/2023	Stifel Nicolaus & Co.		6,123,309	5,862,255	24,426
0109999999. Subtotal - Bonds - U.S. Governments						215,238,302	226,457,022	490,235
20772G-F4-5	CONNECTICUT ST		10/12/2023	MARKETAXESS CORPORATION		2,028,140	2,000,000	10,075
419792-K6-2	HAWAII ST		01/10/2023	Morgan Stanley		6,334,221	5,815,000	67,276
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						8,362,361	7,815,000	77,351
010878-BA-3	ALAMEDA CNTY CALIF		12/13/2023	UBS FINANCIAL SERVICES INC.		1,754,160	2,000,000	28,438
345102-LT-2	FOOTHILL-DE ANZA CALIF CMNTY COLLEGE DIS		01/09/2023	Wachovia Capital Markets		1,708,740	2,000,000	28,649
600038-MD-2	MILL VALLEY CALIF SCH DIST		09/14/2023	PERSHING LLC		1,822,913	2,430,000	9,067
64966Q-E2-2	NEW YORK N Y		02/10/2023	JEFFERIES & COMPANY, INC.		1,926,640	2,000,000	35,533
91882R-HL-9	VAL VERDE CALIF UNI SCH DIST		01/17/2023	PERSHING LLC		1,799,677	2,205,000	29,748
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						9,012,130	10,635,000	131,435
04057P-JA-7	ARIZONA SCH FACS BRD CTFS PARTN		07/17/2023	SAMUEL A. RAMIREZ & COMPANY INC.		4,593,224	4,440,000	102,120
115117-MP-5	BROWARD CNTY FLA WTR & SWR UTIL REV		01/13/2023	SAMUEL A. RAMIREZ & COMPANY INC.		2,596,380	3,000,000	29,764
196480-6C-6	COLORADO HOUSING AND FINANCE AUTHORITY		10/12/2023	RAYMOND JAMES/FI		1,975,780	2,000,000	27,472
196480-7A-9	COLORADO HSG & FIN AUTH		06/14/2023	Unknown		5,215,050	5,000,000	
20281P-KM-3	COMMONWEALTH FING AUTH PA REV		01/11/2023	BARCLAYS CAPITAL INC FIXED INC		2,130,053	2,250,000	10,537
249218-AK-4	DENVER COLO PUB SCHS CTFS PARTN		12/07/2023	Various		5,848,060	5,000,000	152,815
3132D6-FK-1	FH SB8270 - RMBS		10/24/2023	BANK OF NYC/MIZUHO SEC		9,954,688	10,000,000	43,333
3132DM-4B-8	FH SD0818 - RMBS		10/16/2023	Morgan Stanley		11,636,423	14,088,745	21,133
3132DM-VD-4	FH SD0612 - RMBS		08/11/2023	BK OF NYC/FCSTONE		16,460,644	19,419,009	20,228
3132DM-YD-1	FH SD0708 - RMBS		08/11/2023	BANK OF NEW YORK (PIERPONTMBS)		8,626,519	10,184,416	10,609
3132DN-GK-3	FH SD1102 - RMBS		05/09/2023	BANK OF NEW YORK (SALMBS)		4,902,315	5,634,845	3,913
3132DN-QM-8	FH SD1360 - RMBS		06/09/2023	TD SECURITIES (USA) LLC		4,587,256	4,573,678	9,084
3132DN-VE-0	FH SD1513 - RMBS		12/21/2023	BOSC INC.		29,494,716	29,666,224	103,008
3132DP-2T-4	FH SD2586 - RMBS		05/25/2023	BK OF NYC/FCSTONE		19,970,170	19,827,659	90,877
3132DP-D3-9	FH SD1922 - RMBS		01/31/2023	FIRST UNION CAPITAL		29,878,754	29,642,540	49,404
3132DP-GU-6	FH SD2011 - RMBS		01/01/2023	BANK OF NYC/NSIMBS		(260,066)	(259,296)	(396)
3132DP-S9-0	FH SD2344 - RMBS		04/28/2023	BANK OF NYC/NSIMBS		38,723,697	38,522,288	53,503
3132E0-DZ-2	FH SD3720 - RMBS		09/22/2023	BANK OF NYC/NSIMBS		3,220,993	3,353,018	5,123
3132E0-ZG-0	FH SD4343 - RMBS		12/05/2023	FIRST UNION CAPITAL		9,242,391	9,216,470	16,897
3133B3-DF-1	FH QD5502 - RMBS		08/21/2023	BANK OF NEW YORK (PIERPONTMBS)		6,626,443	7,997,216	12,773
3133BW-VJ-9	FH QF8717 - RMBS		07/06/2023	BK OF NYC/NCMMBS		6,419,312	6,230,924	13,500
3133C5-FL-0	FH QG4671 - RMBS		05/31/2023	Unknown		10,048,438	10,000,000	6,111
3133CD-J3-9	FH QH1182 - RMBS		09/19/2023	BMO Capital Markets Corp.		9,136,530	9,136,530	31,978
3133CE-MY-5	FH QH2175 - RMBS		09/26/2023	BK OF NYC/BCMBS		9,776,909	9,585,205	48,459
3133KQ-GP-5	FH RA8306 - RMBS		10/19/2023	BANK OF NYC/NSIMBS		39,722,502	40,695,376	81,391
3133KQ-K7-0	FH RA8418 - RMBS		10/20/2023	FIRST UNION CAPITAL		7,443,561	7,644,222	15,288
3137BL-AC-2	FHMS K-048 A2 - CMBS		07/27/2023	AMHERST PIERPONT SECURITIES		7,245,410	7,500,000	1,368
3137F3-2F-0	FHMS K-F42 A - CMBS		08/30/2023	FIRST TENNESSEE BANK BOND DIVI		10,893,626	10,910,674	18,222

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
3137FJ-F2-0	FHMS K-L03 AFL - CMBS		08/30/2023	FIRST HORIZON BANK		9,611,736	9,605,732	16,630
3137FJ-Z5-1	FHMS K-SW4 A - CMBS		08/30/2023	BMO CAPITAL MARKETS CORP		13,594,440	13,658,464	23,563
3137FP-HW-8	FHMS K-LU2 AFL - CMBS		08/30/2023	INTL FCSTONE FINANCIAL INC.		3,349,901	3,347,809	5,970
3137H8-YL-9	FHR 5258 J - CMO/RMBS		07/18/2023	CANTOR FITZGERALD/CANTOR CLEAR		9,575,945	10,014,060	20,028
3137H9-RL-5	FHR 5297 DA - CMO/RMBS		04/28/2023	BANK OF NEW YORK (PIERPONTMBS)		19,827,177	19,802,424	5,501
3140FX-RV-6	FN BF0499 - RMBS		01/27/2023	BANK OF NEW YORK (BDMBS)		5,643,344	6,090,624	6,091
3140K2-P7-3	FN BO6745 - RMBS		05/25/2023	BANK OF NEW YORK (PIERPONTMBS)		9,887,972	11,592,420	24,151
3140M5-UQ-6	FN BU4190 - RMBS		12/19/2023	BK OF NYC/NCMMBS		10,634,481	10,362,466	36,269
3140M9-VY-0	FN BU7830 - RMBS		08/17/2023	BANK OF NEW YORK (PIERPONTMBS)		10,903,812	13,068,239	19,058
3140M9-XR-3	FN BU7887 - RMBS		04/17/2023	BK OF NYC/FCSTONE		5,484,588	6,598,000	3,666
3140MH-SY-6	FN BV4134 - RMBS		05/25/2023	BNP PARIBAS SECURITIES BOND		5,743,644	6,726,317	14,013
3140N2-4U-2	FN BW9834 - RMBS		01/27/2023	BANK OF NEW YORK (BDMBS)		11,120,554	11,155,415	16,733
3140N3-A3-3	FN BW9925 - RMBS		05/26/2023	BANK OF NEW YORK (SALMBS)		7,883,976	7,871,063	
3140N8-X9-4	FN BX4303 - RMBS		03/30/2023	FIRST UNION CAPITAL		9,964,861	9,986,707	16,645
3140NG-GD-6	FN BY0195 - RMBS		05/09/2023	BANK OF NYC/NSIMBS		5,978,226	5,913,547	9,035
3140NR-WH-5	FN BY8747 - RMBS		09/25/2023	BANK OF NYC/NSIMBS		9,100,000	9,100,000	37,917
3140QN-NG-3	FN CB3090 - RMBS		10/16/2023	BNP PARIBAS SECURITIES BOND		5,358,542	7,029,037	7,029
3140QN-NJ-7	FN CB3092 - RMBS		05/22/2023	BANK OF NYC/NSIMBS		4,767,723	5,771,406	7,695
3140QQ-2P-9	FN CB5281 - RMBS		02/21/2023	BANK OF NEW YORK (BDMBS)		9,695,768	9,866,113	31,517
3140QQ-B7-9	FN CB4561 - RMBS		12/19/2023	FIRST UNION CAPITAL		7,218,778	7,247,087	20,131
3140QQ-Y3-3	FN CB5229 - RMBS		01/01/2023	GOLDMAN		(192,551)	(191,951)	(293)
3140QR-2P-7	FN CB6181 - RMBS		05/26/2023	BK OF NYC/FCSTONE		10,645,571	10,640,583	
3140QR-XA-6	FN CB6072 - RMBS		07/28/2023	FIRST UNION CAPITAL		66,120,355	65,587,456	130,264
3140QS-2X-8	FN CB7089 - RMBS		09/22/2023	FIRST UNION CAPITAL		10,947,718	11,420,602	17,448
3140QT-CD-9	FN CB7267 - RMBS		10/18/2023	GOLDMAN		58,480,950	59,836,624	119,673
3140XG-FY-0	FN FS1082 - RMBS		01/01/2023	BANK OF NYC/NSIMBS		(52,199)	(59,891)	(46)
3140XJ-MN-0	FN FS3064 - RMBS		01/01/2023	BK OF NYC/CRSMBS		(31,103)	(34,466)	(32)
3140XJ-X6-5	FN FS3400 - RMBS		01/01/2023	BANK OF NEW YORK (BDMBS)		(144,310)	(144,243)	(220)
3140XK-RW-2	FN FS4100 - RMBS		05/30/2023	BANK OF NEW YORK (BDMBS)		2,968,065	2,954,677	5,417
3140XL-3P-1	FN FS5305 - RMBS		10/19/2023	FIRST UNION CAPITAL		28,551,601	29,180,813	58,362
3140XL-RE-0	FN FS4984 - RMBS		10/11/2023	Morgan Stanley		11,978,852	14,335,201	13,141
3140XM-QU-3	FN FS5866 - RMBS		09/19/2023	BONY CAPITAL MARKETS INC.		19,715,625	20,000,000	64,167
3140XM-TD-8	FN FS5947 - RMBS		09/29/2023	BANK OF NYC/NSIMBS		53,564,550	54,744,989	92,002
452252-FK-0	ILLINOIS ST TOLL HWY AUTH TOLL HIGHWAY R		01/12/2023	CHASE SECURITIES		4,264,050	3,875,000	28,971
47770V-AZ-3	JOBSOHIO BEVERAGE SYS OHIO STATEWIDE LIQ		10/05/2023	Various		4,087,870	4,250,000	55,737
485428-ZY-5	KANSAS ST DEV FIN AUTH REV		02/15/2023	BARCLAYS CAPITAL INC FIXED INC		2,524,608	2,435,000	39,441
546540-RN-7	LOUISIANA ST UNIV & AGRIC & MECHANICAL C		06/07/2023	CITIGROUP GLOBAL MARKETS INC.		2,193,617	2,740,000	39,444
574300-JQ-3	MARYLAND ST TRANSN AUTH TRANSN FACS PROJ		07/19/2023	PNC SECURITIES CORP.		8,334,173	7,750,000	79,437
576004-HE-8	MASSACHUSETTS (COMMONWEALTH OF)		01/19/2023	Wachovia Capital Markets		5,272,830	5,400,000	4,523
59333P-5H-7	MIAMI-DADE CNTY FLA AVIATION REV		02/15/2023	Stifel Nicolaus & Co.		2,159,213	2,550,000	25,037
60416T-2R-8	MINNESOTA ST HSG FIN AGY		08/24/2023	RBC CAPITAL MARKETS LLC		2,046,220	2,000,000	
646139-W3-5	NEW JERSEY ST TPK AUTH TPK REV		12/14/2023	CITIGROUP GLOBAL MARKETS INC.		2,492,080	2,000,000	68,785
64971X-7N-2	NEW YORK CITY TRANSITIONAL FINANCE AUTHO		07/19/2023	FUNB FUNDS II		6,014,160	6,000,000	
64972E-GM-5	NEW YORK N Y CITY HSG DEV CORP MULTIFAMI		01/18/2023	PNC SECURITIES CORP.		1,305,908	1,510,000	12,327
64989K-LJ-3	NEW YORK ST PWR AUTH EXTENDIBLE IAM COML		04/19/2023	WALLACHBETH CAPITAL LLC		5,024,669	6,295,000	76,870
649907-YA-4	NEW YORK STATE DORMITORY AUTHORITY		12/07/2023	NATIONAL FINANCIAL SERVICES CO		2,220,705	2,250,000	3,001
686087-2S-5	OREGON ST HSG & CMNTY SVCS DEPT MTG REV		09/13/2023	CHASE SECURITIES		2,040,940	2,000,000	
708790-TA-1	PENNSYLVANIA HSG FIN AGY SINGLE FAMILY M		01/11/2023	UNKNOWN SOURCE		2,465,000	2,465,000	
83756C-4R-3	SOUTH DAKOTA HSG DEV AUTH		09/06/2023	CITIGROUP GLOBAL MARKETS INC.		2,044,780	2,000,000	
873519-MM-1	TACOMA WASH ELEC SYS REV		01/27/2023	MESIROW FINANCIAL INC.		2,389,508	2,200,000	10,617
882750-VW-9	TEXAS ST DEPT HSG & CMNTY AFFAIRS RESIDE		08/23/2023	JEFFRIES FINANCE LLC		2,287,778	2,250,000	
914713-P2-2	UNIVERSITY N C CHAPEL HILL REV		10/06/2023	JP MORGAN SECURITIES INC.		1,659,160	2,000,000	24,028
924214-FW-4	VERMONT MUN BD BK		05/04/2023	CITIGROUP GLOBAL MARKETS INC.		2,426,873	2,250,000	59,228
93978T-5L-9	WASHINGTON ST HSG FIN COMMN		09/08/2023	New England Asset Management		2,054,560	2,000,000	
977100-HZ-2	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		01/25/2023	JEFFERIES & COMPANY, INC.		1,000,000	1,000,000	

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
0909999999. Subtotal - Bonds - U.S. Special Revenues						820,317,072	845,557,068	2,327,482
001192-AK-9	SOUTHERN COMPANY GAS CAPITAL CORP		11/21/2023	Various		7,861,297	10,000,000	211,444
00206R-KG-6	AT&T INC		07/24/2023	Morgan Stanley		12,814,800	15,000,000	120,313
00914A-AU-6	AIR LEASE CORP		01/09/2023	CITIGROUP GLOBAL MARKETS INC.		6,920,550	7,000,000	
009158-BF-2	AIR PRODUCTS AND CHEMICALS INC		02/27/2023	CITIGROUP GLOBAL MARKETS INC.		13,227,078	13,250,000	
025816-CX-5	AMERICAN EXPRESS CO		01/31/2023	Unknown		4,963,700	5,000,000	45,733
025816-DE-6	AMERICAN EXPRESS CO		04/26/2023	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000	
025816-DF-3	AMERICAN EXPRESS CO		04/26/2023	CITIGROUP GLOBAL MARKETS INC.		9,750,000	9,750,000	
025816-DG-1	AMERICAN EXPRESS CO		07/25/2023	BARCLAYS CAPITAL INC FIXED INC		8,000,000	8,000,000	
025816-DK-2	AMERICAN EXPRESS CO		11/21/2023	Various		9,696,471	10,000,000	181,250
031162-DP-2	AMGEN INC		05/31/2023	Unknown		20,183,800	20,000,000	257,500
037833-ET-3	APPLE INC		05/08/2023	GOLDMAN SACHS & CO		4,990,350	5,000,000	
049560-AZ-8	ATMOS ENERGY CORP		10/05/2023	CREDIT AGRICOLE SECURITIES (USA) I		2,856,282	2,860,000	
06051G-GF-0	BANK OF AMERICA CORP		02/27/2023	Morgan Stanley		9,413,900	10,000,000	43,551
06051G-JS-9	BANK OF AMERICA CORP		05/03/2023	Various		9,886,350	11,000,000	54,573
06051G-KY-4	BANK OF AMERICA CORP		01/31/2023	Merril Lynch Pierce Fenner Smith		4,993,750	5,000,000	6,965
06051G-LE-7	BANK OF AMERICA CORP		01/17/2023	Merril Lynch Pierce Fenner Smith		8,000,000	8,000,000	
06368L-GU-4	BANK OF MONTREAL	C	01/05/2023	NESBITT BURNS SECS INC		4,995,800	5,000,000	
06368L-GV-2	BANK OF MONTREAL	C	01/05/2023	NESBITT BURNS SECS INC		4,999,800	5,000,000	
06406R-BP-1	BANK OF NEW YORK MELLON CORP		01/24/2023	Merril Lynch Pierce Fenner Smith		5,000,000	5,000,000	
06406R-BQ-9	BANK OF NEW YORK MELLON CORP		10/04/2023	PERSHING LLC		24,347,750	25,000,000	549,667
06406R-BR-7	BANK OF NEW YORK MELLON CORP		04/19/2023	GOLDMAN SACHS & CO		8,750,000	8,750,000	
06406R-BT-3	BANK OF NEW YORK MELLON CORP		10/18/2023	Morgan Stanley		10,000,000	10,000,000	
115637-AU-4	BROWN-FORMAN CORP		05/04/2023	GOLDMAN SACHS & CO		16,371,300	16,000,000	91,042
125523-CR-9	CIGNA GROUP		02/28/2023	Unknown		9,999,800	10,000,000	
126650-CX-6	CVS HEALTH CORP		10/18/2023	Various		33,520,550	35,000,000	394,167
126650-DT-4	CVS HEALTH CORP		02/13/2023	CHASE SECURITIES		2,672,058	2,690,000	
126650-DV-9	CVS HEALTH CORP		02/13/2023	Merril Lynch Pierce Fenner Smith		5,991,360	6,000,000	
136375-DH-2	CANADIAN NATIONAL RAILWAY CO		10/30/2023	CITIGROUP GLOBAL MARKETS INC.		2,494,200	2,500,000	
14040H-DC-6	CAPITAL ONE FINANCIAL CORP		10/27/2023	Morgan Stanley		2,250,000	2,250,000	
150890-AL-8	CELANESE US HOLDINGS LLC		07/27/2023	The Seaport Group		7,985,600	8,000,000	182,844
172967-NA-5	CITIGROUP INC		04/26/2023	CHASE SECURITIES		22,456,500	25,000,000	141,124
172967-NN-7	CITIGROUP INC		01/31/2023	CITIGROUP GLOBAL MARKETS INC.		4,528,000	5,000,000	70,969
189054-AW-9	CLOROX CO		10/12/2023	CHASE SECURITIES		13,939,050	15,000,000	245,375
20030N-EC-1	COMCAST CORP		02/07/2023	Merril Lynch Pierce Fenner Smith		38,962,560	39,000,000	
20826F-BF-2	CONOCOPHILLIPS CO		08/08/2023	Merril Lynch Pierce Fenner Smith		4,740,833	4,750,000	
24703D-BJ-9	DELL INTERNATIONAL LLC		01/09/2023	FIRST UNION CAPITAL		1,799,190	1,800,000	
24703D-BL-4	DELL INTERNATIONAL LLC		01/09/2023	CHASE SECURITIES		6,985,160	7,000,000	
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		03/06/2023	MITSUBISHI UFJ SECURITIES		3,749,100	3,750,000	
28622H-AB-7	ELEVANCE HEALTH INC		01/30/2023	CHASE SECURITIES		4,103,465	4,110,000	
28622H-AC-5	ELEVANCE HEALTH INC		01/30/2023	Unknown		3,776,129	3,790,000	
29250N-BR-5	ENBRIDGE INC	C	03/06/2023	Morgan Stanley		11,984,640	12,000,000	
29379V-BT-9	ENTERPRISE PRODUCTS OPERATING LLC		12/13/2023	BARCLAYS CAPITAL INC FIXED INC		5,331,095	5,500,000	37,408
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FUNDING		02/28/2023	CHASE SECURITIES		9,988,300	10,000,000	
29736R-AS-9	ESTEE LAUDER COMPANIES INC		05/22/2023	Various		24,261,107	24,450,000	28,681
29736R-AT-7	ESTEE LAUDER COMPANIES INC		05/09/2023	CITIGROUP GLOBAL MARKETS INC.		16,982,490	17,000,000	
337738-BH-0	FISERV INC		08/14/2023	FIRST UNION CAPITAL		3,500,772	3,530,000	
33830G-AA-9	FIVE CORNERS FUNDING TRUST III		03/01/2023	CREDIT SUISSE SECURITIES		1,520,000	1,520,000	
341081-GK-7	FLORIDA POWER & LIGHT CO		02/28/2023	CITIGROUP GLOBAL MARKETS INC.		5,243,175	5,250,000	
341081-GN-1	FLORIDA POWER & LIGHT CO		05/22/2023	Various		21,837,830	22,000,000	9,778
35137L-AN-5	FOX CORP		10/05/2023	CITIGROUP GLOBAL MARKETS INC.		24,801,000	25,000,000	
361448-BM-4	GATX CORP		09/06/2023	Merril Lynch Pierce Fenner Smith		6,977,250	7,000,000	
370334-CW-2	GENERAL MILLS INC		10/10/2023	BARCLAYS CAPITAL INC FIXED INC		16,660,555	16,750,000	
37045X-ED-4	GENERAL MOTORS FINANCIAL COMPANY INC		11/21/2023	CHASE SECURITIES		5,039,550	5,000,000	120,000
38141G-ZR-8	GOLDMAN SACHS GROUP INC		04/26/2023	GOLDMAN SACHS & CO		23,859,250	25,000,000	107,948

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
40434L-AN-5	HP INC		11/20/2023	CITIGROUP GLOBAL MARKETS INC.		9,726,400	10,000,000	194,028
42250P-AE-3	HEALTHPEAK PROPERTIES INC		01/09/2023	FIRST UNION CAPITAL		2,167,461	2,170,000	
42824C-BP-3	HEWLETT PACKARD ENTERPRISE CO		10/12/2023	CHASE SECURITIES		19,426,600	20,000,000	355,833
437076-BD-3	HOME DEPOT INC		11/21/2023	BARCLAYS CAPITAL INC FIXED INC		9,122,500	10,000,000	134,063
438516-CL-8	HONEYWELL INTERNATIONAL INC		05/12/2023	CHASE SECURITIES		8,231,190	8,250,000	
459200-KX-8	INTERNATIONAL BUSINESS MACHINES CORP		01/30/2023	GOLDMAN SACHS & CO		13,728,688	13,750,000	
49177J-AG-7	KENVUE INC		03/08/2023	GOLDMAN SACHS & CO		4,029,860	4,040,000	
49177J-AJ-1	KENVUE INC		03/08/2023	GOLDMAN SACHS & CO		5,567,780	5,580,000	
49177J-AK-8	KENVUE INC		10/24/2023	CITIGROUP GLOBAL MARKETS INC.		4,718,900	5,000,000	23,139
49327M-3H-5	KEYBANK NA		01/23/2023	PERSHING LLC		8,459,030	8,500,000	
50076Q-AE-6	KRAFT HEINZ FOODS CO		11/21/2023	Merril Lynch Pierce Fenner Smith		8,853,700	10,000,000	236,111
502431-AQ-2	L3HARRIS TECHNOLOGIES INC		11/21/2023	Merril Lynch Pierce Fenner Smith		9,848,300	10,000,000	171,000
55336V-BV-1	MPLX LP		02/02/2023	MITSUBISHI UFJ SECURITIES		1,477,633	1,490,000	
55336V-BW-9	MPLX LP		02/02/2023	JP MORGAN SECURITIES INC.		1,811,555	1,820,000	
571748-BN-1	MARSH & MCLENNAN COMPANIES INC		01/31/2023	Unknown		8,461,000	10,000,000	48,125
571748-BU-5	MARSH & MCLENNAN COMPANIES INC		09/06/2023	Merril Lynch Pierce Fenner Smith		9,961,700	10,000,000	
57636Q-AX-2	MASTERCARD INC		03/06/2023	CHASE SECURITIES		17,283,738	17,300,000	
58013M-FU-3	MCDONALD'S CORP		08/09/2023	CITIGROUP GLOBAL MARKETS INC.		19,493,175	19,500,000	
58933Y-BK-0	MERCK & CO INC		05/08/2023	CHASE SECURITIES		3,496,920	3,500,000	
592179-KF-1	METROPOLITAN LIFE GLOBAL FUNDING I		01/03/2023	Merril Lynch Pierce Fenner Smith		13,248,808	13,250,000	
609935-AA-9	MONONGAHELA POWER CO		11/21/2023	Various		9,947,950	10,000,000	112,125
61747Y-EK-7	MORGAN STANLEY		03/07/2023	Morgan Stanley		17,893,000	20,000,000	66,000
61747Y-ER-2	MORGAN STANLEY		04/20/2023	FBS INVESTMENT SERVICES, INC		29,094,300	30,000,000	14,033
63111X-AH-4	NASDAQ INC		06/22/2023	GOLDMAN SACHS & CO		1,636,736	1,640,000	
641062-BH-6	NESTLE HOLDINGS INC		03/07/2023	JP MORGAN SECURITIES INC.		23,977,440	24,000,000	
641062-BL-7	NESTLE HOLDINGS INC		09/06/2023	CITIGROUP GLOBAL MARKETS INC.		5,249,790	5,250,000	
64952W-FD-0	NEW YORK LIFE GLOBAL FUNDING		06/06/2023	CHASE SECURITIES		15,235,970	15,250,000	
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP		08/03/2023	MITSUBISHI UFJ SECURITIES		4,662,575	4,670,000	
65473P-AN-5	NISOURCE INC		05/30/2023	Unknown		20,078,500	20,000,000	215,833
666807-CH-3	NORTHROP GRUMMAN CORP		02/06/2023	FIRST UNION CAPITAL		15,983,680	16,000,000	
677415-CV-1	OHIO POWER CO		05/08/2023	PERSHING LLC		6,966,960	7,000,000	
68233J-CN-2	ONCOR ELECTRIC DELIVERY COMPANY LLC		05/22/2023	MITSUBISHI UFJ SECURITIES		9,881,700	10,000,000	15,528
68235P-AN-8	ONE GAS INC		12/11/2023	FUJI SECURITIES INC.		2,496,525	2,500,000	
68902V-AP-2	OTIS WORLDWIDE CORP		10/04/2023	FUJI SECURITIES INC.		14,663,200	15,000,000	109,375
693475-BL-8	PNC FINANCIAL SERVICES GROUP INC		07/13/2023	Various		26,114,000	26,500,000	503,026
693475-BM-6	PNC FINANCIAL SERVICES GROUP INC		01/19/2023	PNC SECURITIES CORP.		2,850,000	2,850,000	
693475-BR-5	PNC FINANCIAL SERVICES GROUP INC		06/07/2023	Morgan Stanley		5,750,000	5,750,000	
693475-BS-3	PNC FINANCIAL SERVICES GROUP INC		08/15/2023	PNC SECURITIES CORP.		2,000,000	2,000,000	
693475-BT-1	PNC FINANCIAL SERVICES GROUP INC		10/17/2023	CITIGROUP GLOBAL MARKETS INC.		11,250,000	11,250,000	
74153W-CS-6	PRICOA GLOBAL FUNDING I		06/01/2023	Various		12,288,030	12,250,000	7,083
74340X-CG-4	PROLOGIS LP		06/26/2023	GOLDMAN SACHS & CO		9,938,900	10,000,000	
744560-CN-4	PUBLIC SERVICE ELECTRIC AND GAS CO		08/03/2023	WELLS FARGO SECURITIES LLC		5,293,110	5,300,000	
756109-BH-6	REALTY INCOME CORP		06/13/2023	BNY/SUNTRUST CAPTIAL MARKETS		13,868,700	15,000,000	212,500
756109-BR-4	REALTY INCOME CORP		01/09/2023	FIRST UNION CAPITAL		8,399,105	8,500,000	
808513-CE-3	CHARLES SCHWAB CORP		11/21/2023	Merril Lynch Pierce Fenner Smith		9,781,100	10,000,000	8,129
828807-CL-9	SIMON PROPERTY GROUP LP		03/02/2023	CITIGROUP GLOBAL MARKETS INC.		7,308,145	8,145,000	165,491
832696-AM-0	J M SMUCKER CO		11/22/2023	PERSHING LLC		4,326,150	5,000,000	42,500
832696-AW-8	J M SMUCKER CO		10/11/2023	Merril Lynch Pierce Fenner Smith		1,779,217	1,780,000	
832696-AX-6	J M SMUCKER CO		10/11/2023	Merril Lynch Pierce Fenner Smith		1,818,817	1,820,000	
832696-AY-4	J M SMUCKER CO		10/11/2023	Merril Lynch Pierce Fenner Smith		3,101,110	3,130,000	
857477-CA-9	STATE STREET CORP		01/23/2023	GOLDMAN SACHS & CO		6,500,000	6,500,000	
857477-CB-7	STATE STREET CORP		05/15/2023	Merril Lynch Pierce Fenner Smith		25,250,000	25,250,000	
863667-BC-4	STRYKER CORP		12/05/2023	CITIGROUP GLOBAL MARKETS INC.		3,246,848	3,250,000	
87264A-DA-0	T-MOBILE USA INC		05/08/2023	CHASE SECURITIES		6,985,230	7,000,000	
87612E-BQ-8	TARGET CORP		01/17/2023	BARCLAYS CAPITAL INC FIXED INC		17,459,575	17,500,000	

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
883556-CW-0	THERMO FISHER SCIENTIFIC INC		08/07/2023	GOLDMAN SACHS & CO		3,860,000	3,860,000	
89236T-KQ-7	TOYOTA MOTOR CREDIT CORP		01/09/2023	CITIGROUP GLOBAL MARKETS INC.		2,998,020	3,000,000	
89788M-AC-6	TRUIST FINANCIAL CORP		05/09/2023	BNY/SUNTRUST CAPTIAL MARKETS		10,021,800	12,000,000	36,750
89788M-AG-7	TRUIST FINANCIAL CORP		07/17/2023	Various		9,479,550	10,000,000	48,560
89788M-AQ-5	TRUIST FINANCIAL CORP		10/25/2023	BNY/SUNTRUST CAPTIAL MARKETS		2,750,000	2,750,000	
904764-BS-5	UNILEVER CAPITAL CORP		09/05/2023	Merril Lynch Pierce Fenner Smith		2,494,950	2,500,000	
911312-BZ-8	UNITED PARCEL SERVICE INC		02/23/2023	BARCLAYS CAPITAL INC FIXED INC		5,998,080	6,000,000	
91159H-JC-5	US BANCORP		04/24/2023	FBS INVESTMENT SERVICES, INC		22,470,250	25,000,000	136,899
91159H-JL-5	US BANCORP		01/26/2023	FBS INVESTMENT SERVICES, INC		22,500,000	22,500,000	
91159H-JM-3	US BANCORP		06/07/2023	FBS INVESTMENT SERVICES, INC		3,750,000	3,750,000	
91159H-JP-6	US BANCORP		10/19/2023	FBS INVESTMENT SERVICES, INC		5,000,000	5,000,000	
913017-BT-5	RTX CORP		11/22/2023	FIRST UNION CAPITAL		5,918,360	7,000,000	154,000
91324P-EV-0	UNITEDHEALTH GROUP INC		03/23/2023	FIRST UNION CAPITAL		9,489,549	9,550,000	
91324P-EW-8	UNITEDHEALTH GROUP INC		03/23/2023	FIRST UNION CAPITAL		4,966,200	5,000,000	
927804-GM-0	VIRGINIA ELECTRIC AND POWER CO		11/22/2023	Various		9,765,250	10,000,000	155,319
95000U-2A-0	WELLS FARGO & CO		10/05/2023	Various		46,180,500	50,000,000	502,756
95000U-2H-5	WELLS FARGO & CO		06/28/2023	FIRST UNION CAPITAL		9,549,550	10,000,000	34,085
95000U-2N-2	WELLS FARGO & CO		06/28/2023	GOLDMAN SACHS & CO		4,695,750	5,000,000	18,233
95000U-3E-1	WELLS FARGO & CO		07/18/2023	FIRST UNION CAPITAL		5,000,000	5,000,000	
95000U-3F-8	WELLS FARGO & CO		07/18/2023	FIRST UNION CAPITAL		7,450,000	7,450,000	
983919-AK-7	XILINX INC		01/31/2023	Unknown		8,701,300	10,000,000	40,243
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,303,193,953	1,341,845,000	6,661,097
025537-AU-5	AMERICAN ELECTRIC POWER COMPANY INC		12/06/2023	Various		3,795,000	4,600,000	55,951
025816-CH-0	AMERICAN EXPRESS CO		12/05/2023	Various		5,061,000	6,000,000	46,840
064058-AF-7	BANK OF NEW YORK MELLON CORP		11/27/2023	New England Asset Management		4,963,750	5,500,000	48,755
125896-BU-3	CMS ENERGY CORP		12/07/2023	Various		3,025,750	3,500,000	60,035
125896-BV-1	CMS ENERGY CORP		12/11/2023	BARCLAYS CAPITAL INC FIXED INC		2,096,875	2,750,000	3,438
172967-MG-3	CITIGROUP INC		11/27/2023	New England Asset Management		2,416,550	2,500,000	26,736
172967-MV-0	CITIGROUP INC		12/05/2023	CHASE SECURITIES		2,640,000	3,000,000	6,135
25746U-DM-8	DOMINION ENERGY INC		12/05/2023	Various		4,749,601	5,500,000	30,982
26441C-BU-8	DUKE ENERGY CORP		11/28/2023	Merril Lynch Pierce Fenner Smith		2,595,000	3,000,000	43,750
38144G-AG-6	GOLDMAN SACHS GROUP INC		12/12/2023	Morgan Stanley		5,052,480	6,000,000	75,433
48128B-AF-8	JPMORGAN CHASE & CO		12/07/2023	CHASE SECURITIES		2,474,500	2,500,000	45,139
59156R-CA-4	METLIFE INC		12/01/2023	Merril Lynch Pierce Fenner Smith		4,718,750	5,000,000	42,778
693475-BC-8	PNC FINANCIAL SERVICES GROUP INC		12/05/2023	Various		4,825,000	6,250,000	46,136
744320-BJ-0	PRUDENTIAL FINANCIAL INC		12/06/2023	CHASE SECURITIES		1,575,000	1,750,000	24,415
744320-BK-7	PRUDENTIAL FINANCIAL INC		12/01/2023	Various		3,309,500	3,500,000	52,750
89832Q-AF-6	TRUIST FINANCIAL CORP		12/08/2023	FUJI SECURITIES INC.		2,954,598	3,384,000	48,065
902973-BC-9	US BANCORP		11/30/2023	ACADEMY SECURITIES, INC.		2,478,125	3,250,000	16,367
1309999999. Subtotal - Bonds - Hybrid Securities						58,731,479	67,984,000	673,705
2509999997. Total - Bonds - Part 3						2,414,855,297	2,500,293,090	10,361,306
2509999998. Total - Bonds - Part 5						11,847,864	12,395,000	18,748
2509999999. Total - Bonds						2,426,703,161	2,512,688,090	10,380,054
020002-78-8	ALLSTATE CORP		12/11/2023	Various	185,000.000	4,945,135	0.00	
06055H-80-6	BANK OF AMERICA CORP		12/05/2023	Various	280,000.000	5,006,169	0.00	
14040H-73-3	CAPITAL ONE FINANCIAL CORP		12/08/2023	JANNEY MONTGOMERY, SCOTT INC	159,400.000	2,529,764	0.00	
14040H-75-8	CAPITAL ONE FINANCIAL CORP		12/08/2023	Various	140,000.000	2,261,400	0.00	
29364D-10-0	ENTERGY ARKANSAS LLC		12/11/2023	JANNEY MONTGOMERY, SCOTT INC	230,000.000	4,934,790	0.00	
48128B-52-3	JPMORGAN CHASE & CO		12/15/2023	JANNEY MONTGOMERY, SCOTT INC	140,000.000	2,660,800	0.00	
493267-84-3	KEYCORP		12/13/2023	JANNEY MONTGOMERY, SCOTT INC	30,000.000	627,000	0.00	
61762V-86-1	MORGAN STANLEY		12/15/2023	Various	270,000.000	5,075,070	0.00	
89832Q-69-5	TRUIST FINANCIAL CORP		12/15/2023	Various	100,000.000	1,941,720	0.00	
902973-71-8	US BANCORP		11/27/2023	New England Asset Management	155,000.000	2,501,700	0.00	
95002Y-20-2	WELLS FARGO & CO		11/28/2023	JANNEY MONTGOMERY, SCOTT INC	90,940.000	1,644,377	0.00	

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
95002Y-40-0	WELLS FARGO & CO		12/07/2023	Various	195,000.000	3,423,211	0.00	
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						37,551,135	XXX	
4509999997. Total - Preferred Stocks - Part 3						37,551,135	XXX	
4509999998. Total - Preferred Stocks - Part 5							XXX	
4509999999. Total - Preferred Stocks						37,551,135	XXX	
000000-00-0	FEDERAL HOME LOAN BANKS		12/29/2023	FHLB San Francisco	67,767.000	6,776,700		
002824-10-0	ABBOTT LABORATORIES ORD		10/30/2023	Various	106,065.000	11,021,699		
00287Y-10-9	ABBVIE ORD		12/04/2023	Various	3,437.000	471,860		
025816-10-9	AMERICAN EXPRESS ORD		05/26/2023	Various	8,156.000	1,350,609		
03027X-10-0	AMERICAN TOWER REIT		11/13/2023	Various	9,018.000	1,663,158		
03076C-10-6	AMERIPRISE FINANCE ORD		06/07/2023	CABRERA CAPITAL MARKETS	998.000	315,793		
032654-10-5	ANALOG DEVICES ORD		09/06/2023	BTIG LLC	1,008.000	182,639		
037833-10-0	APPLE ORD		12/04/2023	INSTINET	543.000	102,272		
038222-10-5	APPLIED MATERIAL ORD		12/04/2023	INSTINET	1,171.000	172,739		
053015-10-3	AUTOMATIC DATA PROCESSING ORD		12/08/2023	Various	3,718.000	832,473		
060505-10-4	BANK OF AMERICA ORD		09/06/2023	Various	25,171.000	733,244		
086516-10-1	BEST BUY ORD		09/06/2023	Various	7,181.000	536,765		
09247X-10-1	BLACKROCK ORD		09/06/2023	BTIG LLC	164.000	113,243		
110122-10-8	BRISTOL MYERS SQUIBB ORD		12/04/2023	Various	26,967.000	1,565,644		
12572Q-10-5	CME GROUP CL A ORD		03/01/2023	INSTINET	1,784.000	328,593		
126650-10-0	CVS HEALTH ORD		09/06/2023	Various	22,618.000	1,679,689		
127097-10-3	COTERRA ENERGY ORD		12/04/2023	Various	140,734.000	3,504,880		
136375-10-2	CANADIAN NATIONAL RAILWAY ORD		12/01/2023	Various	19,463.000	2,200,516		
149123-10-1	CATERPILLAR ORD		12/04/2023	Various	1,784.000	440,715		
17275R-10-2	CISCO SYSTEMS ORD		12/04/2023	BARCLAYS CAPITAL INC./LE	10,924.000	524,199		
191216-10-0	COCA-COLA ORD		09/06/2023	Various	3,559.000	208,782		
194162-10-3	COLGATE PALMOLIVE ORD		09/06/2023	BTIG LLC	2,350.000	170,086		
20030N-10-1	COMCAST CL A ORD		12/04/2023	BARCLAYS CAPITAL INC./LE	3,863.000	166,466		
20825C-10-4	CONOCOPHILLIPS ORD		12/04/2023	Various	5,482.000	597,337		
231021-10-6	CUMMINS ORD		12/04/2023	Various	1,584.000	360,048		
235851-10-2	DANAHER ORD		12/04/2023	Various	77,374.000	15,139,345		
260557-10-3	DOW ORD		12/04/2023	Various	68,974.000	3,756,321		
26875P-10-1	EOG RESOURCES ORD		12/04/2023	Various	6,701.000	800,813		
30231G-10-2	EXXON MOBIL ORD		12/04/2023	CABRERA CAPITAL MARKETS	35,026.000	3,593,471		
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		02/27/2023	CORPORATE ACTION	(4,499.000)	(316,500)		
369550-10-8	GENERAL DYNAMICS ORD		06/07/2023	Various	2,031.000	445,534		
372460-10-5	GENUINE PARTS ORD		12/04/2023	Various	7,050.000	1,030,961		
375558-10-3	GILEAD SCIENCES ORD		09/06/2023	Various	7,746.000	594,725		
40434L-10-5	HP ORD		12/04/2023	Various	4,067.000	120,858		
437076-10-2	HOME DEPOT ORD		12/04/2023	INSTINET	642.000	193,089		
452308-10-9	ILLINOIS TOOL ORD		09/06/2023	BTIG LLC	37.000	8,979		
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		12/04/2023	INSTINET	2,033.000	222,890		
461202-10-3	INTUIT ORD		11/28/2023	Various	8,872.000	4,837,883		
46625H-10-0	JPMORGAN CHASE ORD		06/07/2023	CABRERA CAPITAL MARKETS	730.000	102,555		
482480-10-0	KLA ORD		03/01/2023	INSTINET	10,456.000	3,960,600		
494368-10-3	KIMBERLY CLARK ORD		12/04/2023	Various	3,899.000	490,946		
512807-10-8	LAM RESEARCH ORD		12/04/2023	INSTINET	37.000	26,304		
532457-10-8	ELI LILLY ORD		06/07/2023	CABRERA CAPITAL MARKETS	7,875.000	3,458,565		
539830-10-9	LOCKHEED MARTIN ORD		09/06/2023	Various	810.000	353,832		
55261F-10-4	M&T BANK ORD		09/06/2023	Various	6,995.000	895,162		
57636Q-10-4	MASTERCARD CL A ORD		12/04/2023	INSTINET	261.000	106,771		
580135-10-1	MCDONALD'S ORD		09/06/2023	BTIG LLC	720.000	198,467		
594918-10-4	MICROSOFT ORD		03/01/2023	Various	7,750.000	1,783,225		
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		09/06/2023	BARCLAYS CAPITAL INC./LE	4,251.000	295,962		
617446-44-8	MORGAN STANLEY ORD		12/04/2023	Various	8,433.000	713,986		

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
654106-10-3	NIKE CL B ORD		09/06/2023	Various	4,952.000	518,780		
666807-10-2	NORTHROP GRUMMAN ORD		08/09/2023	INSTINET	652.000	283,949		
67066G-10-4	NVIDIA ORD		12/04/2023	INSTINET	554.000	251,441		
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		09/06/2023	Various	8,080.000	1,008,477		
704326-10-7	PAYCHEX ORD		03/01/2023	BARCLAYS CAPITAL INC./LE	35,719.000	3,940,234		
713448-10-8	PEPSICO ORD		12/04/2023	Various	2,049.000	354,919		
717081-10-3	PFIZER ORD		12/04/2023	Various	53,178.000	1,825,855		
742718-10-9	PROCTER & GAMBLE ORD		03/01/2023	INSTINET	660.000	90,700		
74460D-10-9	PUBLIC STORAGE REIT ORD		12/07/2023	Various	2,251.000	636,212		
747525-10-3	QUALCOMM ORD		09/06/2023	Various	2,948.000	339,414		
75513E-10-1	RTX ORD		12/04/2023	Various	17,269.000	1,573,060		
808513-10-5	CHARLES SCHWAB ORD		06/07/2023	CABRERA CAPITAL MARKETS	18,694.000	1,034,709		
855244-10-9	STARBUCKS ORD		09/06/2023	Various	3,365.000	325,028		
872540-10-9	TJX ORD		12/04/2023	Various	54,365.000	4,195,631		
87612E-10-6	TARGET ORD		09/06/2023	Various	8,874.000	1,165,237		
882508-10-4	TEXAS INSTRUMENTS ORD		12/04/2023	Various	6,822.000	1,071,656		
883556-10-2	THERMO FISHER SCIENTIFIC ORD		12/04/2023	Various	1,386.000	706,011		
89417E-10-9	TRAVELERS COMPANIES ORD		09/06/2023	Various	3,820.000	633,131		
907818-10-8	UNION PACIFIC ORD		06/07/2023	CABRERA CAPITAL MARKETS	1,074.000	214,382		
911312-10-6	UNITED PARCEL SERVICE CL B ORD		12/04/2023	Various	7,330.000	1,158,049		
91324P-10-2	UNITEDHEALTH GRP ORD		09/06/2023	Various	769.000	361,277		
931142-10-3	WALMART ORD		12/04/2023	INSTINET	1,685.000	259,364		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						100,782,411	XXX	
5989999997. Total - Common Stocks - Part 3						100,782,411	XXX	
5989999998. Total - Common Stocks - Part 5						23,740,865	XXX	
5989999999. Total - Common Stocks						124,523,277	XXX	
5999999999. Total - Preferred and Common Stocks						162,074,412	XXX	
6009999999 - Totals						2,588,777,573	XXX	10,380,054

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
36176D-6R-9	GN 763480 - RMBS		12/01/2023	Paydown		236,636	236,636	236,044	236,107		529		529		236,636				5,414	03/15/2041
36176X-KP-3	GN 779102 - RMBS		12/01/2023	Paydown		324,213	324,213	342,247	340,504		(16,290)		(16,290)		324,213				6,504	04/15/2042
36179M-X4-7	G2 MA0699 - RMBS		12/01/2023	Paydown		531,266	531,266	561,357	558,502		(27,236)		(27,236)		531,266				10,040	01/20/2043
36179N-DQ-8	G2 MA1011 - RMBS		12/01/2023	Paydown		375,000	375,000	382,295	380,639		(5,639)		(5,639)		375,000				5,975	05/20/2043
36179N-JA-7	G2 MA1157 - RMBS		12/01/2023	Paydown		675,828	675,828	704,339	702,020		(26,192)		(26,192)		675,828				12,726	07/20/2043
36179N-NA-2	G2 MA1285 - RMBS		12/01/2023	Paydown		419,987	419,987	442,200	440,240		(20,253)		(20,253)		419,987				7,955	09/20/2043
36179Q-JT-9	G2 MA2074 - RMBS		12/01/2023	Paydown		90,181	90,181	95,676	95,356		(5,176)		(5,176)		90,181				1,896	07/20/2044
36179R-7J-2	G2 MA3597 - RMBS		12/01/2023	Paydown		1,961,765	1,961,765	1,984,044	1,982,512		(20,748)		(20,748)		1,961,765		1	1	29,162	04/20/2046
36179R-D7-1	G2 MA2826 - RMBS		12/01/2023	Paydown		199,013	199,013	208,832	206,603		(7,589)		(7,589)		199,013				3,713	05/20/2045
36179R-LP-2	G2 MA3034 - RMBS		12/01/2023	Paydown		269,793	269,793	281,512	279,574		(9,781)		(9,781)		269,793				5,079	08/20/2045
36179T-4P-7	G2 MA5330 - RMBS		12/01/2023	Paydown		707,195	707,195	722,996	719,361		(12,166)		(12,166)		707,195				7,699	07/20/2048
36179T-7L-3	G2 MA5399 - RMBS		12/01/2023	Paydown		1,109,991	1,109,991	1,152,830	1,142,418		(32,427)		(32,427)		1,109,991				19,224	08/20/2048
36179T-Z5-7	G2 MA5264 - RMBS		12/01/2023	Paydown		952,593	952,593	975,249	970,359		(17,766)		(17,766)		952,593				20,311	06/20/2048
36179W-2Y-3	G2 MA7991 - RMBS		12/01/2023	Paydown		1,234,208	1,234,208	1,271,041	1,268,180		(33,972)		(33,972)		1,234,208				32,445	04/20/2052
36179W-JU-3	G2 MA7475 - RMBS		12/01/2023	Paydown		750,822	750,822	779,975	780,063		(29,241)		(29,241)		750,822				15,967	07/20/2051
36179W-ZC-5	G2 MA7939 - RMBS		12/01/2023	Paydown		519,692	519,692	535,932	534,542		(14,850)		(14,850)		519,692				11,730	03/20/2052
36179Y-AR-5	G2 MA9016 - RMBS		12/01/2023	Paydown		149,308	149,308	145,261			4,048		4,048		149,308				1,219	07/20/2053
36179Y-DK-7	G2 MA9106 - RMBS		12/01/2023	Paydown		171,153	171,153	169,555			1,598		1,598		171,153				1,550	08/20/2053
3617XA-3P-2	G2 CI6206 - RMBS		12/01/2023	Paydown		278,185	278,185	257,886			20,299		20,299		278,185				2,565	12/20/2051
3617XA-XG-9	G2 CI6079 - RMBS		12/01/2023	Paydown		2,344,075	2,344,075	2,093,186			250,889		250,889		2,344,075				29,569	11/20/2051
36181C-CF-3	GN AE8170 - RMBS		12/01/2023	Paydown		46,080	46,080	49,565	49,303		(3,223)		(3,223)		46,080				1,028	02/15/2044
3618A5-GA-5	G2 CQ2893 - RMBS		12/01/2023	Paydown		1,238,274	1,238,274	1,084,844			153,430		153,430		1,238,274				7,624	08/20/2051
3618A8-6H-5	G2 CQ6272 - RMBS		12/01/2023	Paydown		559,498	559,498	488,249			71,249		71,249		559,498				3,632	09/20/2051
3618A8-6L-6	G2 CQ6275 - RMBS		12/01/2023	Paydown		577,315	577,315	503,527			73,788		73,788		577,315				3,627	08/20/2051
3618AM-GX-8	G2 CR6514 - RMBS		12/01/2023	Paydown		1,066,527	1,066,527	934,378			132,149		132,149		1,066,527				10,313	07/20/2051
36200K-J3-2	GN 603382 - RMBS		12/01/2023	Paydown		57,123	57,123	58,274	58,079		(956)		(956)		57,123				1,128	01/15/2033
36200Q-PK-4	GN 569326 - RMBS		12/01/2023	Paydown		32,040	32,040	31,774	31,829		210		210		32,040				675	04/15/2032
36200R-LX-8	GN 570142 - RMBS		12/01/2023	Paydown		30,320	30,320	29,869	29,997		323		323		30,320				934	12/15/2031
36200R-YP-1	GN 570518 - RMBS		12/01/2023	Paydown		17,714	17,714	17,575	17,610		104		104		17,714				579	01/15/2032
36202D-5C-1	G2 003543 - RMBS		12/01/2023	Paydown		61,198	61,198	61,064	61,068		130		130		61,198				1,491	04/20/2034
36202D-5R-8	G2 003556 - RMBS		12/01/2023	Paydown		86,724	86,724	85,423	85,799		925		925		86,724				2,574	05/20/2034
36202D-6D-8	G2 003568 - RMBS		12/01/2023	Paydown		141,372	141,372	141,372	141,372						141,372				3,714	06/20/2034
36202D-6F-3	G2 003570 - RMBS		12/01/2023	Paydown		128,970	128,970	131,408	130,966		(1,997)		(1,997)		128,970				4,317	06/20/2034
36202D-G7-0	G2 002922 - RMBS		12/01/2023	Paydown		9,707	9,707	9,757	9,710		(3)		(3)		9,707				400	05/20/2030
36202D-QZ-7	G2 003172 - RMBS		12/01/2023	Paydown		23,626	23,626	23,504	23,535		90		90		23,626				744	12/20/2031
36202D-RG-8	G2 003187 - RMBS		12/01/2023	Paydown		18,872	18,872	18,704	18,757		114		114		18,872				554	01/20/2032
36202D-ZG-9	G2 003443 - RMBS		12/01/2023	Paydown		59,168	59,168	59,510	59,453		(286)		(286)		59,168				1,761	09/20/2033
36202E-AK-5	G2 003610 - RMBS		12/01/2023	Paydown		106,801	106,801	108,971	108,762		(1,961)		(1,961)		106,801				3,247	09/20/2034
36202E-DP-1	G2 003710 - RMBS		12/01/2023	Paydown		53,541	53,541	53,189	53,209		332		332		53,541				1,402	05/20/2035
36202E-MA-4	G2 003953 - RMBS		12/01/2023	Paydown		79,889	79,888	78,578	78,458		1,430		1,430		79,888				2,241	02/20/2037
36202E-NA-3	G2 003985 - RMBS		12/01/2023	Paydown		53,499	53,499	53,470	53,474		25		25		53,499				1,615	05/20/2037
36202E-P9-4	G2 004048 - RMBS		12/01/2023	Paydown		80,554	80,554	80,621	80,583		(29)		(29)		80,554				2,587	11/20/2037
36202E-QZ-5	G2 004072 - RMBS		12/01/2023	Paydown		45,736	45,736	46,579	46,450		(714)		(714)		45,736				1,418	01/20/2038
36202E-RD-3	G2 004084 - RMBS		12/01/2023	Paydown		50,474	50,475	50,806	50,754		(279)		(279)		50,475				1,378	02/20/2038
36202E-RR-2	G2 004096 - RMBS		12/01/2023	Paydown		51,740	51,740	49,768	50,362		1,378		1,378		51,740				1,283	03/20/2038
36202E-RS-0	G2 004097 - RMBS		12/01/2023	Paydown		75,180	75,180	74,804	74,823		357		357		75,180				2,038	03/20/2038
36202E-RT-8	G2 004098 - RMBS		12/01/2023	Paydown		102,171	102,171	101,197	101,275		896		896		102,171				2,895	03/20/2038
36202E-S3-4	G2 004138 - RMBS		12/01/2023	Paydown		14,098	14,098	13,943	13,929		170		170		14,098				446	05/20/2038
36202E-S8-3	G2 004143 - RMBS		12/01/2023	Paydown		31,378	31,378	30,814	30,844		534		534		31,378				788	05/20/2038

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
36202E-SA-8	G2 004113 - RMBS		12/01/2023	Paydown		106,375	106,376	104,464	104,761		1,614		1,614		106,376				2,918	04/20/2038
36202E-T2-5	G2 004169 - RMBS		12/01/2023	Paydown		94,390	94,391	94,626	94,621		(230)		(230)		94,391				2,776	06/20/2038
36202E-UL-1	G2 004187 - RMBS		12/01/2023	Paydown		5,287	5,287	5,193	5,195		92		92		5,287				152	07/20/2038
36202E-UT-4	G2 004194 - RMBS		12/01/2023	Paydown		37,351	37,351	37,394	37,389		(38)		(38)		37,351				1,141	07/20/2038
36202E-VN-6	G2 004221 - RMBS		12/01/2023	Paydown		165,270	165,270	166,555	166,372		(1,101)		(1,101)		165,270				4,876	08/20/2038
36202E-WD-7	G2 004244 - RMBS		12/01/2023	Paydown		61,703	61,703	61,814	61,798		(95)		(95)		61,703				2,204	09/20/2038
36202E-WE-5	G2 004245 - RMBS		12/01/2023	Paydown		66,771	66,772	66,855	66,821		(49)		(49)		66,772				2,099	09/20/2038
36202E-XT-1	G2 004290 - RMBS		12/01/2023	Paydown		146,765	146,765	146,811	146,734		31		31		146,765				4,627	11/20/2038
36202F-BH-8	G2 004540 - RMBS		12/01/2023	Paydown		96,886	96,886	97,597	97,449		(563)		(563)		96,886				2,271	09/20/2039
36202F-CP-9	G2 004578 - RMBS		12/01/2023	Paydown		158,019	158,019	164,537	165,346		(7,327)		(7,327)		158,019				4,115	11/20/2039
36202F-P7-5	G2 004946 - RMBS		12/01/2023	Paydown		159,708	159,708	162,703	161,779		(2,071)		(2,071)		159,708				3,849	02/20/2041
36202F-PG-5	G2 004923 - RMBS		12/01/2023	Paydown		217,937	217,937	221,955	220,811		(2,875)		(2,875)		217,937				5,405	01/20/2041
36202F-Y5-9	G2 005232 - RMBS		12/01/2023	Paydown		1,220,734	1,220,735	1,281,867	1,275,616		(54,881)		(54,881)		1,220,735		(1)	(1)	22,919	11/20/2041
36203B-LQ-5	GN 344235 - RMBS		01/17/2023	Paydown		74	73	73	73						73					03/15/2023
36203D-HB-9	GN 345926 - RMBS		12/15/2023	Paydown		3,236	3,236	3,223	3,228		8		8		3,236				111	01/15/2024
36203D-KF-6	GN 345994 - RMBS		06/15/2023	Paydown		2,276	2,276	2,151	2,262		14		14		2,276				45	12/15/2023
36203D-MD-9	GN 346056 - RMBS		12/15/2023	Paydown		2,735	2,735	2,735	2,729		6		6		2,735				82	01/15/2024
36203E-G9-3	GN 346824 - RMBS		02/15/2023	Paydown		1,106	1,106	1,127	1,104		2		2		1,106				9	10/15/2023
36203G-KP-7	GN 348702 - RMBS		02/15/2023	Paydown		1,725	1,725	1,736	1,721		4		4		1,725				11	06/15/2023
36203G-Q5-5	GN 348876 - RMBS		02/15/2023	Paydown		644	644	656	643		1		1		644				6	07/15/2023
36203L-A5-1	GN 352028 - RMBS		10/16/2023	Paydown		3,354	3,354	3,344	3,346		9		9		3,354				82	11/15/2023
36203L-BN-1	GN 352045 - RMBS		09/15/2023	Paydown		3,021	3,021	3,067	3,017		5		5		3,021				71	10/15/2023
36203M-D6-4	GN 353025 - RMBS		12/01/2023	Paydown		3,237	3,237	3,209	3,225		11		11		3,237				142	06/15/2024
36203N-6B-9	GN 354666 - RMBS		02/15/2023	Paydown		2,600	2,600	2,647	2,597		3		3		2,600				26	09/15/2023
36203Q-EX-5	GN 355750 - RMBS		01/17/2023	Paydown		234	234	237	233		1		1		234				1	08/15/2023
36203R-4W-6	GN 357337 - RMBS		09/15/2023	Paydown		3,070	3,070	3,116	3,066		4		4		3,070				71	10/15/2023
36203R-GJ-2	GN 356701 - RMBS		06/15/2023	Paydown		3,326	3,327	3,423	3,322		4		4		3,327				70	08/15/2023
36203R-Y6-0	GN 357233 - RMBS		09/15/2023	Paydown		6,025	6,025	5,994	6,009		16		16		6,025				139	10/15/2023
36203R-Z2-8	GN 357261 - RMBS		07/17/2023	Paydown		2,545	2,546	2,596	2,541		5		5		2,546				50	10/15/2023
36203U-J5-2	GN 359484 - RMBS		10/16/2023	Paydown		9,306	9,306	9,303	9,286		21		21		9,306				371	03/15/2024
36203U-K7-6	GN 359518 - RMBS		12/01/2023	Paydown		3,283	3,283	3,220	3,266		17		17		3,283				144	05/15/2024
36204B-FN-8	GN 364773 - RMBS		10/16/2023	Paydown		6,662	6,662	6,573	6,638		24		24		6,662				199	11/15/2023
36204C-3U-3	GN 366311 - RMBS		04/17/2023	Paydown		998	998	1,011	996		2		2		998				16	08/15/2023
36204C-P7-0	GN 365946 - RMBS		10/16/2023	Paydown		6,168	6,168	6,202	6,157		11		11		6,168				135	11/15/2023
36204C-QG-9	GN 365955 - RMBS		10/16/2023	Paydown		4,253	4,253	4,298	4,248		6		6		4,253				117	10/15/2023
36204D-HH-5	GN 366632 - RMBS		10/16/2023	Paydown		6,554	6,554	6,475	6,533		22		22		6,554				185	11/15/2023
36204D-JJ-9	GN 366665 - RMBS		11/15/2023	Paydown		16,506	16,506	16,498	16,467		39		39		16,506				439	12/15/2023
36204D-KF-5	GN 366694 - RMBS		01/17/2023	Paydown		262	262	262	261		1		1		262				1	01/15/2024
36204D-P5-2	GN 366844 - RMBS		09/15/2023	Paydown		1,029	1,028	1,027	1,025		3		3		1,028				33	08/15/2024
36204E-RJ-8	GN 367789 - RMBS		07/17/2023	Paydown		3,770	3,770	3,840	3,766		4		4		3,770				82	09/15/2023
36204F-3F-9	GN 368998 - RMBS		01/17/2023	Paydown		2,852	2,852	2,718	2,832		21		21		2,852				17	04/15/2024
36204H-6K-1	GN 370874 - RMBS		05/15/2023	Paydown		1,529	1,529	1,554	1,526		3		3		1,529				24	10/15/2023
36204H-WK-2	GN 370650 - RMBS		08/15/2023	Paydown		2,496	2,496	2,542	2,493		3		3		2,496				57	10/15/2023
36204K-BZ-5	GN 371856 - RMBS		12/01/2023	Paydown		1,923	1,923	1,903	1,916		7		7		1,923				84	07/15/2024
36204Q-GY-0	GN 376515 - RMBS		11/15/2023	Paydown		1,281	1,281	1,254	1,275		6		6		1,281				48	05/15/2024
36204V-BR-9	GN 380848 - RMBS		05/15/2023	Paydown		2,209	2,209	2,207	2,204		5		5		2,209				32	02/15/2024
36205A-PC-2	GN 384819 - RMBS		12/01/2023	Paydown		53,130	53,130	53,528	53,424		(294)		(294)		53,130				1,343	01/15/2037
36205B-KZ-4	GN 385612 - RMBS		12/01/2023	Paydown		5,037	5,037	4,861	5,011		26		26		5,037				157	04/15/2024
36205B-LE-0	GN 385625 - RMBS		05/15/2023	Paydown		941	941	932	937		3		3		941				16	05/15/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
36205B-R5-3	GN 385808 - RMBS		12/01/2023	Paydown		1,226	1,226	1,216	1,222		4		4		1,226				42	07/15/2024
36206A-N5-8	GN 405512 - RMBS		09/15/2023	Paydown		10,881	10,881	10,949	10,869		12		12		10,881				431	10/15/2025
36206F-SK-9	GN 410122 - RMBS		12/01/2023	Paydown		3,775	3,775	3,773	3,767		8		8		3,775				155	10/15/2025
36206V-KB-2	GN 422490 - RMBS		12/01/2023	Paydown		1,258	1,258	1,230	1,250		8		8		1,258				48	03/15/2026
36206W-YV-1	GN 423824 - RMBS		12/01/2023	Paydown		9,160	9,160	9,240	9,162		(2)		(2)		9,160				379	06/15/2026
3620A2-LX-2	GN 716842 - RMBS		12/01/2023	Paydown		218,820	218,820	216,051	217,017		1,803		1,803		218,820				4,382	04/15/2039
3620AM-PA-4	GN 734017 - RMBS		12/01/2023	Paydown		139,677	139,677	143,633	142,595		(2,918)		(2,918)		139,677				2,511	11/15/2040
3620AQ-PR-8	GN 736732 - RMBS		12/01/2023	Paydown		91,444	91,445	94,031	93,509		(2,064)		(2,064)		91,445				3,261	05/15/2040
3620AR-HB-0	GN 737426 - RMBS		12/01/2023	Paydown		121,006	121,007	124,467	123,588		(2,582)		(2,582)		121,007				1,964	09/15/2040
3620AR-QM-6	GN 737660 - RMBS		12/01/2023	Paydown		188,740	188,740	192,869	191,749		(3,009)		(3,009)		188,740				3,649	11/15/2040
3620CC-5B-0	GN 745242 - RMBS		12/01/2023	Paydown		162,860	162,860	165,965	165,277		(2,417)		(2,417)		162,860				3,988	07/15/2040
36210H-UJ-9	GN 492985 - RMBS		12/01/2023	Paydown		16,959	16,959	16,842	16,889		69		69		16,959				557	11/15/2028
36211R-CH-0	GN 520372 - RMBS		12/01/2023	Paydown		1,135	1,135	1,138	1,135						1,135				50	01/15/2030
36213T-FS-7	GN 563677 - RMBS		12/01/2023	Paydown		53,301	53,301	54,958	54,605		(1,304)		(1,304)		53,301				1,317	11/15/2032
36224S-4K-5	GN 337526 - RMBS		08/15/2023	Paydown		3,513	3,513	3,560	3,508		4		4		3,513				100	10/15/2023
36224S-V9-0	GN 337340 - RMBS		07/17/2023	Paydown		7,207	7,207	7,178	7,188		19		19		7,207				157	08/15/2023
36224W-PS-6	GN 340733 - RMBS		03/15/2023	Paydown		1,328	1,328	1,327	1,325		3		3		1,328				13	04/15/2023
36224Y-QN-2	GN 342561 - RMBS		12/01/2023	Paydown		1,322	1,322	1,305	1,317		5		5		1,322				58	08/15/2024
3622A2-Z8-8	GN 784367 - RMBS		12/01/2023	Paydown		125,243	125,243	133,051	132,406		(7,163)		(7,163)		125,243				2,804	03/15/2044
3622AB-5G-3	G2 786347 - RMBS		12/01/2023	Paydown		1,346,721	1,346,721	1,375,339			(28,618)		(28,618)		1,346,721				29,494	09/20/2052
3622AC-A7-5	G2 786430 - RMBS		12/01/2023	Paydown		1,360,563	1,360,563	1,331,863			28,699		28,699		1,360,563				26,931	07/20/2052
3622AC-EF-3	G2 786534 - RMBS		12/01/2023	Paydown		432,568	432,568	434,258			(1,690)		(1,690)		432,568				7,580	02/20/2053
3622AC-M3-1	G2 786778 - RMBS		12/01/2023	Paydown		492,739	492,739	493,663			(924)		(924)		492,739				5,544	06/20/2053
36241K-LG-1	GN 782127 - RMBS		12/01/2023	Paydown		127,906	127,906	128,986	128,740		(833)		(833)		127,906				3,626	12/15/2036
36241L-2E-5	GN 783473 - RMBS		12/01/2023	Paydown		208,360	208,360	219,006	217,912		(9,551)		(9,551)		208,360				4,112	11/15/2041
36241L-SC-1	GN 783215 - RMBS		12/01/2023	Paydown		124,230	124,230	127,821	127,266		(3,036)		(3,036)		124,230				3,291	01/15/2041
36241L-ZX-7	GN 783458 - RMBS		12/01/2023	Paydown		379,153	379,153	400,481	398,242		(19,088)		(19,088)		379,153				6,568	10/15/2041
36292C-H2-3	GN 644749 - RMBS		12/01/2023	Paydown		106,798	106,798	107,599	107,320		(522)		(522)		106,798				2,535	05/15/2035
36292L-D5-0	GN 651824 - RMBS		12/01/2023	Paydown		136,607	136,606	137,759	137,526		(920)		(920)		136,606				2,921	05/15/2036
36295Q-LD-0	GN 677224 - RMBS		12/01/2023	Paydown		6,277	6,277	6,165	6,185		92		92		6,277				165	08/15/2038
36295T-SG-0	GN 680119 - RMBS		12/01/2023	Paydown		5,531	5,531	5,605	5,609		(78)		(78)		5,531				166	01/15/2038
36295U-D8-1	GN 680627 - RMBS		12/01/2023	Paydown		27,434	27,434	27,665	27,606		(172)		(172)		27,434				844	12/15/2037
36295U-DT-5	GN 680614 - RMBS		12/01/2023	Paydown		83,392	83,392	84,096	83,926		(534)		(534)		83,392				1,937	12/15/2037
36295U-FF-3	GN 680666 - RMBS		12/01/2023	Paydown		18,666	18,666	18,794	18,755		(90)		(90)		18,666				536	01/15/2038
36295W-JR-9	GN 682572 - RMBS		12/01/2023	Paydown		24,625	24,625	25,514	25,270		(645)		(645)		24,625				638	11/15/2040
36295W-PQ-4	GN 682731 - RMBS		12/01/2023	Paydown		7,899	7,899	8,005	7,987		(88)		(88)		7,899				234	01/15/2038
36296D-LB-2	GN 688022 - RMBS		12/01/2023	Paydown		113,118	113,118	112,985	113,049		69		69		113,118				3,413	10/15/2038
36296R-VE-4	GN 699113 - RMBS		12/01/2023	Paydown		46,895	46,896	46,815	46,818		78		78		46,896				1,432	09/15/2038
36297F-UJ-9	GN 710785 - RMBS		12/01/2023	Paydown		42,115	42,115	44,381	44,743		(2,629)		(2,629)		42,115				1,275	08/15/2039
38373M-HE-3	GNR 2003-43 E - CMBS		12/01/2023	Paydown		181,963	181,963	181,963	181,963						181,963				5,502	06/16/2043
38374Y-PL-1	GNR 2010-085 DJ - CMO/RMBS		03/20/2023	Paydown		29,420	29,420	30,091	29,420						29,420				142	12/20/2039
38375X-F2-5	GNR 2008-067 PG - CMO/RMBS		12/01/2023	Paydown		69,190	69,190	70,228	69,362		(171)		(171)		69,190				2,133	07/20/2038
38376G-3Y-4	GNR 2011-109 C - CMBS		12/01/2023	Paydown		4,181,119	4,181,119	4,064,505	4,152,380		28,739		28,739		4,181,119				109,122	02/16/2052
38376G-5E-6	GNR 2011-120 C - CMBS		12/01/2023	Paydown		129,567	129,568	132,650	130,042		(475)		(475)		129,568				2,714	03/16/2052
38376G-5S-5	GNR 2011-142 B - CMBS		02/16/2023	Paydown		542,597	542,597	552,262	542,597						542,597				2,968	02/16/2044
38376G-6J-4	GNR 2011-152 D - CMBS		12/01/2023	Paydown		825,785	825,785	831,075	827,672		(1,887)		(1,887)		825,785				12,156	04/16/2045
38376G-D7-2	GNR 2011-027 D - CMBS		02/16/2023	Paydown		176,879	176,879	158,403	174,440		2,439		2,439		176,879				999	07/16/2045
38376G-FZ-8	GNR 2010-028 C - CMBS		12/01/2023	Paydown		187,813	187,813	180,872	187,632		181		181		187,813				4,560	01/16/2052
38376G-P8-7	GNR 2011-049 C - CMBS		12/01/2023	Paydown		244,167	244,167	230,099	242,457		1,710		1,710		244,167				5,123	07/16/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
38376G-ZC-7	GNR 2010-161 C - CMBS		12/01/2023	Paydown		143,536	143,536	150,264	143,740		(204)		(204)		143,536				3,614	10/16/2044
38377G-TK-5	GNR 2010-068 WA - CMO/RMBS		12/01/2023	Paydown		423,004	423,004	447,922	434,813		(11,809)		(11,809)		423,004				6,888	12/16/2039
38378B-AN-9	GNR 2011-164 C - CMBS		12/01/2023	Paydown		2,419,718	2,419,718	2,535,411	2,471,598		(51,880)		(51,880)		2,419,718				18,169	09/16/2052
38378B-CM-9	GNR 2012-002 C - CMBS		12/01/2023	Paydown		257,799	257,799	259,923	257,941		(142)		(142)		257,799				4,579	11/16/2043
38378B-EB-1	GNR 2012-025 B - CMBS		12/01/2023	Paydown		290,773	290,773	292,681	290,960		(186)		(186)		290,773				5,148	08/16/2052
38378B-RE-1	GNR 2012-035 C - CMBS		07/17/2023	Paydown		1,142,355	1,142,355	1,151,369	1,144,196		(1,840)		(1,840)		1,142,355				20,652	11/16/2052
38378B-UY-3	GNR 2012-058 C - CMBS		12/01/2023	Paydown		335,039	335,039	337,970	335,648		(609)		(609)		335,039				5,711	02/16/2053
38378B-WB-1	GNR 2012-078 B - CMBS		12/01/2023	Paydown		1,443,347	1,443,347	1,457,781	1,447,183		(3,836)		(3,836)		1,443,347				22,173	04/16/2050
38378B-YP-8	GNR 2012-087 BB - CMBS		12/01/2023	Paydown		2,219,723	2,219,723	2,233,683	2,219,931		(207)		(207)		2,219,723				36,497	01/16/2051
38379Y-GF-9	GNR 2016-082 KW - CMO/RMBS		12/01/2023	Paydown		320,643	320,643	333,769	331,148		(10,505)		(10,505)		320,643				4,674	06/20/2046
38383C-KF-6	GNR 2021-177 A - CMO/RMBS		12/01/2023	Paydown		348,308	348,308	292,905			55,403		55,403		348,308				3,197	10/20/2051
38383F-HT-3	GNR 2021-223 QA - CMO/RMBS		12/01/2023	Paydown		585,397	585,397	591,251	590,743		(5,347)		(5,347)		585,397				8,358	10/20/2051
38383G-AV-3	GNR 2022-010 UH - CMO/RMBS		12/01/2023	Paydown		1,483,643	1,483,643	1,495,698	1,494,945		(11,302)		(11,302)		1,483,643				21,450	12/20/2051
38383M-KJ-6	GNR 2022-023 BY - CMO/RMBS		12/01/2023	Paydown		698,209	698,209	624,678	624,724		73,484		73,484		698,209				11,366	05/20/2049
38383T-HC-0	GNR 2022-100 BA - CMO/RMBS		12/01/2023	Paydown		1,703,396	1,703,396	1,708,187	1,707,286		(3,891)		(3,891)		1,703,396				35,617	11/20/2041
0109999999. Subtotal - Bonds - U.S. Governments						47,540,930	47,540,933	47,261,129	37,579,606		356,412		356,412		47,540,932		(2)	(2)	843,568	XXX
373384-2Q-8	GEORGIA ST		02/01/2023	Maturity @ 100.00		15,000,000	15,000,000	14,962,500	14,999,542		458		458		15,000,000				208,500	02/01/2023
373384-NZ-5	GEORGIA ST		11/01/2023	Call @ 100.00		1,415,000	1,415,000	1,415,000	1,415,000						1,415,000				63,717	11/01/2025
419791-YQ-5	HAWAII ST		02/01/2023	Maturity @ 100.00		20,000,000	20,000,000	20,195,800	20,001,692		(1,692)		(1,692)		20,000,000				495,000	02/01/2023
649791-CN-8	NEW YORK ST		03/01/2023	Maturity @ 100.00		6,715,000	6,715,000	6,641,807	6,713,787		1,213		1,213		6,715,000				157,467	03/01/2023
649791-RL-6	NEW YORK ST		10/11/2023	Call @ 78.98		2,369,460	3,000,000	3,000,000	3,000,000						3,000,000		(630,540)	(630,540)	75,592	03/15/2035
917542-QR-6	UTAH ST		11/20/2023	Various		5,017,367	5,035,000	5,035,000	5,035,000						5,035,000		(17,633)	(17,633)	281,109	07/01/2024
917542-QV-7	UTAH ST		07/01/2023	Paydown		2,548,634	2,548,634	2,548,634	2,548,634						2,548,634				90,196	07/01/2025
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						53,065,461	53,713,634	53,798,741	53,713,656		(22)		(22)		53,713,634		(648,173)	(648,173)	1,371,581	XXX
235308-RA-3	DALLAS TEX INDPT SCH DIST		02/14/2023	Various		14,179,438	13,950,000	16,676,388	13,950,000						13,950,000		229,438	229,438	451,849	02/15/2035
438670-Q8-7	HONOLULU HAWAII CITY & CNTY		11/01/2023	Maturity @ 100.00		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				98,420	11/01/2023
64966M-QG-7	NEW YORK N Y		10/01/2023	Maturity @ 100.00		10,000,000	10,000,000	9,898,800	9,986,473		13,527		13,527		10,000,000				232,000	10/01/2023
68583R-BR-2	OREGON CMNTY COLLEGE DISTS		06/30/2023	Call @ 100.00		2,494,595	2,494,595	2,520,115	2,495,547		(952)		(952)		2,494,595				67,853	06/30/2023
686053-CN-7	OREGON SCH BRDS ASSN		06/30/2023	Maturity @ 100.00		12,050,000	12,050,000	7,967,460	11,820,205		229,795		229,795		12,050,000					06/30/2023
718814-ZZ-2	PHOENIX ARIZ		07/03/2023	Call @ 100.00		130,000	130,000	145,074	142,048		(416)		(416)		141,632		(11,632)	(11,632)	6,850	07/01/2034
819215-TB-0	SHALER PA AREA SCH DIST		02/10/2023	Mischler Financial Group		2,223,820	2,000,000	2,180,440	2,134,023		(2,141)		(2,141)		2,131,882		91,938	91,938	45,278	09/01/2038
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						44,577,853	44,124,595	42,888,276	44,028,296		239,813		239,813		44,268,109		309,744	309,744	902,250	XXX
007110-AC-3	ADMINISTRATORS OF THE TULANE EDL FD LA R		03/03/2023	Call @ 100.00		2,765,000	2,765,000	2,951,831	2,770,622		(5,622)		(5,622)		2,765,000				82,638	02/15/2037
02765U-DN-1	AMERICAN MUN PWR OHIO INC REV		12/20/2023	CORPORATE ACTION		8,904,720	8,250,000	9,591,165	9,429,193		(25,464)		(25,464)		9,403,730		(499,010)	(499,010)	660,095	02/15/2047
052414-ME-6	AUSTIN TEX ELEC UTIL SYS REV		11/15/2023	Call @ 100.00		400,000	400,000	400,000	400,000						400,000				20,344	11/15/2025
072024-WT-5	BAY AREA TOLL AUTH CALIF TOLL BRDG REV		05/02/2023	Not Provided		1,824,638	2,250,000	2,250,000	2,250,000						2,250,000		(425,363)	(425,363)	46,842	04/01/2054
13067W-LA-8	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		12/01/2023	Call @ 100.00		260,000	260,000	259,740	259,961		18		18		259,979		21	21	16,250	12/01/2024
13067W-LD-2	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		12/01/2023	Call @ 100.00		2,165,000	2,165,000	2,162,835	2,164,677		149		149		2,164,827		173	173	135,313	12/01/2024
13067W-PF-3	CALIFORNIA ST DEPT WTR RES CENT VY PROJ		12/01/2023	Maturity @ 100.00		515,000	515,000	515,000	515,000						515,000				13,395	12/01/2023
231266-FD-4	CURATORS UNIV MO SYS FACS REV		11/01/2023	Call @ 100.00		45,000	45,000	45,000	45,000						45,000				2,682	11/01/2039
29270C-L3-7	ENERGY NORTHWEST WASH ELEC REV		07/03/2023	Call @ 100.00		165,000	165,000	165,000	165,000						165,000				4,643	07/01/2024
3128JN-QP-3	FH 1B3261 - RMBS		12/01/2023	Paydown		48,546	48,546	48,849	48,620		(74)		(74)		48,546				1,060	02/01/2037
3128JN-RR-8	FH 1B3295 - RMBS		12/01/2023	Paydown		11,264	11,264	11,239	11,264						11,264				223	02/01/2037
3128JN-SG-1	FH 1B3318 - RMBS		12/01/2023	Paydown		8,092	8,092	8,132	8,101		(9)		(9)		8,092				172	03/01/2037
3128LU-L6-1	FH 1J0349 - RMBS		12/01/2023	Paydown		8,186	8,186	8,216	8,191		(5)		(5)		8,186				158	03/01/2037
3128QL-RA-1	FH 1H2581 - RMBS		12/01/2023	Paydown		31,267	31,267	31,042	31,479		(212)		(212)		31,267				701	01/01/2036
3131WC-2A-5	FH ZI0769 - RMBS		12/01/2023	Paydown		97,534	97,534	98,311	98,057		(523)		(523)		97,534				2,724	10/01/2033
3131WC-YR-3	FH ZI0720 - RMBS		12/01/2023	Paydown		276,123	276,123	271,765	273,267		2,856		2,856		276,123				8,100	09/01/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3131WD-3B-0	FH ZI1694 - RMBS		12/01/2023	Paydown		90,263	90,263	89,501	89,611		652		652		90,263				3,771	04/01/2034
3131WD-SS-6	FH ZI1429 - RMBS		12/01/2023	Paydown		53,027	53,027	54,676	54,460		(1,434)		(1,434)		53,027				1,799	01/01/2034
3131WD-TF-3	FH ZI1450 - RMBS		12/01/2023	Paydown		3,658	3,658	3,713	3,698		(40)		(40)		3,658				110	01/01/2034
3131WE-4Y-7	FH ZI2639 - RMBS		12/01/2023	Paydown		200,036	200,036	203,287	202,393		(2,357)		(2,357)		200,036				6,169	11/01/2034
3131WE-6U-3	FH ZI2683 - RMBS		12/01/2023	Paydown		14,927	14,927	14,992	14,971		(44)		(44)		14,927				450	11/01/2034
3131WE-FT-6	FH ZI1978 - RMBS		12/01/2023	Paydown		104,232	104,232	103,212	103,377		855		855		104,232				4,743	06/01/2034
3131WE-NB-6	FH ZI2186 - RMBS		12/01/2023	Paydown		10,358	10,358	10,723	10,653		(296)		(296)		10,358				340	07/01/2034
3131WE-PX-6	FH ZI2238 - RMBS		12/01/2023	Paydown		20,483	20,483	20,209	20,285		198		198		20,483				558	07/01/2034
3131WE-RF-3	FH ZI2286 - RMBS		12/01/2023	Paydown		20,670	20,670	21,354	21,206		(536)		(536)		20,670				705	07/01/2034
3131WE-VK-7	FH ZI2418 - RMBS		12/01/2023	Paydown		34,649	34,649	35,629	35,414		(765)		(765)		34,649				1,405	08/01/2034
3131WE-WY-6	FH ZI2463 - RMBS		12/01/2023	Paydown		5,452	5,452	5,646	5,593		(140)		(140)		5,452				179	09/01/2034
3131WE-YQ-1	FH ZI2519 - RMBS		12/01/2023	Paydown		10,057	10,057	10,329	10,271		(214)		(214)		10,057				328	09/01/2034
3131WF-B2-6	FH ZI2757 - RMBS		12/01/2023	Paydown		189,372	189,372	187,966	188,134		1,237		1,237		189,372				5,585	01/01/2035
3131WF-BW-0	FH ZI2753 - RMBS		12/01/2023	Paydown		17,157	17,157	17,039	17,048		110		110		17,157				471	12/01/2034
3131WF-BX-8	FH ZI2754 - RMBS		12/01/2023	Paydown		41,177	41,177	40,894	40,916		261		261		41,177				1,125	12/01/2034
3131WF-BY-6	FH ZI2755 - RMBS		12/01/2023	Paydown		61,566	61,566	61,258	61,265		301		301		61,566				1,644	01/01/2035
3131WF-C9-0	FH ZI2796 - RMBS		12/01/2023	Paydown		23,840	23,840	23,849	23,826		14		14		23,840				657	01/01/2035
3131WF-H6-1	FH ZI2953 - RMBS		12/01/2023	Paydown		45,517	45,517	46,143	45,973		(456)		(456)		45,517				1,481	02/01/2035
3131WF-NG-2	FH ZI3091 - RMBS		12/01/2023	Paydown		18,129	18,129	18,197	18,170		(42)		(42)		18,129				496	01/01/2035
3131WF-RX-1	FH ZI3202 - RMBS		12/01/2023	Paydown		9,210	9,210	9,287	9,254		(44)		(44)		9,210				277	05/01/2035
3131WF-S9-3	FH ZI3244 - RMBS		12/01/2023	Paydown		63,156	63,156	64,912	64,696		(1,540)		(1,540)		63,156				2,481	05/01/2035
3131WG-D2-2	FH ZI3721 - RMBS		12/01/2023	Paydown		26,083	26,083	26,376	26,273		(190)		(190)		26,083				784	05/01/2035
3131WG-D3-0	FH ZI3722 - RMBS		12/01/2023	Paydown		15,951	15,951	16,130	16,051		(100)		(100)		15,951				532	05/01/2035
3131WG-D4-8	FH ZI3723 - RMBS		12/01/2023	Paydown		26,102	26,102	26,844	26,685		(583)		(583)		26,102				855	05/01/2035
3131WG-HG-7	FH ZI3831 - RMBS		12/01/2023	Paydown		60,682	60,682	58,639	59,146		1,536		1,536		60,682				907	11/01/2035
3131WG-Q8-5	FH ZI4079 - RMBS		12/01/2023	Paydown		25,383	25,383	25,958	25,829		(446)		(446)		25,383				697	01/01/2036
3131WJ-QF-3	FH ZI5854 - RMBS		12/01/2023	Paydown		66,412	66,412	66,100	66,117		295		295		66,412				2,071	04/01/2037
3131WJ-U4-3	FH ZI6003 - RMBS		12/01/2023	Paydown		38,061	38,061	36,994	37,267		794		794		38,061				1,154	05/01/2037
3131WJ-YN-7	FH ZI6117 - RMBS		12/01/2023	Paydown		13,765	13,765	14,097	13,990		(225)		(225)		13,765				376	07/01/2036
3131WK-4J-6	FH ZI7125 - RMBS		12/01/2023	Paydown		5,035	5,035	5,046	5,038		(3)		(3)		5,035				151	01/01/2038
3131WK-6J-4	FH ZI7173 - RMBS		12/01/2023	Paydown		146,423	146,423	145,783	145,751		673		673		146,423				5,991	02/01/2038
3131WK-L3-2	FH ZI6646 - RMBS		12/01/2023	Paydown		91,697	91,697	91,826	91,727		(31)		(31)		91,697				1,876	10/01/2037
3131WK-NA-4	FH ZI6685 - RMBS		12/01/2023	Paydown		12,031	12,031	12,048	12,029		2		2		12,031				397	10/01/2037
3131WK-NH-9	FH ZI6692 - RMBS		12/01/2023	Paydown		46,813	46,813	47,267	47,091		(278)		(278)		46,813				1,534	11/01/2037
3131WK-NX-4	FH ZI6706 - RMBS		12/01/2023	Paydown		54,460	54,460	54,754	54,599		(139)		(139)		54,460				1,788	11/01/2037
3131WL-H3-5	FH ZI7450 - RMBS		12/01/2023	Paydown		44,582	44,582	44,680	44,623		(41)		(41)		44,582				1,314	05/01/2038
3131WL-H4-3	FH ZI7451 - RMBS		12/01/2023	Paydown		29,906	29,906	29,750	29,752		155		155		29,906				892	05/01/2038
3131WL-H5-0	FH ZI7452 - RMBS		12/01/2023	Paydown		21,439	21,439	21,403	21,388		51		51		21,439				656	05/01/2038
3131WL-H6-8	FH ZI7453 - RMBS		12/01/2023	Paydown		33,021	33,021	32,856	32,865		155		155		33,021				993	05/01/2038
3131WL-JJ-8	FH ZI7465 - RMBS		12/01/2023	Paydown		5,411	5,411	5,384	5,383		28		28		5,411				163	05/01/2038
3131WL-JW-9	FH ZI7477 - RMBS		12/01/2023	Paydown		57,637	57,637	57,998	57,829		(192)		(192)		57,637				1,714	05/01/2038
3131WL-NG-9	FH ZI7591 - RMBS		12/01/2023	Paydown		30,940	30,940	30,785	30,781		158		158		30,940				1,342	06/01/2038
3131WM-CJ-3	FH ZI8173 - RMBS		12/01/2023	Paydown		81,112	81,112	81,290	81,181		(68)		(68)		81,112				1,346	10/01/2038
3131WM-F3-5	FH ZI8286 - RMBS		12/01/2023	Paydown		101,337	101,337	101,673	101,563		(226)		(226)		101,337				1,839	11/01/2038
3131WM-LG-9	FH ZI8427 - RMBS		12/01/2023	Paydown		160,244	160,244	163,224	162,714		(2,470)		(2,470)		160,244				4,868	01/01/2039
3131WM-NP-7	FH ZI8498 - RMBS		12/01/2023	Paydown		33,167	33,167	33,784	33,686		(519)		(519)		33,167				826	02/01/2039
3131WM-QK-5	FH ZI8558 - RMBS		12/01/2023	Paydown		140,438	140,438	143,510	142,832		(2,393)		(2,393)		140,438				3,429	02/01/2039
3131WM-QP-4	FH ZI8562 - RMBS		12/01/2023	Paydown		46,855	46,855	47,845	47,827		(973)		(973)		46,855				1,271	02/01/2039
3131WM-QT-6	FH ZI8566 - RMBS		12/01/2023	Paydown		86,929	86,929	86,154	86,212		716		716		86,929				1,752	02/01/2039

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
3131WM-SZ-0	FH ZI8636 - RMBS		12/01/2023	Paydown		14,724	14,724	14,807	14,776		(52)		(52)		14,724				322	03/01/2039
3131WM-VQ-6	FH ZI8723 - RMBS		12/01/2023	Paydown		66,205	66,205	67,550	67,308		(1,104)		(1,104)		66,205				1,678	04/01/2039
3131WM-WV-4	FH ZI8760 - RMBS		12/01/2023	Paydown		45,073	45,073	44,802	44,828		246		246		45,073				1,009	05/01/2039
3131WM-YJ-9	FH ZI8813 - RMBS		12/01/2023	Paydown		22,724	22,724	22,973	22,930		(205)		(205)		22,724				557	06/01/2039
3131WM-YQ-3	FH ZI8819 - RMBS		12/01/2023	Paydown		141,398	141,398	140,404	140,477		921		921		141,398				1,341	06/01/2039
3131WM-YS-9	FH ZI8821 - RMBS		12/01/2023	Paydown		24,227	24,227	23,792	23,861		367		367		24,227				595	06/01/2039
3131WM-ZE-9	FH ZI8841 - RMBS		12/01/2023	Paydown		131,506	131,506	129,143	129,321		2,185		2,185		131,506				2,967	06/01/2039
3131WM-ZJ-8	FH ZI8845 - RMBS		12/01/2023	Paydown		122,225	122,225	121,919	121,885		340		340		122,225				2,512	06/01/2039
3131WM-ZL-3	FH ZI8847 - RMBS		12/01/2023	Paydown		46,790	46,790	46,549	46,547		244		244		46,790				1,141	06/01/2039
3131WN-5M-2	FH ZI9852 - RMBS		12/01/2023	Paydown		22,807	22,807	23,605	23,393		(586)		(586)		22,807				624	03/01/2040
3131WN-D9-2	FH ZI9128 - RMBS		12/01/2023	Paydown		26,944	26,944	27,095	27,081		(137)		(137)		26,944				559	09/01/2039
3131WN-F6-6	FH ZI9189 - RMBS		12/01/2023	Paydown		45,370	45,370	46,646	46,386		(1,015)		(1,015)		45,370				1,289	09/01/2039
3131WN-H8-0	FH ZI9255 - RMBS		12/01/2023	Paydown		40,781	40,781	41,680	41,545		(764)		(764)		40,781				1,086	09/01/2039
3131WN-LK-8	FH ZI9330 - RMBS		12/01/2023	Paydown		431,822	431,822	447,071	445,992		(14,170)		(14,170)		431,822				12,388	10/01/2039
3131WN-VH-4	FH ZI9616 - RMBS		12/01/2023	Paydown		112,952	112,952	113,234	113,126		(175)		(175)		112,952				2,888	01/01/2040
3131WN-ZY-3	FH ZI9759 - RMBS		12/01/2023	Paydown		49,829	49,829	51,962	52,713		(2,884)		(2,884)		49,829				1,349	02/01/2040
3131WP-CX-5	FH ZI9986 - RMBS		12/01/2023	Paydown		388,339	388,339	402,234	402,093		(13,755)		(13,755)		388,339				11,936	05/01/2040
3131WQ-2W-6	FH ZJ0789 - RMBS		12/01/2023	Paydown		67,401	67,401	66,700	66,812		589		589		67,401				1,476	12/01/2040
3131WQ-3D-7	FH ZJ0796 - RMBS		12/01/2023	Paydown		630,527	630,527	640,751	637,423		(6,896)		(6,896)		630,527				14,529	12/01/2040
3131WQ-5C-7	FH ZJ0843 - RMBS		12/01/2023	Paydown		219,697	219,697	217,414	217,801		1,896		1,896		219,697				4,366	12/01/2040
3131WQ-DA-2	FH ZJ0097 - RMBS		12/01/2023	Paydown		74,029	74,029	77,847	77,896		(3,866)		(3,866)		74,029				1,396	06/01/2040
3131WQ-HP-5	FH ZJ0238 - RMBS		12/01/2023	Paydown		109,669	109,669	112,565	111,707		(2,038)		(2,038)		109,669				2,721	08/01/2040
3131WQ-J8-1	FH ZJ0287 - RMBS		12/01/2023	Paydown		76,357	76,357	80,044	79,207		(2,850)		(2,850)		76,357				2,381	08/01/2040
3131WQ-JR-9	FH ZJ0272 - RMBS		12/01/2023	Paydown		16,743	16,743	17,604	17,427		(684)		(684)		16,743				454	08/01/2040
3131WQ-JY-4	FH ZJ0279 - RMBS		12/01/2023	Paydown		17,196	17,195	17,893	17,749		(554)		(554)		17,195				470	08/01/2040
3131WQ-PF-8	FH ZJ0422 - RMBS		12/01/2023	Paydown		114,047	114,047	117,553	116,325		(2,279)		(2,279)		114,047				2,604	09/01/2040
3131WQ-RM-1	FH ZJ0492 - RMBS		12/01/2023	Paydown		69,585	69,585	75,489	74,717		(5,133)		(5,133)		69,585				1,728	09/01/2040
3131WQ-ZG-5	FH ZJ0743 - RMBS		12/01/2023	Paydown		144,622	144,622	148,961	147,806		(3,184)		(3,184)		144,622				3,784	11/01/2040
3131WQ-ZR-1	FH ZJ0752 - RMBS		12/01/2023	Paydown		343,048	343,048	359,638	358,862		(15,813)		(15,813)		343,048				7,500	12/01/2040
3131WQ-ZT-7	FH ZJ0754 - RMBS		12/01/2023	Paydown		437,597	437,597	438,964	437,882		(285)		(285)		437,597				9,723	12/01/2040
3131WR-GY-5	FH ZJ1115 - RMBS		12/01/2023	Paydown		51,412	51,412	53,380	52,756		(1,344)		(1,344)		51,412				1,028	01/01/2041
3131WR-JJ-5	FH ZJ1165 - RMBS		12/01/2023	Paydown		369,909	369,909	376,007	374,205		(4,295)		(4,295)		369,909				11,471	02/01/2041
3131WR-L4-5	FH ZJ1247 - RMBS		12/01/2023	Paydown		52,557	52,557	53,242	52,758		(201)		(201)		52,557				1,035	02/01/2041
3131WR-PB-5	FH ZJ1318 - RMBS		12/01/2023	Paydown		3,624	3,624	3,792	3,752		(129)		(129)		3,624				99	03/01/2041
3131WR-QY-4	FH ZJ1371 - RMBS		12/01/2023	Paydown		34,429	34,429	36,572	35,977		(1,548)		(1,548)		34,429				844	03/01/2041
3131WT-U3-3	FH ZJ3302 - RMBS		12/01/2023	Paydown		9,224	9,224	9,266	9,221		3		3		9,224				328	02/01/2029
3131WT-V4-0	FH ZJ3335 - RMBS		12/01/2023	Paydown		2,125	2,125	2,097	2,112		13		13		2,125				69	02/01/2029
3131WU-GA-0	FH ZJ3793 - RMBS		12/01/2023	Paydown		7,681	7,681	7,456	7,569		113		113		7,681				295	07/01/2029
3131WV-A7-1	FH ZJ4530 - RMBS		12/01/2023	Paydown		3,955	3,955	3,887	3,916		39		39		3,955				152	10/01/2030
3131WW-DP-6	FH ZJ5510 - RMBS		12/01/2023	Paydown		4,361	4,361	4,274	4,299		62		62		4,361				143	12/01/2031
3131WW-KA-1	FH ZJ5689 - RMBS		12/01/2023	Paydown		1,239	1,239	1,228	1,232		7		7		1,239				41	01/01/2032
3131WW-LY-8	FH ZJ5743 - RMBS		12/01/2023	Paydown		4,392	4,392	4,368	4,373		20		20		4,392				169	02/01/2032
3131X4-4W-2	FH ZK1737 - RMBS		12/01/2023	Paydown		311,955	311,955	310,931	311,072		882		882		311,955				6,408	08/01/2024
3131X4-X8-3	FH ZK1603 - RMBS		12/01/2023	Paydown		67,042	67,042	68,016	67,101		(59)		(59)		67,042				1,362	06/01/2024
3131X4-XR-1	FH ZK1588 - RMBS		05/25/2023	Paydown		30,930	30,930	31,428	30,937		(6)		(6)		30,930				355	05/01/2024
3131X4-YZ-2	FH ZK1628 - RMBS		12/01/2023	Paydown		195,493	195,493	197,112	195,391		102		102		195,493				4,013	07/01/2024
3131X5-6E-7	FH ZK2669 - RMBS		12/01/2023	Paydown		42,519	42,519	43,675	42,759		(240)		(240)		42,519				798	11/01/2025
3131X5-AX-0	FH ZK1822 - RMBS		12/01/2023	Paydown		81,664	81,664	84,280	82,063		(398)		(398)		81,664				1,942	09/01/2024
3131X5-JN-3	FH ZK2069 - RMBS		12/01/2023	Paydown		93,854	93,854	95,797	94,144		(290)		(290)		93,854				1,934	01/01/2025

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
3131X5-SX-1	FH ZK2334 - RMBS		12/01/2023	Paydown		96,767	96,767	99,927	97,440		(673)		(673)		96,767				2,057	06/01/2025
3131X5-TL-6	FH ZK2355 - RMBS		12/01/2023	Paydown		114,926	114,926	118,714	115,781		(856)		(856)		114,926				2,410	06/01/2025
3131X5-Y5-5	FH ZK2532 - RMBS		12/01/2023	Paydown		326,641	326,641	337,206	328,786		(2,145)		(2,145)		326,641				5,839	09/01/2025
3131X7-2F-4	FH ZK4374 - RMBS		12/01/2023	Paydown		257,843	257,843	265,880	260,052		(2,209)		(2,209)		257,843				3,387	08/01/2027
3131X7-A3-2	FH ZK3626 - RMBS		12/01/2023	Paydown		137,571	137,571	140,473	138,269		(698)		(698)		137,571				2,098	11/01/2026
3131X7-NV-6	FH ZK4004 - RMBS		12/01/2023	Paydown		247,494	247,494	256,157	247,814		(319)		(319)		247,494				4,012	04/01/2027
3131X8-MU-7	FH ZK4871 - RMBS		12/01/2023	Paydown		125,166	125,166	129,772	126,845		(1,680)		(1,680)		125,166				1,816	01/01/2028
3131XG-LE-6	FH ZL1225 - RMBS		12/01/2023	Paydown		197,033	197,033	203,498	201,418		(4,385)		(4,385)		197,033				6,034	04/01/2041
3131XG-VN-5	FH ZL1521 - RMBS		12/01/2023	Paydown		311,586	311,586	322,710	318,986		(7,400)		(7,400)		311,586				8,350	06/01/2041
3131XH-4V-5	FH ZL2636 - RMBS		12/01/2023	Paydown		488,126	488,126	503,942	497,376		(9,250)		(9,250)		488,126				8,729	02/01/2042
3131XH-5L-6	FH ZL2651 - RMBS		12/01/2023	Paydown		225,235	225,235	233,259	228,627		(3,392)		(3,392)		225,235				4,688	02/01/2042
3131XH-5M-4	FH ZL2652 - RMBS		12/01/2023	Paydown		328,858	328,858	340,214	334,360		(5,502)		(5,502)		328,858				7,813	02/01/2042
3131XH-5R-3	FH ZL2656 - RMBS		12/01/2023	Paydown		207,454	207,454	214,650	210,902		(3,448)		(3,448)		207,454				4,360	02/01/2042
3131XH-6F-8	FH ZL2670 - RMBS		12/01/2023	Paydown		132,667	132,667	139,757	137,655		(4,988)		(4,988)		132,667				2,575	02/01/2042
3131XH-BG-0	FH ZL1839 - RMBS		12/01/2023	Paydown		79,462	79,462	83,336	81,218		(1,756)		(1,756)		79,462				1,713	08/01/2041
3131XH-CG-9	FH ZL1871 - RMBS		12/01/2023	Paydown		64,481	64,481	66,698	65,499		(1,018)		(1,018)		64,481				1,766	08/01/2041
3131XH-DW-3	FH ZL1917 - RMBS		12/01/2023	Paydown		219,672	219,672	229,660	224,268		(4,597)		(4,597)		219,672				3,227	09/01/2041
3131XH-HV-1	FH ZL2044 - RMBS		12/01/2023	Paydown		59,205	59,205	61,703	60,837		(1,632)		(1,632)		59,205				1,283	09/01/2041
3131XH-MJ-2	FH ZL2161 - RMBS		12/01/2023	Paydown		91,869	91,869	95,716	94,494		(2,625)		(2,625)		91,869				1,533	10/01/2041
3131XH-NW-2	FH ZL2205 - RMBS		12/01/2023	Paydown		100,416	100,416	105,546	104,833		(4,418)		(4,418)		100,416				1,718	10/01/2041
3131XH-P9-1	FH ZL2248 - RMBS		12/01/2023	Paydown		14,573	14,573	15,074	14,881		(308)		(308)		14,573				314	11/01/2041
3131XH-PX-8	FH ZL2238 - RMBS		12/01/2023	Paydown		82,529	82,529	86,662	84,998		(2,469)		(2,469)		82,529				1,922	11/01/2041
3131XH-RU-2	FH ZL2299 - RMBS		12/01/2023	Paydown		63,820	63,820	65,655	65,051		(1,231)		(1,231)		63,820				1,222	11/01/2041
3131XH-SA-5	FH ZL2313 - RMBS		12/01/2023	Paydown		285,274	285,274	290,166	288,495		(3,221)		(3,221)		285,274				5,835	11/01/2041
3131XH-TF-3	FH ZL2350 - RMBS		12/01/2023	Paydown		241,213	241,213	245,312	243,853		(2,640)		(2,640)		241,213				4,443	11/01/2041
3131XH-YD-2	FH ZL2508 - RMBS		12/01/2023	Paydown		465,407	465,407	475,370	472,211		(6,803)		(6,803)		465,407				8,704	12/01/2041
3131XJ-CK-6	FH ZL2774 - RMBS		12/01/2023	Paydown		142,521	142,521	147,075	144,431		(1,910)		(1,910)		142,521				2,578	03/01/2042
3131XJ-CQ-3	FH ZL2779 - RMBS		12/01/2023	Paydown		62,105	62,105	64,094	62,938		(833)		(833)		62,105				1,354	03/01/2042
3131XJ-LJ-9	FH ZL3029 - RMBS		12/01/2023	Paydown		355,564	355,564	370,176	362,463		(6,899)		(6,899)		355,564				5,950	05/01/2042
3131XJ-NS-7	FH ZL3101 - RMBS		12/01/2023	Paydown		479,297	479,297	482,143	481,323		(2,026)		(2,026)		479,297				8,874	05/01/2042
3131XJ-PS-5	FH ZL3133 - RMBS		12/01/2023	Paydown		179,463	179,463	188,184	184,175		(4,712)		(4,712)		179,463				3,334	05/01/2042
3131XJ-S6-0	FH ZL3241 - RMBS		12/01/2023	Paydown		271,265	271,265	284,743	272,599		(1,334)		(1,334)		271,265				5,384	06/01/2042
3131XJ-SQ-6	FH ZL3227 - RMBS		12/01/2023	Paydown		65,859	65,859	68,123	66,910		(1,051)		(1,051)		65,859				878	06/01/2042
3131XJ-SR-4	FH ZL3228 - RMBS		12/01/2023	Paydown		162,964	162,963	170,405	168,037		(5,074)		(5,074)		162,963				3,173	06/01/2042
3131XJ-TH-5	FH ZL3252 - RMBS		12/01/2023	Paydown		369,995	369,995	390,027	380,572		(10,577)		(10,577)		369,995				7,529	06/01/2042
3131XJ-VJ-8	FH ZL3317 - RMBS		12/01/2023	Paydown		289,640	289,640	296,496	295,328		(5,688)		(5,688)		289,640				5,825	07/01/2042
3131XK-AM-1	FH ZL3612 - RMBS		12/01/2023	Paydown		215,943	215,943	222,995	219,421		(3,478)		(3,478)		215,943				3,003	09/01/2042
3131XK-AV-1	FH ZL3620 - RMBS		12/01/2023	Paydown		432,063	432,063	452,366	446,266		(14,203)		(14,203)		432,063				5,629	09/01/2042
3131XK-BL-2	FH ZL3643 - RMBS		12/01/2023	Paydown		450,927	450,927	462,693	458,817		(7,890)		(7,890)		450,927				7,143	08/01/2042
3131XK-CB-3	FH ZL3666 - RMBS		12/01/2023	Paydown		258,216	258,216	272,337	267,914		(9,698)		(9,698)		258,216				5,841	09/01/2042
3131XK-EK-1	FH ZL3738 - RMBS		12/01/2023	Paydown		120,766	120,766	126,441	124,687		(3,921)		(3,921)		120,766				1,504	09/01/2042
3131XK-H7-7	FH ZL3854 - RMBS		12/01/2023	Paydown		82,339	82,339	87,736	86,530		(4,191)		(4,191)		82,339				1,559	09/01/2042
3131XK-H9-3	FH ZL3856 - RMBS		12/01/2023	Paydown		26,633	26,633	28,090	27,627		(994)		(994)		26,633				507	10/01/2042
3131XK-J7-5	FH ZL3886 - RMBS		12/01/2023	Paydown		241,020	241,020	253,862	249,640		(8,621)		(8,621)		241,020				4,083	10/01/2042
3131XK-PC-7	FH ZL4019 - RMBS		12/01/2023	Paydown		450,590	450,590	482,202	478,157		(27,567)		(27,567)		450,590				11,324	10/01/2042
3131XL-3S-4	FH ZL5309 - RMBS		12/01/2023	Paydown		252,423	252,423	251,673	251,660		763		763		252,423				5,089	03/01/2043
3131XM-4W-2	FH ZL6237 - RMBS		12/01/2023	Paydown		224,748	224,748	231,368	229,956		(5,207)		(5,207)		224,748				2,821	06/01/2043
3131XM-6N-0	FH ZL6277 - RMBS		12/01/2023	Paydown		614,238	614,238	645,622	641,346		(27,108)		(27,108)		614,238				6,250	06/01/2043
3131XM-BM-6	FH ZL5444 - RMBS		12/01/2023	Paydown		57,290	57,290	60,817	59,868		(2,578)		(2,578)		57,290				1,085	04/01/2043

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3131XM-F9-1	FH ZL5592 - RMBS		12/01/2023	Paydown		173,227	173,227	184,081	181,471		(8,245)		(8,245)		173,227				3,229	04/01/2043
3131XM-FF-7	FH ZL5566 - RMBS		12/01/2023	Paydown		233,582	233,582	248,218	244,699		(11,117)		(11,117)		233,582				4,751	04/01/2043
3131XM-RT-4	FH ZL5898 - RMBS		12/01/2023	Paydown		270,011	270,011	271,192	270,732		(722)		(722)		270,011				3,967	05/01/2043
3131XM-YU-3	FH ZL6123 - RMBS		12/01/2023	Paydown		409,271	409,271	408,951	408,785		485		485		409,271				6,456	06/01/2043
3131XN-2R-3	FH ZL7084 - RMBS		12/01/2023	Paydown		529,889	529,889	551,333	546,275		(16,387)		(16,387)		529,889				7,836	09/01/2043
3131XN-3K-7	FH ZL7102 - RMBS		12/01/2023	Paydown		255,048	255,048	260,827	259,378		(4,329)		(4,329)		255,048				7,562	09/01/2043
3131XN-JF-1	FH ZL6562 - RMBS		12/01/2023	Paydown		621,657	621,657	625,980	624,529		(2,872)		(2,872)		621,657				11,334	07/01/2043
3131XN-MW-0	FH ZL6673 - RMBS		12/01/2023	Paydown		685,768	685,768	690,375	688,853		(3,085)		(3,085)		685,768				15,071	07/01/2043
3131XP-DV-7	FH ZL7316 - RMBS		12/01/2023	Paydown		830,073	830,073	878,580	870,022		(39,949)		(39,949)		830,073				18,135	11/01/2043
3131XP-UB-2	FH ZL7778 - RMBS		12/01/2023	Paydown		140,372	140,372	149,628	147,475		(7,103)		(7,103)		140,372				3,204	02/01/2044
3131XP-UE-6	FH ZL7781 - RMBS		12/01/2023	Paydown		487,345	487,345	514,834	510,039		(22,694)		(22,694)		487,345				12,225	02/01/2044
3131XQ-ML-7	FH ZL8463 - RMBS		12/01/2023	Paydown		479,712	479,712	499,125	496,584		(16,872)		(16,872)		479,712				9,537	09/01/2044
3131XQ-R5-7	FH ZL8608 - RMBS		12/01/2023	Paydown		193,767	193,767	201,396	199,810		(6,044)		(6,044)		193,767				1,909	10/01/2044
3131XQ-T5-5	FH ZL8672 - RMBS		12/01/2023	Paydown		419,849	419,849	440,579	436,521		(16,672)		(16,672)		419,849				9,084	11/01/2044
3131XQ-WZ-5	FH ZL8764 - RMBS		12/01/2023	Paydown		859,768	859,768	896,778	888,802		(29,034)		(29,034)		859,768				8,923	11/01/2044
3131XQ-XU-5	FH ZL8791 - RMBS		12/01/2023	Paydown		287,268	287,268	305,783	301,312		(14,044)		(14,044)		287,268				8,272	12/01/2044
3131XQ-YQ-3	FH ZL8819 - RMBS		12/01/2023	Paydown		40,893	40,893	43,529	42,893		(2,000)		(2,000)		40,893				904	12/01/2044
3131XR-GL-2	FH ZL9203 - RMBS		12/01/2023	Paydown		598,427	598,427	627,226	620,988		(22,562)		(22,562)		598,427				11,471	03/01/2045
3131XR-JQ-8	FH ZL9271 - RMBS		12/01/2023	Paydown		1,276,780	1,276,780	1,346,421	1,332,309		(55,528)		(55,528)		1,276,780				11,418	03/01/2045
3131XR-T7-9	FH ZL9574 - RMBS		12/01/2023	Paydown		382,388	382,388	401,163	396,934		(14,547)		(14,547)		382,388				7,776	05/01/2045
3131XR-VS-0	FH ZL9625 - RMBS		12/01/2023	Paydown		189,155	189,155	196,987	195,278		(6,123)		(6,123)		189,155				4,410	06/01/2045
3131XR-X2-5	FH ZL9697 - RMBS		12/01/2023	Paydown		243,209	243,209	249,498	248,044		(4,835)		(4,835)		243,209				5,192	06/01/2045
3131XR-YY-4	FH ZL9727 - RMBS		12/01/2023	Paydown		392,910	392,910	407,275	404,602		(11,692)		(11,692)		392,910				9,870	06/01/2045
3131XT-B6-6	FH ZM0061 - RMBS		12/01/2023	Paydown		545,945	545,945	585,867	576,598		(30,653)		(30,653)		545,945				7,679	08/01/2045
3131XT-FY-1	FH ZM0183 - RMBS		12/01/2023	Paydown		598,814	598,814	624,076	618,806		(19,992)		(19,992)		598,814				5,939	09/01/2045
3131XT-PV-6	FH ZM0436 - RMBS		12/01/2023	Paydown		365,040	365,040	378,386	375,569		(10,529)		(10,529)		365,040				5,232	11/01/2045
3131XU-BY-2	FH ZM0955 - RMBS		12/01/2023	Paydown		21,140	21,140	22,676	22,333		(1,193)		(1,193)		21,140				460	04/01/2046
3131XU-GK-7	FH ZM1102 - RMBS		12/01/2023	Paydown		117,530	117,530	123,462	122,848		(5,318)		(5,318)		117,530				2,557	03/01/2046
3131XU-K6-3	FH ZM1217 - RMBS		12/01/2023	Paydown		590,773	590,773	610,942	607,074		(16,301)		(16,301)		590,773				8,654	06/01/2046
3131XV-RE-7	FH ZM2285 - RMBS		12/01/2023	Paydown		724,517	724,517	723,753	723,655		862		862		724,517				12,254	12/01/2046
3131XW-MJ-9	FH ZM3061 - RMBS		12/01/2023	Paydown		505,414	505,414	518,405	517,453		(12,039)		(12,039)		505,414				10,926	04/01/2047
3131XX-4B-4	FH ZM4418 - RMBS		12/01/2023	Paydown		922,697	922,697	968,832	961,800		(39,103)		(39,103)		922,697				11,374	10/01/2047
3131XX-5D-9	FH ZM4444 - RMBS		12/01/2023	Paydown		423,510	423,510	458,450	457,946		(34,436)		(34,436)		423,510				9,328	10/01/2047
3131XY-YS-2	FH ZM5221 - RMBS		12/01/2023	Paydown		532,475	532,475	559,930	555,689		(23,215)		(23,215)		532,475				6,420	12/01/2047
31329H-2R-1	FH ZA0784 - RMBS		12/01/2023	Paydown		11,169	11,169	10,996	11,046		123		123		11,169				387	11/01/2031
31329H-3L-3	FH ZA0803 - RMBS		12/01/2023	Paydown		29,572	29,572	29,350	29,423		149		149		29,572				834	02/01/2032
31329H-6P-1	FH ZA0878 - RMBS		12/01/2023	Paydown		63,026	63,026	62,895	62,855		171		171		63,026				1,830	02/01/2033
31329H-6W-6	FH ZA0885 - RMBS		12/01/2023	Paydown		84,688	84,688	84,913	84,708		(20)		(20)		84,688				2,322	03/01/2033
31329H-6Y-2	FH ZA0887 - RMBS		12/01/2023	Paydown		71,930	71,930	73,205	72,786		(856)		(856)		71,930				2,015	04/01/2033
31329H-T6-8	FH ZA0573 - RMBS		12/01/2023	Paydown		10,217	10,217	10,060	10,128		89		89		10,217				343	01/01/2029
31329H-TU-5	FH ZA0563 - RMBS		12/01/2023	Paydown		9,738	9,738	9,654	9,695		43		43		9,738				320	11/01/2028
31329H-UG-4	FH ZA0583 - RMBS		12/01/2023	Paydown		7,953	7,953	7,910	7,920		33		33		7,953				291	03/01/2029
31329H-UX-7	FH ZA0598 - RMBS		12/01/2023	Paydown		13,113	13,113	13,076	13,073		40		40		13,113				432	05/01/2029
31329H-V5-7	FH ZA0636 - RMBS		12/01/2023	Paydown		1,794	1,794	1,806	1,796		(3)		(3)		1,794				71	10/01/2029
31329H-WG-2	FH ZA0647 - RMBS		12/01/2023	Paydown		2,270	2,270	2,223	2,247		24		24		2,270				97	12/01/2029
31329J-5Y-9	FH ZA1763 - RMBS		03/01/2023	Various		2,651	2,651	2,686	2,643		8		8		2,651				18	03/01/2023
31329J-7K-7	FH ZA1798 - RMBS		10/01/2023	Various		44,427	44,427	44,518	44,310		117		117		44,427				817	10/01/2023
31329J-BD-8	FH ZA0936 - RMBS		12/01/2023	Paydown		52,335	52,335	53,382	53,090		(755)		(755)		52,335				1,517	01/01/2034
31329J-GA-9	FH ZA1093 - RMBS		12/01/2023	Paydown		183,154	183,154	185,358	184,659		(1,505)		(1,505)		183,154				3,889	02/01/2041

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
31329J-L9-6	FH ZA1252 - RMBS		12/01/2023	Paydown		785,522	785,522	823,448	812,524		(27,002)		(27,002)		785,522				12,572	11/01/2042
31329J-MK-0	FH ZA1262 - RMBS		12/01/2023	Paydown		633,188	633,188	663,413	654,975		(21,787)		(21,787)		633,188				9,809	11/01/2042
31329J-ML-8	FH ZA1263 - RMBS		12/01/2023	Paydown		530,222	530,222	555,366	548,105		(17,883)		(17,883)		530,222				7,138	11/01/2042
31329J-N7-8	FH ZA1314 - RMBS		12/01/2023	Paydown		784,864	784,864	789,186	787,651		(2,787)		(2,787)		784,864				6,140	03/01/2043
31329J-PQ-4	FH ZA1331 - RMBS		12/01/2023	Paydown		238,286	238,286	249,167	245,641		(7,355)		(7,355)		238,286				4,493	06/01/2042
31329J-PX-9	FH ZA1338 - RMBS		12/01/2023	Paydown		292,478	292,478	303,583	300,132		(7,654)		(7,654)		292,478				4,853	08/01/2042
31329J-PZ-4	FH ZA1340 - RMBS		12/01/2023	Paydown		135,007	135,007	141,351	139,419		(4,413)		(4,413)		135,007				2,669	09/01/2042
31329J-RA-7	FH ZA1381 - RMBS		12/01/2023	Paydown		342,942	342,942	363,922	358,858		(15,916)		(15,916)		342,942				7,996	11/01/2044
31329K-2A-1	FH ZA2569 - RMBS		12/01/2023	Paydown		78,821	78,821	82,159	79,633		(812)		(812)		78,821				1,650	07/01/2025
31329K-3Z-5	FH ZA2616 - RMBS		12/01/2023	Paydown		455,777	455,777	486,613	466,575		(10,798)		(10,798)		455,777				9,765	04/01/2026
31329K-5S-9	FH ZA2657 - RMBS		12/01/2023	Paydown		196,232	196,232	201,199	197,473		(1,242)		(1,242)		196,232				3,074	09/01/2026
31329K-A9-5	FH ZA1832 - RMBS		12/01/2023	Paydown		107,540	107,540	106,700	107,110		430		430		107,540				2,692	05/01/2024
31329K-AQ-7	FH ZA1815 - RMBS		12/01/2023	Paydown		47,453	47,453	47,112	47,273		179		179		47,453				1,118	02/01/2024
31329K-AT-1	FH ZA1818 - RMBS		12/01/2023	Paydown		67,844	67,844	67,324	67,577		267		267		67,844				1,660	03/01/2024
31329K-AU-8	FH ZA1819 - RMBS		12/01/2023	Paydown		62,680	62,680	64,472	62,779		(99)		(99)		62,680				1,672	03/01/2024
31329K-BY-9	FH ZA1855 - RMBS		12/01/2023	Paydown		54,328	54,328	55,627	54,537		(209)		(209)		54,328				1,546	10/01/2024
31329K-W4-2	FH ZA2467 - RMBS		12/01/2023	Paydown		114,343	114,343	118,935	117,901		(3,558)		(3,558)		114,343				1,943	07/01/2037
31329K-W8-3	FH ZA2471 - RMBS		12/01/2023	Paydown		1,351,600	1,351,600	1,387,168	1,378,425		(26,825)		(26,825)		1,351,600				23,064	09/01/2037
31329K-WE-0	FH ZA2445 - RMBS		12/01/2023	Paydown		852,594	852,594	874,575	869,865		(17,271)		(17,271)		852,594				13,759	02/01/2037
31329L-CX-8	FH ZA2786 - RMBS		12/01/2023	Paydown		1,276,478	1,276,478	1,325,942	1,294,162		(17,684)		(17,684)		1,276,478				16,780	11/01/2027
31329L-D9-0	FH ZA2828 - RMBS		12/01/2023	Paydown		898,209	898,209	931,330	910,492		(12,283)		(12,283)		898,209				12,043	03/01/2028
31329M-4V-9	FH ZA4436 - RMBS		12/01/2023	Paydown		849,941	849,941	902,132	891,494		(41,553)		(41,553)		849,941				8,037	02/01/2044
31329M-U9-9	FH ZA4208 - RMBS		12/01/2023	Paydown		543,845	543,845	563,815	559,169		(15,324)		(15,324)		543,845				8,562	04/01/2043
31329M-UU-2	FH ZA4195 - RMBS		12/01/2023	Paydown		655,759	655,759	682,194	675,906		(20,147)		(20,147)		655,759				5,673	04/01/2043
31329M-VJ-6	FH ZA4217 - RMBS		12/01/2023	Paydown		450,720	450,720	460,791	459,160		(8,440)		(8,440)		450,720				8,512	05/01/2043
31329M-X9-6	FH ZA4304 - RMBS		12/01/2023	Paydown		169,730	169,730	181,634	180,198		(10,469)		(10,469)		169,730				3,455	09/01/2043
31329N-AW-8	FH ZA4521 - RMBS		12/01/2023	Paydown		135,277	135,277	139,250	138,459		(3,182)		(3,182)		135,277				2,201	04/01/2045
31329N-CY-2	FH ZA4587 - RMBS		12/01/2023	Paydown		314,212	314,212	330,561	329,178		(14,966)		(14,966)		314,212				5,644	10/01/2045
31329N-EJ-3	FH ZA4637 - RMBS		12/01/2023	Paydown		290,488	290,488	302,062	299,710		(9,223)		(9,223)		290,488				4,703	04/01/2041
31329N-F8-6	FH ZA4691 - RMBS		12/01/2023	Paydown		337,505	337,505	358,915	354,214		(16,710)		(16,710)		337,505				6,287	07/01/2046
31329N-GA-0	FH ZA4693 - RMBS		12/01/2023	Paydown		755,097	755,097	794,857	793,632		(38,535)		(38,535)		755,097				15,340	07/01/2046
31329N-M9-6	FH ZA4884 - RMBS		12/01/2023	Paydown		332,869	332,869	350,709	347,597		(14,728)		(14,728)		332,869				7,299	03/01/2047
31329P-CM-3	FH ZA5476 - RMBS		12/01/2023	Paydown		87,752	87,752	90,425	89,986		(2,234)		(2,234)		87,752				1,563	06/01/2048
31329Q-5Q-0	FH ZA7155 - RMBS		12/01/2023	Paydown		448,669	448,669	468,368	463,127		(14,458)		(14,458)		448,669				9,265	06/01/2049
31329Q-WE-7	FH ZA6945 - RMBS		12/01/2023	Paydown		196,945	196,945	205,546	203,416		(6,471)		(6,471)		196,945				4,538	05/01/2049
31329Q-ZH-7	FH ZA7044 - RMBS		12/01/2023	Paydown		1,261,890	1,261,890	1,327,745	1,314,181		(52,291)		(52,291)		1,261,890				16,487	06/01/2049
3132A0-6N-1	FH ZS0877 - RMBS		12/01/2023	Paydown		47,566	47,566	48,915	48,531		(965)		(965)		47,566				1,375	05/01/2035
3132A0-FD-3	FH ZS0164 - RMBS		12/01/2023	Paydown		3,419	3,419	3,388	3,402		17		17		3,419				139	09/01/2025
3132A0-X2-7	FH ZS0697 - RMBS		12/01/2023	Paydown		85,784	85,784	85,744	85,662		122		122		85,784				2,297	02/01/2033
3132A1-3R-3	FH ZS1708 - RMBS		12/01/2023	Paydown		52,125	52,125	51,897	51,901		225		225		52,125				1,659	10/01/2037
3132A1-QT-4	FH ZS1366 - RMBS		12/01/2023	Paydown		26,783	26,783	27,026	26,960		(177)		(177)		26,783				1,016	03/01/2037
3132A1-VJ-0	FH ZS1517 - RMBS		12/01/2023	Paydown		133,989	133,989	131,644	132,159		1,830		1,830		133,989				4,059	07/01/2037
3132A1-VX-9	FH ZS1530 - RMBS		12/01/2023	Paydown		132,898	132,898	131,205	131,349		1,549		1,549		132,898				4,091	07/01/2037
3132A1-WX-8	FH ZS1562 - RMBS		12/01/2023	Paydown		56,964	56,964	55,971	56,150		814		814		56,964				2,132	08/01/2037
3132A1-ZV-9	FH ZS1656 - RMBS		12/01/2023	Paydown		136,730	136,730	138,557	138,017		(1,286)		(1,286)		136,730				4,195	08/01/2037
3132A2-4H-2	FH ZS2624 - RMBS		12/01/2023	Paydown		176,027	176,027	185,131	182,886		(6,859)		(6,859)		176,027				3,523	03/01/2039
3132A2-DN-9	FH ZS1909 - RMBS		12/01/2023	Paydown		53,594	53,594	53,335	53,339		255		255		53,594				1,939	02/01/2038
3132A2-HF-2	FH ZS2030 - RMBS		12/01/2023	Paydown		225,020	225,020	221,557	222,281		2,739		2,739		225,020				5,216	04/01/2038
3132A2-L6-7	FH ZS2149 - RMBS		12/01/2023	Paydown		37,575	37,575	36,888	36,975		600		600		37,575				1,125	06/01/2038

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
3132A2-L7-5	FH ZS2150 - RMBS		12/01/2023	Paydown		55,183	55,183	58,503	57,933		(2,749)		(2,749)		55,183				1,703	06/01/2038
3132A2-YE-6	FH ZS2509 - RMBS		12/01/2023	Paydown		16,367	16,367	16,886	16,801		(434)		(434)		16,367				593	12/01/2038
3132A2-YS-5	FH ZS2521 - RMBS		12/01/2023	Paydown		77,191	77,191	78,095	77,893		(703)		(703)		77,191				2,002	12/01/2038
3132A2-Z3-9	FH ZS2562 - RMBS		12/01/2023	Paydown		44,908	44,908	45,218	45,134		(227)		(227)		44,908				1,123	02/01/2039
3132A3-2H-2	FH ZS3476 - RMBS		12/01/2023	Paydown		759,731	759,731	771,886	763,176		(3,446)		(3,446)		759,731				11,867	04/01/2042
3132A3-2M-1	FH ZS3480 - RMBS		12/01/2023	Paydown		302,164	302,164	315,903	309,701		(7,537)		(7,537)		302,164				4,811	04/01/2042
3132A3-3Z-1	FH ZS3516 - RMBS		12/01/2023	Paydown		207,328	207,328	212,770	209,255		(1,927)		(1,927)		207,328				3,264	06/01/2042
3132A3-5V-8	FH ZS3560 - RMBS		12/01/2023	Paydown		264,467	264,467	265,727	265,367		(901)		(901)		264,467				4,377	08/01/2042
3132A3-E5-5	FH ZS2856 - RMBS		12/01/2023	Paydown		185,794	185,794	193,370	189,946		(4,152)		(4,152)		185,794				5,650	01/01/2040
3132A3-EV-8	FH ZS2848 - RMBS		12/01/2023	Paydown		151,424	151,424	156,239	155,995		(4,571)		(4,571)		151,424				3,715	11/01/2039
3132A3-G4-6	FH ZS2919 - RMBS		12/01/2023	Paydown		102,918	102,918	105,576	104,795		(1,877)		(1,877)		102,918				2,503	04/01/2040
3132A3-J8-4	FH ZS2987 - RMBS		12/01/2023	Paydown		189,092	189,092	200,496	197,935		(8,843)		(8,843)		189,092				3,968	09/01/2040
3132A3-JJ-0	FH ZS2965 - RMBS		12/01/2023	Paydown		123,349	123,349	129,970	129,149		(5,800)		(5,800)		123,349				2,752	08/01/2040
3132A3-RK-8	FH ZS3190 - RMBS		12/01/2023	Paydown		842,988	842,988	938,219	933,129		(90,141)		(90,141)		842,988				17,406	05/01/2041
3132A3-VX-5	FH ZS3330 - RMBS		12/01/2023	Paydown		160,753	160,753	167,007	164,934		(4,181)		(4,181)		160,753				3,210	09/01/2041
3132A4-2Z-0	FH ZS4392 - RMBS		12/01/2023	Paydown		100,612	100,612	100,612	100,561		51		51		100,612				2,451	08/01/2039
3132A4-3J-5	FH ZS4401 - RMBS		12/01/2023	Paydown		74,020	74,020	80,300	79,466		(5,446)		(5,446)		74,020				1,728	11/01/2039
3132A4-4A-3	FH ZS4417 - RMBS		12/01/2023	Paydown		57,540	57,540	62,422	61,730		(4,190)		(4,190)		57,540				1,104	06/01/2040
3132A4-5R-5	FH ZS4456 - RMBS		12/01/2023	Paydown		78,539	78,539	78,981	78,776		(237)		(237)		78,539				1,487	08/01/2041
3132A4-5S-3	FH ZS4457 - RMBS		12/01/2023	Paydown		161,999	161,999	167,808	165,815		(3,817)		(3,817)		161,999				3,527	09/01/2041
3132A4-5V-6	FH ZS4460 - RMBS		12/01/2023	Paydown		52,188	52,188	52,722	52,343		(155)		(155)		52,188				799	10/01/2041
3132A4-5W-4	FH ZS4461 - RMBS		12/01/2023	Paydown		55,116	55,116	57,390	56,528		(1,412)		(1,412)		55,116				1,253	10/01/2041
3132A4-6C-7	FH ZS4467 - RMBS		12/01/2023	Paydown		196,039	196,039	205,948	202,722		(6,683)		(6,683)		196,039				4,289	12/01/2041
3132A4-6E-3	FH ZS4469 - RMBS		12/01/2023	Paydown		520,500	520,500	535,050	530,196		(9,697)		(9,697)		520,500				10,105	01/01/2042
3132A4-6H-6	FH ZS4472 - RMBS		12/01/2023	Paydown		737,432	737,432	758,561	751,490		(14,058)		(14,058)		737,432				13,850	02/01/2042
3132A4-6K-9	FH ZS4474 - RMBS		12/01/2023	Paydown		115,001	115,001	122,135	120,250		(5,249)		(5,249)		115,001				2,112	03/01/2042
3132A4-6L-7	FH ZS4475 - RMBS		12/01/2023	Paydown		137,759	137,759	139,524	138,252		(493)		(493)		137,759				2,180	02/01/2042
3132A4-6V-5	FH ZS4484 - RMBS		12/01/2023	Paydown		345,323	345,323	359,028	354,483		(9,160)		(9,160)		345,323				6,485	05/01/2042
3132A4-6Y-9	FH ZS4487 - RMBS		12/01/2023	Paydown		217,370	217,370	227,865	224,554		(7,184)		(7,184)		217,370				4,006	06/01/2042
3132A4-7A-0	FH ZS4489 - RMBS		12/01/2023	Paydown		433,870	433,869	446,493	438,856		(4,986)		(4,986)		433,869				6,971	06/01/2042
3132A4-7B-8	FH ZS4490 - RMBS		12/01/2023	Paydown		313,435	313,435	325,085	320,789		(7,355)		(7,355)		313,435				5,183	07/01/2042
3132A4-A6-5	FH ZS3629 - RMBS		12/01/2023	Paydown		246,221	246,221	265,726	263,123		(16,902)		(16,902)		246,221				6,317	10/01/2041
3132A4-A9-9	FH ZS3632 - RMBS		12/01/2023	Paydown		229,267	229,267	248,253	244,791		(15,524)		(15,524)		229,267				5,887	10/01/2041
3132A4-B4-9	FH ZS3659 - RMBS		12/01/2023	Paydown		251,660	251,660	259,643	257,587		(5,927)		(5,927)		251,660				3,927	12/01/2042
3132A4-F3-7	FH ZS3786 - RMBS		12/01/2023	Paydown		746,587	746,587	744,488	745,518		1,069		1,069		746,587				14,021	06/01/2043
3132A4-F4-5	FH ZS3787 - RMBS		12/01/2023	Paydown		574,702	574,702	572,906	572,758		1,943		1,943		574,702				10,177	05/01/2043
3132A4-H3-5	FH ZS3850 - RMBS		12/01/2023	Paydown		179,878	179,878	192,076	189,479		(9,600)		(9,600)		179,878				4,847	11/01/2043
3132A4-PW-2	FH ZS4037 - RMBS		12/01/2023	Paydown		542,969	542,969	562,397	559,401		(16,432)		(16,432)		542,969				10,171	05/01/2044
3132A4-Z8-4	FH ZS4367 - RMBS		12/01/2023	Paydown		28,474	28,474	28,808	28,733		(260)		(260)		28,474				639	01/01/2039
3132A5-AU-9	FH ZS4519 - RMBS		12/01/2023	Paydown		394,076	394,076	378,560	381,029		13,048		13,048		394,076				6,260	06/01/2043
3132A5-BD-6	FH ZS4536 - RMBS		12/01/2023	Paydown		285,114	285,114	291,797	290,351		(5,236)		(5,236)		285,114				5,219	10/01/2043
3132A5-CL-7	FH ZS4575 - RMBS		12/01/2023	Paydown		253,975	253,975	260,245	258,855		(4,881)		(4,881)		253,975				4,698	07/01/2044
3132A5-E4-3	FH ZS4655 - RMBS		12/01/2023	Paydown		650,786	650,786	680,706	674,420		(23,634)		(23,634)		650,786				6,364	03/01/2046
3132A5-EU-5	FH ZS4647 - RMBS		12/01/2023	Paydown		682,881	682,881	714,037	707,664		(24,783)		(24,783)		682,881				6,904	01/01/2046
3132A5-EY-7	FH ZS4651 - RMBS		12/01/2023	Paydown		253,809	253,809	265,428	263,011		(9,203)		(9,203)		253,809				4,638	03/01/2046
3132A5-FG-5	FH ZS4667 - RMBS		12/01/2023	Paydown		644,003	644,003	665,134	664,081		(20,078)		(20,078)		644,003				5,503	06/01/2046
3132A5-FL-4	FH ZS4671 - RMBS		12/01/2023	Paydown		97,427	97,427	101,263	100,502		(3,075)		(3,075)		97,427				1,571	08/01/2046
3132A5-GL-3	FH ZS4703 - RMBS		12/01/2023	Paydown		731,309	731,309	730,595	730,491		818		818		731,309				11,812	02/01/2047
3132A6-RN-5	FH ZS5893 - RMBS		12/01/2023	Paydown		100,437	100,437	103,074	100,718		(281)		(281)		100,437				2,267	06/01/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3132A6-VT-7	FH ZS6026 - RMBS		12/01/2023	Paydown		352,740	352,740	368,062	355,565		(2,825)		(2,825)		352,740				8,459	01/01/2025
3132A6-WY-5	FH ZS6063 - RMBS		12/01/2023	Paydown		123,462	123,462	128,497	124,457		(995)		(995)		123,462				2,819	05/01/2025
3132A6-XB-4	FH ZS6074 - RMBS		12/01/2023	Paydown		247,636	247,636	258,973	249,840		(2,204)		(2,204)		247,636				5,857	05/01/2025
3132A7-LU-3	FH ZS6639 - RMBS		12/01/2023	Paydown		229,995	229,995	238,548	232,937		(2,942)		(2,942)		229,995				3,025	01/01/2028
3132A7-MC-2	FH ZS6655 - RMBS		12/01/2023	Paydown		1,058,970	1,058,970	1,098,681	1,073,295		(14,326)		(14,326)		1,058,970				13,963	02/01/2028
3132A7-QD-6	FH ZS6752 - RMBS		12/01/2023	Paydown		534,648	534,648	569,735	543,783		(9,135)		(9,135)		534,648				10,927	06/01/2025
3132A7-SX-0	FH ZS6834 - RMBS		12/01/2023	Paydown		280,633	280,633	299,400	287,640		(7,007)		(7,007)		280,633				5,459	06/01/2026
3132A9-J5-7	FH ZS8384 - RMBS		12/01/2023	Paydown		93,086	93,086	95,770	93,507		(421)		(421)		93,086				2,167	09/01/2024
3132A9-JS-7	FH ZS8373 - RMBS		12/01/2023	Paydown		167,611	167,611	170,161	167,731		(120)		(120)		167,611				3,249	05/01/2024
3132A9-JV-0	FH ZS8376 - RMBS		12/01/2023	Paydown		414,348	414,348	442,575	419,269		(4,921)		(4,921)		414,348				8,340	06/01/2024
3132A9-JW-8	FH ZS8377 - RMBS		12/01/2023	Paydown		68,423	68,423	70,663	68,649		(226)		(226)		68,423				1,538	06/01/2024
3132A9-MM-6	FH ZS8464 - RMBS		12/01/2023	Paydown		264,815	264,815	272,160	266,801		(1,986)		(1,986)		264,815				3,532	05/01/2027
3132A9-MS-3	FH ZS8469 - RMBS		12/01/2023	Paydown		263,487	263,487	272,873	266,439		(2,952)		(2,952)		263,487				3,414	08/01/2027
3132A9-MV-6	FH ZS8472 - RMBS		12/01/2023	Paydown		941,507	941,507	986,732	956,355		(14,848)		(14,848)		941,507				12,454	10/01/2027
3132A9-MX-2	FH ZS8474 - RMBS		12/01/2023	Paydown		456,561	456,561	476,750	463,217		(6,656)		(6,656)		456,561				6,053	11/01/2027
3132AA-4K-7	FH ZS9826 - RMBS		12/01/2023	Paydown		715,066	715,066	701,993	702,714		12,352		12,352		715,066				11,579	10/01/2046
3132AA-4X-9	FH ZS9838 - RMBS		12/01/2023	Paydown		829,008	829,008	875,899	871,525		(42,517)		(42,517)		829,008				20,072	08/01/2042
3132AA-6L-3	FH ZS9875 - RMBS		12/01/2023	Paydown		1,211,441	1,211,441	1,255,072	1,251,516		(40,075)		(40,075)		1,211,441				12,017	12/01/2046
3132AA-7L-2	FH ZS9899 - RMBS		12/01/2023	Paydown		788,184	788,184	859,120	857,819		(69,636)		(69,636)		788,184				14,333	01/01/2047
3132AA-N2-6	FH ZS9409 - RMBS		12/01/2023	Paydown		1,429,385	1,429,385	1,471,426	1,465,589		(36,203)		(36,203)		1,429,385				26,606	06/01/2045
3132AA-YU-2	FH ZS9723 - RMBS		12/01/2023	Paydown		790,705	790,705	841,360	839,974		(49,269)		(49,269)		790,705				15,003	05/01/2046
3132AA-ZC-1	FH ZS9739 - RMBS		12/01/2023	Paydown		472,422	472,422	488,126	486,961		(14,539)		(14,539)		472,422				9,301	10/01/2045
3132AC-AY-6	FH ZT0023 - RMBS		12/01/2023	Paydown		509,367	509,367	540,884	539,171		(29,805)		(29,805)		509,367				12,397	05/01/2046
3132AC-BA-7	FH ZT0033 - RMBS		12/01/2023	Paydown		1,207,563	1,207,563	1,242,469	1,240,966		(33,403)		(33,403)		1,207,563				10,315	12/01/2046
3132AC-BK-5	FH ZT0042 - RMBS		12/01/2023	Paydown		373,026	373,026	396,515	393,286		(20,260)		(20,260)		373,026				8,720	05/01/2047
3132AC-EX-4	FH ZT0150 - RMBS		12/01/2023	Paydown		532,011	532,011	552,024	549,742		(17,731)		(17,731)		532,011				7,713	10/01/2044
3132AC-H7-8	FH ZT0254 - RMBS		12/01/2023	Paydown		684,946	684,946	685,374	685,094		(148)		(148)		684,946				11,126	09/01/2047
3132AC-PZ-7	FH ZT0440 - RMBS		12/01/2023	Paydown		1,357,993	1,357,993	1,523,498	1,518,008		(160,015)		(160,015)		1,357,993				25,845	01/01/2048
3132AC-S3-5	FH ZT0538 - RMBS		12/01/2023	Paydown		849,017	849,017	912,030	911,140		(62,122)		(62,122)		849,017				15,368	03/01/2048
3132AC-SX-9	FH ZT0534 - RMBS		12/01/2023	Paydown		1,034,756	1,034,756	1,129,825	1,128,601		(93,845)		(93,845)		1,034,756				19,278	12/01/2047
3132AC-SZ-4	FH ZT0536 - RMBS		12/01/2023	Paydown		919,406	919,406	944,163	943,495		(24,089)		(24,089)		919,406				17,254	03/01/2048
3132AD-VK-1	FH ZT1518 - RMBS		12/01/2023	Paydown		428,500	428,500	444,870	444,364		(15,864)		(15,864)		428,500				9,075	12/01/2046
3132AE-JM-9	FH ZT2068 - RMBS		12/01/2023	Paydown		826,230	826,230	864,959	862,064		(35,834)		(35,834)		826,230				18,385	07/01/2044
3132D6-FK-1	FH SB8270 - RMBS		12/01/2023	Paydown		513,424	513,424	511,097			2,326		2,326		513,424				3,862	11/01/2038
3132DM-4B-8	FH SD0818 - RMBS		12/01/2023	Paydown		294,055	294,055	242,871			51,184		51,184		294,055				1,307	12/01/2051
3132DM-BG-9	FH SD0039 - RMBS		12/01/2023	Paydown		872,979	872,979	926,313	923,031		(50,051)		(50,051)		872,979				18,162	02/01/2046
3132DM-BQ-7	FH SD0047 - RMBS		12/01/2023	Paydown		652,537	652,537	679,862	678,436		(25,899)		(25,899)		652,537				12,295	07/01/2045
3132DM-LW-3	FH SD0341 - RMBS		12/01/2023	Paydown		1,614,354	1,614,354	1,809,338	1,800,031		(185,677)		(185,677)		1,614,354				29,820	08/01/2049
3132DM-ND-3	FH SD0388 - RMBS		12/01/2023	Paydown		1,158,356	1,158,356	1,275,820	1,272,834		(114,478)		(114,478)		1,158,356				23,527	06/01/2047
3132DM-RT-4	FH SD0498 - RMBS		12/01/2023	Paydown		600,694	600,694	653,630	651,548		(50,854)		(50,854)		600,694				9,667	06/01/2044
3132DM-VD-4	FH SD0612 - RMBS		12/01/2023	Paydown		770,668	770,668	653,262			117,406		117,406		770,668				3,939	11/01/2050
3132DM-Y7-4	FH SD0734 - RMBS		12/01/2023	Paydown		562,796	562,796	501,240	501,197		61,598		61,598		562,796				8,946	10/01/2051
3132DM-YD-1	FH SD0708 - RMBS		12/01/2023	Paydown		346,424	346,424	293,432			52,992		52,992		346,424				1,516	02/01/2051
3132DN-GK-3	FH SD1102 - RMBS		12/01/2023	Paydown		342,993	342,993	298,404			44,589		44,589		342,993				3,397	04/01/2052
3132DN-JW-4	FH SD1177 - RMBS		12/01/2023	Paydown		1,550,218	1,550,218	1,462,534	1,462,724		87,493		87,493		1,550,218				33,562	06/01/2052
3132DN-Q4-8	FH SD1375 - RMBS		12/01/2023	Paydown		1,359,981	1,359,981	1,209,905	1,210,072		149,908		149,908		1,359,981				20,645	06/01/2052
3132DN-QM-8	FH SD1360 - RMBS		12/01/2023	Paydown		212,577	212,577	213,208			(631)		(631)		212,577				2,897	07/01/2052
3132DP-2T-4	FH SD2586 - RMBS		12/01/2023	Paydown		339,436	339,436	341,876			(2,440)		(2,440)		339,436				6,412	10/01/2052
3132DP-D3-9	FH SD1922 - RMBS		12/01/2023	Paydown		1,337,272	1,337,272	1,347,928			(10,406)		(10,406)		1,337,272				18,145	11/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
3132DP-GU-6	FH SD2011 - RMBS		12/01/2023	Paydown		1,863,665	1,863,665	1,869,197			(5,254)		(5,254)		1,863,665				24,123	12/01/2052
3132DP-S9-0	FH SD2344 - RMBS		12/01/2023	Paydown		1,471,936	1,471,936	1,479,632			(7,621)		(7,621)		1,471,936				19,568	02/01/2053
3132DV-7B-5	FH SD8090 - RMBS		12/01/2023	Paydown		3,774,242	3,774,242	3,888,683	3,871,019		(96,777)		(96,777)		3,774,242				41,459	09/01/2050
3132DW-CN-1	FH SD8177 - RMBS		12/01/2023	Paydown		797,139	797,139	792,780	793,033		4,107		4,107		797,139				8,863	11/01/2051
3132E0-DZ-2	FH SD3720 - RMBS		12/01/2023	Paydown		52,021	52,021	49,973			2,048		2,048		52,021				239	08/01/2053
3133A1-MD-1	FH QA6656 - RMBS		12/01/2023	Paydown		689,138	689,138	707,659	703,546		(14,408)		(14,408)		689,138				10,269	02/01/2050
3133A8-6M-4	FH QB2676 - RMBS		12/01/2023	Paydown		2,043,031	2,043,031	2,109,748	2,099,541		(56,510)		(56,510)		2,043,031				28,608	09/01/2050
3133A8-BL-0	FH QB1843 - RMBS		12/01/2023	Paydown		1,398,551	1,398,551	1,449,249	1,441,080		(42,529)		(42,529)		1,398,551				12,560	07/01/2050
3133A9-AR-6	FH QB2716 - RMBS		12/01/2023	Paydown		2,722,165	2,722,165	2,811,911	2,798,204		(76,039)		(76,039)		2,722,165				34,062	08/01/2050
3133A9-RU-1	FH QB3199 - RMBS		12/01/2023	Paydown		1,533,232	1,533,232	1,582,583	1,574,789		(41,558)		(41,558)		1,533,232				15,873	09/01/2050
3133AA-LF-7	FH QB3926 - RMBS		12/01/2023	Paydown		1,298,596	1,298,596	1,343,236	1,336,705		(38,108)		(38,108)		1,298,596				13,657	10/01/2050
3133AB-QY-9	FH QB4971 - RMBS		12/01/2023	Paydown		3,227,270	3,227,270	3,335,182	3,319,775		(92,504)		(92,504)		3,227,270				29,322	11/01/2050
3133AT-2V-2	FH QC8888 - RMBS		12/01/2023	Paydown		1,345,140	1,345,140	1,384,811	1,381,462		(36,322)		(36,322)		1,345,140				27,174	10/01/2051
3133AT-K3-4	FH QC8414 - RMBS		12/01/2023	Paydown		728,163	728,163	729,529	729,357		(1,193)		(1,193)		728,163				9,540	10/01/2051
3133AX-LJ-9	FH QD1229 - RMBS		12/01/2023	Paydown		1,390,672	1,390,672	1,421,527	1,419,235		(28,563)		(28,563)		1,390,672				16,246	11/01/2051
3133AX-X6-4	FH QD1601 - RMBS		12/01/2023	Paydown		879,804	879,804	905,579	903,263		(23,459)		(23,459)		879,804				14,449	12/01/2051
3133B1-TA-9	FH QD4145 - RMBS		12/01/2023	Paydown		1,753,778	1,753,778	1,793,923	1,790,842		(37,064)		(37,064)		1,753,778				22,455	01/01/2052
3133B3-DF-1	FH QD5502 - RMBS		12/01/2023	Paydown		472,430	472,430	391,453			80,977		80,977		472,430				3,055	01/01/2052
3133B9-Z3-1	FH QE0762 - RMBS		12/01/2023	Paydown		746,690	746,690	741,323	741,422		5,268		5,268		746,690				13,826	04/01/2052
3133BA-Q5-3	FH QE1376 - RMBS		12/01/2023	Paydown		1,404,292	1,404,292	1,369,623	1,371,130		33,162		33,162		1,404,292				30,852	04/01/2052
3133BC-VD-6	FH QE3312 - RMBS		12/01/2023	Paydown		1,702,673	1,702,673	1,653,721	1,653,826		48,847		48,847		1,702,673				43,362	06/01/2052
3133BD-QU-2	FH QE4067 - RMBS		12/01/2023	Paydown		533,716	533,716	540,555	540,058		(6,342)		(6,342)		533,716				18,192	06/01/2052
3133BD-W5-0	FH QE4268 - RMBS		12/01/2023	Paydown		402,312	402,312	412,873	412,166		(9,854)		(9,854)		402,312				16,022	06/01/2052
3133BJ-P7-1	FH QE8546 - RMBS		12/01/2023	Paydown		512,837	512,837	497,933	498,331		14,506		14,506		512,837				20,574	08/01/2052
3133BK-E7-0	FH QE9158 - RMBS		12/01/2023	Paydown		523,450	523,450	512,388	512,648		10,802		10,802		523,450				12,346	09/01/2052
3133BM-Q3-2	FH QF0474 - RMBS		12/01/2023	Paydown		594,824	594,824	587,388	587,450		7,374		7,374		594,824				20,261	09/01/2052
3133BM-WU-5	FH QF0659 - RMBS		12/01/2023	Paydown		626,978	626,978	613,949	614,254		12,724		12,724		626,978				18,268	09/01/2052
3133BQ-GS-9	FH QF2909 - RMBS		12/01/2023	Paydown		102,439	102,439	101,943	101,944		494		494		102,439				3,113	11/01/2052
3133BS-6S-6	FH QF5381 - RMBS		12/01/2023	Paydown		675,090	675,090	683,740	683,752		(8,662)		(8,662)		675,090				21,902	01/01/2053
3133BW-VJ-9	FH QF8717 - RMBS		12/01/2023	Paydown		316,872	316,872	326,453			(9,580)		(9,580)		316,872				4,408	03/01/2053
3133C5-FL-0	FH QG4671 - RMBS		12/01/2023	Paydown		64,447	64,447	64,759			(312)		(312)		64,447				984	06/01/2053
3133CD-J3-9	FH QH1182 - RMBS		12/01/2023	Paydown		26,337	26,337	26,337							26,337				255	09/01/2053
3133CE-MY-5	FH QH2175 - RMBS		12/01/2023	Paydown		115,558	115,558	117,869			(2,311)		(2,311)		115,558				787	10/01/2053
3133GD-ZW-3	FH QN7057 - RMBS		12/01/2023	Paydown		3,286,566	3,286,566	3,411,866	3,392,949		(106,383)		(106,383)		3,286,566				35,544	07/01/2036
3133KG-GT-9	FH RA1110 - RMBS		12/01/2023	Paydown		538,992	538,992	557,352	551,879		(12,886)		(12,886)		538,992				5,727	07/01/2049
3133KJ-A6-9	FH RA2729 - RMBS		12/01/2023	Paydown		2,448,524	2,448,524	2,549,908	2,531,782		(83,258)		(83,258)		2,448,524				31,288	06/01/2050
3133KK-VK-2	FH RA4218 - RMBS		12/01/2023	Paydown		1,618,994	1,618,994	1,675,406	1,668,580		(49,586)		(49,586)		1,618,994				20,880	12/01/2050
3133KL-A7-2	FH RA4530 - RMBS		12/01/2023	Paydown		1,550,331	1,550,331	1,618,158	1,611,351		(61,020)		(61,020)		1,550,331				21,082	02/01/2051
3133KN-3X-9	FH RA7114 - RMBS		12/01/2023	Paydown		540,552	540,552	547,478	546,974		(6,421)		(6,421)		540,552				10,811	04/01/2052
3133KP-F9-4	FH RA7392 - RMBS		12/01/2023	Paydown		567,449	567,449	573,921	573,525		(6,076)		(6,076)		567,449				18,583	05/01/2052
3133KP-ZM-3	FH RA7948 - RMBS		12/01/2023	Paydown		1,296,665	1,296,665	1,313,481	1,313,551		(16,887)		(16,887)		1,296,665				32,484	09/01/2052
3133KQ-GP-5	FH RA8306 - RMBS		12/01/2023	Paydown		121,967	121,967	119,052			2,916		2,916		121,967				610	12/01/2052
3133KQ-K7-0	FH RA8418 - RMBS		12/01/2023	Paydown		27,845	27,845	27,114			731		731		27,845				139	01/01/2053
3133KY-V7-1	FH RB5138 - RMBS		12/01/2023	Paydown		2,122,920	2,122,920	2,155,427	2,152,296		(29,375)		(29,375)		2,122,920				23,293	12/01/2041
3133KY-WA-3	FH RB5141 - RMBS		12/01/2023	Paydown		495,634	495,634	502,332	501,717		(6,083)		(6,083)		495,634				5,420	01/01/2042
31349U-AK-4	FH 782710 - RMBS		12/01/2023	Paydown		29,892	29,892	30,098	29,918		(25)		(25)		29,892				901	08/01/2036
3136A2-YF-4	FNR 2011-122 B - CMO/RMBS		12/01/2023	Paydown		971,228	971,228	971,076	969,583		1,645		1,645		971,228				15,890	12/25/2026
3136A3-KN-0	FNR 2011-146 LX - CMO/RMBS		12/01/2023	Paydown		4,045,040	4,045,040	4,176,503	4,055,971		(10,932)		(10,932)		4,045,040				72,974	10/25/2040
3136A3-MT-5	FNR 2011-146 CY - CMO/RMBS		12/01/2023	Paydown		812,680	812,680	787,697	797,452		15,229		15,229		812,680				15,938	11/25/2041

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
3136A5-3Z-7	FNR 2012-51 TP - CMO/RMBS		12/01/2023	Paydown		584,158	584,158	585,505	583,867		292		292		584,158				18,790	03/25/2041
3136A8-2G-4	FNR 2012-113 CB - CMO/RMBS		12/01/2023	Paydown		24,742	24,742	23,440	24,265		477		477		24,742				258	07/25/2041
3136A8-BA-7	FNR 2012-98 JP - CMO/RMBS		12/01/2023	Paydown		454,814	454,814	472,651	465,503		(10,689)		(10,689)		454,814				8,489	03/25/2042
3136A8-M5-6	FNR 2012-117 DC - CMO/RMBS		12/01/2023	Paydown		150,787	150,787	161,484	151,516		(729)		(729)		150,787				2,369	01/25/2038
3136A9-HY-7	FNR 2012-110 MA - CMO/RMBS		12/01/2023	Paydown		385,755	385,755	389,839	386,814		(1,059)		(1,059)		385,755				6,456	07/25/2041
3136AB-B2-8	FNR 2013-1 PG - CMO/RMBS		12/01/2023	Paydown		53,192	53,192	50,391	51,348		1,844		1,844		53,192				571	06/25/2042
3136AC-U5-8	FNR 2013-15 EP - CMO/RMBS		12/01/2023	Paydown		360,150	360,150	369,717	365,194		(5,043)		(5,043)		360,150				6,687	08/25/2042
3136AD-2H-1	FNR 2013-43 XP - CMO/RMBS		12/01/2023	Paydown		651,207	651,207	607,912	635,254		15,952		15,952		651,207				5,103	08/25/2041
3136AE-PS-0	FNR 2013-63 PD - CMO/RMBS		12/01/2023	Paydown		212,473	212,473	206,498	209,156		3,318		3,318		212,473				2,135	05/25/2043
3136AF-3V-4	FNR 2013-86 LC - CMO/RMBS		12/01/2023	Paydown		116,749	116,749	119,006	117,834		(1,085)		(1,085)		116,749				1,683	02/25/2043
3136AF-6G-4	FNR 2013-90 DK - CMO/RMBS		12/01/2023	Paydown		733,211	733,211	760,821	737,339		(4,128)		(4,128)		733,211				15,159	12/25/2031
3136AF-MJ-0	FNR 2013-77 HP - CMO/RMBS		12/01/2023	Paydown		379,527	379,527	388,422	380,422		(895)		(895)		379,527				6,043	07/25/2041
3136AF-W6-7	FNR 2013-83 MH - CMO/RMBS		12/01/2023	Paydown		322,523	322,523	343,084	338,836		(16,313)		(16,313)		322,523				7,064	08/25/2043
3136AF-ZD-9	FNR 2013-80 BV - CMO/RMBS		09/25/2023	Paydown		4,855,357	4,855,357	4,966,120	4,852,122		3,234		3,234		4,855,357				75,859	07/25/2032
3136AG-UW-0	FNR 2013-100 AP - CMO/RMBS		12/01/2023	Paydown		124,695	124,695	130,150	126,701		(2,006)		(2,006)		124,695				2,030	01/25/2042
3136AG-VN-9	FNR 2013-100 PK - CMO/RMBS		12/01/2023	Paydown		732,435	732,435	761,503	748,409		(15,974)		(15,974)		732,435				13,996	03/25/2043
3136AH-ML-1	FNR 2013-125 AB - CMO/RMBS		12/01/2023	Paydown		187,197	187,197	198,546	197,446		(10,249)		(10,249)		187,197				4,101	11/25/2039
3136AH-UM-0	FNR 2013-138 BA - CMO/RMBS		12/01/2023	Paydown		641,131	641,131	656,558	644,809		(3,678)		(3,678)		641,131				9,838	04/25/2032
3136AJ-4D-5	FNR 2014-23 CE - CMO/RMBS		12/01/2023	Paydown		1,278,230	1,278,230	1,304,794	1,287,221		(8,990)		(8,990)		1,278,230				23,662	05/25/2034
3136AJ-FC-5	FNR 2014-10 DA - CMO/RMBS		12/01/2023	Paydown		242,694	242,694	248,771	244,269		(1,575)		(1,575)		242,694				3,956	12/25/2032
3136AK-DG-5	FNR 2014-36 QB - CMO/RMBS		12/01/2023	Paydown		1,010,779	1,010,779	1,034,311	1,023,076		(12,297)		(12,297)		1,010,779				16,037	09/25/2033
3136AK-KB-8	FNR 2014-41 CG - CMO/RMBS		06/26/2023	Paydown		404,146	404,146	412,419	403,802		345		345		404,146				3,129	06/25/2040
3136AK-MJ-9	FNR 2014-40 EP - CMO/RMBS		12/01/2023	Paydown		926,943	926,943	994,436	963,793		(36,850)		(36,850)		926,943				17,828	10/25/2042
3136AK-UV-3	FNR 2014-46 TA - CMO/RMBS		08/25/2023	Paydown		194,928	194,928	199,093	194,973		(45)		(45)		194,928				1,905	10/25/2040
3136AL-YF-2	FNA 2014-M13 A2 - CMBS		12/01/2023	Paydown		407,620	407,620	411,681	407,714		(95)		(95)		407,620				5,891	08/25/2024
3136AM-KZ-1	FNA 2015-M1 A2 - CMBS		12/01/2023	Paydown		725,316	725,316	732,550	726,080		(764)		(764)		725,316				11,027	09/25/2024
3136AP-5G-3	FNR 2015-67 QV - CMO/RMBS		12/01/2023	Paydown		1,698,855	1,698,856	1,771,057	1,711,254		(12,398)		(12,398)		1,698,856				28,903	12/25/2040
3136AP-SZ-6	FNA 2015-M11 A2 - CMBS		12/01/2023	Paydown		474,735	474,735	469,167	475,200		(465)		(465)		474,735				6,683	04/25/2025
3136AQ-3M-0	FNR 2016-4 DA - CMO/RMBS		12/01/2023	Paydown		2,998,298	2,998,298	3,126,663	3,052,994		(54,695)		(54,695)		2,998,298				44,192	07/25/2043
3136AR-5S-3	FNA 2016-M5 A2 - CMBS		12/01/2023	Paydown		1,180,679	1,180,679	1,192,415	1,184,182		(3,503)		(3,503)		1,180,679				18,424	04/25/2026
3136AR-E3-8	FNR 2016-18 GA - CMO/RMBS		12/01/2023	Paydown		616,859	616,859	650,979	644,398		(27,539)		(27,539)		616,859				13,321	06/25/2045
3136AR-HC-5	FNR 2016-3 MC - CMO/RMBS		12/01/2023	Paydown		2,357,372	2,357,372	2,403,783	2,392,976		(35,604)		(35,604)		2,357,372				29,759	02/25/2046
3136AR-QN-1	FNR 2016-11 GH - CMO/RMBS		12/01/2023	Paydown		939,198	939,198	949,434	948,663		(9,465)		(9,465)		939,198				6,441	03/25/2046
3136AR-TE-8	FNA 2016-M03 A2 - CMBS		12/01/2023	Paydown		2,151,736	2,151,736	2,173,192	2,155,818		(4,081)		(4,081)		2,151,736				21,580	02/25/2026
3136AS-UR-5	FNR 2016-32 CB - CMO/RMBS		12/01/2023	Paydown		5,262,221	5,262,221	5,682,376	5,334,963		(72,742)		(72,742)		5,262,221				120,714	05/25/2043
3136AT-5C-4	FNA 2016-M11 A2 - CMBS		12/01/2023	Paydown		384,416	384,416	388,239	385,752		(1,336)		(1,336)		384,416				5,799	07/25/2026
3136AV-6R-5	FNGT 2017-T1 A - CMO/RMBS		12/01/2023	Paydown		33,776	33,776	33,776	33,776						33,776				644	06/25/2027
3136AX-2K-0	FNA 2017-M11 A1 - CMBS		03/27/2023	Paydown		285,736	285,736	287,131	285,736						285,736				1,705	08/25/2029
3136B2-GY-2	FNA 2018-M10 A1 - CMBS		12/01/2023	Paydown		446,364	446,364	450,118	448,638		(2,275)		(2,275)		446,364				8,380	07/25/2028
3136BH-2S-7	FNR 2021-47 PA - CMO/RMBS		12/01/2023	Paydown		1,023,007	1,023,007	1,028,601	1,028,520		(5,514)		(5,514)		1,023,007				11,585	07/25/2051
31371H-NP-9	FN 252498 - RMBS		12/01/2023	Paydown		23,819	23,819	23,292	23,542		277		277		23,819				968	06/01/2029
31371H-RW-0	FN 252601 - RMBS		12/01/2023	Paydown		4,388	4,388	4,244	4,322		66		66		4,388				144	05/01/2029
31371K-2V-2	FN 254688 - RMBS		03/01/2023	Paydown		3,708	3,708	3,850	3,708						3,708				23	03/01/2023
31371K-6B-2	FN 254766 - RMBS		12/01/2023	Paydown		352,094	352,094	388,514	377,887		(25,793)		(25,793)		352,094				9,127	06/01/2033
31371K-7J-4	FN 254797 - RMBS		06/01/2023	Paydown		8,402	8,402	8,410	8,375		27		27		8,402				94	06/01/2023
31371K-A4-3	FN 253927 - RMBS		12/01/2023	Paydown		10,236	10,236	10,169	10,190		46		46		10,236				364	07/01/2031
31371K-DK-4	FN 254006 - RMBS		12/01/2023	Paydown		6,828	6,828	6,808	6,810		17		17		6,828				220	10/01/2031
31371K-HW-4	FN 254145 - RMBS		12/01/2023	Paydown		11,538	11,538	11,595	11,565		(27)		(27)		11,538				348	01/01/2032
31371K-TC-5	FN 254447 - RMBS		12/01/2023	Paydown		23,598	23,598	24,048	23,843		(245)		(245)		23,598				743	09/01/2032

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
31371K-Y7-0	FN 254634 - RMBS		02/01/2023	Paydown		840	840	865	840						840				4	02/01/2023
31371L-DQ-9	FN 254911 - RMBS		10/01/2023	Paydown		57,676	57,676	57,613	57,495		181		181		57,676				978	10/01/2023
31371L-JU-4	FN 255075 - RMBS		12/01/2023	Paydown		66,434	66,434	68,178	66,508		(74)		(74)		66,434				1,709	02/01/2024
31371L-MH-9	FN 255160 - RMBS		12/01/2023	Paydown		68,399	68,399	70,195	68,464		(65)		(65)		68,399				1,803	03/01/2024
31371L-MT-3	FN 255170 - RMBS		12/01/2023	Paydown		50,987	50,987	50,609	50,790		197		197		50,987				1,272	04/01/2024
31371L-NE-5	FN 255189 - RMBS		12/01/2023	Paydown		42,950	42,950	42,634	42,701		249		249		42,950				1,188	05/01/2034
31371L-PK-9	FN 255226 - RMBS		12/01/2023	Paydown		116,678	116,678	116,842	116,384		294		294		116,678				2,872	05/01/2024
31371L-QY-8	FN 255271 - RMBS		12/01/2023	Paydown		144,459	144,459	143,409	143,893		566		566		144,459				3,638	06/01/2024
31371L-SH-3	FN 255320 - RMBS		12/01/2023	Paydown		134,305	134,305	133,308	133,772		532		532		134,305				3,369	07/01/2024
31371L-TR-0	FN 255360 - RMBS		12/01/2023	Paydown		48,545	48,545	48,856	48,463		82		82		48,545				1,185	08/01/2024
31371L-U9-8	FN 255408 - RMBS		12/01/2023	Paydown		80,036	80,036	82,012	80,237		(200)		(200)		80,036				2,261	09/01/2024
31371M-2S-5	FN 256485 - RMBS		12/01/2023	Paydown		9,017	9,017	8,885	8,903		114		114		9,017				271	11/01/2036
31371P-2S-8	FN 258285 - RMBS		12/01/2023	Paydown		13,760	13,760	13,530	13,597		163		163		13,760				376	03/01/2035
31371P-4A-5	FN 258317 - RMBS		12/01/2023	Paydown		11,559	11,559	11,339	11,416		144		144		11,559				315	04/01/2035
31371P-FD-7	FN 257664 - RMBS		12/01/2023	Paydown		33,063	33,063	33,162	33,126		(62)		(62)		33,063				1,083	08/01/2038
31371P-FE-5	FN 257665 - RMBS		12/01/2023	Paydown		21,460	21,460	22,127	22,036		(576)		(576)		21,460				704	09/01/2038
31371P-KM-1	FN 257800 - RMBS		12/01/2023	Paydown		24,089	24,089	24,221	24,166		(76)		(76)		24,089				793	10/01/2037
31371P-LC-2	FN 257823 - RMBS		12/01/2023	Paydown		46,890	46,890	47,337	47,142		(252)		(252)		46,890				2,005	11/01/2037
31371P-UC-2	FN 258079 - RMBS		12/01/2023	Paydown		23,340	23,340	23,510	23,423		(83)		(83)		23,340				697	07/01/2034
31371P-Z9-4	FN 258268 - RMBS		12/01/2023	Paydown		35,028	35,028	35,209	35,118		(90)		(90)		35,028				958	02/01/2035
31371Q-A3-2	FN 258426 - RMBS		12/01/2023	Paydown		7,679	7,679	7,784	7,750		(71)		(71)		7,679				236	07/01/2035
31371Q-K2-3	FN 258713 - RMBS		12/01/2023	Paydown		85,473	85,473	85,144	85,192		281		281		85,473				1,781	05/01/2036
31371Q-N3-8	FN 258810 - RMBS		12/01/2023	Paydown		6,511	6,511	6,516	6,506		5		5		6,511				211	08/01/2036
31371Q-P4-4	FN 258843 - RMBS		12/01/2023	Paydown		18,055	18,055	18,142	18,114		(59)		(59)		18,055				614	09/01/2036
31371Q-UP-1	FN 258990 - RMBS		12/01/2023	Paydown		35,082	35,082	34,764	34,815		267		267		35,082				797	04/01/2037
31371Q-ZH-4	FN 259144 - RMBS		12/01/2023	Paydown		3,639	3,639	3,690	3,647		(8)		(8)		3,639				150	12/01/2030
31371R-N3-6	FN 259710 - RMBS		12/01/2023	Paydown		26,400	26,400	27,300	26,942		(542)		(542)		26,400				796	05/01/2033
31371R-W8-5	FN 259971 - RMBS		12/01/2023	Paydown		32,393	32,393	33,486	32,997		(604)		(604)		32,393				927	03/01/2034
31374T-Z9-3	FN 323968 - RMBS		12/01/2023	Paydown		2,693	2,693	2,710	2,695		(2)		(2)		2,693				105	10/01/2029
31375D-2F-9	FN 332074 - RMBS		04/25/2023	Paydown		8,335	8,335	8,376	8,319		15		15		8,335				186	12/01/2025
31375Q-WM-2	FN 341852 - RMBS		12/01/2023	Paydown		9,829	9,829	9,602	9,743		86		86		9,829				377	04/01/2026
31376J-7M-5	FN 357400 - RMBS		12/01/2023	Paydown		43,368	43,368	44,046	43,833		(465)		(465)		43,368				1,150	06/01/2033
31376K-NQ-5	FN 357799 - RMBS		12/01/2023	Paydown		79,575	79,575	77,051	77,532		2,043		2,043		79,575				2,383	05/01/2035
31376K-PT-7	FN 357834 - RMBS		12/01/2023	Paydown		23,836	23,836	23,385	23,463		373		373		23,836				654	06/01/2035
3137A6-FP-2	FHR 3809 HA - CMO/RMBS		12/01/2023	Paydown		500,979	500,979	532,095	505,516		(4,537)		(4,537)		500,979				10,774	12/15/2039
3137A7-TD-2	FHR 3833 HB - CMO/RMBS		12/01/2023	Paydown		848,253	848,253	791,526	831,491		16,762		16,762		848,253				17,685	03/15/2031
3137AB-X5-5	FHR 3870 ME - CMO/RMBS		05/15/2023	Paydown		170,902	170,902	181,851	171,425		(523)		(523)		170,902				1,528	01/15/2040
3137AJ-YZ-1	FHR 3977 AY - CMO/RMBS		12/01/2023	Paydown		807,367	807,367	840,040	816,480		(9,113)		(9,113)		807,367				14,824	12/15/2031
3137AK-MU-2	FHR 3979 GB - CMO/RMBS		12/01/2023	Paydown		1,559,028	1,559,028	1,615,056	1,575,008		(15,980)		(15,980)		1,559,028				28,818	01/15/2032
3137AN-TK-1	FHR 4027 TA - CMO/RMBS		12/01/2023	Paydown		302,376	302,376	314,329	308,555		(6,179)		(6,179)		302,376				5,866	07/15/2041
3137AR-4V-5	FHR 4060 HC - CMO/RMBS		12/01/2023	Paydown		494,528	494,528	503,955	498,144		(3,617)		(3,617)		494,528				7,402	03/15/2041
3137AT-EW-8	FHR 4091 KC - CMO/RMBS		12/01/2023	Paydown		522,443	522,443	554,442	529,878		(7,435)		(7,435)		522,443				8,299	08/15/2040
3137AU-4Y-2	FHR 4101 QN - CMO/RMBS		12/01/2023	Paydown		357,186	357,186	374,097	365,314		(8,127)		(8,127)		357,186				7,802	09/15/2042
3137AX-ZM-8	FHR 4150 BU - CMO/RMBS		12/01/2023	Paydown		371,413	371,413	401,475	389,106		(17,693)		(17,693)		371,413				8,422	02/15/2042
3137B4-X5-0	FHR 4260 GA - CMO/RMBS		12/01/2023	Paydown		738,499	738,499	734,115	736,898		1,602		1,602		738,499				9,063	05/15/2031
3137B6-PB-1	FHR 4281 LG - CMO/RMBS		12/01/2023	Paydown		298,507	298,507	317,303	306,430		(7,923)		(7,923)		298,507				6,082	01/15/2043
3137B7-MZ-9	FHMS K-036 A2 - CMBS		10/25/2023	Paydown		7,000,000	7,000,000	7,139,762	6,996,740		3,260		3,260		7,000,000				166,067	10/25/2023
3137B7-YX-1	FHMS K-037 A1 - CMBS		04/25/2023	Paydown		79,559	79,559	81,148	79,479		80		80		79,559				362	04/25/2023
3137B7-YY-9	FHMS K-037 A2 - CMBS		12/01/2023	Paydown		2,939,920	2,939,920	2,998,504	2,939,916		4		4		2,939,920				89,347	01/25/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3137B8-MH-7	FHR 4319 VU - CMO/RMBS		12/01/2023	Paydown		2,370,469	2,370,469	2,269,446	2,350,615		19,854		19,854		2,370,469				40,242	04/15/2036
3137B8-PP-6	FHR 4322 PA - CMO/RMBS		12/01/2023	Paydown		426,662	426,662	450,395	449,791		(23,129)		(23,129)		426,662				9,073	03/15/2044
3137B9-AU-9	FHR 4316 YV - CMO/RMBS		07/17/2023	Paydown		1,933,304	1,933,304	2,065,011	1,939,871		(6,567)		(6,567)		1,933,304				27,804	03/15/2034
3137B9-UV-5	FHR 4325 VN - CMO/RMBS		12/15/2023	Paydown		2,361,014	2,361,014	2,563,914	2,374,011		(12,996)		(12,996)		2,361,014				59,636	06/15/2031
3137BA-G2-2	FHR 4323 VB - CMO/RMBS		11/15/2023	Paydown		10,896,291	10,896,291	11,643,709	10,937,751		(41,460)		(41,460)		10,896,291				206,691	03/15/2033
3137BA-WJ-7	FHR 4340 VD - CMO/RMBS		12/01/2023	Paydown		1,924,250	1,924,250	1,845,476	1,911,419		12,832		12,832		1,924,250				31,815	07/15/2037
3137BD-CW-4	FHMS K-039 A2 - CMBS		12/01/2023	Paydown		1,492,835	1,492,835	1,537,590	1,497,378		(4,543)		(4,543)		1,492,835				45,344	07/25/2024
3137BG-K2-4	FHMS K-043 A2 - CMBS		12/01/2023	Paydown		287,741	287,741	296,354	289,139		(1,398)		(1,398)		287,741				7,600	12/25/2024
3137BH-CY-1	FHMS K-044 A2 - CMBS		12/01/2023	Paydown		164,223	164,223	169,146	165,100		(877)		(877)		164,223				2,511	01/25/2025
3137BJ-CJ-0	FHR 4470 BW - CMO/RMBS		12/01/2023	Paydown		383,470	383,470	407,976	394,252		(10,781)		(10,781)		383,470				9,412	05/15/2035
3137BQ-ZN-0	FHMS K-X02 A2 - CMBS		12/01/2023	Paydown		177,627	177,627	182,945	179,382		(1,755)		(1,755)		177,627				2,328	09/25/2025
3137BU-X5-2	FHMS K-062 A1 - CMBS		12/01/2023	Paydown		817,860	817,860	834,171	820,946		(3,085)		(3,085)		817,860				13,494	09/25/2026
3137F1-G3-6	FHMS K-065 A1 - CMBS		12/01/2023	Paydown		841,785	841,785	858,574	846,054		(4,269)		(4,269)		841,785				13,232	10/25/2026
3137F3-2F-0	FHMS K-F42 A - CMBS		12/25/2023	Paydown		659,304	659,304	658,274			1,030		1,030		659,304				6,339	12/25/2024
3137F7-2G-9	FHMS Q-014 A1 - CMBS		12/01/2023	Paydown		165,793	165,793	165,780	165,758		35		35		165,793				1,408	01/25/2036
3137FA-WR-5	FHMS K-067 A1 - CMBS		12/01/2023	Paydown		1,149,235	1,149,235	1,172,206	1,155,027		(5,792)		(5,792)		1,149,235				18,231	03/25/2027
3137FB-BW-5	FHMS K-068 A1 - CMBS		12/01/2023	Paydown		270,633	270,632	276,043	272,185		(1,552)		(1,552)		270,632				4,397	02/25/2027
3137FB-TA-4	FHMS K-728 A2 - CMBS		12/01/2023	Paydown		883,645	883,645	910,136	888,696		(5,051)		(5,051)		883,645				21,498	08/25/2024
3137FB-TG-1	FHMS K-J17 A2 - CMBS		12/01/2023	Paydown		187,126	187,126	190,868	188,034		(908)		(908)		187,126				2,229	11/25/2025
3137FE-BP-4	FHMS K-072 A1 - CMBS		12/01/2023	Paydown		1,438,945	1,438,945	1,467,715	1,447,440		(8,494)		(8,494)		1,438,945				25,449	11/26/2027
3137FE-UA-6	FHMS K-730 A2 - CMBS		12/01/2023	Paydown		224,021	224,021	230,197	225,553		(1,532)		(1,532)		224,021				4,374	01/25/2025
3137FG-ZG-3	FHMS K-W06 A1 - CMBS		12/01/2023	Paydown		6,186,555	6,186,555	6,293,849	6,214,419		(27,864)		(27,864)		6,186,555				133,837	02/25/2027
3137FJ-F2-0	FHMS K-L03 AFL - CMBS		12/25/2023	Paydown		36,403	36,403	36,426			(23)		(23)		36,403				455	08/25/2025
3137FJ-XQ-7	FHMS K-733 A2 - CMBS		12/01/2023	Paydown		98,114	98,114	105,741	101,349		(3,235)		(3,235)		98,114				2,089	08/25/2025
3137FJ-Z5-1	FHMS K-SW4 A - CMBS		12/25/2023	Paydown		11,450,272	11,450,272	11,396,599			53,673		53,673		11,450,272				225,048	10/25/2028
3137FP-GW-9	FHR 4924 YP - CMO/RMBS		12/01/2023	Paydown		523,582	523,582	544,157	541,126		(17,544)		(17,544)		523,582				8,308	02/25/2049
3137FP-HW-8	FHMS K-LU2 AFL - CMBS		12/25/2023	Paydown		10,514	10,514	10,520			(7)		(7)		10,514				136	06/25/2028
3137H7-XJ-7	FHR 5232 AB - CMO/RMBS		12/01/2023	Paydown		1,546,895	1,546,895	1,555,597	1,553,552		(6,657)		(6,657)		1,546,895				35,825	11/25/2039
3137H8-YL-9	FHR 5258 J - CMO/RMBS		12/01/2023	Paydown		580,468	580,468	555,073			25,395		25,395		580,468				5,558	06/25/2044
3137H9-RL-5	FHR 5297 DA - CMO/RMBS		12/01/2023	Paydown		746,313	746,313	747,246			(933)		(933)		746,313				13,626	12/25/2052
31383C-V2-8	FN 499333 - RMBS		12/01/2023	Paydown		1,492	1,492	1,460	1,482		10		10		1,492				60	08/01/2029
31383S-RS-1	FN 511797 - RMBS		12/01/2023	Paydown		6,711	6,711	6,694	6,693		18		18		6,711				223	05/01/2031
31384W-KP-4	FN 535902 - RMBS		12/01/2023	Paydown		4,127	4,127	4,090	4,100		27		27		4,127				121	05/01/2031
31384W-LM-0	FN 535932 - RMBS		12/01/2023	Paydown		20,242	20,242	20,178	20,181		61		61		20,242				656	05/01/2031
31385J-JC-3	FN 545759 - RMBS		12/01/2023	Paydown		54,243	54,243	57,048	56,117		(1,875)		(1,875)		54,243				1,866	07/01/2032
31387C-P4-7	FN 580143 - RMBS		12/01/2023	Paydown		8,163	8,163	8,141	8,141		22		22		8,163				293	07/01/2031
31387J-RG-3	FN 585587 - RMBS		12/01/2023	Paydown		6,555	6,555	6,544	6,543		12		12		6,555				210	05/01/2031
31387N-MP-9	FN 589066 - RMBS		12/01/2023	Paydown		9,405	9,405	9,419	9,402		2		2		9,405				308	07/01/2031
31387N-WM-5	FN 589352 - RMBS		12/01/2023	Paydown		28,053	28,053	28,005	27,982		71		71		28,053				986	06/01/2031
31388N-JD-9	FN 609660 - RMBS		12/01/2023	Paydown		4,402	4,402	4,361	4,375		27		27		4,402				145	11/01/2031
31388W-WU-6	FN 617259 - RMBS		12/01/2023	Paydown		17,568	17,568	17,106	17,276		292		292		17,568				442	01/01/2032
3138A2-WW-5	FN AH1560 - RMBS		12/01/2023	Paydown		338,497	338,497	360,975	358,069		(19,572)		(19,572)		338,497				7,223	01/01/2041
3138A4-AM-7	FN AH2711 - RMBS		12/01/2023	Paydown		344,657	344,657	367,545	364,662		(20,005)		(20,005)		344,657				7,021	01/01/2041
3138AD-BV-6	FN AI0051 - RMBS		12/01/2023	Paydown		60,300	60,300	60,677	60,509		(209)		(209)		60,300				1,759	07/01/2041
3138AJ-NH-1	FN AI4891 - RMBS		12/01/2023	Paydown		296,126	296,126	323,610	320,265		(24,139)		(24,139)		296,126				7,331	06/01/2041
3138AN-CW-1	FN AI8184 - RMBS		12/01/2023	Paydown		248,045	248,045	260,059	253,655		(5,610)		(5,610)		248,045				5,510	08/01/2041
3138AT-JA-9	FN AJ2056 - RMBS		12/01/2023	Paydown		45,970	45,970	47,823	47,227		(1,257)		(1,257)		45,970				982	09/01/2041
3138AV-DY-8	FN AJ3718 - RMBS		12/01/2023	Paydown		83,724	83,724	86,478	85,540		(1,817)		(1,817)		83,724				2,269	10/01/2041
3138AV-UZ-6	FN AJ4199 - RMBS		12/01/2023	Paydown		131,303	131,303	138,176	131,760		(457)		(457)		131,303				2,357	12/01/2041

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
3138AW-2B-8	FN AJ5269 - RMBS		12/01/2023	Paydown		344,264	344,264	367,771	365,097		(20,833)		(20,833)		344,264				7,076	11/01/2041
3138AW-H2-2	FN AJ4748 - RMBS		12/01/2023	Paydown		112,152	112,152	113,553	113,026		(875)		(875)		112,152				2,144	12/01/2041
3138E1-A2-3	FN AJ8124 - RMBS		12/01/2023	Paydown		416,893	416,893	442,232	439,029		(22,136)		(22,136)		416,893				9,631	12/01/2041
3138E4-F8-9	FN AK0190 - RMBS		12/01/2023	Paydown		39,442	39,442	41,862	41,174		(1,732)		(1,732)		39,442				844	02/01/2042
3138E5-G4-4	FN AK1118 - RMBS		12/01/2023	Paydown		339,808	339,808	357,383	356,363		(16,555)		(16,555)		339,808				7,282	02/01/2042
3138EA-DD-6	FN AK5499 - RMBS		12/01/2023	Paydown		199,715	199,715	206,284	204,075		(4,360)		(4,360)		199,715				3,101	03/01/2042
3138EC-EU-3	FN AK7346 - RMBS		12/01/2023	Paydown		369,005	369,005	381,978	377,684		(8,679)		(8,679)		369,005				6,089	03/01/2042
3138EC-EW-9	FN AK7348 - RMBS		12/01/2023	Paydown		310,360	310,360	321,271	317,588		(7,229)		(7,229)		310,360				5,372	03/01/2042
3138EG-ET-7	FN AL0145 - RMBS		12/01/2023	Paydown		201,928	201,928	218,208	215,774		(13,847)		(13,847)		201,928				4,727	08/01/2040
3138EG-HR-8	FN AL0239 - RMBS		12/01/2023	Paydown		255,600	255,600	258,122	256,618		(1,018)		(1,018)		255,600				5,706	04/01/2041
3138EN-EB-1	FN AL5529 - RMBS		12/01/2023	Paydown		749,418	749,418	803,165	798,433		(49,015)		(49,015)		749,418				14,844	06/01/2044
3138EN-HJ-1	FN AL5632 - RMBS		12/01/2023	Paydown		624,729	624,729	665,727	656,595		(31,866)		(31,866)		624,729				14,265	08/01/2044
3138EN-UK-3	FN AL5985 - RMBS		12/01/2023	Paydown		1,135,247	1,135,247	1,177,996	1,168,704		(33,456)		(33,456)		1,135,247				24,330	11/01/2044
3138EN-UN-7	FN AL5988 - RMBS		12/01/2023	Paydown		537,042	537,042	574,635	565,373		(28,331)		(28,331)		537,042				12,130	10/01/2044
3138EN-WV-7	FN AL6059 - RMBS		12/01/2023	Paydown		545,879	545,879	586,778	577,465		(31,586)		(31,586)		545,879				11,406	11/01/2044
3138EP-G8-1	FN AL6522 - RMBS		12/01/2023	Paydown		576,595	576,595	608,938	603,041		(26,447)		(26,447)		576,595				11,317	03/01/2045
3138EP-KQ-6	FN AL6602 - RMBS		12/01/2023	Paydown		328,928	328,928	352,980	347,794		(18,867)		(18,867)		328,928				9,686	02/01/2045
3138EP-XM-1	FN AL6983 - RMBS		12/01/2023	Paydown		207,255	207,255	213,958	212,537		(5,282)		(5,282)		207,255				3,715	07/01/2045
3138EP-YR-9	FN AL7019 - RMBS		12/01/2023	Paydown		431,887	431,887	448,083	446,392		(14,504)		(14,504)		431,887				9,459	11/01/2042
3138EQ-5X-6	FN AL8061 - RMBS		12/01/2023	Paydown		468,022	468,022	501,076	494,493		(26,472)		(26,472)		468,022				12,359	01/01/2046
3138EQ-VV-1	FN AL7827 - RMBS		12/01/2023	Paydown		565,951	565,951	587,395	583,007		(17,057)		(17,057)		565,951				12,457	12/01/2045
3138EQ-Y5-5	FN AL7931 - RMBS		12/01/2023	Paydown		465,037	465,037	487,054	484,350		(19,313)		(19,313)		465,037				7,880	04/01/2043
3138ER-A4-2	FN AL9026 - RMBS		12/01/2023	Paydown		889,392	889,392	924,828	918,784		(29,392)		(29,392)		889,392				13,187	09/01/2046
3138ER-J2-7	FN AL9280 - RMBS		12/01/2023	Paydown		650,874	650,874	687,129	684,588		(33,715)		(33,715)		650,874				14,278	09/01/2046
3138ER-MR-8	FN AL9367 - RMBS		12/01/2023	Paydown		1,492,632	1,492,632	1,537,644	1,532,242		(39,609)		(39,609)		1,492,632				24,635	11/01/2046
3138ER-NX-4	FN AL9405 - RMBS		12/01/2023	Paydown		835,560	835,560	878,644	876,072		(40,512)		(40,512)		835,560				15,411	06/01/2044
3138ER-R4-4	FN AL9506 - RMBS		12/01/2023	Paydown		697,537	697,537	690,344	691,124		6,413		6,413		697,537				8,799	11/01/2046
3138ER-UC-2	FN AL9578 - RMBS		12/01/2023	Paydown		431,406	431,406	457,594	455,582		(24,175)		(24,175)		431,406				9,047	06/01/2045
3138ER-X2-1	FN AL9696 - RMBS		12/01/2023	Paydown		701,545	701,545	744,679	742,426		(40,881)		(40,881)		701,545				15,481	03/01/2046
3138ET-DZ-6	FN AL8219 - RMBS		12/01/2023	Paydown		790,628	790,628	848,196	837,471		(46,843)		(46,843)		790,628				17,032	02/01/2046
3138ET-ME-3	FN AL8456 - RMBS		12/01/2023	Paydown		261,694	261,694	276,046	272,993		(11,299)		(11,299)		261,694				4,299	05/01/2046
3138ET-SY-3	FN AL8634 - RMBS		12/01/2023	Paydown		279,216	279,217	293,788	290,968		(11,751)		(11,751)		279,217				4,353	05/01/2046
3138ET-ZY-5	FN AL8858 - RMBS		12/01/2023	Paydown		395,863	395,863	427,656	422,080		(26,217)		(26,217)		395,863				8,603	07/01/2046
3138LE-UY-5	FN AN2398 - CMBS/RMBS		12/01/2023	Paydown		86,853	86,852	88,780	88,200		(1,348)		(1,348)		86,852				1,205	07/01/2028
3138LP-CW-4	FN AN9984 - CMBS/RMBS		12/01/2023	Paydown		80,278	80,278	81,381	80,867		(589)		(589)		80,278				2,539	07/01/2028
3138LR-V2-5	FN AO1532 - RMBS		12/01/2023	Paydown		325,125	325,125	338,384	334,197		(9,071)		(9,071)		325,125				7,548	05/01/2042
3138LY-TF-4	FN AO7749 - RMBS		12/01/2023	Paydown		123,468	123,468	130,047	127,909		(4,440)		(4,440)		123,468				2,877	07/01/2042
3138M1-VQ-8	FN AO9622 - RMBS		12/01/2023	Paydown		53,138	53,138	55,969	55,017		(1,879)		(1,879)		53,138				1,390	07/01/2042
3138M5-KD-0	FN AP2091 - RMBS		12/01/2023	Paydown		188,250	188,250	200,604	199,164		(10,914)		(10,914)		188,250				3,774	08/01/2042
3138M6-MD-6	FN AP3055 - RMBS		12/01/2023	Paydown		83,657	83,657	86,239	85,464		(1,807)		(1,807)		83,657				1,374	09/01/2042
3138M8-GH-0	FN AP4699 - RMBS		12/01/2023	Paydown		178,188	178,188	193,306	188,750		(10,562)		(10,562)		178,188				1,818	09/01/2042
3138M9-6S-5	FN AP6280 - RMBS		12/01/2023	Paydown		459,721	459,721	481,486	474,846		(15,126)		(15,126)		459,721				5,772	11/01/2042
3138MB-LQ-7	FN AP7534 - RMBS		12/01/2023	Paydown		697,349	697,349	723,336	705,589		(8,241)		(8,241)		697,349				9,252	09/01/2027
3138MF-2A-4	FN AQ0768 - RMBS		12/01/2023	Paydown		523,762	523,762	569,591	555,994		(32,231)		(32,231)		523,762				10,473	11/01/2042
3138MF-R7-4	FN AQ0509 - RMBS		12/01/2023	Paydown		174,571	174,571	186,682	182,892		(8,321)		(8,321)		174,571				3,312	11/01/2042
3138MJ-T5-8	FN AQ3271 - RMBS		12/01/2023	Paydown		275,101	275,101	288,598	284,806		(9,706)		(9,706)		275,101				3,910	11/01/2042
3138MK-4P-8	FN AQ4429 - RMBS		12/01/2023	Paydown		89,449	89,449	94,047	93,459		(4,010)		(4,010)		89,449				2,073	11/01/2042
3138ML-G6-5	FN AQ4720 - RMBS		12/01/2023	Paydown		271,268	271,268	287,120	277,015		(5,746)		(5,746)		271,268				4,302	11/01/2027
3138MQ-Y8-0	FN AQ8834 - RMBS		12/01/2023	Paydown		694,644	694,644	735,455	709,407		(14,763)		(14,763)		694,644				11,108	01/01/2028

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3138WH-5H-6	FN AR4447 - RMBS		12/01/2023	Paydown		100,744	100,744	104,239	103,370		(2,626)		(2,626)		100,744				1,029	03/01/2043
3138WH-M2-4	FN AR6676 - RMBS		12/01/2023	Paydown		811,493	811,493	841,416	834,298		(22,806)		(22,806)		811,493				15,308	02/01/2043
3138WH-MZ-1	FN AR6675 - RMBS		12/01/2023	Paydown		636,663	636,663	663,771	657,466		(20,803)		(20,803)		636,663				7,850	02/01/2043
3138WH-MP-0	FN AR7565 - RMBS		12/01/2023	Paydown		291,405	291,405	300,876	298,554		(7,149)		(7,149)		291,405				4,452	03/01/2043
3138WH-G4-6	FN AS0218 - RMBS		12/01/2023	Paydown		385,644	385,644	382,149	382,676		2,969		2,969		385,644				6,258	08/01/2043
3138WH-MT-4	FN AS0369 - RMBS		12/01/2023	Paydown		210,806	210,806	223,356	220,248		(9,441)		(9,441)		210,806				5,118	09/01/2043
3138WH-NL-0	FN AS0394 - RMBS		12/01/2023	Paydown		352,637	352,637	365,751	362,610		(9,973)		(9,973)		352,637				8,027	09/01/2043
3138WH-TV-2	FN AS0563 - RMBS		12/01/2023	Paydown		141,505	141,505	150,836	148,568		(7,063)		(7,063)		141,505				4,025	09/01/2043
3138WH-WZ-9	FN AS0663 - RMBS		12/01/2023	Paydown		398,417	398,417	410,510	409,833		(11,416)		(11,416)		398,417				6,949	10/01/2043
3138WA-BB-2	FN AS0933 - RMBS		12/01/2023	Paydown		86,916	86,916	91,643	90,536		(3,620)		(3,620)		86,916				1,895	11/01/2043
3138WA-N6-0	FN AS1312 - RMBS		12/01/2023	Paydown		678,260	678,260	721,605	712,753		(34,494)		(34,494)		678,260				13,112	12/01/2043
3138WB-2E-4	FN AS2572 - RMBS		12/01/2023	Paydown		17,229	17,229	18,293	18,032		(802)		(802)		17,229				376	06/01/2044
3138WB-XQ-3	FN AS2486 - RMBS		12/01/2023	Paydown		807,256	807,256	864,773	853,705		(46,449)		(46,449)		807,256				16,795	05/01/2044
3138WC-A8-6	FN AS2730 - RMBS		12/01/2023	Paydown		273,057	273,057	297,419	293,784		(20,726)		(20,726)		273,057				5,315	06/01/2044
3138WC-CD-3	FN AS2767 - RMBS		12/01/2023	Paydown		19,775	19,775	20,937	20,647		(872)		(872)		19,775				440	07/01/2044
3138WC-NQ-2	FN AS3098 - RMBS		12/01/2023	Paydown		274,257	274,257	286,470	284,886		(10,629)		(10,629)		274,257				4,403	08/01/2044
3138WC-PV-9	FN AS3135 - RMBS		12/01/2023	Paydown		277,157	277,157	284,346	282,807		(5,650)		(5,650)		277,157				5,850	08/01/2044
3138WC-XF-5	FN AS3377 - RMBS		12/01/2023	Paydown		321,024	321,024	328,649	327,475		(6,451)		(6,451)		321,024				5,992	09/01/2044
3138WD-5T-4	FN AS4457 - RMBS		12/01/2023	Paydown		89,507	89,507	94,080	93,133		(3,626)		(3,626)		89,507				1,389	02/01/2045
3138WD-L5-8	FN AS3947 - RMBS		12/01/2023	Paydown		736,936	736,936	777,812	775,155		(38,219)		(38,219)		736,936				14,155	12/01/2044
3138WE-6G-9	FN AS5370 - RMBS		12/01/2023	Paydown		224,204	224,204	231,771	230,288		(6,084)		(6,084)		224,204				3,791	07/01/2045
3138WE-6Q-7	FN AS5378 - RMBS		12/01/2023	Paydown		321,524	321,524	338,203	337,015		(15,491)		(15,491)		321,524				5,663	07/01/2045
3138WE-C5-6	FN AS4591 - RMBS		12/01/2023	Paydown		646,399	646,399	694,576	686,109		(39,709)		(39,709)		646,399				17,411	03/01/2045
3138WE-J5-9	FN AS4783 - RMBS		12/01/2023	Paydown		594,109	594,109	629,198	621,822		(27,714)		(27,714)		594,109				9,596	04/01/2045
3138WE-KR-9	FN AS4803 - RMBS		12/01/2023	Paydown		44,578	44,578	46,995	46,465		(1,887)		(1,887)		44,578				841	04/01/2045
3138WE-RN-1	FN AS4992 - RMBS		12/01/2023	Paydown		705,990	705,990	765,448	765,104		(59,114)		(59,114)		705,990				12,622	05/01/2045
3138WE-VR-7	FN AS5123 - RMBS		12/01/2023	Paydown		55,103	55,103	57,609	57,068		(1,965)		(1,965)		55,103				1,051	06/01/2045
3138WE-VX-4	FN AS5129 - RMBS		12/01/2023	Paydown		207,372	207,372	217,675	215,399		(8,027)		(8,027)		207,372				3,378	06/01/2045
3138WF-PR-1	FN AS5831 - RMBS		12/01/2023	Paydown		301,459	301,459	315,637	314,353		(12,895)		(12,895)		301,459				5,485	09/01/2045
3138WF-TA-4	FN AS5944 - RMBS		12/01/2023	Paydown		726,534	726,534	758,547	751,904		(25,370)		(25,370)		726,534				11,967	10/01/2045
3138WF-Y9-1	FN AS6135 - RMBS		12/01/2023	Paydown		458,923	458,923	493,773	487,746		(28,823)		(28,823)		458,923				9,158	11/01/2045
3138WG-6D-1	FN AS7167 - RMBS		12/01/2023	Paydown		822,881	822,881	864,153	856,077		(33,197)		(33,197)		822,881				16,964	05/01/2046
3138WG-6W-9	FN AS7184 - RMBS		12/01/2023	Paydown		1,025,711	1,025,711	1,081,189	1,075,192		(49,480)		(49,480)		1,025,711				27,322	05/01/2046
3138WG-LA-0	FN AS6620 - RMBS		12/01/2023	Paydown		261,073	261,073	274,331	271,525		(10,452)		(10,452)		261,073				4,876	02/01/2046
3138WG-QQ-0	FN AS6762 - RMBS		12/01/2023	Paydown		142,092	142,092	149,463	147,824		(5,732)		(5,732)		142,092				2,743	02/01/2046
3138WG-RA-4	FN AS6780 - RMBS		12/01/2023	Paydown		207,594	207,594	218,038	215,776		(8,182)		(8,182)		207,594				4,166	03/01/2046
3138WH-5E-8	FN AS8044 - RMBS		12/01/2023	Paydown		106,780	106,780	111,013	110,249		(3,469)		(3,469)		106,780				1,745	10/01/2046
3138WH-5W-8	FN AS8060 - RMBS		12/01/2023	Paydown		122,746	122,746	128,116	127,234		(4,488)		(4,488)		122,746				2,005	10/01/2046
3138WH-6D-9	FN AS8067 - RMBS		12/01/2023	Paydown		865,777	865,777	895,944	890,960		(25,184)		(25,184)		865,777				13,049	10/01/2046
3138WH-EZ-1	FN AS7351 - RMBS		12/01/2023	Paydown		270,697	270,697	271,099	271,059		(362)		(362)		270,697				4,864	06/01/2046
3138WH-LN-0	FN AS7532 - RMBS		12/01/2023	Paydown		1,015,875	1,015,875	1,011,193	1,011,489		4,386		4,386		1,015,875				17,726	07/01/2046
3138WH-S8-6	FN AS7742 - RMBS		12/01/2023	Paydown		327,564	327,564	328,050	328,003		(439)		(439)		327,564				6,013	08/01/2046
3138WH-ST-0	FN AS7729 - RMBS		12/01/2023	Paydown		725,045	725,045	712,244	713,054		11,991		11,991		725,045				11,069	08/01/2046
3138WJ-5J-3	FN AS8948 - RMBS		12/01/2023	Paydown		237,875	237,875	247,455	246,191		(8,317)		(8,317)		237,875				4,641	03/01/2042
3138WJ-GK-8	FN AS8301 - RMBS		12/01/2023	Paydown		609,479	609,479	608,431	608,405		1,074		1,074		609,479				9,321	11/01/2046
3138WJ-GQ-5	FN AS8306 - RMBS		12/01/2023	Paydown		352,443	352,443	364,283	361,961		(9,519)		(9,519)		352,443				5,848	11/01/2041
3138WJ-NE-4	FN AS8488 - RMBS		12/01/2023	Paydown		901,359	901,359	897,063	897,385		3,974		3,974		901,359				13,943	12/01/2046
3138WJ-XJ-2	FN AS8780 - RMBS		12/01/2023	Paydown		420,680	420,680	432,248	430,424		(9,744)		(9,744)		420,680				9,235	02/01/2047
3138WK-UK-9	FN AS9585 - RMBS		12/01/2023	Paydown		806,735	806,735	825,832	824,529		(17,794)		(17,794)		806,735				16,543	05/01/2047

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
3138WM-FS-5	FN AT0176 - RMBS		12/01/2023	Paydown		300,141	300,141	310,552	307,958		(7,816)		(7,816)		300,141				5,474	03/01/2043
3138WQ-AY-8	FN AT2722 - RMBS		12/01/2023	Paydown		675,925	675,925	703,173	700,076		(24,151)		(24,151)		675,925				10,609	05/01/2043
3138X0-2X-5	FN AU1689 - RMBS		12/01/2023	Paydown		537,600	537,600	592,367	590,585		(52,985)		(52,985)		537,600				9,492	08/01/2043
3138XB-W2-6	FN AV0664 - RMBS		12/01/2023	Paydown		184,951	184,951	197,551	194,737		(9,786)		(9,786)		184,951				4,665	12/01/2043
3138XY-QL-1	FN AW8558 - RMBS		12/01/2023	Paydown		517,978	517,978	540,559	536,447		(18,469)		(18,469)		517,978				10,277	08/01/2044
3138Y1-4T-9	FN AX0833 - RMBS		12/01/2023	Paydown		520,714	520,714	542,682	538,595		(17,880)		(17,880)		520,714				10,302	09/01/2044
3138Y1-EQ-4	FN AX0142 - RMBS		12/01/2023	Paydown		147,481	147,481	156,169	153,937		(6,456)		(6,456)		147,481				3,145	09/01/2044
3138Y6-MY-7	FN AX4874 - RMBS		12/01/2023	Paydown		934,135	934,135	975,733	966,670		(32,535)		(32,535)		934,135				16,931	12/01/2044
3138YT-6V-1	FN AZ2683 - RMBS		12/01/2023	Paydown		66,080	66,080	68,269	67,792		(1,711)		(1,711)		66,080				1,259	11/01/2045
3138YV-6F-1	FN AZ4469 - RMBS		12/01/2023	Paydown		292,008	292,008	302,410	300,403		(8,395)		(8,395)		292,008				6,977	08/01/2045
3138YX-QE-8	FN AZ5852 - RMBS		12/01/2023	Paydown		277,970	277,970	293,649	291,557		(13,587)		(13,587)		277,970				4,364	07/01/2045
3138YX-S9-7	FN AZ5943 - RMBS		12/01/2023	Paydown		255,599	255,599	266,862	264,494		(8,895)		(8,895)		255,599				5,039	10/01/2045
31390F-3X-5	FN 645314 - RMBS		12/01/2023	Paydown		7,654	7,654	7,721	7,678		(24)		(24)		7,654				270	05/01/2032
31390L-BG-0	FN 649039 - RMBS		12/01/2023	Paydown		75,617	75,617	75,617	75,617						75,617				2,297	06/01/2032
31391B-MQ-7	FN 661967 - RMBS		12/01/2023	Paydown		27,106	27,106	27,817	27,531		(425)		(425)		27,106				737	09/01/2032
31391J-QV-5	FN 668368 - RMBS		12/01/2023	Paydown		7,328	7,328	7,558	7,453		(125)		(125)		7,328				241	11/01/2032
31391U-3R-4	FN 677708 - RMBS		12/01/2023	Paydown		58,367	58,367	58,020	58,090		277		277		58,367				1,084	02/01/2033
31394D-AW-0	FNR 2005-25 PG - CMO/RMBS		12/01/2023	Paydown		282,565	282,565	279,474	280,793		1,771		1,771		282,565				7,997	04/25/2035
31395P-KM-3	FHR 2945C PG - CMO/RMBS		12/01/2023	Paydown		657,693	657,693	652,487	655,148		2,545		2,545		657,693				20,981	03/15/2035
31397S-RW-6	FNR 2011-24 EY - CMO/RMBS		12/01/2023	Paydown		1,140,905	1,140,905	1,012,019	1,121,892		19,013		19,013		1,140,905				17,971	04/25/2026
31397W-7A-7	FHR 3456 DK - CMO/RMBS		12/01/2023	Paydown		129,761	129,761	130,653	130,011		(249)		(249)		129,761				4,026	06/15/2038
31398C-VA-3	FHR 3531 JA - CMO/RMBS		12/01/2023	Paydown		282,527	282,527	306,012	307,204		(24,677)		(24,677)		282,527				6,425	05/15/2039
31400C-EY-6	FN 683351 - RMBS		12/01/2023	Paydown		25,967	25,967	26,444	26,282		(315)		(315)		25,967				764	02/01/2033
31400G-HB-4	FN 687026 - RMBS		01/01/2023	Various		822	822	849	822						822				4	01/01/2023
31400J-AP-4	FN 688614 - RMBS		12/01/2023	Paydown		12,528	12,528	12,753	12,682		(154)		(154)		12,528				377	03/01/2033
31400S-V5-5	FN 696436 - RMBS		12/01/2023	Paydown		55,037	55,037	54,826	54,860		177		177		55,037				1,417	05/01/2033
31400Y-3Q-7	FN 702007 - RMBS		12/01/2023	Paydown		8,377	8,377	8,576	8,510		(133)		(133)		8,377				229	05/01/2033
31402D-JR-2	FN 725772 - RMBS		12/01/2023	Paydown		35,406	35,406	35,203	35,231		175		175		35,406				947	09/01/2034
31402Q-KY-6	FN 734811 - RMBS		08/01/2023	Various		55,386	55,386	55,473	55,218		168		168		55,386				747	08/01/2023
31402R-FT-1	FN 735578 - RMBS		12/01/2023	Paydown		267,581	267,581	291,665	286,105		(18,525)		(18,525)		267,581				7,049	06/01/2035
31402R-RN-1	FN 735893 - RMBS		12/01/2023	Paydown		453,089	453,089	493,017	484,157		(31,069)		(31,069)		453,089				12,368	10/01/2035
31403C-ZD-6	FN 745140 - RMBS		12/01/2023	Paydown		116,445	116,445	126,798	124,436		(7,991)		(7,991)		116,445				2,906	11/01/2035
31403D-BY-4	FN 745355 - RMBS		12/01/2023	Paydown		81,408	81,408	79,488	79,995		1,414		1,414		81,408				2,159	03/01/2036
31403D-DX-4	FN 745418 - RMBS		12/01/2023	Paydown		40,152	40,152	39,700	39,760		391		391		40,152				1,176	04/01/2036
31403D-PZ-6	FN 745740 - RMBS		12/01/2023	Paydown		37,885	37,885	36,652	36,850		1,035		1,035		37,885				994	07/01/2036
31403F-QX-5	FN 747570 - RMBS		12/01/2023	Paydown		36,285	36,285	36,840	36,671		(386)		(386)		36,285				1,194	11/01/2033
31404K-QK-1	FN 770958 - RMBS		12/01/2023	Paydown		112,075	112,075	108,135	109,520		2,555		2,555		112,075				2,912	04/01/2034
31404M-QR-2	FN 772764 - RMBS		12/01/2023	Paydown		12,672	12,672	12,523	12,548		124		124		12,672				359	03/01/2034
31404P-QM-6	FN 774560 - RMBS		12/01/2023	Paydown		83,560	83,560	82,436	82,655		905		905		83,560				2,008	04/01/2034
31404Q-C2-3	FN 775089 - RMBS		12/01/2023	Paydown		35,044	35,044	35,313	35,319		(275)		(275)		35,044				1,045	04/01/2034
31404Q-CM-9	FN 775076 - RMBS		12/01/2023	Paydown		45,264	45,264	45,625	45,422		(158)		(158)		45,264				1,379	04/01/2034
31404Q-HR-3	FN 775240 - RMBS		12/01/2023	Paydown		21,938	21,938	22,150	22,088		(150)		(150)		21,938				610	05/01/2034
31404Q-KS-7	FN 775305 - RMBS		12/01/2023	Paydown		8,320	8,320	8,402	8,377		(57)		(57)		8,320				250	05/01/2034
31404Q-V7-1	FN 775638 - RMBS		12/01/2023	Paydown		91,576	91,576	89,930	90,420		1,156		1,156		91,576				3,127	05/01/2034
31404R-XT-9	FN 776590 - RMBS		12/01/2023	Paydown		105,158	105,158	103,917	104,203		954		954		105,158				2,947	04/01/2034
31404R-Z4-2	FN 776663 - RMBS		12/01/2023	Paydown		41,688	41,688	41,449	41,467		221		221		41,688				1,400	05/01/2034
31404S-BF-1	FN 776838 - RMBS		12/01/2023	Paydown		126,590	126,590	128,192	127,385		(795)		(795)		126,590				3,980	08/01/2034
31404S-TD-7	FN 777348 - RMBS		12/01/2023	Paydown		122,423	122,423	122,786	122,529		(107)		(107)		122,423				2,847	05/01/2034
31404U-W3-0	FN 779266 - RMBS		12/01/2023	Paydown		18,789	18,789	19,086	18,983		(193)		(193)		18,789				616	06/01/2034

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
31404V-J8-2	FN 779787 - RMBS		12/01/2023	Paydown		31,309	31,309	31,783	31,583		(275)		(275)		31,309				1,028	07/01/2034
31404W-SE-7	FN 780917 - RMBS		12/01/2023	Paydown		126,549	126,549	129,297	127,908		(1,360)		(1,360)		126,549				3,719	06/01/2029
31404X-SJ-4	FN 781821 - RMBS		12/01/2023	Paydown		47,361	47,361	48,297	48,083		(721)		(721)		47,361				1,427	12/01/2034
31405C-JN-0	FN 785169 - RMBS		12/01/2023	Paydown		63,307	63,307	63,634	63,474		(167)		(167)		63,307				1,922	07/01/2034
31405C-JW-0	FN 785177 - RMBS		12/01/2023	Paydown		6,709	6,709	6,721	6,713		(4)		(4)		6,709				202	07/01/2034
31405D-NP-8	FN 786198 - RMBS		07/25/2023	Paydown		35,507	35,507	36,006	35,868		(361)		(361)		35,507				704	07/01/2034
31405J-UG-7	FN 790883 - RMBS		12/01/2023	Paydown		69,582	69,582	71,605	71,129		(1,546)		(1,546)		69,582				876	09/01/2034
31405N-CV-5	FN 793984 - RMBS		12/01/2023	Paydown		41,070	41,070	41,724	41,562		(492)		(492)		41,070				1,285	09/01/2034
31405N-D4-4	FN 794023 - RMBS		12/01/2023	Paydown		17,129	17,129	17,387	17,304		(175)		(175)		17,129				517	09/01/2034
31405Q-UE-6	FN 796281 - RMBS		12/01/2023	Paydown		27,087	27,087	27,614	27,423		(336)		(336)		27,087				819	12/01/2034
31405R-5D-4	FN 797444 - RMBS		12/01/2023	Paydown		96,387	96,387	97,155	97,249		(863)		(863)		96,387				1,603	01/01/2035
31405U-QH-5	FN 799756 - RMBS		12/01/2023	Paydown		16,147	16,147	15,915	16,044		103		103		16,147				346	11/01/2034
31406A-BK-7	FN 803842 - RMBS		12/01/2023	Paydown		130,518	130,518	130,334	130,285		232		232		130,518				3,675	12/01/2034
31406A-BY-7	FN 803855 - RMBS		12/01/2023	Paydown		70,662	70,662	71,948	71,580		(918)		(918)		70,662				1,972	12/01/2034
31406C-DW-5	FN 805717 - RMBS		12/01/2023	Paydown		30,194	30,194	30,459	30,328		(133)		(133)		30,194				917	01/01/2035
31406C-MM-7	FN 805964 - RMBS		12/01/2023	Paydown		190,642	190,642	194,291	192,603		(1,961)		(1,961)		190,642				7,206	12/01/2034
31406C-SP-4	FN 806126 - RMBS		12/01/2023	Paydown		39,562	39,562	40,319	39,967		(405)		(405)		39,562				1,213	12/01/2034
31406C-UL-0	FN 806187 - RMBS		12/01/2023	Paydown		85,285	85,285	85,984	85,674		(390)		(390)		85,285				1,863	01/01/2035
31406D-FJ-0	FN 806669 - RMBS		12/01/2023	Paydown		21,979	21,979	21,880	21,893		86		86		21,979				603	12/01/2034
31406D-LQ-7	FN 806835 - RMBS		12/01/2023	Paydown		29,207	29,207	29,022	29,049		158		158		29,207				778	12/01/2034
31406E-JR-6	FN 807672 - RMBS		12/01/2023	Paydown		13,095	13,095	13,012	13,021		74		74		13,095				364	12/01/2034
31406E-KC-7	FN 807691 - RMBS		12/01/2023	Paydown		27,226	27,226	27,635	27,563		(337)		(337)		27,226				823	01/01/2035
31406E-VE-1	FN 808013 - RMBS		12/01/2023	Paydown		24,153	24,153	24,590	24,479		(326)		(326)		24,153				726	01/01/2035
31406H-SM-0	FN 810624 - RMBS		12/01/2023	Paydown		39,500	39,500	40,129	40,004		(504)		(504)		39,500				1,422	01/01/2035
31406L-QD-3	FN 813252 - RMBS		12/01/2023	Paydown		26,799	26,799	27,308	27,191		(392)		(392)		26,799				1,025	02/01/2035
31406N-QB-3	FN 815050 - RMBS		12/01/2023	Paydown		63,520	63,520	62,569	63,111		408		408		63,520				1,793	05/01/2035
31406P-FP-9	FN 815674 - RMBS		12/01/2023	Paydown		72,957	72,957	73,139	73,017		(60)		(60)		72,957				1,094	02/01/2035
31406P-QM-4	FN 815960 - RMBS		12/01/2023	Paydown		56,079	56,079	56,658	56,476		(396)		(396)		56,079				1,573	02/01/2035
31406Y-4L-1	FN 824427 - RMBS		12/01/2023	Paydown		35,351	35,351	35,677	35,573		(221)		(221)		35,351				1,069	05/01/2035
31407C-MN-4	FN 826665 - RMBS		12/01/2023	Paydown		8,413	8,413	8,364	8,369		44		44		8,413				253	08/01/2035
31407T-GG-9	FN 839999 - RMBS		12/01/2023	Paydown		85,213	85,213	84,720	84,790		423		423		85,213				3,047	09/01/2035
31408D-6V-1	FN 848784 - RMBS		12/01/2023	Paydown		20,323	20,323	20,015	20,076		248		248		20,323				594	01/01/2036
31409E-LX-7	FN 868942 - RMBS		12/01/2023	Paydown		10,644	10,644	10,442	10,475		169		169		10,644				320	04/01/2036
3140E6-DU-3	FN BA1914 - RMBS		12/01/2023	Paydown		563,692	563,692	603,679	596,556		(32,863)		(32,863)		563,692				10,627	08/01/2045
3140E7-PC-8	FN BA3118 - RMBS		12/01/2023	Paydown		122,566	122,566	128,924	127,529		(4,963)		(4,963)		122,566				2,877	02/01/2046
3140E7-PD-6	FN BA3119 - RMBS		12/01/2023	Paydown		137,411	137,411	144,239	142,739		(5,328)		(5,328)		137,411				1,249	02/01/2046
3140E9-J4-9	FN BA4782 - RMBS		12/01/2023	Paydown		728,709	728,709	776,986	765,259		(36,550)		(36,550)		728,709				14,343	01/01/2046
3140EU-HY-8	FN BC0246 - RMBS		12/01/2023	Paydown		987,073	987,073	1,035,502	1,030,342		(43,268)		(43,268)		987,073				17,394	02/01/2046
3140EU-J3-4	FN BC0281 - RMBS		12/01/2023	Paydown		521,325	521,325	548,939	548,044		(26,719)		(26,719)		521,325				9,779	03/01/2046
3140EV-VB-0	FN BC1509 - RMBS		12/01/2023	Paydown		424,855	424,855	443,442	439,901		(15,046)		(15,046)		424,855				7,288	08/01/2046
3140EW-XG-5	FN BC2478 - RMBS		12/01/2023	Paydown		34,964	34,964	37,553	36,947		(1,984)		(1,984)		34,964				740	02/01/2046
3140F0-HY-3	FN BC4746 - RMBS		12/01/2023	Paydown		853,418	853,418	887,155	881,240		(27,822)		(27,822)		853,418				12,091	10/01/2046
3140F9-WP-6	FN BD2453 - RMBS		12/01/2023	Paydown		1,146,243	1,146,243	1,133,079	1,134,635		11,608		11,608		1,146,243				16,079	01/01/2047
3140FC-S3-3	FN BD5037 - RMBS		12/01/2023	Paydown		861,011	861,011	882,469	880,846		(19,836)		(19,836)		861,011				17,184	02/01/2047
3140FC-S9-0	FN BD5043 - RMBS		12/01/2023	Paydown		669,370	669,370	667,644	667,658		1,712		1,712		669,370				13,060	02/01/2047
3140FD-CH-7	FN BD5471 - RMBS		12/01/2023	Paydown		823,324	823,324	856,514	850,337		(27,013)		(27,013)		823,324				15,002	08/01/2046
3140FQ-SG-3	FN BE5018 - RMBS		12/01/2023	Paydown		128,673	128,673	135,931	135,411		(6,738)		(6,738)		128,673				2,778	01/01/2045
3140FX-GJ-5	FN BF0200 - RMBS		12/01/2023	Paydown		646,563	646,563	676,846	677,097		(30,533)		(30,533)		646,563				11,770	11/01/2051
3140FX-R8-7	FN BF0510 - RMBS		12/01/2023	Paydown		1,354,647	1,354,647	1,437,831	1,437,094		(82,447)		(82,447)		1,354,647				20,977	08/01/2050

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
3140FX-RV-6	FN BF0499 - RMBS		12/01/2023	Paydown		363,293	363,293	336,614			26,679		26,679		363,293				5,218	12/01/2054
3140GS-PD-8	FN BH4019 - RMBS		12/01/2023	Paydown		931,674	931,674	963,118	959,516		(27,842)		(27,842)		931,674				17,266	09/01/2047
3140GW-PL-1	FN BH7626 - RMBS		12/01/2023	Paydown		1,253,730	1,253,730	1,326,750	1,314,841		(61,111)		(61,111)		1,253,730				23,107	08/01/2047
3140GY-EM-7	FN BH9139 - RMBS		12/01/2023	Paydown		495,678	495,678	536,571	536,006		(40,328)		(40,328)		495,678				10,345	09/01/2047
3140H9-GH-0	FN BJ7399 - RMBS		12/01/2023	Paydown		486,054	486,054	500,712	497,248		(11,194)		(11,194)		486,054				14,303	11/01/2048
3140HB-FH-6	FN BJ9167 - RMBS		12/01/2023	Paydown		926,934	926,934	946,161	943,392		(16,458)		(16,458)		926,934				18,105	05/01/2048
3140HW-ST-0	FN BL5029 - CMBS/RMBS		12/01/2023	Paydown		96,598	96,598	97,534	97,238		(640)		(640)		96,598				1,324	12/01/2029
3140HW-SU-7	FN BL5030 - CMBS/RMBS		12/01/2023	Paydown		129,419	129,419	130,673	130,276		(857)		(857)		129,419				1,774	12/01/2029
3140J5-5E-5	FN BM1744 - RMBS		12/01/2023	Paydown		856,749	856,749	896,508	893,814		(37,065)		(37,065)		856,749				17,827	09/01/2047
3140J5-DS-5	FN BM1012 - RMBS		12/01/2023	Paydown		436,415	436,415	470,169	467,899		(31,484)		(31,484)		436,415				12,269	10/01/2045
3140J5-PJ-2	FN BM1324 - RMBS		12/01/2023	Paydown		477,946	477,946	506,287	503,582		(25,636)		(25,636)		477,946				10,857	06/01/2045
3140J7-2D-6	FN BM3471 - RMBS		12/01/2023	Paydown		148,233	148,233	161,076	160,995		(12,763)		(12,763)		148,233				3,174	01/01/2048
3140J7-S7-1	FN BM3241 - RMBS		12/01/2023	Paydown		762,741	762,741	765,899	765,498		(2,757)		(2,757)		762,741				11,773	02/01/2044
3140J7-WY-7	FN BM3362 - RMBS		12/01/2023	Paydown		751,278	751,278	793,567	789,743		(38,465)		(38,465)		751,278				18,602	01/01/2044
3140J7-YG-4	FN BM3410 - RMBS		12/01/2023	Paydown		924,352	924,352	907,454	908,519		15,834		15,834		924,352				16,214	12/01/2047
3140J8-A7-8	FN BM3629 - RMBS		12/01/2023	Paydown		1,560,070	1,560,070	1,644,167	1,641,320		(81,251)		(81,251)		1,560,070				31,133	03/01/2048
3140J8-JN-4	FN BM3868 - RMBS		12/01/2023	Paydown		599,273	599,273	617,462	616,543		(17,270)		(17,270)		599,273				13,602	09/01/2046
3140J9-5G-2	FN BM5346 - RMBS		12/01/2023	Paydown		1,512,113	1,512,113	1,644,423	1,640,569		(128,456)		(128,456)		1,512,113				28,749	12/01/2046
3140J9-BT-7	FN BM4549 - RMBS		12/01/2023	Paydown		1,155,233	1,155,233	1,235,468	1,229,935		(74,702)		(74,702)		1,155,233				25,334	11/01/2043
3140J9-FU-0	FN BM4678 - RMBS		12/01/2023	Paydown		587,209	587,209	590,329	589,472		(2,263)		(2,263)		587,209				11,565	11/01/2048
3140J9-L6-6	FN BM4848 - RMBS		12/01/2023	Paydown		661,524	661,524	705,453	702,515		(40,991)		(40,991)		661,524				14,030	12/01/2043
3140J9-ME-8	FN BM4856 - RMBS		12/01/2023	Paydown		963,529	963,529	996,425	995,297		(31,767)		(31,767)		963,529				20,856	04/01/2047
3140J9-UF-6	FN BM5081 - RMBS		12/01/2023	Paydown		433,890	433,890	470,974	469,269		(35,379)		(35,379)		433,890				7,817	11/01/2048
3140J9-VV-0	FN BM5127 - RMBS		12/01/2023	Paydown		890,696	890,696	973,781	972,422		(81,726)		(81,726)		890,696				15,818	03/01/2047
3140JV-DZ-2	FN B01019 - RMBS		12/01/2023	Paydown		726,666	726,666	747,444	741,137		(14,471)		(14,471)		726,666				12,030	08/01/2049
3140JW-BQ-2	FN B01846 - RMBS		12/01/2023	Paydown		920,593	920,593	978,418	965,784		(45,190)		(45,190)		920,593				17,759	08/01/2049
3140K2-P7-3	FN B06745 - RMBS		12/01/2023	Paydown		612,575	612,575	522,508			90,068		90,068		612,575				5,348	05/01/2051
3140KB-5W-0	FN BP4460 - RMBS		12/01/2023	Paydown		992,121	992,121	1,027,930	1,021,225		(29,104)		(29,104)		992,121				9,100	06/01/2050
3140KG-5R-0	FN BP8955 - RMBS		12/01/2023	Paydown		2,088,802	2,088,802	2,198,465	2,178,355		(89,552)		(89,552)		2,088,802				37,454	08/01/2050
3140KH-LY-5	FN BP9342 - RMBS		12/01/2023	Paydown		3,894,269	3,894,268	4,068,902	4,038,020		(143,751)		(143,751)		3,894,268				53,978	07/01/2050
3140KH-MU-2	FN BP9370 - RMBS		12/01/2023	Paydown		3,669,740	3,669,740	3,791,300	3,771,523		(101,782)		(101,782)		3,669,740				39,805	07/01/2050
3140KK-LM-4	FN B00331 - RMBS		12/01/2023	Paydown		577,673	577,673	596,628	593,556		(15,883)		(15,883)		577,673				5,869	07/01/2050
3140KL-JH-6	FN B01163 - RMBS		12/01/2023	Paydown		1,868,965	1,868,965	1,930,875	1,921,394		(52,429)		(52,429)		1,868,965				19,520	08/01/2050
3140KN-KN-7	FN B03000 - RMBS		12/01/2023	Paydown		3,043,008	3,043,008	3,149,988	3,134,818		(91,810)		(91,810)		3,043,008				32,871	10/01/2050
3140KN-KS-6	FN B03004 - RMBS		12/01/2023	Paydown		2,902,732	2,902,732	3,017,480	3,002,693		(99,962)		(99,962)		2,902,732				29,041	10/01/2050
3140KQ-VE-8	FN B05112 - RMBS		12/01/2023	Paydown		2,996,730	2,996,730	3,115,662	3,100,014		(103,285)		(103,285)		2,996,730				32,192	11/01/2050
3140KS-JV-0	FN B06575 - RMBS		12/01/2023	Paydown		1,902,321	1,902,321	1,968,902	1,962,661		(60,340)		(60,340)		1,902,321				26,046	09/01/2051
3140KT-L7-8	FN B07549 - RMBS		12/01/2023	Paydown		3,022,450	3,022,450	3,134,611	3,119,349		(96,899)		(96,899)		3,022,450				30,746	11/01/2050
3140KT-UB-9	FN B07777 - RMBS		12/01/2023	Paydown		4,186,431	4,186,432	4,301,558	4,282,522		(96,091)		(96,091)		4,186,432				45,457	03/01/2036
3140KV-XN-5	FN B09684 - RMBS		12/01/2023	Paydown		1,707,412	1,707,412	1,806,389	1,793,848		(86,436)		(86,436)		1,707,412				30,225	01/01/2051
3140L2-5B-5	FN BR4441 - RMBS		12/01/2023	Paydown		3,912,052	3,912,051	4,022,689	4,004,396		(92,344)		(92,344)		3,912,051				42,025	03/01/2036
3140L4-CK-3	FN BR5473 - RMBS		12/01/2023	Paydown		1,294,646	1,294,646	1,341,577	1,334,469		(39,823)		(39,823)		1,294,646				8,806	03/01/2051
3140L6-WJ-9	FN BR7848 - RMBS		12/01/2023	Paydown		2,613,879	2,613,879	2,698,014	2,684,747		(70,868)		(70,868)		2,613,879				28,522	04/01/2036
3140LN-HS-9	FN BT0240 - RMBS		12/01/2023	Paydown		940,902	940,902	942,446	942,244		(1,341)		(1,341)		940,902				10,128	09/01/2051
3140LX-GS-8	FN BT8308 - RMBS		12/01/2023	Paydown		746,431	746,431	729,520	729,754		16,677		16,677		746,431				9,387	08/01/2052
3140M1-3G-7	FN BU0798 - RMBS		12/01/2023	Paydown		796,341	796,341	798,767	798,492		(2,151)		(2,151)		796,341				9,103	09/01/2051
3140M1-F2-5	FN BU0184 - RMBS		12/01/2023	Paydown		1,122,382	1,122,382	1,126,766	1,126,323		(3,941)		(3,941)		1,122,382				15,931	10/01/2051
3140M3-CP-3	FN BU1877 - RMBS		12/01/2023	Paydown		440,794	440,794	441,414	441,323		(529)		(529)		440,794				4,616	10/01/2051
3140M9-VY-0	FN BU7830 - RMBS		12/01/2023	Paydown		646,777	646,777	539,655			107,122		107,122		646,777				3,565	12/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
3140M9-XR-3	FN BU7887 - RMBS		12/01/2023	Paydown		306,273	306,273	254,590			51,684		51,684		306,273				1,356	01/01/2052
3140MH-SY-6	FN BV4134 - RMBS		12/01/2023	Paydown		386,266	386,266	329,835			56,431		56,431		386,266				3,194	03/01/2052
3140MK-HE-5	FN BV5628 - RMBS		12/01/2023	Paydown		765,945	765,945	767,681	767,480		(1,535)		(1,535)		765,945				22,580	06/01/2052
3140ML-5F-3	FN BV7145 - RMBS		12/01/2023	Paydown		228,902	228,902	230,869	230,756		(1,854)		(1,854)		228,902				4,975	05/01/2052
3140MM-5R-5	FN BV8055 - RMBS		12/01/2023	Paydown		1,760,239	1,760,239	1,717,814	1,718,550		41,689		41,689		1,760,239				21,634	09/01/2052
3140MM-Y2-8	FN BV7928 - RMBS		12/01/2023	Paydown		966,956	966,956	945,652	945,950		21,006		21,006		966,956				13,666	08/01/2052
3140MN-3G-9	FN BV8898 - RMBS		12/01/2023	Paydown		1,270,951	1,270,951	1,280,284	1,279,628		(8,677)		(8,677)		1,270,951				30,749	06/01/2052
3140MR-3K-1	FN BW0801 - RMBS		12/01/2023	Paydown		360,056	360,056	365,738	365,493		(5,437)		(5,437)		360,056				10,097	09/01/2052
3140MV-K3-1	FN BW3913 - RMBS		12/01/2023	Paydown		573,308	573,308	572,412	572,390		918		918		573,308				13,565	08/01/2052
3140N2-4U-2	FN BW9834 - RMBS		12/01/2023	Paydown		554,172	554,172	552,440			1,732		1,732		554,172				9,830	09/01/2052
3140N3-A3-3	FN BW9925 - RMBS		12/01/2023	Paydown		434,100	434,100	434,812			(712)		(712)		434,100				6,833	10/01/2052
3140N4-U4-7	FN BX0602 - RMBS		12/01/2023	Paydown		167,544	167,544	166,863	166,867		677		677		167,544				4,999	11/01/2052
3140N8-X9-4	FN BX4303 - RMBS		12/01/2023	Paydown		631,360	631,360	629,979			1,381		1,381		631,360				8,135	03/01/2053
3140NG-GD-6	FN BY0195 - RMBS		12/01/2023	Paydown		51,676	51,676	52,241			(565)		(565)		51,676				974	05/01/2053
3140NR-WH-5	FN BY8747 - RMBS		12/01/2023	Paydown		771,290	771,290	771,290							771,290				7,655	09/01/2053
3140Q7-CT-2	FN CA0081 - RMBS		12/01/2023	Paydown		111,916	111,916	115,693	115,096		(3,181)		(3,181)		111,916				2,067	08/01/2047
3140Q7-KA-4	FN CA0288 - RMBS		12/01/2023	Paydown		307,011	307,011	318,860	317,058		(10,047)		(10,047)		307,011				5,558	09/01/2047
3140Q7-KQ-9	FN CA0302 - RMBS		12/01/2023	Paydown		759,489	759,489	787,851	783,441		(23,952)		(23,952)		759,489				11,714	09/01/2047
3140Q7-SV-0	FN CA0531 - RMBS		12/01/2023	Paydown		233,688	233,688	241,940	240,545		(6,858)		(6,858)		233,688				4,467	10/01/2042
3140Q7-XR-3	FN CA0687 - RMBS		12/01/2023	Paydown		330,958	330,958	341,546	340,022		(9,064)		(9,064)		330,958				5,991	11/01/2042
3140Q8-WW-1	FN CA1560 - RMBS		12/01/2023	Paydown		400,747	400,747	420,346	416,700		(15,953)		(15,953)		400,747				8,744	04/01/2048
3140Q8-ZZ-1	FN CA1659 - RMBS		12/01/2023	Paydown		64,116	64,116	65,854	65,514		(1,399)		(1,399)		64,116				1,398	05/01/2048
3140Q9-A8-6	FN CA1830 - RMBS		12/01/2023	Paydown		737,707	737,707	750,848	747,456		(9,748)		(9,748)		737,707				14,963	05/01/2033
3140Q9-AA-1	FN CA1800 - RMBS		12/01/2023	Paydown		633,500	633,500	647,951	644,995		(11,496)		(11,496)		633,500				14,608	05/01/2048
3140Q9-NW-9	FN CA2204 - RMBS		12/01/2023	Paydown		281,756	281,756	292,938	290,972		(9,216)		(9,216)		281,756				6,720	08/01/2048
3140Q9-UH-4	FN CA2383 - RMBS		12/01/2023	Paydown		63,600	63,600	64,792	64,520		(921)		(921)		63,600				1,390	09/01/2048
3140Q9-V6-7	FN CA2436 - RMBS		12/01/2023	Paydown		29,798	29,798	30,182	30,087		(289)		(289)		29,798				650	10/01/2048
3140Q9-V7-5	FN CA2437 - RMBS		12/01/2023	Paydown		255,140	255,140	264,080	261,874		(6,734)		(6,734)		255,140				6,608	10/01/2048
3140QA-ME-7	FN CA3056 - RMBS		12/01/2023	Paydown		454,530	454,530	472,285	467,382		(12,852)		(12,852)		454,530				12,740	02/01/2049
3140QA-NN-6	FN CA3096 - RMBS		12/01/2023	Paydown		111,689	111,689	116,924	115,553		(3,864)		(3,864)		111,689				2,513	02/01/2049
3140QB-BN-7	FN CA3644 - RMBS		12/01/2023	Paydown		130,034	130,034	132,675	131,887		(1,853)		(1,853)		130,034				2,491	06/01/2049
3140QB-ER-5	FN CA3743 - RMBS		12/01/2023	Paydown		68,658	68,658	71,211	70,424		(1,765)		(1,765)		68,658				1,537	06/01/2049
3140QB-EV-6	FN CA3747 - RMBS		12/01/2023	Paydown		253,656	253,656	260,196	258,218		(4,562)		(4,562)		253,656				2,006	06/01/2049
3140QB-TN-8	FN CA4156 - RMBS		12/01/2023	Paydown		2,036,768	2,036,768	2,122,376	2,101,111		(64,343)		(64,343)		2,036,768				37,715	09/01/2049
3140QD-6P-4	FN CA6277 - RMBS		12/01/2023	Paydown		825,376	825,376	844,462	841,243		(15,867)		(15,867)		825,376				7,978	07/01/2050
3140QD-6Y-5	FN CA6286 - RMBS		12/01/2023	Paydown		561,904	561,904	585,258	581,078		(19,174)		(19,174)		561,904				8,561	07/01/2050
3140QD-UM-4	FN CA5987 - RMBS		12/01/2023	Paydown		1,889,838	1,889,838	1,975,767	1,961,325		(71,486)		(71,486)		1,889,838				28,101	06/01/2050
3140QE-UR-1	FN CA6891 - RMBS		12/01/2023	Paydown		551,811	551,811	570,090	567,206		(15,395)		(15,395)		551,811				5,938	08/01/2050
3140QE-US-9	FN CA6892 - RMBS		12/01/2023	Paydown		373,468	373,468	396,518	392,589		(19,122)		(19,122)		373,468				5,031	09/01/2050
3140QF-EA-3	FN CA7328 - RMBS		12/01/2023	Paydown		4,903,014	4,903,014	5,124,033	5,097,164		(194,149)		(194,149)		4,903,014				52,454	10/01/2050
3140QF-PZ-6	FN CA7639 - RMBS		12/01/2023	Paydown		639,277	639,277	660,652	657,603		(18,326)		(18,326)		639,277				7,089	11/01/2050
3140QF-QN-2	FN CA7660 - RMBS		12/01/2023	Paydown		573,913	573,913	580,908	579,907		(5,993)		(5,993)		573,913				4,531	11/01/2050
3140QG-LU-9	FN CA8438 - RMBS		12/01/2023	Paydown		4,261,341	4,261,341	4,457,429	4,430,624		(169,282)		(169,282)		4,261,341				47,374	01/01/2051
3140QG-R7-4	FN CA8609 - RMBS		12/01/2023	Paydown		868,752	868,752	909,204	904,992		(36,239)		(36,239)		868,752				11,232	01/01/2051
3140QG-YZ-4	FN CA8827 - RMBS		12/01/2023	Paydown		2,084,457	2,084,457	2,218,644	2,201,583		(117,126)		(117,126)		2,084,457				27,471	02/01/2051
3140QH-PR-0	FN CA9431 - RMBS		12/01/2023	Paydown		844,836	844,836	871,369	866,978		(22,142)		(22,142)		844,836				9,156	03/01/2036
3140QK-HZ-4	FN CB0247 - RMBS		12/01/2023	Paydown		5,152,217	5,152,217	5,298,733	5,273,741		(121,524)		(121,524)		5,152,217				56,115	04/01/2036
3140QL-CB-0	FN CB0965 - RMBS		12/01/2023	Paydown		6,584,889	6,584,889	6,995,416	6,933,063		(348,173)		(348,173)		6,584,889				87,477	06/01/2036
3140QL-YS-9	FN CB1620 - RMBS		12/01/2023	Paydown		956,993	956,993	959,984	959,685		(2,692)		(2,692)		956,993				11,135	09/01/2051

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP 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
31400M-AP-9	FN CB1813 - RMBS		12/01/2023	Paydown		1,432,604	1,432,604	1,428,575	1,428,720		3,884		3,884		1,432,604				16,239	09/01/2051
31400M-KC-7	FN CB2090 - RMBS		12/01/2023	Paydown		972,301	972,301	998,090	995,834		(23,533)		(23,533)		972,301				14,940	11/01/2051
31400M-RG-1	FN CB2286 - RMBS		12/01/2023	Paydown		969,466	969,466	796,249	796,955		172,511		172,511		969,466				13,732	12/01/2051
31400M-RZ-9	FN CB2303 - RMBS		12/01/2023	Paydown		239,083	239,083	245,770	245,206		(6,123)		(6,123)		239,083				3,373	11/01/2051
31400N-B6-8	FN CB2760 - RMBS		12/01/2023	Paydown		685,729	685,729	711,444	709,276		(23,547)		(23,547)		685,729				13,948	02/01/2052
31400N-BZ-4	FN CB2755 - RMBS		12/01/2023	Paydown		661,707	661,707	616,525	618,292		43,415		43,415		661,707				5,350	02/01/2052
31400N-NG-3	FN CB3090 - RMBS		12/01/2023	Paydown		83,331	83,331	63,527			19,804		19,804		83,331				251	03/01/2052
31400N-NJ-7	FN CB3092 - RMBS		12/01/2023	Paydown		161,440	161,440	133,364			28,075		28,075		161,440				780	03/01/2052
31400P-2F-3	FN CB4373 - RMBS		12/01/2023	Paydown		1,085,016	1,085,016	1,072,810	1,073,020		11,997		11,997		1,085,016				23,592	08/01/2052
31400P-3M-7	FN CB4403 - RMBS		12/01/2023	Paydown		1,305,087	1,305,087	1,304,348	1,304,204		884		884		1,305,087				36,028	08/01/2052
31400P-TB-3	FN CB4145 - RMBS		12/01/2023	Paydown		413,579	413,579	410,509	410,570		3,008		3,008		413,579				18,007	07/01/2052
31400Q-2P-9	FN CB5281 - RMBS		12/01/2023	Paydown		386,550	386,550	379,876			6,674		6,674		386,550				8,210	11/01/2052
31400Q-JK-2	FN CB4765 - RMBS		12/01/2023	Paydown		1,022,272	1,022,272	992,682	993,456		28,816		28,816		1,022,272				36,724	09/01/2052
31400Q-LP-8	FN CB4833 - RMBS		12/01/2023	Paydown		234,369	234,369	232,245	232,252		2,117		2,117		234,369				6,915	10/01/2052
31400Q-Y3-3	FN CB5229 - RMBS		12/01/2023	Paydown		1,324,579	1,324,579	1,328,718			(3,951)		(3,951)		1,324,579				17,539	12/01/2052
31400R-2P-7	FN CB6181 - RMBS		12/01/2023	Paydown		304,240	304,240	304,383			(143)		(143)		304,240				3,286	05/01/2053
31400R-XA-6	FN CB6072 - RMBS		12/01/2023	Paydown		1,717,763	1,717,763	1,731,720			(13,957)		(13,957)		1,717,763				20,092	04/01/2053
31400S-2X-8	FN CB7089 - RMBS		12/01/2023	Paydown		228,411	228,411	218,954			9,458		9,458		228,411				1,410	09/01/2053
31400T-CD-9	FN CB7267 - RMBS		12/01/2023	Paydown		296,654	296,654	289,933			6,721		6,721		296,654				1,483	10/01/2053
3140X3-BL-1	FN FM0042 - RMBS		12/01/2023	Paydown		1,062,230	1,062,230	1,142,063	1,140,778		(78,548)		(78,548)		1,062,230				16,914	08/01/2047
3140X4-5N-2	FN FM1752 - RMBS		12/01/2023	Paydown		435,477	435,477	458,781	457,358		(21,881)		(21,881)		435,477				9,461	02/01/2045
3140X4-H2-5	FN FM1148 - RMBS		12/01/2023	Paydown		745,276	745,276	765,072	764,043		(18,767)		(18,767)		745,276				13,335	12/01/2048
3140X4-MG-8	FN FM1258 - RMBS		12/01/2023	Paydown		1,527,484	1,527,484	1,612,689	1,595,408		(67,924)		(67,924)		1,527,484				31,401	07/01/2049
3140X5-CP-6	FN FM1877 - RMBS		12/01/2023	Paydown		1,201,799	1,201,799	1,265,269	1,263,256		(61,457)		(61,457)		1,201,799				21,974	01/01/2048
3140X5-T5-2	FN FM2371 - RMBS		12/01/2023	Paydown		562,026	562,026	597,504	595,575		(33,549)		(33,549)		562,026				8,922	01/01/2050
3140X5-YJ-6	FN FM2512 - RMBS		12/01/2023	Paydown		796,431	796,431	855,292	852,269		(55,838)		(55,838)		796,431				15,664	06/01/2045
3140X6-2N-0	FN FM3480 - RMBS		12/01/2023	Paydown		2,943,676	2,943,676	3,069,703	3,047,264		(103,587)		(103,587)		2,943,676				38,967	06/01/2050
3140X6-DT-5	FN FM2813 - RMBS		12/01/2023	Paydown		1,468,072	1,468,072	1,562,349	1,559,556		(91,485)		(91,485)		1,468,072				22,544	04/01/2048
3140X6-FL-0	FN FM2870 - RMBS		12/01/2023	Paydown		1,043,429	1,043,429	1,110,600	1,097,444		(54,015)		(54,015)		1,043,429				9,029	03/01/2050
3140X6-RR-4	FN FM3195 - RMBS		12/01/2023	Paydown		391,822	391,822	433,882	432,227		(40,405)		(40,405)		391,822				7,366	11/01/2045
3140X6-TB-7	FN FM3245 - RMBS		12/01/2023	Paydown		1,988,935	1,988,935	2,148,982	2,141,937		(153,002)		(153,002)		1,988,935				32,240	02/01/2047
3140X6-YM-7	FN FM3415 - RMBS		12/01/2023	Paydown		882,653	882,653	952,161	950,146		(67,493)		(67,493)		882,653				14,280	05/01/2047
3140X6-YS-4	FN FM3420 - RMBS		12/01/2023	Paydown		485,415	485,415	526,448	526,145		(40,729)		(40,729)		485,415				9,316	07/01/2046
3140X8-DY-0	FN FM4618 - RMBS		12/01/2023	Paydown		947,809	947,809	1,026,743	1,025,107		(77,298)		(77,298)		947,809				15,494	01/01/2048
3140X8-P3-5	FN FM4941 - RMBS		12/01/2023	Paydown		478,533	478,533	510,535	509,441		(30,908)		(30,908)		478,533				7,709	02/01/2047
3140X9-FF-7	FN FM5565 - RMBS		12/01/2023	Paydown		1,068,038	1,068,038	1,155,984	1,155,977		(87,939)		(87,939)		1,068,038				21,003	04/01/2048
3140X9-GS-8	FN FM5608 - RMBS		12/01/2023	Paydown		1,728,786	1,728,786	1,835,214	1,820,404		(91,618)		(91,618)		1,728,786				21,828	01/01/2051
3140X9-MG-7	FN FM5758 - RMBS		12/01/2023	Paydown		361,038	361,038	396,578	395,873		(34,834)		(34,834)		361,038				6,822	08/01/2047
3140XA-V4-1	FN FM6934 - RMBS		12/01/2023	Paydown		1,363,140	1,363,140	1,465,802	1,463,760		(100,620)		(100,620)		1,363,140				21,817	04/01/2051
3140XB-FD-7	FN FM7363 - RMBS		12/01/2023	Paydown		2,322,359	2,322,359	2,422,148	2,405,928		(83,568)		(83,568)		2,322,359				36,998	05/01/2041
3140XB-QT-0	FN FM7665 - RMBS		12/01/2023	Paydown		560,386	560,386	613,863	612,995		(52,609)		(52,609)		560,386				11,016	11/01/2047
3140XB-W9-7	FN FM7871 - RMBS		12/01/2023	Paydown		4,124,679	4,124,679	4,304,490	4,279,710		(155,031)		(155,031)		4,124,679				43,582	07/01/2036
3140XC-NJ-3	FN FM8492 - RMBS		12/01/2023	Paydown		1,701,005	1,701,005	1,854,361	1,851,638		(150,633)		(150,633)		1,701,005				32,023	07/01/2047
3140XD-CJ-3	FN FM9072 - RMBS		12/01/2023	Paydown		416,270	416,270	414,498	414,587		1,683		1,683		416,270				4,487	10/01/2051
3140XF-7L-9	FN FS0898 - RMBS		12/01/2023	Paydown		995,292	995,292	999,647	999,251		(3,958)		(3,958)		995,292				16,462	02/01/2052
3140XF-R4-5	FN FS0506 - RMBS		12/01/2023	Paydown		948,921	948,921	971,013	969,181		(20,260)		(20,260)		948,921				16,949	01/01/2052
3140XF-X2-2	FN FS0696 - RMBS		12/01/2023	Paydown		2,217,087	2,217,087	2,178,288	2,179,523		37,563		37,563		2,217,087				37,339	02/01/2052
3140XG-BP-3	FN FS0945 - RMBS		12/01/2023	Paydown		1,339,227	1,339,227	1,371,034	1,368,517		(29,290)		(29,290)		1,339,227				26,078	03/01/2052
3140XG-FY-0	FN FS1082 - RMBS		12/01/2023	Paydown		630,021	630,021	549,103			80,918		80,918		630,021				8,090	03/01/2052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	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
3140XG-JV-2	FN FS1175 - RMBS		12/01/2023	Paydown		379,314	379,314	384,707	384,211		(4,897)		(4,897)		379,314				4,341	03/01/2052
3140XH-EY-9	FN FS1950 - RMBS		12/01/2023	Paydown		810,778	810,778	819,583	819,079		(8,300)		(8,300)		810,778				20,442	05/01/2052
3140XH-JE-8	FN FS2060 - RMBS		12/01/2023	Paydown		1,012,952	1,012,952	999,024	999,255		13,697		13,697		1,012,952				22,839	06/01/2052
3140XH-JG-3	FN FS2062 - RMBS		12/01/2023	Paydown		3,145,680	3,145,680	3,181,069	3,179,234		(33,554)		(33,554)		3,145,680				72,953	06/01/2052
3140XJ-MN-0	FN FS3064 - RMBS		12/01/2023	Paydown		1,254,037	1,254,037	1,131,671			122,367		122,367		1,254,037				20,414	04/01/2052
3140XJ-X6-5	FN FS3400 - RMBS		12/01/2023	Paydown		3,039,107	3,039,107	3,040,531			(1,254)		(1,254)		3,039,107				48,517	12/01/2052
3140XK-RW-2	FN FS4100 - RMBS		12/01/2023	Paydown		128,991	128,991	129,576			(584)		(584)		128,991				2,481	03/01/2053
3140XL-3P-1	FN FS5305 - RMBS		12/01/2023	Paydown		84,175	84,175	82,360			1,815		1,815		84,175				421	06/01/2053
3140XL-RE-0	FN FS4984 - RMBS		12/01/2023	Paydown		114,699	114,699	95,845			18,854		18,854		114,699				385	08/01/2052
3140XM-QU-3	FN FS5866 - RMBS		12/01/2023	Paydown		460,995	460,995	454,440			6,555		6,555		460,995				3,714	09/01/2053
3140XM-TD-8	FN FS5947 - RMBS		12/01/2023	Paydown		612,419	612,419	599,214			13,205		13,205		612,419				4,270	07/01/2053
31410A-H8-2	FN 883255 - RMBS		12/01/2023	Paydown		10,908	10,908	10,968	10,939		(31)		(31)		10,908				264	07/01/2036
31410D-W6-3	FN 886369 - RMBS		12/01/2023	Paydown		48,679	48,679	48,208	48,291		389		389		48,679				1,217	08/01/2036
31410K-7E-8	FN 890193 - RMBS		12/01/2023	Paydown		115,535	115,535	118,387	116,093		(557)		(557)		115,535				2,047	08/01/2025
31410K-HK-3	FN 889534 - RMBS		12/01/2023	Paydown		75,726	75,726	75,525	75,512		215		215		75,726				1,690	05/01/2038
31410L-C5-9	FN 890292 - RMBS		12/01/2023	Paydown		352,870	352,870	382,147	376,210		(23,340)		(23,340)		352,870				8,173	01/01/2041
31410L-DP-4	FN 890310 - RMBS		12/01/2023	Paydown		319,150	319,150	340,393	337,366		(18,216)		(18,216)		319,150				8,542	12/01/2040
31410L-L8-3	FN 890551 - RMBS		12/01/2023	Paydown		253,848	253,848	275,385	272,635		(18,787)		(18,787)		253,848				6,275	08/01/2041
31410L-NH-1	FN 890592 - RMBS		12/01/2023	Paydown		124,992	124,992	135,085	126,928		(1,935)		(1,935)		124,992				2,822	10/01/2026
31410L-VD-1	FN 890812 - RMBS		12/01/2023	Paydown		804,814	804,814	829,084	827,555		(22,741)		(22,741)		804,814				15,668	01/01/2047
31410M-YD-6	FN 891808 - RMBS		12/01/2023	Paydown		12,446	12,446	12,528	12,503		(56)		(56)		12,446				438	07/01/2036
31410P-6R-9	FN 893780 - RMBS		12/01/2023	Paydown		16,276	16,276	17,121	16,984		(708)		(708)		16,276				570	10/01/2036
31410Q-DB-4	FN 893898 - RMBS		12/01/2023	Paydown		9,384	9,384	9,870	9,795		(411)		(411)		9,384				302	10/01/2036
31410Y-UX-0	FN 901598 - RMBS		12/01/2023	Paydown		25,094	25,094	24,892	24,911		183		183		25,094				1,002	11/01/2036
31411B-EF-6	FN 902934 - RMBS		12/01/2023	Paydown		128,115	128,115	127,034	127,258		857		857		128,115				3,584	12/01/2036
31411F-UW-2	FN 906997 - RMBS		12/01/2023	Paydown		26,064	26,064	25,934	25,998		65		65		26,064				553	05/01/2037
31411F-VX-9	FN 907030 - RMBS		12/01/2023	Paydown		3,908	3,908	3,919	3,912		(4)		(4)		3,908				90	09/01/2037
31411J-WT-9	FN 909758 - RMBS		12/01/2023	Paydown		86,333	86,333	87,089	86,816		(482)		(482)		86,333				1,838	02/01/2037
31411R-GX-0	FN 912914 - RMBS		12/01/2023	Paydown		12,267	12,267	12,139	12,168		99		99		12,267				413	06/01/2037
31411U-AZ-4	FN 914524 - RMBS		12/01/2023	Paydown		31,391	31,391	31,548	31,435		(43)		(43)		31,391				632	04/01/2037
31411U-N6-4	FN 914913 - RMBS		12/01/2023	Paydown		131,427	131,427	132,146	131,600		(173)		(173)		131,427				1,923	04/01/2037
31411U-XT-3	FN 915190 - RMBS		12/01/2023	Paydown		6,699	6,699	6,732	6,708		(10)		(10)		6,699				150	04/01/2037
31411X-YZ-2	FN 917928 - RMBS		12/01/2023	Paydown		51,664	51,664	50,998	51,134		530		530		51,664				2,230	05/01/2037
31411Y-BY-8	FN 918155 - RMBS		12/01/2023	Paydown		15,447	15,447	15,452	15,447						15,447				333	05/01/2037
31412M-AC-2	FN 928903 - RMBS		12/01/2023	Paydown		234,743	234,743	248,314	245,536		(10,792)		(10,792)		234,743				7,896	12/01/2037
31412Q-7B-9	FN 932490 - RMBS		12/01/2023	Paydown		256,818	256,818	259,286	258,542		(1,724)		(1,724)		256,818				6,502	02/01/2040
31412Q-YV-5	FN 932324 - RMBS		12/01/2023	Paydown		576,719	576,719	616,278	610,272		(33,553)		(33,553)		576,719				10,508	12/01/2039
31412X-ES-9	FN 937645 - RMBS		12/01/2023	Paydown		27,024	27,024	26,682	26,772		252		252		27,024				895	06/01/2037
31412X-J3-9	FN 937782 - RMBS		12/01/2023	Paydown		24,327	24,327	24,061	24,124		203		203		24,327				796	07/01/2037
31412X-JC-9	FN 937759 - RMBS		12/01/2023	Paydown		33,303	33,303	32,946	33,046		257		257		33,303				1,096	06/01/2037
31412X-S6-2	FN 938041 - RMBS		12/01/2023	Paydown		110,173	110,173	109,067	109,346		827		827		110,173				2,668	07/01/2037
31413C-F4-6	FN 941287 - RMBS		12/01/2023	Paydown		31,925	31,925	31,521	31,630		295		295		31,925				1,088	07/01/2037
31413C-GJ-2	FN 941301 - RMBS		12/01/2023	Paydown		132,652	132,652	130,978	131,380		1,272		1,272		132,652				7,400	07/01/2037
31413H-SC-3	FN 946115 - RMBS		12/01/2023	Paydown		19,233	19,233	19,307	19,265		(32)		(32)		19,233				631	09/01/2037
31413K-ZJ-3	FN 948145 - RMBS		12/01/2023	Paydown		45,168	45,168	47,512	46,923		(1,754)		(1,754)		45,168				1,107	11/01/2037
31413N-XU-4	FN 950791 - RMBS		12/01/2023	Paydown		413,082	413,082	414,050	413,538		(457)		(457)		413,082				13,364	10/01/2037
31413N-Y6-6	FN 950833 - RMBS		12/01/2023	Paydown		11,926	11,926	12,404	12,256		(330)		(330)		11,926				401	11/01/2037
31414C-AL-2	FN 961811 - RMBS		12/01/2023	Paydown		175,052	175,052	170,826	171,764		3,287		3,287		175,052				6,660	03/01/2038
31414S-T5-2	FN 974972 - RMBS		12/01/2023	Paydown		4,855	4,855	4,808	4,817		38		38		4,855				146	04/01/2038

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
31415R-YR-9	FN 987320 - RMBS		12/01/2023	Paydown		6,669	6,669	7,015	6,977		(308)		(308)		6,669				218	09/01/2038
31415X-HN-4	FN 992237 - RMBS		12/01/2023	Paydown		10,661	10,661	11,100	11,029		(369)		(369)		10,661				351	11/01/2038
31415Y-LS-6	FN 993237 - RMBS		12/01/2023	Paydown		21,910	21,910	22,499	21,956		(46)		(46)		21,910				285	07/01/2024
31416H-5E-1	FN AA0844 - RMBS		12/01/2023	Paydown		72,034	72,034	74,814	74,387		(2,353)		(2,353)		72,034				3,304	12/01/2038
31416N-BX-9	FN AA4553 - RMBS		12/01/2023	Paydown		67,618	67,618	69,641	67,890		(272)		(272)		67,618				1,465	08/01/2024
31416N-YK-2	FN AA5213 - RMBS		12/01/2023	Paydown		104,003	104,003	106,181	105,308		(1,305)		(1,305)		104,003				1,149	03/01/2039
31416P-RL-3	FN AA5890 - RMBS		12/01/2023	Paydown		77,922	77,922	79,444	79,364		(1,441)		(1,441)		77,922				527	07/01/2039
31416Q-7M-1	FN AA7199 - RMBS		12/01/2023	Paydown		238,118	238,118	241,771	238,262		(145)		(145)		238,118				4,414	05/01/2024
31416R-Q7-1	FN AA7677 - RMBS		12/01/2023	Paydown		179,152	179,152	183,183	182,511		(3,359)		(3,359)		179,152				5,197	06/01/2039
31416R-S6-1	FN AA7740 - RMBS		12/01/2023	Paydown		11,235	11,235	11,405	11,240		(5)		(5)		11,235				222	05/01/2024
31416S-SX-0	FN AA8633 - RMBS		12/01/2023	Paydown		85,279	85,279	87,464	86,882		(1,603)		(1,603)		85,279				2,385	07/01/2039
31416S-US-8	FN AA8692 - RMBS		12/01/2023	Paydown		319,213	319,213	318,166	318,313		900		900		319,213				5,979	06/01/2024
31416S-XS-5	FN AA8788 - RMBS		12/01/2023	Paydown		191,101	191,101	192,826	190,995		106		106		191,101				3,987	07/01/2024
31416V-DT-8	FN AB0113 - RMBS		12/01/2023	Paydown		213,554	213,554	233,541	229,094		(15,540)		(15,540)		213,554				3,182	04/01/2035
31416W-T5-1	FN AB1471 - RMBS		12/01/2023	Paydown		138,502	138,502	149,668	147,694		(9,192)		(9,192)		138,502				3,359	09/01/2040
31416W-ZW-5	FN AB1656 - RMBS		12/01/2023	Paydown		347,612	347,612	369,067	366,271		(18,659)		(18,659)		347,612				7,783	10/01/2040
31416X-KK-5	FN AB2097 - RMBS		12/01/2023	Paydown		318,118	318,118	326,518	324,832		(6,715)		(6,715)		318,118				7,104	01/01/2041
31416Y-3B-2	FN AB3493 - RMBS		12/01/2023	Paydown		55,180	55,180	59,887	59,329		(4,149)		(4,149)		55,180				1,299	09/01/2041
31417A-MM-8	FN AB3963 - RMBS		12/01/2023	Paydown		192,218	192,218	197,204	195,503		(3,285)		(3,285)		192,218				3,622	11/01/2041
31417B-JC-2	FN AB4758 - RMBS		12/01/2023	Paydown		574,050	574,050	601,318	597,968		(23,918)		(23,918)		574,050				11,610	03/01/2042
31417C-6Q-3	FN AB6278 - RMBS		12/01/2023	Paydown		678,001	678,001	703,268	686,090		(8,088)		(8,088)		678,001				8,716	09/01/2027
31417C-DM-4	FN AB5507 - RMBS		12/01/2023	Paydown		180,319	180,319	191,532	187,594		(7,275)		(7,275)		180,319				2,543	06/01/2042
31417C-GK-5	FN AB5601 - RMBS		12/01/2023	Paydown		215,667	215,667	227,798	225,833		(10,166)		(10,166)		215,667				3,134	07/01/2042
31417D-2R-3	FN AB7083 - RMBS		12/01/2023	Paydown		960,147	960,147	996,603	973,104		(12,956)		(12,956)		960,147				12,079	11/01/2027
31417D-BF-9	FN AB6337 - RMBS		12/01/2023	Paydown		1,283,544	1,283,544	1,333,281	1,300,813		(17,269)		(17,269)		1,283,544				16,392	10/01/2027
31417D-BY-8	FN AB6354 - RMBS		12/01/2023	Paydown		335,864	335,864	355,176	349,349		(13,485)		(13,485)		335,864				4,066	09/01/2042
31417D-QY-2	FN AB6770 - RMBS		12/01/2023	Paydown		482,655	482,655	506,938	499,729		(17,074)		(17,074)		482,655				7,074	10/01/2042
31417D-RT-2	FN AB6797 - RMBS		12/01/2023	Paydown		670,142	670,142	705,115	694,376		(24,234)		(24,234)		670,142				10,762	10/01/2042
31417E-CP-4	FN AB7277 - RMBS		12/01/2023	Paydown		658,411	658,411	694,418	683,736		(25,325)		(25,325)		658,411				8,843	12/01/2042
31417F-U6-3	FN AB8704 - RMBS		12/01/2023	Paydown		663,064	663,064	684,821	679,635		(16,571)		(16,571)		663,064				11,220	03/01/2043
31417G-JE-7	FN AB9260 - RMBS		12/01/2023	Paydown		590,457	590,457	611,676	609,276		(18,819)		(18,819)		590,457				11,192	05/01/2043
31417G-T5-5	FN AB9571 - RMBS		12/01/2023	Paydown		190,372	190,372	197,592	195,933		(5,561)		(5,561)		190,372				3,135	06/01/2043
31417G-XE-1	FN AB9676 - RMBS		12/01/2023	Paydown		593,553	593,553	620,078	617,392		(23,839)		(23,839)		593,553				10,323	06/01/2043
31417H-B5-2	FN AB9959 - RMBS		12/01/2023	Paydown		998,323	998,323	1,060,407	1,050,766		(52,443)		(52,443)		998,323				26,763	07/01/2043
31417K-YJ-0	FN AC1612 - RMBS		12/01/2023	Paydown		103,644	103,644	105,903	105,524		(1,880)		(1,880)		103,644				2,507	08/01/2039
31417M-S2-0	FN AC3236 - RMBS		12/01/2023	Paydown		136,542	136,542	140,532	139,581		(3,039)		(3,039)		136,542				5,165	09/01/2039
31417V-N6-6	FN AC8512 - RMBS		12/01/2023	Paydown		229,614	229,614	249,311	246,414		(16,800)		(16,800)		229,614				5,463	12/01/2039
31417Y-RW-9	FN MA0500 - RMBS		12/01/2023	Paydown		107,129	107,129	111,163	110,619		(3,490)		(3,490)		107,129				2,118	08/01/2040
31418B-3T-1	FN MA2609 - RMBS		12/01/2023	Paydown		1,191,520	1,191,520	1,248,303	1,237,188		(45,668)		(45,668)		1,191,520				25,260	05/01/2046
31418B-6G-6	FN MA2670 - RMBS		12/01/2023	Paydown		435,480	435,480	452,083	448,896		(13,416)		(13,416)		435,480				6,944	07/01/2046
31418C-KZ-6	FN MA3011 - RMBS		12/01/2023	Paydown		795,599	795,599	816,483	812,266		(16,667)		(16,667)		795,599				11,335	05/01/2037
31418C-NF-7	FN MA3089 - RMBS		12/01/2023	Paydown		1,209,970	1,209,970	1,258,180	1,247,512		(37,542)		(37,542)		1,209,970				23,020	08/01/2037
31418C-NS-9	FN MA3100 - RMBS		12/01/2023	Paydown		332,602	332,602	338,682	337,448		(4,846)		(4,846)		332,602				5,601	08/01/2037
31418C-PM-0	FN MA3127 - RMBS		12/01/2023	Paydown		436,946	436,946	448,518	445,909		(8,963)		(8,963)		436,946				7,083	09/01/2037
31418D-2V-3	FN MA4387 - RMBS		12/01/2023	Paydown		6,068,065	6,068,065	6,193,872	6,176,923		(108,859)		(108,859)		6,068,065				61,812	07/01/2041
31418D-6L-1	FN MA4474 - RMBS		12/01/2023	Paydown		4,199,094	4,199,094	4,289,309	4,279,060		(79,967)		(79,967)		4,199,094				46,223	11/01/2041
31418D-RW-4	FN MA4100 - RMBS		12/01/2023	Paydown		375,913	375,913	388,953	386,766		(10,853)		(10,853)		375,913				2,125	08/01/2050
31418D-Y8-9	FN MA4334 - RMBS		12/01/2023	Paydown		831,266	831,266	867,764	860,206		(28,940)		(28,940)		831,266				5,951	05/01/2041
31418D-YH-9	FN MA4311 - RMBS		12/01/2023	Paydown		3,087,611	3,087,611	3,170,952	3,157,165		(69,554)		(69,554)		3,087,611				33,816	04/01/2041

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
31418D-Z6-2	FN MA4364 - RMBS		12/01/2023	Paydown		3,444,467	3,444,467	3,511,472	3,502,108		(57,642)		(57,642)		3,444,467				37,543	06/01/2041
31418D-ZX-3	FN MA4357 - RMBS		12/01/2023	Paydown		1,530,012	1,530,012	1,607,230	1,595,509		(65,496)		(65,496)		1,530,012				26,202	06/01/2051
31418E-AC-4	FN MA4502 - RMBS		12/01/2023	Paydown		458,551	458,551	477,036	474,784		(16,233)		(16,233)		458,551				6,465	12/01/2041
31418E-AW-0	FN MA4520 - RMBS		12/01/2023	Paydown		2,873,790	2,873,790	2,902,949	2,899,964		(26,174)		(26,174)		2,873,790				25,747	01/01/2042
31418E-BT-6	FN MA4549 - RMBS		12/01/2023	Paydown		1,356,134	1,356,134	1,398,089	1,394,000		(37,866)		(37,866)		1,356,134				22,895	02/01/2052
31418E-D8-0	FN MA4626 - RMBS		12/01/2023	Paydown		851,501	851,501	856,823	856,476		(4,975)		(4,975)		851,501				18,793	06/01/2052
31418E-ES-5	FN MA4644 - RMBS		12/01/2023	Paydown		652,846	652,846	652,744	652,663		183		183		652,846				14,398	05/01/2052
31418E-F2-1	FN MA4684 - RMBS		12/01/2023	Paydown		645,183	645,183	652,542	651,997		(6,814)		(6,814)		645,183				15,887	06/01/2052
31418M-2L-5	FN AD0778 - RMBS		12/01/2023	Paydown		464,552	464,552	485,094	467,933		(3,381)		(3,381)		464,552				10,407	01/01/2025
31418M-7A-4	FN AD0888 - RMBS		12/01/2023	Paydown		545,767	545,767	571,819	550,623		(4,856)		(4,856)		545,767				12,485	04/01/2025
31418M-RD-6	FN AD0483 - RMBS		12/01/2023	Paydown		460,868	460,868	482,327	464,176		(3,308)		(3,308)		460,868				9,760	12/01/2024
31418M-RE-4	FN AD0484 - RMBS		12/01/2023	Paydown		515,601	515,601	539,608	519,892		(4,292)		(4,292)		515,601				12,350	12/01/2024
31418N-A7-5	FN AD0929 - RMBS		12/01/2023	Paydown		516,550	516,550	533,742	519,641		(3,090)		(3,090)		516,550				12,241	04/01/2025
31418N-ET-3	FN AD1045 - RMBS		12/01/2023	Paydown		102,319	102,319	102,942	102,816		(497)		(497)		102,319				2,461	02/01/2040
31418N-XX-3	FN AD1593 - RMBS		12/01/2023	Paydown		344,677	344,677	371,335	367,469		(22,793)		(22,793)		344,677				8,798	02/01/2040
31418N-YF-1	FN AD1609 - RMBS		12/01/2023	Paydown		145,743	145,743	148,749	146,028		(285)		(285)		145,743				3,067	02/01/2025
31418P-E2-7	FN AD1952 - RMBS		12/01/2023	Paydown		314,295	314,295	332,220	329,498		(15,203)		(15,203)		314,295				6,329	02/01/2040
31418P-Q2-4	FN AD2272 - RMBS		12/01/2023	Paydown		391,128	391,128	416,399	413,394		(22,266)		(22,266)		391,128				12,785	03/01/2040
31418P-S7-1	FN AD2341 - RMBS		12/01/2023	Paydown		236,210	236,210	252,819	250,458		(14,248)		(14,248)		236,210				5,298	03/01/2040
31418Q-NZ-2	FN AD3107 - RMBS		12/01/2023	Paydown		191,879	191,879	203,781	200,925		(9,046)		(9,046)		191,879				6,145	04/01/2040
31418R-XS-5	FN AD4288 - RMBS		12/01/2023	Paydown		207,976	207,976	215,905	216,503		(8,527)		(8,527)		207,976				4,976	04/01/2040
31418T-UG-0	FN AD5982 - RMBS		12/01/2023	Paydown		273,902	273,902	286,527	285,566		(11,664)		(11,664)		273,902				2,059	05/01/2040
31418U-VU-5	FN AD6926 - RMBS		12/01/2023	Paydown		360,758	360,758	392,042	387,815		(27,057)		(27,057)		360,758				10,192	06/01/2040
31418V-UA-8	FN AD7776 - RMBS		12/01/2023	Paydown		344,406	344,406	375,295	371,210		(26,804)		(26,804)		344,406				7,596	08/01/2040
31418W-PG-9	FN AD8522 - RMBS		12/01/2023	Paydown		150,045	150,045	159,095	157,398		(7,352)		(7,352)		150,045				3,405	08/01/2040
31418X-U3-0	FN AD9601 - RMBS		12/01/2023	Paydown		129,421	129,421	135,917	134,033		(4,612)		(4,612)		129,421				3,145	08/01/2040
31419A-4G-9	FN AE0822 - RMBS		12/01/2023	Paydown		117,561	117,561	127,040	125,781		(8,219)		(8,219)		117,561				2,476	02/01/2041
31419A-K2-2	FN AE0312 - RMBS		12/01/2023	Paydown		87,612	87,612	90,220	89,311		(1,699)		(1,699)		87,612				1,818	09/01/2040
31419A-U8-8	FN AE0606 - RMBS		12/01/2023	Paydown		169,112	169,112	179,998	178,572		(9,461)		(9,461)		169,112				3,643	11/01/2040
31419C-3V-3	FN AE2611 - RMBS		12/01/2023	Paydown		162,027	162,027	164,204	163,641		(1,614)		(1,614)		162,027				2,845	09/01/2040
31419D-XM-8	FN AE3383 - RMBS		12/01/2023	Paydown		223,385	223,385	236,055	234,291		(10,906)		(10,906)		223,385				3,442	11/01/2040
31419E-2E-8	FN AE4372 - RMBS		12/01/2023	Paydown		458,511	458,511	485,377	481,668		(23,157)		(23,157)		458,511				8,997	10/01/2040
31419E-YL-7	FN AE4314 - RMBS		12/01/2023	Paydown		431,531	431,531	470,301	465,149		(33,618)		(33,618)		431,531				11,180	09/01/2040
31419G-WX-8	FN AE6061 - RMBS		12/01/2023	Paydown		333,861	333,861	357,596	354,310		(20,449)		(20,449)		333,861				8,956	10/01/2040
31419H-XN-7	FN AE6984 - RMBS		12/01/2023	Paydown		44,687	44,687	46,265	45,919		(1,232)		(1,232)		44,687				954	10/01/2040
31421A-FF-5	FN MC0165 - RMBS		12/01/2023	Paydown		261,938	261,938	266,031	264,815		(2,877)		(2,877)		261,938				4,819	09/01/2039
31421A-FG-3	FN MC0166 - RMBS		12/01/2023	Paydown		19,540	19,540	19,817	19,744		(204)		(204)		19,540				482	09/01/2039
31421A-FY-4	FN MC0182 - RMBS		12/01/2023	Paydown		28,889	28,889	29,498	29,351		(463)		(463)		28,889				709	10/01/2039
31421A-GV-9	FN MC0211 - RMBS		12/01/2023	Paydown		27,534	27,534	28,231	28,069		(535)		(535)		27,534				676	12/01/2039
31421A-GZ-0	FN MC0215 - RMBS		12/01/2023	Paydown		30,456	30,456	31,189	31,025		(568)		(568)		30,456				748	12/01/2039
31421A-H8-9	FN MC0254 - RMBS		12/01/2023	Paydown		46,070	46,070	46,890	46,663		(593)		(593)		46,070				1,140	03/01/2040
31421A-L9-2	FN MC0351 - RMBS		12/01/2023	Paydown		46,463	46,463	47,922	47,367		(904)		(904)		46,463				1,014	09/01/2040
31421A-MK-6	FN MC0361 - RMBS		12/01/2023	Paydown		91,230	91,230	93,967	93,104		(1,874)		(1,874)		91,230				1,950	09/01/2040
31421A-Q6-3	FN MC0476 - RMBS		12/01/2023	Paydown		100,602	100,602	104,595	102,981		(2,379)		(2,379)		100,602				2,635	05/01/2041
31421A-SK-0	FN MC0521 - RMBS		12/01/2023	Paydown		78,513	78,513	82,328	80,287		(1,774)		(1,774)		78,513				1,703	09/01/2041
485428-ZX-7	KANSAS ST DEV FIN AUTH REV		05/01/2023	Call @ 100.00		895,000	895,000	837,604	881,064		1,263		1,263		882,327		12,673	12,673	24,035	05/01/2026
49151E-4G-5	KENTUCKY ST PPTY & BLDGS COMMN REVS		11/01/2023	Call @ 100.00		3,095,000	3,095,000	3,095,000	3,095,000						3,095,000				190,497	11/01/2029
491552-UY-9	KENTUCKY ST TPK AUTH ECONOMIC DEV RD REV		07/03/2023	Call @ 100.00		3,455,000	3,455,000	3,629,128	3,495,024		(7,803)		(7,803)		3,487,221		(32,221)	(32,221)	181,180	07/01/2025
56045T-AJ-4	MAINE MUN BD BK LIQUOR OPERATION REV		06/01/2023	Maturity @ 100.00		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				79,725	06/01/2023

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
57419R-D6-9	MARYLAND ST CMNTY DEV ADMIN DEPT HSG & C		08/28/2023	Call @ 100.00		285,000	285,000	295,120	288,277		(358)		(358)		287,918		(2,918)	(2,918)	3,241	09/01/2047
575832-Q9-4	MASSACHUSETTS ST COLLEGE BLDG AUTH PROJ		05/01/2023	Call @ 100.00		1,615,000	1,615,000	1,610,365	1,614,113		119		119		1,614,232		768	768	42,668	05/01/2025
57586N-S5-1	MASSACHUSETTS ST HSG FIN AGY		10/05/2023	Call @ 100.00		630,000	630,000	630,000	630,000						630,000				1,534	12/01/2047
591745-7Y-4	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		04/04/2023	Call @ 82.99		1,659,780	2,000,000	2,015,840	2,014,357		(371)		(371)		2,013,986		(354,206)	(354,206)	36,567	07/01/2033
591745-8B-3	METROPOLITAN ATLANTA RAPID TRANSIT AUTHO		04/04/2023	Call @ 81.87		2,046,750	2,500,000	2,421,050	2,425,015		1,167		1,167		2,426,182		(379,432)	(379,432)	51,965	07/01/2036
604115-AW-5	MINNESOTA PUB FACS AUTH ST REVOLVING FD		03/01/2023	Maturity @ 100.00		1,445,000	1,445,000	1,414,482	1,444,492		508		508		1,445,000				32,513	03/01/2023
60416Q-FW-9	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		45,642	45,642	45,642	45,642						45,642				796	09/01/2041
60416Q-GK-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		103,078	103,078	103,078	103,078						103,078				1,686	08/01/2046
60416Q-HF-4	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F		12/01/2023	Call @ 100.00		122,586	122,586	122,586	122,586						122,586				2,586	09/01/2048
60416S-G3-8	MINNESOTA ST HSG FIN AGY		02/01/2023	Call @ 100.00		25,000	25,000	25,000	25,000						25,000				564	07/01/2033
60416S-W3-0	MINNESOTA ST HSG FIN AGY		02/01/2023	Call @ 100.00		15,000	15,000	15,000	15,000						15,000				250	01/01/2040
63607V-AA-4	NATIONAL FIN AUTH N H FED LEASE REV		10/02/2023	Call @ 100.00		60,000	60,000	60,000	60,000						60,000				1,077	07/01/2035
647677-AF-0	NEW ORLEANS NAVY HOUSING LLC		12/15/2023	Call @ 100.00		900,000	900,000	900,000	900,000						900,000				24,176	12/15/2029
64971M-ZG-0	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		08/01/2023	Call @ 100.00		300,000	300,000	324,693	317,156		(518)		(518)		316,638		(16,638)	(16,638)	17,301	08/01/2036
64971W-A4-2	NEW YORK N Y CITY TRANSITIONAL FIN AUTH		02/01/2023	Maturity @ 100.00		15,935,000	15,935,000	15,872,057	15,934,173		827		827		15,935,000				183,253	02/01/2023
677071-AF-9	OHANA MILITARY COMMUNITIES LLC		10/01/2023	Paydown		404,450	404,453	404,453	404,453						404,453		(3)	(3)	17,289	10/01/2026
67756Q-NS-2	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Call @ 100.00		373,531	373,531	373,531	373,531						373,531				5,532	09/01/2037
67756Q-XP-7	OHIO ST HSG FIN AGY RESIDENTIAL MTG REV		12/01/2023	Call @ 100.00		139,138	139,138	139,138	139,138						139,138				2,523	04/01/2040
67766W-QG-0	OHIO ST WTR DEV AUTH WTR POLLUTN CTL RE		06/02/2023	Call @ 101.74		6,104,460	6,000,000	6,000,000	6,000,000						6,000,000		104,460	104,460	147,186	12/01/2034
681793-4Q-5	OMAHA PUB PWR DIST NEB ELEC REV		02/01/2023	Call @ 100.00		135,000	135,000	147,188	143,365		(9)		(9)		143,356		(8,356)	(8,356)	3,666	02/01/2041
759136-US-1	REGIONAL TRANSN DIST COLO SALES TAX REV		09/28/2023	CORPORATE ACTION		1,682,780	2,000,000	2,000,000	2,000,000						2,000,000		(317,220)	(317,220)	59,187	11/01/2038
759136-VJ-0	REGIONAL TRANSN DIST COLO SALES TAX REV		09/28/2023	CORPORATE ACTION		1,609,300	2,000,000	1,537,660	1,539,741		24,465		24,465		1,564,206		45,094	45,094	37,551	11/01/2033
759136-VL-5	REGIONAL TRANSN DIST COLO SALES TAX REV		09/28/2023	CORPORATE ACTION		1,763,123	2,250,000	2,184,660	2,191,470		2,884		2,884		2,194,353		(431,231)	(431,231)	46,741	11/01/2035
79569T-AE-3	SALT LAKE CNTY UTAH TRANSN TAX REV		08/15/2023	Call @ 100.00		1,270,000	1,270,000	1,165,746	1,245,477		5,522		5,522		1,250,999		19,001	19,001	54,712	08/15/2025
79771F-AA-5	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL		11/01/2023	Call @ 100.00		60,000	60,000	60,000	60,000						60,000				1,695	11/01/2041
913366-EL-0	UNIV CALIF REGTS MED CTR POOLED REV		05/15/2023	Maturity @ 100.00		2,500,000	2,500,000	2,942,500	2,524,810		(24,810)		(24,810)		2,500,000				67,938	05/15/2023
913366-HY-9	UNIV CALIF REGTS MED CTR POOLED REV		10/18/2023	MARKETAXESS CORPORATION		1,961,000	2,000,000	2,000,000	2,000,000						2,000,000		(39,000)	(39,000)	42,043	05/15/2024
91412G-GX-7	UNIVERSITY CALIF REVS		05/15/2023	Call @ 100.00		340,000	340,000	340,000	340,000						340,000				8,155	05/15/2031
91412G-QL-2	UNIVERSITY CALIF REVS		05/15/2023	Call @ 100.00		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				73,116	05/15/2033
91412G-XN-0	UNIVERSITY CALIF REVS		05/15/2023	Maturity @ 100.00		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				89,384	05/15/2023
914713-N4-0	UNIVERSITY N C CHAPEL HILL REV		10/18/2023	MARKETAXESS CORPORATION		8,825,712	8,860,000	8,860,000	8,860,000						8,860,000		(34,288)	(34,288)	173,427	12/01/2023
927793-TA-7	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		05/15/2023	Maturity @ 100.00		12,730,000	12,730,000	12,807,780	12,732,914		(2,914)		(2,914)		12,730,000				292,790	05/15/2023
92812U-K5-6	VIRGINIA ST HSG DEV AUTH COMWLTH MTG - C		12/01/2023	Various		151,062	151,063	145,603	146,334		4,729		4,729		151,063				2,270	04/25/2042
92812U-M2-1	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/26/2023	Call @ 100.00		322,658	322,658	322,658	322,658						322,658				5,521	10/25/2043
92812U-Q4-3	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/26/2023	Call @ 100.00		132,837	132,837	132,837	132,837						132,837				2,577	10/25/2037
92812U-Q6-8	VIRGINIA ST HSG DEV AUTH COMWLTH MTG		12/26/2023	Call @ 100.00		392,736	392,736	392,736	392,736						392,736				6,741	06/25/2041
977100-AC-0	WISCONSIN ST GEN FD ANNUAL APPROPRIATION		05/01/2023	Call @ 100.00		2,145,000	2,145,000	2,230,178	2,163,540		(1,694)		(1,694)		2,161,847		(16,847)	(16,847)	61,133	05/01/2026
0909999999. Subtotal - Bonds - U.S. Special Revenues						660,972,920	662,700,660	680,743,505	638,268,663		(11,655,472)		(11,655,472)		663,347,461		(2,374,541)	(2,374,541)	12,499,588	XXX
00287Y-AX-7	ABBVIE INC		05/14/2023	Maturity @ 100.00		9,370,000	9,370,000	9,368,782	9,369,931		69		69		9,370,000				133,523	05/14/2023
00817Y-AV-0	AETNA INC		06/15/2023	Maturity @ 100.00		2,645,000	2,645,000	2,641,138	2,644,728		272		272		2,645,000				37,030	06/15/2023
00912X-BC-7	AIR LEASE CORP		07/03/2023	Maturity @ 100.00		10,000,000	10,000,000	9,918,000	9,991,031		8,969		8,969		10,000,000				387,500	07/03/2023
00914A-AD-4	AIR LEASE CORP		01/15/2023	Maturity @ 100.00		3,490,000	3,490,000	3,465,081	3,489,705		295		295		3,490,000				39,263	01/15/2023
025816-CC-1	AMERICAN EXPRESS CO		10/18/2023	ACADEMY SECURITIES, INC.		22,499,559	22,700,000	22,674,122	22,693,705		4,400		4,400		22,698,105		(198,546)	(198,546)	896,146	02/22/2024
02665W-BP-5	AMERICAN HONDA FINANCE CORP		10/18/2023	PERSHING LLC		6,238,134	6,300,000	6,260,499	6,293,088		4,906		4,906		6,297,993		(59,859)	(59,859)	215,180	02/16/2024
031162-CH-1	AMGEN INC		08/19/2023	Maturity @ 100.00		14,955,000	14,955,000	14,917,463	14,951,357		3,643		3,643		14,955,000				336,488	08/19/2023
037833-AK-6	APPLE INC		05/03/2023	Maturity @ 100.00		24,110,000	24,110,000	24,077,934	24,108,792		1,208		1,208		24,110,000				289,320	05/03/2023

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
037833-DE-7	APPLE INC		01/13/2023	Maturity @ 100.00		18,750,000	18,750,000	18,747,563	18,749,988		12		12		18,750,000				225,000	01/13/2023
05565E-BH-7	BMW US CAPITAL LLC		10/18/2023	BARCLAYS CAPITAL INC FIXED INC		24,171,945	24,500,000	24,485,300	24,495,975		2,467		2,467		24,498,441		(326,496)	(326,496)	776,038	04/18/2024
05565E-BM-6	BMW US CAPITAL LLC		04/06/2023	Maturity @ 100.00		50,000,000	50,000,000	49,948,500	49,995,279		4,721		4,721		50,000,000				950,000	04/06/2023
05565S-AA-2	BNSF RAILWAY CO - ABS		04/01/2023	Paydown		1,174,824	1,174,824	1,174,824	1,174,824						1,174,824				31,588	04/01/2024
05568B-AA-6	BNSF RAILWAY CO - ABS		01/15/2023	Paydown		1,875,249	1,875,249	1,888,073	1,875,249						1,875,249				22,084	01/15/2024
05568D-AA-2	BNSF 2006-3 CTF - ABS		04/01/2023	Paydown		395,524	395,524	395,524	395,524						395,524				10,564	04/01/2024
06051G-EU-9	BANK OF AMERICA CORP		01/11/2023	Maturity @ 100.00		15,000,000	15,000,000	14,876,550	14,999,491		509		509		15,000,000				247,500	01/11/2023
06367W-HH-9	BANK OF MONTREAL		11/20/2023	FIRST UNION CAPITAL		7,121,264	7,160,000	7,145,250	7,156,559		2,794		2,794		7,159,353		(38,089)	(38,089)	306,508	02/05/2024
06406F-AD-5	BANK OF NEW YORK MELLON CORP		08/16/2023	Maturity @ 100.00		3,650,000	3,650,000	3,643,649	3,649,393		607		607		3,650,000				80,300	08/16/2023
06406R-AE-7	BANK OF NEW YORK MELLON CORP		01/29/2023	Maturity @ 100.00		11,185,000	11,185,000	11,167,999	11,184,724		276		276		11,185,000				164,979	01/29/2023
06406R-AJ-6	BANK OF NEW YORK MELLON CORP		08/11/2023	Maturity @ 100.00		6,014,000	6,014,000	6,012,917	6,013,856		144		144		6,014,000				207,483	08/11/2023
07274N-AE-3	BAYER US FINANCE II LLC		11/20/2023	BARCLAYS CAPITAL INC FIXED INC		6,131,281	6,140,000	6,119,984	6,136,189		3,558		3,558		6,139,746		(8,465)	(8,465)	222,724	12/15/2023
110122-CM-8	BRISTOL-MYERS SQUIBB CO		10/18/2023	Merril Lynch Pierce Fenner Smith		5,628,330	5,750,000	5,727,690	5,743,020		3,531		3,531		5,746,551		(118,221)	(118,221)	205,658	07/26/2024
110122-CZ-9	BRISTOL-MYERS SQUIBB CO		02/20/2023	Maturity @ 100.00		20,448,000	20,448,000	20,396,916	20,446,559		1,441		1,441		20,448,000				332,280	02/20/2023
115637-AM-2	BROWN-FORMAN CORP		01/15/2023	Maturity @ 100.00		1,065,000	1,065,000	989,694	1,064,620		380		380		1,065,000				11,981	01/15/2023
12189L-AM-3	BURLINGTON NORTHERN SANTA FE LLC		03/15/2023	Maturity @ 100.00		2,500,000	2,500,000	2,479,625	2,499,112		888		888		2,500,000				37,500	03/15/2023
125523-AC-4	CIGNA GROUP		07/15/2023	Maturity @ 100.00		6,123,000	6,123,000	6,123,000	6,123,000						6,123,000				257,839	07/15/2023
125523-AF-7	CIGNA GROUP		07/17/2023	Maturity @ 100.00		3,598,000	3,598,000	3,594,654	3,597,599		401		401		3,598,000				134,925	07/15/2023
14040H-CA-1	CAPITAL ONE FINANCIAL CORP		11/20/2023	AMHERST PIERPONT SECURITIES		5,110,147	5,130,000	5,118,919	5,127,430		2,123		2,123		5,129,554		(19,407)	(19,407)	262,870	01/29/2024
14040H-CK-9	CAPITAL ONE FINANCIAL CORP		12/06/2023	Call @ 100.00		5,000,000	5,000,000	4,771,550	4,786,915		175,530		175,530		4,962,445		37,555	37,555	67,150	12/06/2024
15089Q-AL-8	CELANESE US HOLDINGS LLC		08/28/2023	CORPORATE ACTION		5,852,633	5,836,000	5,825,495			661		661		5,826,156		9,844	9,844	114,476	03/15/2025
166764-BT-6	CHEVRON CORP		11/20/2023	ACADEMY SECURITIES, INC.		9,180,960	9,255,000	9,255,000	9,255,000						9,255,000		(74,040)	(74,040)	326,729	03/03/2024
17275R-BH-4	CISCO SYSTEMS INC		09/20/2023	Maturity @ 100.00		15,000,000	15,000,000	14,969,100	14,996,620		3,380		3,380		15,000,000				330,000	09/20/2023
17325F-AS-7	CITIBANK NA		11/20/2023	AMHERST PIERPONT SECURITIES		9,966,200	10,000,000	9,986,400	9,996,908		2,595		2,595		9,999,503		(33,303)	(33,303)	485,653	01/23/2024
19416Q-EA-4	COLGATE-PALMOLIVE CO		02/01/2023	Maturity @ 100.00		7,050,000	7,050,000	6,853,881	7,046,985		3,015		3,015		7,050,000				68,738	02/01/2023
20030N-CR-0	COMCAST CORP		05/10/2023	Not Available		3,960,680	4,000,000	3,999,760	3,999,950		14		14		3,999,963		(39,283)	(39,283)	84,278	04/15/2024
200340-AS-6	COMERICA INC		07/31/2023	Maturity @ 100.00		15,000,000	15,000,000	14,998,650	14,999,830		170		170		15,000,000				555,000	07/31/2023
22160K-AL-9	COSTCO WHOLESALE CORP		10/18/2023	ACADEMY SECURITIES, INC.		1,966,180	2,000,000	1,949,640	1,987,776		7,028		7,028		1,994,804		(28,624)	(28,624)	50,722	05/18/2024
231021-AR-7	CUMMINS INC		10/01/2023	Maturity @ 100.00		1,660,000	1,660,000	1,650,073	1,659,129		871		871		1,660,000				60,590	10/01/2023
233851-DL-5	MERCEDES-BENZ FINANCE NORTH AMERICA LLC		05/04/2023	Maturity @ 100.00		12,000,000	12,000,000	11,977,200	11,998,318		1,682		1,682		12,000,000				222,000	05/04/2023
24422E-RT-8	JOHN DEERE CAPITAL CORP		01/27/2023	Maturity @ 100.00		2,750,000	2,750,000	2,776,400	2,750,297		(297)		(297)		2,750,000				38,500	01/27/2023
24422E-TG-4	JOHN DEERE CAPITAL CORP		03/06/2023	Maturity @ 100.00		7,950,000	7,950,000	8,115,837	7,954,596		(4,596)		(4,596)		7,950,000				111,300	03/06/2023
247109-BS-9	DELMARVA POWER & LIGHT CO		11/15/2023	Maturity @ 100.00		5,000,000	5,000,000	5,106,600	5,008,344		(8,344)		(8,344)		5,000,000				175,000	11/15/2023
25466A-AK-7	DISCOVER BANK		02/06/2023	Maturity @ 100.00		11,650,000	11,650,000	11,513,941	11,646,702		3,298		3,298		11,650,000				195,138	02/06/2023
257375-AE-5	EASTERN ENERGY GAS HOLDINGS LLC		11/01/2023	Maturity @ 100.00		5,250,000	5,250,000	5,243,805	5,249,425		575		575		5,250,000				186,375	11/01/2023
26442U-AF-1	DUKE ENERGY PROGRESS LLC		09/01/2023	Maturity @ 100.00		25,000,000	25,000,000	25,068,620	25,008,747		(8,747)		(8,747)		25,000,000				843,750	09/01/2023
26875P-AK-7	EOG RESOURCES INC		03/15/2023	Maturity @ 100.00		7,410,000	7,410,000	7,385,932	7,409,475		525		525		7,410,000				97,256	03/15/2023
26884T-AT-9	ERAC USA FINANCE LLC		11/01/2023	Maturity @ 100.00		5,715,000	5,715,000	5,704,427	5,713,649		1,351		1,351		5,715,000				154,305	11/01/2023
291011-BE-3	EMERSON ELECTRIC CO		02/15/2023	Maturity @ 100.00		12,295,000	12,295,000	12,241,517	12,294,259		741		741		12,295,000				161,372	02/15/2023
369550-AW-8	GENERAL DYNAMICS CORP		08/15/2023	Maturity @ 100.00		18,980,000	18,980,000	18,850,177	18,967,744		12,256		12,256		18,980,000				355,875	08/15/2023
437076-AZ-5	HOME DEPOT INC		04/01/2023	Maturity @ 100.00		11,135,000	11,135,000	10,908,211	11,128,443		6,557		6,557		11,135,000				150,323	04/01/2023
44644A-AE-7	HUNTINGTON NATIONAL BANK		10/06/2023	Maturity @ 100.00		7,562,000	7,562,000	7,545,364	7,559,390		2,610		2,610		7,562,000				268,451	10/06/2023
458140-BD-1	INTEL CORP		10/18/2023	ACADEMY SECURITIES, INC.		6,100,800	6,200,000	5,962,168	6,136,571		36,931		36,931		6,173,501		(72,701)	(72,701)	167,852	05/11/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CORP		10/18/2023	GOLDMAN SACHS & CO		17,961,833	18,250,000	18,180,285	18,229,834		11,667		11,667		18,241,501		(279,668)	(279,668)	509,479	05/15/2024
46647P-AU-0	JPMORGAN CHASE & CO		07/24/2023	Call @ 100.00		2,250,000	2,250,000	2,288,115	2,254,818		(4,818)		(4,818)		2,250,000				85,433	07/23/2024
46647P-BS-4	JPMORGAN CHASE & CO		09/18/2023	Call @ 100.00		17,500,000	17,500,000	17,500,000	17,500,000						17,500,000				114,275	09/16/2024
478111-AB-3	JOHNS HOPKINS HEALTH SYSTEM CORP		05/15/2023	Maturity @ 100.00		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				37,355	05/15/2023
478160-BT-0	JOHNSON & JOHNSON		03/01/2023	Maturity @ 100.00		12,000,000	12,000,000	11,968,080	11,999,206		794		794		12,000,000				123,000	03/01/2023
49327M-2U-7	KEYBANK NA		03/07/2023	Maturity @ 100.00		5,000,000	5,000,000	4,999,100	4,999,965		35		35		5,000,000				84,375	03/07/2023
534187-BD-0	LINCOLN NATIONAL CORP		09/01/2023	Maturity @ 100.00		6,000,000	6,000,000	5,951,400	5,996,160		3,840		3,840		6,000,000				240,000	09/01/2023
55261F-AJ-3	M&T BANK CORP		07/26/2023	Maturity @ 100.00		4,782,000	4,782,000	4,778,318	4,781,549		451		451		4,782,000				169,761	07/26/2023
58013M-ES-9	MCDONALD'S CORP		10/18/2023	CHASE SECURITIES		9,840,700	10,000,000	9,891,100	9,981,607		10,123		10,123		9,991,730		(151,030)	(151,030)	279,861	06/10/2024
58013M-FE-9	MCDONALD'S CORP		04/01/2023	Maturity @ 100.00		2,409,000	2,409,000	2,408,085	2,408,953		47		47		2,409,000				40,351	04/01/2023
58933Y-AF-2	MERCK & CO INC		05/18/2023	Maturity @ 100.00		44,000,000	44,000,000	43,354,920	43,971,094		28,906		28,906		44,000,000				616,000	05/18/2023
59156R-BH-0	METLIFE INC		11/20/2023	Merril Lynch Pierce Fenner Smith		9,915,300	10,000,000	9,999,200	9,999,882		82		82		9,999,964		(84,664)	(84,664)	402,000	04/10/2024
61237W-AC-0	MONTEFIORE MEDICAL CENTER		10/20/2023	Call @ 100.00		600,000	600,000	600,000	600,000						600,000				13,028	04/20/2032
61746B-DJ-2	MORGAN STANLEY		02/25/2023	Maturity @ 100.00		25,000,000	25,000,000	25,035,000	25,001,390		(1,390)		(1,390)		25,000,000				468,750	02/25/2023
66989H-AG-3	NOVARTIS CAPITAL CORP		10/18/2023	ACADEMY SECURITIES, INC.		1,975,340	2,000,000	1,989,020	1,997,083		1,716		1,716		1,998,799		(23,459)	(23,459)	64,978	05/06/2024
68235P-AE-8	ONE GAS INC		10/18/2023	PERSHING LLC		2,234,093	2,250,000	2,247,998	2,249,598		296		296		2,249,894		(15,802)	(15,802)	99,049	02/01/2024
69349L-AK-4	PNC BANK NA		01/30/2023	Maturity @ 100.00		10,600,000	10,600,000	10,561,734	10,599,654		346		346		10,600,000				156,350	01/30/2023
693506-BN-6	PPG INDUSTRIES INC		03/15/2023	Maturity @ 100.00		15,000,000	15,000,000	14,965,050	14,998,509		1,491		1,491		15,000,000				240,000	03/15/2023
69371R-Q7-4	PACCAR FINANCIAL CORP		04/06/2023	Maturity @ 100.00		2,095,000	2,095,000	2,093,932	2,094,904		96		96		2,095,000				27,759	04/06/2023
713448-CG-1	PEPSICO INC		03/01/2023	Maturity @ 100.00		15,800,000	15,800,000	15,784,832	15,799,764		236		236		15,800,000				217,250	03/01/2023
713448-CM-8	PEPSICO INC		10/18/2023	PERSHING LLC		4,614,521	4,650,000	4,805,403	4,667,418		(15,203)		(15,203)		4,652,215		(37,694)	(37,694)	190,185	03/01/2024
741531-FA-0	PRICOA GLOBAL FUNDING I		09/01/2023	Maturity @ 100.00		28,000,000	28,000,000	27,997,480	27,999,655		345		345		28,000,000				966,000	09/01/2023
742651-DT-6	PRIVATE EXPORT FUNDING CORP		11/20/2023	PERSHING LLC		6,499,136	6,520,000	6,728,966	6,545,566		(21,920)		(21,920)		6,523,645		(24,509)	(24,509)	313,114	01/15/2024
744560-BW-5	PUBLIC SERVICE ELECTRIC AND GAS CO		09/01/2023	Maturity @ 100.00		7,812,000	7,812,000	7,798,173	7,810,026		1,974		1,974		7,812,000				253,890	09/01/2023
775109-AY-7	ROGERS COMMUNICATIONS INC		10/01/2023	Maturity @ 100.00		10,000,000	10,000,000	9,981,300	9,998,325		1,675		1,675		10,000,000				410,000	10/01/2023
775109-CB-5	ROGERS COMMUNICATIONS INC		07/27/2023																145,500	03/15/2027
775109-CC-3	ROGERS COMMUNICATIONS INC		07/27/2023																79,600	03/15/2032
828807-DG-9	SIMON PROPERTY GROUP LP		10/18/2023	PERSHING LLC		3,858,360	4,000,000	4,008,780	4,003,106		(1,686)		(1,686)		4,001,420		(143,060)	(143,060)	88,222	09/13/2024
842400-FY-4	SOUTHERN CALIFORNIA EDISON CO		10/01/2023	Maturity @ 100.00		19,090,000	19,090,000	19,219,202	19,097,767		(7,767)		(7,767)		19,090,000				668,150	10/01/2023
855244-AD-1	STARBUCKS CORP		10/01/2023	Maturity @ 100.00		19,300,000	19,300,000	20,131,058	19,353,947		(53,947)		(53,947)		19,300,000				743,050	10/01/2023
855244-AN-9	STARBUCKS CORP		03/01/2023	Maturity @ 100.00		9,000,000	9,000,000	8,997,120	8,999,953		47		47		9,000,000				139,500	03/01/2023
89153U-AF-8	TOTALENERGIES CAPITAL CANADA LTD		07/15/2023	Maturity @ 100.00		57,370,000	57,370,000	57,266,160	57,363,915		6,085		6,085		57,370,000				1,577,675	07/15/2023
89236T-DK-8	TOYOTA MOTOR CREDIT CORP		10/18/2023	Maturity @ 100.00		31,900,000	31,900,000	31,815,784	31,889,768		10,232		10,232		31,900,000				717,750	10/18/2023
89236T-EL-5	TOYOTA MOTOR CREDIT CORP		01/11/2023	Maturity @ 100.00		13,500,000	13,500,000	13,492,440	13,499,956		44		44		13,500,000				182,250	01/11/2023
89236T-GW-9	TOYOTA MOTOR CREDIT CORP		03/30/2023	Maturity @ 100.00		24,300,000	24,300,000	24,297,327	24,299,774		226		226		24,300,000				352,350	03/30/2023
902494-BG-7	TYSON FOODS INC		09/28/2023	Maturity @ 100.00		5,000,000	5,000,000	4,993,050	4,998,890		1,110		1,110		5,000,000				195,000	09/28/2023
904764-BA-4	UNILEVER CAPITAL CORP		03/22/2023	Maturity @ 100.00		19,900,000	19,900,000	19,763,287	19,893,506		6,494		6,494		19,900,000				310,938	03/22/2023
907818-DV-7	UNION PACIFIC CORP		11/20/2023	GOLDMAN SACHS & CO		5,798,531	5,835,000	5,791,062	5,828,961		4,442		4,442		5,833,404		(34,872)	(34,872)	259,536	03/15/2024
907818-EU-8	UNION PACIFIC CORP		06/08/2023	Maturity @ 100.00		7,500,000	7,500,000	7,493,175	7,499,360		640		640		7,500,000				131,250	06/08/2023
907825-AA-1	UNION PACIFIC RAILROAD CO - ABS		05/14/2023	Paydown		240,799	240,799	240,799	240,799						240,799				3,885	05/14/2026
90783X-AA-9	UNION PACIFIC RAILROAD CO 2007-3 PASS TH		07/02/2023	Paydown		2,009,687	2,009,687	2,033,216	2,056,641		(46,954)		(46,954)		2,009,687				64,990	01/02/2031
911312-BT-2	UNITED PARCEL SERVICE INC		10/18/2023	GOLDMAN SACHS & CO		7,763,680	8,000,000	8,161,360	8,059,760		(29,964)		(29,964)		8,029,796		(266,116)	(266,116)	199,956	09/01/2024
91324P-DM-1	UNITEDHEALTH GROUP INC		11/20/2023	ACADEMY SECURITIES, INC.		9,948,000	10,000,000	9,975,100	9,994,348		4,475		4,475		9,998,823		(50,823)	(50,823)	444,306	02/15/2024
91412N-AG-5	UNIVERSITY OF CHICAGO		10/02/2023	Call @ 100.00		366,000	366,000	365,982	366,000						366,000				11,218	10/01/2024
928668-AR-3	VOLKSWAGEN GROUP OF AMERICA FINANCE LLC		11/13/2023	Maturity @ 100.00		14,300,000	14,300,000	14,215,487	14,284,064		15,936		15,936		14,300,000				607,750	11/13/2023
931142-DH-3	WALMART INC		04/11/2023	Maturity @ 100.00		15,000,000	15,000,000	15,079,800	15,000,251		(251)		(251)		15,000,000				191,250	04/11/2023
931142-EL-3	WALMART INC		10/18/2023	CHASE SECURITIES		7,843,520	8,000,000	7,990,240	7,996,942		1,599		1,599		7,998,541		(155,021)	(155,021)	292,600	07/08/2024

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identi-fication	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Con-sideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11+12-13)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,035,261,210	1,037,556,084	1,035,957,316	1,031,438,466		216,970		216,970		1,037,480,932		(2,236,355)	(2,236,355)	25,622,065	XXX
2509999997. Total - Bonds - Part 4						1,841,418,374	1,845,635,906	1,860,648,967	1,805,028,687		(10,842,298)		(10,842,298)		1,846,351,068		(4,949,327)	(4,949,327)	41,239,052	XXX
2509999998. Total - Bonds - Part 5						11,668,894	12,395,000	11,847,864			4,286		4,286		11,852,150		(183,257)	(183,257)	359,202	XXX
2509999999. Total - Bonds						1,853,087,267	1,858,030,906	1,872,496,832	1,805,028,687		(10,838,012)		(10,838,012)		1,858,203,218		(5,132,583)	(5,132,583)	41,598,254	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX
4509999998. Total - Preferred Stocks - Part 5							XXX													XXX
4509999999. Total - Preferred Stocks							XXX													XXX
749868-10-1	RREEF AMERICA REIT II CORP.		02/01/2023	Adjustment	525,975.539	59,563,274		59,563,274	86,496,168	(26,932,894)			(26,932,894)		59,563,274				555,392	
001055-10-2	AFLAC ORD		12/04/2023	Various	14,257.000	1,038,314		876,726	1,025,649	(148,923)			(148,923)		876,726		161,588	161,588	14,562	
002824-10-0	ABBOTT LABORATORIES ORD		12/04/2023	Various	7,799.000	795,817		929,771	670,597	91,942			91,942		929,771		(133,954)	(133,954)	7,618	
00287Y-10-9	ABBVIE ORD		09/06/2023	Various	3,870.000	602,701		563,436	625,431	(61,994)			(61,994)		563,436		39,265	39,265	10,604	
007903-10-7	ADVANCED MICRO DEVICES ORD		07/14/2023	Various	6,042.000	730,728		579,217	391,340	187,877			187,877		579,217		151,510	151,510		
009066-10-1	AIRBNB CL A ORD		07/14/2023	Various	3,373.000	444,301		486,620	288,392	198,229			198,229		486,620		(42,320)	(42,320)		
016255-10-1	ALIGN TECHNOLOGY ORD		05/02/2023	Various	843.000	259,094		218,105	177,789	61,863		21,547	40,316		218,105		40,989	40,989		
02079K-30-5	ALPHABET CL A ORD		07/14/2023	Various	24,733.000	3,014,548		3,341,897	2,182,193	1,159,704			1,159,704		3,341,897		(327,350)	(327,350)		
023135-10-6	AMAZON COM ORD		07/14/2023	Various	22,640.000	2,922,174		3,523,238	1,901,760	1,633,208		11,730	1,621,478		3,523,238		(601,064)	(601,064)		
025816-10-9	AMERICAN EXPRESS ORD		07/14/2023	Various	11,164.000	1,836,609		1,314,072	1,649,481	(335,409)			(335,409)		1,314,072		522,537	522,537	10,629	
03027X-10-0	AMERICAN TOWER REIT		04/13/2023	Various	3,471.000	716,375		525,452	735,366	(209,914)			(209,914)		525,452		190,922	190,922	7,181	
03076C-10-6	AMERIPRISE FINANCE ORD		12/04/2023	Various	3,542.000	1,161,810		682,588	1,102,873	(420,285)			(420,285)		682,588		479,223	479,223	8,020	
031100-10-0	AMETEK ORD		06/15/2023	Various	3,765.000	556,695		486,003	526,046	(40,043)			(40,043)		486,003		70,692	70,692	1,417	
031162-10-0	AMGEN ORD		06/07/2023	Various	14,683.000	3,285,537		3,197,737	3,856,343	(658,607)			(658,607)		3,197,737		87,800	87,800	58,377	
032095-10-1	AMPHENOL CL A ORD		07/14/2023	Various	6,694.000	554,229		479,244	509,681	(30,437)			(30,437)		479,244		74,985	74,985	3,824	
032654-10-5	ANALOG DEVICES ORD		12/04/2023	Various	6,263.000	1,158,321		1,153,122	1,027,320	125,802			125,802		1,153,122		5,199	5,199	6,222	
037833-10-0	APPLE ORD		09/06/2023	Various	39,173.000	7,017,804		5,490,915	5,089,748	401,168			401,168		5,490,915		1,526,888	1,526,888	16,914	
038222-10-5	APPLIED MATERIAL ORD		09/06/2023	Various	19,246.000	2,455,470		2,246,509	1,874,175	372,333			372,333		2,246,509		208,962	208,962	8,518	
03990B-10-1	ARES MANAGEMENT CL A ORD		07/14/2023	Various	3,392.000	326,204		252,974	232,148	20,825			20,825		252,974		73,230	73,230	4,541	
053015-10-3	AUTOMATIC DATA PROCESSING ORD		09/06/2023	Various	7,698.000	1,704,228		1,288,496	1,838,744	(550,249)			(550,249)		1,288,496		415,732	415,732	34,008	
060505-10-4	BANK OF AMERICA ORD		12/04/2023	Various	25,746.000	776,817		919,088	852,708	66,381			66,381		919,088		(142,272)	(142,272)	12,473	
071813-10-9	BAXTER INTERNATIONAL ORD		03/30/2023	Various	150,832.000	6,097,388		11,946,901	7,687,907	4,258,994			4,258,994		11,946,901		(5,849,514)	(5,849,514)	85,840	
086516-10-1	BEST BUY ORD		12/04/2023	Various	6,392.000	487,142		512,702	512,702						512,702		(25,560)	(25,560)	12,452	
09247X-10-1	BLACKROCK ORD		12/04/2023	Various	1,328.000	921,547		573,086	941,061	(367,975)			(367,975)		573,086		348,461	348,461	10,120	
09857L-10-8	BOOKING HOLDINGS ORD		02/08/2023	Various	139.000	341,260		333,906	280,124	53,782			53,782		333,906		7,354	7,354		
110122-10-8	BRISTOL MYERS SQUIBB ORD		04/13/2023	Various	6,579.000	454,186		395,036	473,359	(78,323)			(78,323)		395,036		59,149	59,149	5,596	
11135F-10-1	BROADCOM ORD		12/04/2023	Various	3,936.000	2,818,266		1,900,051	2,200,736	(300,685)			(300,685)		1,900,051		918,215	918,215	14,518	
12008R-10-7	BUILDERS FIRSTSOURCE ORD		07/14/2023	Various	2,887.000	350,241		203,036	187,309	15,728			15,728		203,036		147,204	147,204		
12514G-10-8	CDW ORD		07/14/2023	Various	2,547.000	460,731		467,495	454,843	12,652			12,652		467,495		(6,765)	(6,765)	3,005	
125523-10-0	CIGNA ORD		03/01/2023	BARCLAYS CAPITAL INC./LE	12,853.000	3,706,542		2,579,159	4,258,713	(1,679,554)			(1,679,554)		2,579,159		1,127,383	1,127,383		
12572Q-10-5	CME GROUP CL A ORD		12/04/2023	Various	4,843.000	976,148		1,035,107	814,399	355,473		134,765	220,708		1,035,107		(58,959)	(58,959)	31,430	
126650-10-0	CVS HEALTH ORD		12/04/2023	Various	8,173.000	597,933		831,519	761,642	69,877			69,877		831,519		(233,586)	(233,586)	9,921	
127097-10-3	COTERRA ENERGY ORD		09/06/2023	CABRERA CAPITAL MARKETS	2,733.000	76,526		67,892							67,892		8,635	8,635	547	
136375-10-2	CANADIAN NATIONAL RAILWAY ORD	C	04/13/2023	Various	9,250.000	1,096,579		780,638	1,099,640	(319,002)			(319,002)		780,638		315,942	315,942	5,397	
149123-10-1	CATERPILLAR ORD		09/06/2023	Various	5,280.000	1,334,218		1,286,337	1,264,877	21,460			21,460		1,286,337		47,881	47,881	12,091	
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		07/14/2023	Various	375.000	760,682		536,465	520,309	16,157			16,157		536,465		224,217	224,217		
17275R-10-2	CISCO SYSTEMS ORD		09/06/2023	Various	21,296.000	1,105,653		834,122	1,014,541	(180,419)			(180,419)		834,122		271,531	271,531	15,671	
191216-10-0	COCA-COLA ORD		12/04/2023	Various	28,549.000	1,760,477		1,562,335	1,816,002	(253,667)			(253,667)		1,562,335		198,143	198,143	10,276	
194162-10-3	COLGATE PALMOLIVE ORD		12/04/2023	Various	39,852.000	2,948,559		2,861,885	3,139,939	(278,055)			(278,055)		2,861,885		86,674	86,674	32,776	
20030N-10-1	COMCAST CL A ORD		09/06/2023	Various	30,035.000	1,177,596		1,415,985	1,050,324	365,661			365,661		1,415,985		(238,389)	(238,389)	15,107	

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
20825C-10-4	CONOCOPHILLIPS ORD		09/06/2023	Various	8,553.000	961,654		470,210	1,009,254	(539,044)			(539,044)		470,210		491,444	491,444	20,885	
21036P-10-8	CONSTELLATION BRANDS CL A ORD		07/14/2023	Various	2,292.000	567,381		511,872	531,171	(19,299)			(19,299)		511,872		55,509	55,509	3,786	
22160K-10-5	COSTCO WHOLESALE ORD		10/11/2023	Various	3,850.000	2,007,735		1,182,544	1,757,525	(574,981)			(574,981)		1,182,544		825,190	825,190	6,853	
231021-10-6	CUMMINS ORD		04/13/2023	Various	2,445.000	576,819		387,911	592,399	(204,488)			(204,488)		387,911		188,908	188,908	3,839	
235851-10-2	DANAHER ORD		10/02/2023	Various	42,947.000	8,881,743		8,410,806	11,398,993	(2,988,186)			(2,988,186)		8,410,806		470,937	470,937	32,240	
244199-10-5	DEERE ORD		07/14/2023	Various	3,240.000	1,278,512		860,017	1,389,182	(529,166)			(529,166)		860,017		418,495	418,495	8,250	
254687-10-6	WALT DISNEY ORD		07/14/2023	Various	3,725.000	338,412		350,530	323,628	118,121		91,219	26,902		350,530		(12,118)	(12,118)		
26875P-10-1	EOG RESOURCES ORD		09/06/2023	Various	7,633.000	933,827		890,976	988,626	(97,651)			(97,651)		890,976		42,852	42,852	21,530	
278865-10-0	ECOLAB ORD		10/27/2023	Various	23,644.000	4,003,830		4,247,541	3,441,621	805,920			805,920		4,247,541		(243,711)	(243,711)	36,103	
28176E-10-8	EDWARDS LIFESCIENCES ORD		07/14/2023	Various	4,365.000	393,226		461,859	325,673	136,186			136,186		461,859		(68,634)	(68,634)		
338307-10-1	FIVE9 ORD		03/03/2023	BEAR STEARNS + CO INC	1,577.000	106,017		115,829	107,015	8,814			8,814		115,829		(9,812)	(9,812)		
339041-10-5	FLEETCOR TECHNOLOGIES ORD		07/14/2023	Various	2,157.000	519,029		489,444	396,198	93,246			93,246		489,444		29,585	29,585		
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		06/02/2023	Various	278.000	17,161		15,745	(43,686)	59,430			59,430		15,745		1,416	1,416	128	
369550-10-8	GENERAL DYNAMICS ORD		12/04/2023	Various	9,600.000	2,202,197		1,607,771	2,381,856	(774,085)			(774,085)		1,607,771		594,425	594,425	23,605	
372460-10-5	GENUINE PARTS ORD		04/13/2023	Various	2,674.000	439,534		324,985	463,966	(138,981)			(138,981)		324,985		114,550	114,550	10,662	
375558-10-3	GILEAD SCIENCES ORD		12/04/2023	Various	7,555.000	607,890		498,158	648,597	(150,439)			(150,439)		498,158		109,732	109,732	8,548	
37940X-10-2	GLOBAL PAYMENTS ORD		04/12/2023	Various	2,640.000	276,097		297,425	262,205	151,527		116,307	35,220		297,425		(21,328)	(21,328)	660	
380237-10-7	GODADDY CL A ORD		07/12/2023	Various	2,019.000	150,816		153,185	151,062	2,123			2,123		153,185		(2,369)	(2,369)		
40434L-10-5	HP ORD		04/13/2023	Various	24,267.000	702,444		472,879	652,054	(179,175)			(179,175)		472,879		229,565	229,565	10,404	
437076-10-2	HOME DEPOT ORD		09/06/2023	Various	5,356.000	1,572,476		1,121,193	1,691,746	(570,553)			(570,553)		1,121,193		451,283	451,283	14,020	
438516-10-6	HONEYWELL INTERNATIONAL ORD		04/13/2023	Various	8,688.000	1,661,024		1,468,072	1,861,838	(393,767)			(393,767)		1,468,072		192,953	192,953	8,949	
452308-10-9	ILLINOIS TOOL ORD		12/04/2023	Various	3,754.000	873,318		463,508	827,006	(363,499)			(363,499)		463,508		409,810	409,810	7,355	
45687V-10-6	INGERSOLL RAND ORD		06/16/2023	Various	3,527.000	224,215		188,190	184,286	3,905			3,905		188,190		36,025	36,025	141	
458140-10-0	INTEL ORD		03/01/2023	CABRERA CAPITAL MARKETS	127,404.000	3,226,621		5,035,110	3,367,288	1,667,822			1,667,822		5,035,110		(1,808,489)	(1,808,489)	46,502	
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD		09/06/2023	Various	8,756.000	935,524		1,150,608	898,278	252,330			252,330		1,150,608		(215,085)	(215,085)	4,480	
461202-10-3	INTUIT ORD		12/04/2023	Various	3,482.000	1,682,002		1,401,624	1,355,264	46,360			46,360		1,401,624		280,378	280,378	6,270	
46625H-10-0	JPMORGAN CHASE ORD		12/04/2023	Various	8,747.000	1,238,907		838,505	1,172,973	(334,468)			(334,468)		838,505		400,402	400,402	16,592	
482480-10-0	KLA ORD		12/04/2023	Various	4,970.000	2,258,408		1,860,399	400,783	(20,306)			(20,306)		1,860,399		398,009	398,009	7,849	
494368-10-3	KIMBERLY CLARK ORD		06/07/2023	Various	5,426.000	719,168		736,022	736,580	(558)			(558)		736,022		(16,854)	(16,854)	19,781	
512807-10-8	LAM RESEARCH ORD		09/06/2023	Various	4,109.000	2,363,794		2,405,752	1,727,013	678,739			678,739		2,405,752		(41,957)	(41,957)	13,935	
518439-10-4	ESTEE LAUDER CL A ORD		12/04/2023	Various	18,608.000	2,943,755		5,314,116	4,616,831	710,411		13,126	697,285		5,314,116		(2,370,361)	(2,370,361)	41,750	
532457-10-8	ELI LILLY ORD		12/04/2023	Various	15,500.000	5,633,176		3,722,809	5,041,641	(2,073,787)			(2,073,787)		3,722,809		1,910,367	1,910,367	20,307	
539830-10-9	LOCKHEED MARTIN ORD		12/04/2023	Various	3,043.000	1,465,585		1,121,472	1,480,389	(358,918)			(358,918)		1,121,472		344,114	344,114	37,113	
550021-10-9	LULULEMON ATHLETICA ORD		07/14/2023	Various	1,749.000	660,199		651,169	560,345	90,824			90,824		651,169		9,030	9,030		
55261F-10-4	M&T BANK ORD		12/04/2023	Various	5,108.000	653,181		835,542	740,966	94,575			94,575		835,542		(182,360)	(182,360)	15,166	
571748-10-2	MARSH & MCLENNAN ORD		07/31/2023	Various	17,069.000	3,020,802		1,344,736	2,824,578	(1,479,842)			(1,479,842)		1,344,736		1,676,066	1,676,066	24,226	
573874-10-4	MARVELL TECHNOLOGY ORD		06/06/2023	Morgan Stanley	4,288.000	253,182		274,232	158,828	115,405			115,405		274,232		(21,051)	(21,051)	515	
57636Q-10-4	MASTERCARD CL A ORD		09/06/2023	Various	11,317.000	4,207,029		3,924,818	3,935,260	(10,442)			(10,442)		3,924,818		282,211	282,211	12,456	
580135-10-1	MCDONALD'S ORD		12/04/2023	Various	15,230.000	4,293,490		3,098,175	4,013,562	(915,387)			(915,387)		3,098,175		1,195,315	1,195,315	26,478	
58933Y-10-5	MERCK & CO ORD		05/01/2023	Various	14,464.000	1,633,947		1,108,133	1,604,781	(496,648)			(496,648)		1,108,133		525,815	525,815	21,117	
594918-10-4	MICROSOFT ORD		12/04/2023	Various	28,267.000	9,066,583		6,711,363	6,778,992	(67,629)			(67,629)		6,711,363		2,355,220	2,355,220	34,179	
609207-10-5	MONDELEZ INTERNATIONAL CL A ORD		12/04/2023	Various	14,966.000	1,046,159		849,154	997,484	(148,330)			(148,330)		849,154		197,005	197,005	10,801	
61174X-10-9	MONSTER BEVERAGE ORD		07/14/2023	Various	12,074.000	734,107		582,922	658,117	(75,195)			(75,195)		582,922		151,185	151,185		
617446-44-8	MORGAN STANLEY ORD		07/14/2023	Various	18,347.000	1,675,199		1,681,118	1,559,862	121,256			121,256		1,681,118		(5,919)	(5,919)	17,724	
654106-10-3	NIKE CL B ORD		12/04/2023	Various	33,731.000	4,008,952		3,663,573	3,946,864	(83,563)		199,728	(283,291)		3,663,573		345,379	345,379	13,617	
655663-10-2	NORDSON ORD		07/14/2023	Various	2,058.000	493,419		476,722	489,228	(12,505)			(12,505)		476,722		16,697	16,697	4,013	
666807-10-2	NORTHROP GRUMMAN ORD		04/13/2023	Various	3,300.000	1,527,975		980,678	1,800,513	(819,835)			(819,835)		980,678		547,298	547,298	5,709	
67066G-10-4	NVIDIA ORD		09/06/2023	Various	23,507.000	7,631,480		4,491,031	3,435,313	1,055,718			1,055,718		4,491,031		3,140,450	3,140,450	1,125	

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
693475-10-5	PNC FINANCIAL SERVICES GROUP ORD		12/04/2023	Various	11,947.000	1,578,506		1,216,252	1,886,909	(670,657)			(670,657)		1,216,252		362,254	362,254	37,356	
693506-10-7	PPG INDUSTRIES ORD		04/17/2023	Various	3,105.000	417,917		425,606	390,423	35,183			35,183		425,606		(7,689)	(7,689)	1,644	
697435-10-5	PALO ALTO NETWORKS ORD		07/14/2023	Various	3,362.000	760,977		582,177	469,133	113,044			113,044		582,177		178,800	178,800		
704326-10-7	PAYCHEX ORD		12/04/2023	Various	6,609.000	749,801		729,052							729,052		20,749	20,749	5,203	
70432V-10-2	PAYCOM SOFTWARE ORD		07/14/2023	Various	1,112.000	362,498		345,673	345,065	609			609		345,673		16,824	16,824	366	
713448-10-8	PEPSICO ORD		06/07/2023	Various	11,891.000	2,147,842		1,369,120	2,148,228	(779,108)			(779,108)		1,369,120		778,723	778,723	50,314	
717081-10-3	PFIZER ORD		04/13/2023	Various	22,218.000	912,737		785,114	1,138,450	(353,336)			(353,336)		785,114		127,623	127,623	9,109	
723787-10-7	PIONEER NATURAL RESOURCE ORD		07/14/2023	Various	2,027.000	421,933		484,425	462,947	21,478			21,478		484,425		(62,492)	(62,492)	18,081	
742718-10-9	PROCTER & GAMBLE ORD		12/04/2023	Various	15,163.000	2,234,790		1,753,653	2,298,104	(544,451)			(544,451)		1,753,653		481,137	481,137	16,250	
74340W-10-3	PROLOGIS REIT		07/14/2023	Various	3,036.000	375,339		432,579	342,248	90,330			90,330		432,579		(57,240)	(57,240)	4,592	
74460D-10-9	PUBLIC STORAGE REIT ORD		04/13/2023	Various	2,412.000	723,452		585,200	675,818	(90,618)			(90,618)		585,200		138,252	138,252	7,236	
747525-10-3	QUALCOMM ORD		12/04/2023	Various	9,023.000	1,124,718		712,626	991,989	(279,363)			(279,363)		712,626		412,092	412,092	14,874	
75513E-10-1	RTX ORD		11/14/2023	Various	72,379.000	6,369,283		4,991,193	7,304,489	(2,313,296)			(2,313,296)		4,991,193		1,378,090	1,378,090	99,148	
75886F-10-7	REGENERON PHARMACEUTICALS ORD		05/30/2023	Various	600.000	445,565		373,152	432,894	(59,742)			(59,742)		373,152		72,414	72,414		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT ORD		04/27/2023	GOLDMAN SACHS & CO	5,029.000	272,854		333,469	274,785	58,685			58,685		333,469		(60,616)	(60,616)	3,495	
78409V-10-4	S&P GLOBAL ORD		07/14/2023	Various	975.000	390,253		351,401	326,567	92,155		67,320	24,835		351,401		38,852	38,852	1,755	
79466L-30-2	SALESFORCE ORD		07/14/2023	Various	2,635.000	547,570		413,331	349,375	63,957			63,957		413,331		134,238	134,238		
808513-10-5	CHARLES SCHWAB ORD		12/04/2023	Various	16,672.000	1,038,610		1,217,780	1,388,111	(170,331)			(170,331)		1,217,780		(179,169)	(179,169)	7,871	
81181C-10-4	SEAGEN ORD		03/24/2023	Various	2,262.000	448,651		341,699	290,690	51,010			51,010		341,699		106,952	106,952		
81762P-10-2	SERVICENOW ORD		07/14/2023	Various	1,399.000	782,822		622,204	543,190	155,956		76,942	79,014		622,204		160,618	160,618		
824348-10-6	SHERWIN WILLIAMS ORD		07/12/2023	Various	1,261.000	316,023		301,491	299,273	2,218			2,218		301,491		14,532	14,532	1,526	
852234-10-3	BLOCK CL A ORD		07/14/2023	Various	3,206.000	221,672		299,041	201,465	116,547		18,971	97,576		299,041		(77,369)	(77,369)		
855244-10-9	STARBUCKS ORD		12/04/2023	Various	6,878.000	701,970		611,509	682,298	(70,789)			(70,789)		611,509		90,462	90,462	5,574	
863667-10-1	STRYKER ORD		05/01/2023	Various	10,108.000	2,917,706		2,636,145	2,471,305	164,840			164,840		2,636,145		281,561	281,561	13,421	
872540-10-9	TJX ORD		11/30/2023	Various	123,062.000	10,130,099		7,285,681	8,682,529	(2,468,113)			(2,468,113)		7,285,681		2,844,418	2,844,418	74,141	
87612E-10-6	TARGET ORD		12/04/2023	Various	4,973.000	744,297		923,136	741,176	408,180		226,220	181,960		923,136		(178,839)	(178,839)	12,849	
879369-10-6	TELEFLEX ORD		05/04/2023	Various	1,234.000	304,946		386,866	308,043	78,823			78,823		386,866		(81,920)	(81,920)	363	
880770-10-2	TERADYNE ORD		02/16/2023	Various	2,723.000	291,923		323,557	237,854	85,703			85,703		323,557		(31,634)	(31,634)	113	
88160R-10-1	TESLA ORD		07/12/2023	Various	2,664.000	616,551		852,723	328,152	535,671		11,099	524,571		852,723		(236,171)	(236,171)		
882508-10-4	TEXAS INSTRUMENTS ORD		07/14/2023	Various	14,957.000	2,634,252		2,554,488	2,471,196	83,293			83,293		2,554,488		79,763	79,763	23,782	
883556-10-2	THERMO FISHER SCIENTIFIC ORD		09/06/2023	Various	2,229.000	1,218,697		1,291,996	1,227,488	64,508			64,508		1,291,996		(73,299)	(73,299)	1,764	
89417E-10-9	TRAVELERS COMPANIES ORD		12/04/2023	Various	6,136.000	1,098,871		662,435	1,150,439	(488,003)			(488,003)		662,435		436,436	436,436	10,624	
902494-10-3	TYSON FOODS CL A ORD		06/07/2023	Various	52,854.000	2,773,462		3,707,193	3,290,162	417,032			417,032		3,707,193		(933,731)	(933,731)	47,064	
907818-10-8	UNION PACIFIC ORD		12/04/2023	Various	11,095.000	2,241,152		1,829,958	2,297,442	(467,484)			(467,484)		1,829,958		411,194	411,194	20,450	
911312-10-6	UNITED PARCEL SERVICE CL B ORD		04/13/2023	Various	9,304.000	1,750,508		945,865	1,617,407	(671,542)			(671,542)		945,865		804,643	804,643	15,072	
91307C-10-2	UNITED THERAPEUTICS ORD		07/05/2023	Various	543.000	122,952		150,900	151,003	(103)			(103)		150,900		(27,948)	(27,948)		
91324P-10-2	UNITEDHEALTH GRP ORD		12/04/2023	Various	10,447.000	5,234,576		3,242,116	5,538,790	(2,296,675)			(2,296,675)		3,242,116		1,992,461	1,992,461	23,930	
92532F-10-0	VERTEX PHARMACEUTICALS ORD		07/14/2023	Various	1,952.000	665,477		465,811	563,699	(97,887)			(97,887)		465,811		199,665	199,665		
92826C-83-9	VISA CL A ORD		12/04/2023	Various	13,733.000	3,105,368		2,439,457	2,853,168	(413,712)			(413,712)		2,439,457		665,912	665,912	7,986	
931142-10-3	WALMART ORD		09/06/2023	Various	7,928.000	1,172,869		1,002,234	1,124,111	(121,877)			(121,877)		1,002,234		170,635	170,635	14,058	
98138H-10-1	WORKDAY CL A ORD		07/14/2023	Various	1,659.000	361,484		331,940	277,600	54,339			54,339		331,940		29,544	29,544		
98980F-10-4	ZOOMINFO TECHNOLOGIES ORD		06/16/2023	Various	6,232.000	166,975		237,851	187,646	50,205			50,205		237,851		(70,876)	(70,876)		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						271,958,669	XXX	248,040,669	285,937,981	(41,178,653)		988,975	(42,167,628)		248,040,669		23,918,000	23,918,000	2,194,716	XXX
5989999997. Total - Common Stocks - Part 4						271,958,669	XXX	248,040,669	285,937,981	(41,178,653)		988,975	(42,167,628)		248,040,669		23,918,000	23,918,000	2,194,716	XXX
5989999998. Total - Common Stocks - Part 5						23,438,945	XXX	23,740,865							23,740,865		(301,921)	(301,921)	110,065	XXX
5989999999. Total - Common Stocks						295,397,614	XXX	271,781,535	285,937,981	(41,178,653)		988,975	(42,167,628)		271,781,535		23,616,079	23,616,079	2,304,781	XXX
5999999999. Total - Preferred and Common Stocks						295,397,614	XXX	271,781,535	285,937,981	(41,178,653)		988,975	(42,167,628)		271,781,535		23,616,079	23,616,079	2,304,781	XXX
6009999999 - Totals						2,148,484,881	XXX	2,144,278,366	2,090,966,667	(41,178,653)	(10,838,012)	988,975	(53,005,640)		2,129,984,753		18,483,496	18,483,496	43,903,035	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
650009-S5-3	NEW YORK ST TWY AUTH GEN REV		09/13/2023	UBS FINANCIAL SERVICES INC.	10/18/2023	MARKETAXESS CORPORATION	3,145,000	2,610,444	2,507,509	2,613,910		3,465		3,465			(106,401)	(106,401)	27,615	18,748
0909999999. Subtotal - Bonds - U.S. Special Revenues							3,145,000	2,610,444	2,507,509	2,613,910		3,465		3,465			(106,401)	(106,401)	27,615	18,748
713448-FS-2	PEPSICO INC		02/13/2023	Merril Lynch Pierce Fenner Smith	12/01/2023	GOLDMAN SACHS & CO	9,250,000	9,237,420	9,161,385	9,238,241		821		821			(76,856)	(76,856)	331,587	
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							9,250,000	9,237,420	9,161,385	9,238,241		821		821			(76,856)	(76,856)	331,587	
2509999998. Total - Bonds							12,395,000	11,847,864	11,668,894	11,852,150		4,286		4,286			(183,257)	(183,257)	359,202	18,748
4509999998. Total - Preferred Stocks																				
009066-10-1	AIRBNB CL A ORD		01/06/2023	JEFFERIES & COMPANY, INC.	07/14/2023	UBS SECURITIES LLC	202.000	17,883	28,961	17,883							11,078	11,078		
012653-10-1	ALBEMARLE ORD		04/14/2023	Various	07/14/2023	Various	1,032.000	252,657	238,606	252,657							(14,050)	(14,050)	637	
02079K-30-5	ALPHABET CL A ORD		05/11/2023	Various	07/14/2023	UBS SECURITIES LLC	2,170.000	235,705	271,851	235,705							36,146	36,146		
023135-10-6	AMAZON COM ORD		04/28/2023	Various	07/14/2023	MERRILL LYNCH PIERCE FENNER	507.000	52,136	68,201	52,136							16,064	16,064		
031162-10-0	AMGEN ORD		03/01/2023	INSTINET	06/07/2023	WALLACHBETH CAPITAL LLC	2,339.000	549,586	516,746	549,586							(32,839)	(32,839)	4,982	
037833-10-0	APPLE ORD		05/26/2023	Various	07/14/2023	UBS SECURITIES LLC	2,757.000	444,802	525,127	444,802							80,324	80,324	632	
101137-10-7	BOSTON SCIENTIFIC ORD		07/05/2023	Various	07/14/2023	Various	3,687.000	197,317	196,147	197,317							(1,170)	(1,170)		
11135F-10-1	BROADCOM ORD		06/13/2023	Various	07/14/2023	Various	897.000	721,071	785,922	721,071							64,851	64,851	2,157	
115637-20-9	BROWN FORMAN CL B ORD		05/30/2023	Various	07/14/2023	Various	5,161.000	326,216	338,306	326,216							12,090	12,090	1,061	
127387-10-8	CADENCE DESIGN SYSTEMS ORD		04/25/2023	Various	07/14/2023	Various	1,548.000	313,943	364,422	313,943							50,478	50,478		
169656-10-5	CHIPOTLE MEXICAN GRILL ORD		01/11/2023	JEFFERIES & COMPANY, INC.	07/14/2023	JEFFERIES & COMPANY, INC.	7.000	10,311	14,386	10,311							4,075	4,075		
21036P-10-8	CONSTELLATION BRANDS CL A ORD		04/04/2023	Various	07/14/2023	UBS SECURITIES LLC	181.000	38,834	46,243	38,834							7,409	7,409	230	
235851-10-2	DANAHER ORD		09/19/2023	Various	10/02/2023	Various	29,441.000	7,184,902	7,209,367	7,184,902							24,465	24,465	9,693	
244199-10-5	DEERE ORD		05/12/2023	Various	07/14/2023	UBS SECURITIES LLC	89.000	33,541	36,897	33,541							3,356	3,356	111	
252131-10-7	DEXCOM ORD		05/26/2023	Various	07/14/2023	Various	3,077.000	359,245	405,561	359,245							46,316	46,316		
30303M-10-2	META PLATFORMS CL A ORD		05/26/2023	Various	07/14/2023	Various	5,114.000	1,155,368	1,497,222	1,155,368							341,854	341,854		
34964C-10-6	FORTUNE BRANDS INNOVATIONS ORD		03/01/2023	Various	06/01/2023	Various	4,499.000	318,341	276,430	318,341							(41,911)	(41,911)	1,293	
380237-10-7	GODADDY CL A ORD		04/25/2023	Various	07/14/2023	Various	1,081.000	81,848	83,347	81,848							1,499	1,499		
45687V-10-6	INGERSOLL RAND ORD		04/21/2023	Various	07/14/2023	Various	3,579.000	199,497	236,092	199,497							36,595	36,595	103	
466313-10-3	JABIL ORD		04/05/2023	Various	07/14/2023	Various	4,332.000	363,078	460,752	363,078							97,674	97,674	347	
482480-10-0	KLA ORD		02/14/2023	CREDIT SUISSE SECURITIES	07/14/2023	JEFFERIES & COMPANY, INC.	99.000	39,807	46,956	39,807							7,150	7,150	129	
518439-10-4	ESTEE LAUDER CL A ORD		09/06/2023	Various	12/04/2023	Various	7,931.000	1,413,188	1,131,511	1,413,188							(281,678)	(281,678)	8,726	
550021-10-9	LULULEMON ATHLETICA ORD		01/11/2023	CITIGROUP GLOBAL MARKETS INC.	07/14/2023	BERNSTEIN (SANFORD C) & CO.	36.000	11,142	13,680	11,142							2,538	2,538		
573874-10-4	MARVELL TECHNOLOGY ORD		02/14/2023	BAIRD, ROBERT W., & COMPANY IN	06/06/2023	Morgan Stanley	877.000	40,930	51,782	40,930							10,852	10,852	53	
57638P-10-4	MASTERBRAND ORD		03/01/2023	Various	03/01/2023	Adjustment	0.000	(1,841)		(1,841)							1,841	1,841		
58933Y-10-5	MERCK & CO ORD		05/03/2023	Various	07/14/2023	Various	3,634.000	428,704	394,283	428,704							(34,421)	(34,421)	1,959	
594918-10-4	MICROSOFT ORD		05/26/2023	BARCLAYS CAPITAL INC./LE	07/14/2023	UBS SECURITIES LLC	87.000	28,957	30,001	28,957							1,044	1,044		
65339F-10-1	NEXTERA ENERGY ORD		03/10/2023	Various	11/29/2023	Various	67,307.000	4,924,420	4,028,432	4,924,420							(895,988)	(895,988)	70,226	
655663-10-2	NORDSON ORD		04/05/2023	Various	07/14/2023	UBS SECURITIES LLC	211.000	44,654	51,982	44,654							7,328	7,328	137	
67066G-10-4	NVIDIA ORD		06/06/2023	Various	07/14/2023	UBS SECURITIES LLC	454.000	174,021	206,150	174,021							32,130	32,130	18	
824348-10-6	SHERWIN WILLIAMS ORD		02/01/2023	Various	07/14/2023	Various	596.000	142,320	158,500	142,320							16,180	16,180	721	
88160R-10-1	TESLA ORD		04/26/2023	Various	07/14/2023	Various	1,143.000	196,251	317,840	196,251							121,590	121,590		
902494-10-3	TYSON FOODS CL A ORD		03/01/2023	BTIG LLC	06/07/2023	WALLACHBETH CAPITAL LLC	13,712.000	812,743	701,201	812,743							(111,542)	(111,542)	6,582	
90353T-10-0	UBER TECHNOLOGIES ORD		06/27/2023	Various	07/14/2023	Various	7,737.000	321,240	338,679	321,240							17,439	17,439		
91307C-10-2	UNITED THERAPEUTICS ORD		03/28/2023	ACADEMY SECURITIES, INC.	07/06/2023	Various	185.000	40,363	39,731	40,363							(633)	(633)		
91324P-10-2	UNITEDHEALTH GRP ORD		02/13/2023	Morgan Stanley	07/14/2023	UBS SECURITIES LLC	76.000	37,487	36,485	37,487							(1,002)	(1,002)	268	
922475-10-8	VEEVA SYSTEMS ORD		07/05/2023	Various	07/14/2023	Various	2,008.000	354,558	404,464	354,558							49,907	49,907		
92338C-10-3	VERALTO ORD		10/02/2023	CORPORATE ACTION	12/04/2023	Various	21,474.333	1,644,543	1,643,532	1,644,543							(1,011)	(1,011)		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identi-fication	Description	For-eign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consid-eration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amort-ization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Valu (12 + 13 - 14)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
98138H-10-1 ..	WORKDAY CL A ORD		05/26/2023 .	Morgan Stanley	07/14/2023 .	MERRILL LYNCH PIERCE FENNER	214.000	46,090	47,900	46,090							1,810	1,810		
98980F-10-4 ..	ZOOMINFO TECHNOLOGIES ORD		06/13/2023 .	Various	07/14/2023 .	Various	7,128.000	185,008	195,249	185,008							10,242	10,242		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded								23,740,865	23,438,945	23,740,865							(301,921)	(301,921)	110,065	
5989999998. Total - Common Stocks								23,740,865	23,438,945	23,740,865							(301,921)	(301,921)	110,065	
5999999999. Total - Preferred and Common Stocks								23,740,865	23,438,945	23,740,865							(301,921)	(301,921)	110,065	
6009999999 - Totals								35,588,730	35,107,838	35,593,015		4,286		4,286			(485,177)	(485,177)	469,266	18,748

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

N O N E

Schedule D - Part 6 - Section 2

N O N E

Schedule DA - Part 1 - Short-Term Investments Owned

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

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

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Union Bank	San Francisco		0.540	28,423		17,693,408	XXX.
Federal Home Loan Bank of San Francisco	San Francisco		5.150	4,407,881		86,455,137	XXX.
Wells Fargo Bank	San Francisco					11,810,083	XXX.
U.S. Bank National Association	Minneapolis		0.750	126,899		(110,163,966)	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	4,563,203		5,794,662	XXX
0299998 Deposits in ... depositories which do not exceed the allowable limit in any one depository (See instructions) - suspended depositories		XXX	XXX				XXX
0299999. Totals - Suspended Depositories		XXX	XXX				XXX
0399999. Total Cash on Deposit		XXX	XXX	4,563,203		5,794,662	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash		XXX	XXX	4,563,203		5,794,662	XXX

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

1. January	123,747,658	4. April	14,870,573	7. July	(34,429,492)	10. October	115,439,804
2. February	547,145	5. May	(17,211,907)	8. August	26,063,870	11. November	69,641,075
3. March	(42,894,717)	6. June	(33,444,725)	9. September	18,629,261	12. December	5,794,662

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations								
2429999999. Total - Residential Mortgage-Backed Securities								
2439999999. Total - Commercial Mortgage-Backed Securities								
2449999999. Total - Other Loan-Backed and Structured Securities								
2459999999. Total - SVO Identified Funds								
2469999999. Total - Affiliated Bank Loans								
2479999999. Total - Unaffiliated Bank Loans								
2509999999. Total Bonds								
31846V-56-7	FIRST AMER:GVT OBLG Z		12/04/2023	5.230		431,379	1,917	12,184
8309999999. Subtotal - All Other Money Market Mutual Funds						431,379	1,917	12,184
	Pooled Money Investment Account		12/31/2023	3.912		6,558,408	399,555	826,914
8509999999. Subtotal - Other Cash Equivalents						6,558,408	399,555	826,914
8609999999 - Total Cash Equivalents						6,989,787	401,472	839,098

1.

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

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

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

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

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

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

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

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.	1 Type of Deposit	2 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
			3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA	B				59,260,660	58,533,944
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV						
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH						
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA						
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. U.S. Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX				
59. Subtotal	XXX	XXX			59,260,660	58,533,944
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Summary of remaining write-ins for Line 58 from overflow page	XXX	XXX				
5899. Totals (Lines 5801 thru 5803 plus 5898)(Line 58 above)	XXX	XXX				