PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2024
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 3100 Sanders Road, Suite 201 (Street and Number), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Main Administrative Office 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3100 Sanders Road, Suite 201 (Street and Number or P.O. Box), Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3100 Sanders Road, Suite 201 (Street and Number)
Northbrook, IL, US 60062-7154 (City or Town, State, Country and Zip Code), 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact MIGUEL SAUCEDO (Name), 847-402-0160 (Area Code) (Telephone Number)
MSaucedo@allstate.com (E-mail Address), 833-246-8303 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON II	Chief Financial Officer	JESSE EDWARD MERTEN
Treasurer	ALEXANDRA TAL BAND	Secretary	CHRISTINE MARIE DeBIASE

OTHER

ELIZABETH ANN BRADY, Executive Vice President	JOHN EDWARD DUGENSKE, President, Investments and Corporate Strategy	MICHAEL ROSS FIATO #, Executive Vice President
SUREN GUPTA, President, Enterprise Services	TROY MCVEY HAWKES, Executive Vice President	WILLIAM GUY HILL, Executive Vice President
ZULFIKAR JEEVANJEE, Executive Vice President	JULIE PARSONS, Executive Vice President	JOHN CHARLES PINTOZZI*, Controller
MARK QUINN PRINDIVILLE, Executive Vice President	PETER ANDREW RENDALL, Executive Vice President	MARIO RIZZO, President, Property and Liability
ROBERT ALEXANDER TOOHEY, Executive Vice President	ROLAND KARL WILEY, Executive Vice President	

DIRECTORS OR TRUSTEES

ELIZABETH ANN BRADY	JOHN EDWARD DUGENSKE	CHRISTINE MARIE DeBIASE
SUREN GUPTA	ZULFIKAR JEEVANJEE	JESSE EDWARD MERTEN
MARK QUINN PRINDIVILLE	MARIO RIZZO	ROBERT ALEXANDER TOOHEY
THOMAS JOSEPH WILSON II		

State of Illinois
County of Cook 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.

THOMAS JOSEPH WILSON II	ALEXANDRA TAL BAND	JESSE EDWARD MERTEN
Chairman of the Board	Treasurer	Chief Financial Officer

Subscribed and sworn to before me this
3RD day of MAY 2024
Zofia Dudek
ZOFIA DUDEK
NOTARY
11/23/2025

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

OFFICIAL SEAL
ZOFIA DUDEK
NOTARY PUBLIC, STATE OF ILLINOIS
MY COMMISSION EXPIRES 11/23/2025

* Person having charge of the accounts and finances of the insurer.

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	36,431,200,975		36,431,200,975	34,222,722,698
2.	Stocks:				
	2.1 Preferred stocks	93,665,634		93,665,634	90,972,469
	2.2 Common stocks	2,435,364,906	2,360,762	2,433,004,144	2,329,760,590
3.	Mortgage loans on real estate:				
	3.1 First liens	712,557,626		712,557,626	714,614,240
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	61,097,267		61,097,267	60,785,548
	4.2 Properties held for the production of income (less $ .... encumbrances)	190,660,936		190,660,936	190,992,979
	4.3 Properties held for sale (less $ .... encumbrances)	9,879,175		9,879,175	9,808,624
5.	Cash ($ (1,039,871,678)), cash equivalents ($ 2,909,011,823) and short-term investments ($ 43,267,043)	1,912,407,188		1,912,407,188	2,528,365,790
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives	4,560,723		4,560,723	3,575,554
8.	Other invested assets	10,331,535,004	21,450,056	10,310,084,948	10,133,365,645
9.	Receivables for securities	477,389,888		477,389,888	158,940,608
10.	Securities lending reinvested collateral assets	27,453,000		27,453,000	32,488,000
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	52,687,772,322	23,810,819	52,663,961,503	50,476,392,746
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	404,633,932	3,423,636	401,210,296	386,859,130
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,394,645,301	84,807,101	3,309,838,200	2,756,553,092
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	6,060,518,945		6,060,518,945	6,029,734,247
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	134,587,415		134,587,415	120,681,506
	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	415,944,142		415,944,142	528,144,764
18.2	Net deferred tax asset	996,092,592		996,092,592	1,094,860,531
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	404,574,513	357,972,225	46,602,288	54,156,410
21.	Furniture and equipment, including health care delivery assets ($ ....)	67,465,253	67,465,253		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	284,465,538		284,465,538	459,810,055
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	967,310,738	637,392,893	329,917,844	323,797,973
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	65,818,010,692	1,174,871,928	64,643,138,764	62,230,990,455
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	65,818,010,692	1,174,871,928	64,643,138,764	62,230,990,455
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	341,500,771	18,379,138	323,121,633	313,086,050
2502.	Prepaid assessments	215,449,091	211,148,864	4,300,226	2,105,655
2503.	Collateral	2,495,985		2,495,985	8,606,269
2598.	Summary of remaining write-ins for Line 25 from overflow page	407,864,892	407,864,892		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	967,310,738	637,392,893	329,917,844	323,797,973

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31, Prior Year
1. Losses (current accident year $ 5,716,901,853)	23,962,252,519	23,746,401,080
2. Reinsurance payable on paid losses and loss adjustment expenses	402,782,139	374,994,161
3. Loss adjustment expenses	3,496,795,339	3,441,237,581
4. Commissions payable, contingent commissions and other similar charges	302,128,691	281,553,870
5. Other expenses (excluding taxes, licenses and fees)	1,286,021,517	1,536,707,661
6. Taxes, licenses and fees (excluding federal and foreign income taxes)	145,193,006	178,893,951
7.1 Current federal and foreign income taxes (including $ .... on realized capital gains (losses))		
7.2 Net deferred tax liability		
8. Borrowed money $ .... and interest thereon $		
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 987,968,532 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)	16,694,143,840	16,404,795,113
10. Advance premium	506,820,626	382,174,883
11. Dividends declared and unpaid:		
11.1 Stockholders		
11.2 Policyholders		
12. Ceded reinsurance premiums payable (net of ceding commissions)	179,251,507	114,488,456
13. Funds held by company under reinsurance treaties	17,857,489	32,530,901
14. Amounts withheld or retained by company for account of others	31,629,111	46,006,662
15. Remittances and items not allocated	60,638,031	52,969,296
16. Provision for reinsurance (including $ .... certified)	65,825,274	52,994,125
17. Net adjustments in assets and liabilities due to foreign exchange rates		
18. Drafts outstanding		
19. Payable to parent, subsidiaries and affiliates	124,991,664	78,520,882
20. Derivatives	4,306,250	10,188,503
21. Payable for securities	1,281,806,671	917,660,337
22. Payable for securities lending	2,046,267,010	1,890,368,136
23. Liability for amounts held under uninsured plans		
24. Capital notes $ .... and interest thereon $		
25. Aggregate write-ins for liabilities	809,345,473	700,246,869
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)	51,418,056,156	50,242,732,466
27. Protected cell liabilities		
28. Total liabilities (Lines 26 and 27)	51,418,056,156	50,242,732,466
29. Aggregate write-ins for special surplus funds	7,331,535	8,266,481
30. Common capital stock	3,882,000	3,882,000
31. Preferred capital stock		
32. Aggregate write-ins for other than special surplus funds		
33. Surplus notes		
34. Gross paid in and contributed surplus	3,284,769,264	3,284,769,264
35. Unassigned funds (surplus)	9,929,099,810	8,691,340,244
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)	13,225,082,608	11,988,257,988
38. Totals (Page 2, Line 28, Col. 3)	64,643,138,764	62,230,990,455
DETAILS OF WRITE-INS		
2501. Accounts payable	551,669,644	463,844,873
2502. Reserve for uncashed checks	221,741,522	202,052,252
2503. Limited partnership distributions with clawback provisions	15,602,674	15,605,084
2598. Summary of remaining write-ins for Line 25 from overflow page	20,331,632	18,744,661
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	809,345,473	700,246,869
2901. Deferred gain on sale/leaseback	4,363,082	5,298,028
2902. SCOR retroactive reinsurance account	2,968,453	2,968,453
2903.		
2998. Summary of remaining write-ins for Line 29 from overflow page		
2999. Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	7,331,535	8,266,481
3201.		
3202.		
3203.		
3298. Summary of remaining write-ins for Line 32 from overflow page		
3299. Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,110,911,227)	1,234,277,964	1,310,013,969	5,115,867,282
	1.2 Assumed (written $ 11,536,145,290)	11,039,695,449	9,693,300,561	40,768,891,812
	1.3 Ceded (written $ 660,432,168)	577,114,362	670,549,050	2,471,883,296
	1.4 Net (written $ 11,986,624,349)	11,696,859,051	10,332,765,480	43,412,875,798
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 8,579,774,568):			
	2.1 Direct	669,204,700	1,003,198,715	3,591,956,642
	2.2 Assumed	7,143,024,923	7,528,458,903	30,425,279,347
	2.3 Ceded	302,865,342	420,005,196	1,546,579,981
	2.4 Net	7,509,364,281	8,111,652,422	32,470,656,008
3.	Loss adjustment expenses incurred	944,514,862	1,018,378,103	3,874,581,151
4.	Other underwriting expenses incurred	2,624,048,075	2,266,619,113	9,747,518,460
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	11,077,927,218	11,396,649,638	46,092,755,619
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	618,931,833	(1,063,884,158)	(2,679,879,822)
	INVESTMENT INCOME			
9.	Net investment income earned	507,669,271	329,227,940	1,663,061,217
10.	Net realized capital gains (losses) less capital gains tax of $ (20,339,068)	(48,023,090)	252,456,468	(135,610,834)
11.	Net investment gain (loss) (Lines 9 + 10)	459,646,181	581,684,408	1,527,450,383
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 73,210,831)	(73,210,831)	(83,981,853)	(314,334,571)
13.	Finance and service charges not included in premiums	137,939,532	132,628,968	523,148,780
14.	Aggregate write-ins for miscellaneous income	189,826,168	58,052,102	342,889,470
15.	Total other income (Lines 12 through 14)	254,554,869	106,699,216	551,703,679
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	1,333,132,883	(375,500,533)	(600,725,760)
17.	Dividends to policyholders			
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)	1,333,132,883	(375,500,533)	(600,725,760)
19.	Federal and foreign income taxes incurred	135,178,599	(86,518,323)	(132,872,540)
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,197,954,283	(288,982,211)	(467,853,219)
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	11,988,257,988	12,244,483,796	12,244,483,796
22.	Net income (from Line 20)	1,197,954,283	(288,982,211)	(467,853,219)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 25,065,698	123,711,823	(112,175,849)	(25,370,927)
25.	Change in net unrealized foreign exchange capital gain (loss)	22,467,472	48,382,792	79,837,109
26.	Change in net deferred income tax	(73,702,240)	86,554,259	191,807,992
27.	Change in nonadmitted assets	(17,462,820)	22,414,733	14,569,484
28.	Change in provision for reinsurance	(12,831,148)	7,101,294	(27,700,247)
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			
37.	Aggregate write-ins for gains and losses in surplus	(3,312,750)	(7,192,250)	(21,516,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,236,824,620	(243,897,232)	(256,225,808)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,225,082,608	12,000,586,564	11,988,257,988
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Other revenue	189,300,644	62,535,427	360,217,872
1402.	Transition service agreement income	1,420,833		8,097,078
1403.	Gain / (loss) on sale of subsidiary	130,859	(93,842)	(15,419,512)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(1,026,167)	(4,389,483)	(10,005,967)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	189,826,168	58,052,102	342,889,470
3701.	Transition obligation for postretirement benefits	(3,312,750)	(7,192,250)	(21,516,000)
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(3,312,750)	(7,192,250)	(21,516,000)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	11,588,782,118	10,422,482,475	43,879,407,561
2.	Net investment income	576,599,768	358,463,534	1,686,835,783
3.	Miscellaneous income	254,554,869	106,699,216	551,703,679
4.	Total (Lines 1 to 3)	12,419,936,755	10,887,645,226	46,117,947,023
5.	Benefit and loss related payments	7,307,418,751	7,240,299,958	29,459,796,739
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	3,735,997,691	3,431,775,408	13,613,982,219
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 36,262,680 tax on capital gains (losses)	2,638,908	120,778	(80,686,905)
10.	Total (Lines 5 through 9)	11,046,055,351	10,672,196,143	42,993,092,053
11.	Net cash from operations (Line 4 minus Line 10)	1,373,881,404	215,449,083	3,124,854,970
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,745,924,042	5,623,400,788	19,243,303,685
	12.2 Stocks	34,682,884	3,038,629,269	3,520,158,560
	12.3 Mortgage loans	2,035,349	17,172,472	67,806,909
	12.4 Real estate		52,130,799	28,051,851
	12.5 Other invested assets	100,737,421	566,279,361	984,530,391
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	260,162	455,733	(587,080)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,883,639,857	9,298,068,423	23,843,264,316
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	7,880,493,774	6,786,556,369	24,352,939,980
	13.2 Stocks	71,343,783	845,288,821	1,202,610,222
	13.3 Mortgage loans	191,178	40,617,133	111,576,844
	13.4 Real estate	3,263,659	32,809,460	18,359,794
	13.5 Other invested assets	248,147,070	245,403,354	993,874,155
	13.6 Miscellaneous applications	95,253,980	164,175,989	295,780,603
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,298,693,443	8,114,851,126	26,975,141,597
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,415,053,586)	1,183,217,297	(3,131,877,281)
	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			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	425,213,580	(187,969,270)	(135,277,303)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	425,213,580	(187,969,270)	(135,277,303)
	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)	(615,958,602)	1,210,697,109	(142,299,615)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,528,365,790	2,670,665,405	2,670,665,405
	19.2 End of period (Line 18 plus Line 19.1)	1,912,407,188	3,881,362,514	2,528,365,790

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

20.0001.	Change in payable for securities acquired	445,132,020	316,210,979	244,237,352
20.0002.	Change in receivable for securities sold	325,365,162	100,156,206	130,194,185
20.0003.	Portfolio investments exchanged	171,708,319	112,711,969	720,081,521
20.0004.	Income from other invested assets	57,643,213	952,743	89,465,640
20.0005.	Low income housing commitment	27,805,255	1,806,322	160,335,031
20.0006.	Donations	13,031,777	64,446,776	
20.0007.	AP Timber LLC - Change in liability	2,637,779		
20.0008.	Stock dividends received	440,650	1,615,038	6,493,847
20.0009.	Liability associated with other invested assets	2,410		15,605,084
20.0010.	Reinvestment of non-cash distributions from other invested assets		10,241,120	63,649,941

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

20.0011. Assets transferred from/to affiliates			122,175,268
20.0012. Real estate - sale			29,556,412
20.0013. Real estate - capitalized investment expenses			163,273

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2023 Annual Statement notes: 1(B), 2-4, 5(A-C, J-L, O-Q), 6, 7, 9(A, B, E-I), 10(E-O), 12(B-I), 13, 14(A-F), 15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-F, H), 23, 24(A, B, D, E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions

1. Summary of Significant Accounting Policies

   A. Allstate Insurance Company (the “Company” or “Allstate”) prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance (“IL DOI”). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners (“NAIC”), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

      The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles (“SSAPs”), subject to any deviations prescribed or permitted by the IL DOI.

      The Company’s net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2024 and 2023.

(in millions)	**SSAP #**	**F/S Page #**	**F/S Line #**	**March 31, 2024**	**December 31, 2023**
Net Income					
(1) The Company’s state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 1,198	$ (468)
(2) State prescribed practices that increase/(decrease) NAIC statutory accounting principles (“SAP”):				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 1,198	$ (468)
Surplus					
(5) The Company’s state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 13,225	$ 11,988
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 13,225	$ 11,988

   C. Investments

      Loan-backed and structured securities (“LBASS”) with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as an unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. The Securities Valuation Office may assign an NAIC designation for use in determining carrying value for certain LBASS. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is generally recalculated on a prospective basis.

   D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company’s ability to continue as a going concern as of March 31, 2024 or December 31, 2023.

5. Investments

   D. Loan-Backed Securities

      1. Prepayment assumptions for LBASS were obtained from external sources and, if not available, developed internally.

      2. The following table presents the aggregate amortized cost of LBASS before recognized OTTI, the amount of OTTI recognized and the fair value of those securities.

NOTES TO FINANCIAL STATEMENTS

(in millions)	2024			2023		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ —	$ —	$ —	$ —	$ —	$ —
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	113	1	112	118	2	116
c. Present value of cash flows expected to be collected is less than the amortized cost basis	—	—	—	—	—	—
d. Total 1st Quarter (a+b+c)	$ 113	$ 1	$ 112	$ 118	$ 2	$ 116
OTTI recognized 2nd Quarter						
e. Intent to sell				$ —	$ —	$ —
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				212	5	207
g. Present value of cash flows expected to be collected is less than the amortized cost basis				17	3	14
h. Total 2nd Quarter (e+f+g)				$ 229	$ 8	$ 221
OTTI recognized 3rd Quarter						
i. Intent to sell				$ —	$ —	$ —
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				133	5	128
k. Present value of cash flows expected to be collected is less than the amortized cost basis				—	—	—
l. Total 3rd Quarter (i+j+k)				$ 133	$ 5	$ 128
OTTI recognized 4th Quarter						
m. Intent to sell				$ —	$ —	$ —
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				87	—	87
o. Present value of cash flows expected to be collected is less than the amortized cost basis				—	—	—
p. Total 4th Quarter (m+n+o)				$ 87	$ —	$ 87
q. Annual Aggregate Total (d+h+l+p)		$ 1			$ 15	

NOTES TO FINANCIAL STATEMENTS

3. None of the Company's LBASS were other-than-temporarily impaired in 2024 as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. The following LBASS were other-than-temporarily impaired at the end of each quarter presented for 2023.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
BAS1FYHC0	$ 10	$ 8	$ 2	$ 8	$ 8	06/30/2023
BAS1FYHD8	$ 7	$ 6	1	$ 6	$ 6	06/30/2023
Total			$ 3			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI. Every LBASS with unrealized losses was included in the portfolio monitoring process.

   As of March 31, 2024, the aggregate amount of unrealized losses related to LBASS was less than $1 million. The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31, 2023:

(in millions)

a. The aggregate amount of unrealized losses:		
	1. Less than 12 months	$ —
	2. 12 months or longer	$ —
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 months	$ —
	2. 12 months or longer	$ 1

5. As of March 31, 2024, the aggregate amount of unrealized losses related to LBASS was less than $1 million. All unrealized losses were related to below investment grade LBASS with an unrealized loss position greater than 20% of amortized cost and the LBASS had been in an unrealized position for twelve months or longer. Investment grade is defined as a security having an NAIC designation of 1 or 2, which is comparable to a rating of Aaa, Aa, A or Baa from Moody's Investors Service or AAA, AA, A or BBB from S&P Global Ratings, or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third-party rating. The unrealized losses are expected to reverse as the securities approach maturity.

   LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

   As of March 31, 2024, the Company had not made the decision to sell and it was not more likely than not the Company would be required to sell LBASS with unrealized losses before recovery of the amortized cost basis. As of March 31, 2024, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

   b.

(in millions)	March 31, 2024	December 31, 2023
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 2,061	$ 1,848

5. Collateral Reinvestment

   a. Aggregate Amount Collateral Reinvested

      1. The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program:

(in millions)	March 31, 2024		December 31, 2023	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ —	$ —	$ —	$ —
(b) 30 days or less	1,295	1,294	1,027	1,026
(c) 31 to 60 days	207	207	105	105
(d) 61 to 90 days	103	102	6	6
(e) 91 to 120 days	5	5	—	—
(f) 121 to 180 days	10	10	181	180
(g) 181 to 365 days	41	41	28	28
(h) 1 to 2 years	50	50	48	47
(i) 2 to 3 years	7	7	—	—
(j) Greater than 3 years	345	345	456	456
(k) Subtotal (sum of a through j)	$ 2,063	$ 2,061	$ 1,851	$ 1,848
(l) Securities received	—	—	—	—
(m) Total collateral reinvested (k+l)	$ 2,063	$ 2,061	$ 1,851	$ 1,848

   b. The cash collateral was invested in primarily short-term investments and bonds that can be liquidated based on current market conditions on demand to match the liability. As of March 31, 2024, the Company had invested assets with a fair value of $2.06 billion, which included $402 million of investment grade bonds and cash equivalents with remaining maturities greater than one year.

NOTES TO FINANCIAL STATEMENTS

As of December 31, 2023, the Company had invested assets with a fair value of $1.85 billion, which included $503 million of investment grade bonds and cash equivalents with remaining maturities greater than one year. Unrealized losses on investment grade securities were principally related to an increase in market yields which include increased risk-free interest rates or wider credit spreads since the time of initial purchase. The unrealized losses are expected to reverse as the securities approach maturity. Additionally, the Company has sufficient liquidity to cover any shortfall on demand.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing - Not applicable.

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.

M. Working Capital Finance Investments - Not applicable.

N. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, Offsetting and Netting of Assets and Liabilities. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

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

The percentage share of the underlying assets of the Allstate Short term pool ("Short term pool") was as follows as of March 31, 2024 and December 31, 2023.

	Asset Type	Percent Share
(1)	Cash	— %
(2)	Cash equivalents	100.0 %
(3)	Short-term investments	— %
(4)	Total Short term pool	100.0 %

8. Derivative Instruments

A. Derivatives under SSAP No. 86 – *Derivatives*

8. The Company did not have open option contracts with financing premiums due as of March 31, 2024 or December 31, 2023.

B. Derivatives under SSAP No. 108 - *Derivative Hedging Variable Annuity Guarantees* - Not applicable.

9. Income Taxes

C. Current income taxes incurred consist of the following major components:

(in millions)	(1) 3/31/2024	(2) 3/31/2023	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 135	$ (87)	$ 222
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	$ 135	$ (87)	$ 222
(d) Federal income tax on net capital gains (losses)	(20)	69	(89)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 115	$ (18)	$ 133

The change in net deferred income tax comprises the following (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Quarterly Statement):

(in millions)	3/31/2024	12/31/2023	Change
Total DTAs	$ 1,979	$ 2,072	$ (93)
Total DTLs	983	977	6
Net DTAs (DTLs)	$ 996	$ 1,095	$ (99)
Tax effect of unrealized gains (losses)			25
Change in net deferred income tax relating to the provision			$ (74)

D. The provision for federal income taxes was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of March 31:

($ in millions)	2024	Effective Tax Rate	2023	Effective Tax Rate
Provision computed at statutory rate	$ 276	21.0 %	$ (64)	21.0 %
Tax credits	(51)	(3.9)	(37)	12.0
Adjustment of prior years (perm piece only)	(17)	(1.3)	—	—
Stock Based Compensation	(11)	(0.8)	(5)	1.6
Tax exempt interest deduction	(5)	(0.4)	(4)	1.4
Tax effect of nonadmitted assets	(4)	(0.3)	5	(1.5)
LLC income	1	—	—	—
Other	—	—	2	(1.0)
Total statutory income taxes	$ 189	14.3 %	$ (103)	33.5 %
Federal and foreign income taxes incurred	$ 115	8.7 %	$ (18)	5.7 %
Change in net deferred income taxes	74	5.6	(85)	27.8
Total statutory income taxes	$ 189	14.3 %	$ (103)	33.5 %

NOTES TO FINANCIAL STATEMENTS

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

A.,
B. &
C. The Company invests in the Short term pool, which is offered by Allstate Short Term Pool, LLC, to certain wholly owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool per the Operating Agreement of Allstate Short Term Pool, LLC. The value of net assets that is the basis for current transactions and each share is determined daily by the Short term pool custodian. As of March 31, 2024, the Company's reported investment in the Short term pool was $1.14 billion. See Ref # - 001 in table below.

Transactions with related parties who are not reported on Schedule Y

(1) Detail of material related party transactions

$ in millions)

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	3/31/2024 Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,141

(2) Detail of material related party transactions involving services – Not applicable.

(3) Detail of material related party transactions involving exchange of assets and liabilities – Not applicable.

(4) Detail of amounts owed to/from a related party

See Note 10, Part D.

There were no other transactions entered into by the Company with related parties in 2024 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

D. The Company reported the following as receivables from affiliates:

(in millions)	March 31, 2024	December 31, 2023
Integon National Insurance Company	$ 90	$ 86
Pablo Creek Services, Inc.	25	22
American Heritage Life Insurance Company	24	22
Allstate New Jersey Insurance Company	18	13
Signature Motor Club, Inc.	15	10
Allstate Financial Services, LLC	14	16
National Health Insurance Company	13	12
First Colonial Insurance Company	12	14
National General Management Corp.	11	—
Castle Key Indemnity Company	10	8
Arity 875, LLC	8	9
Allstate Enterprises, LLC	8	7
Encompass Indemnity Company	7	2
ANIHI Newco, LLC	6	21
Esurance Insurance Company of New Jersey	5	6
Northeast Agencies, Inc.	4	4
Allstate Insurance Company of Canada	4	3
Allstate Investments, LLC	3	1
North Light Specialty Insurance Company	2	3
Direct General Life Insurance Company	1	3
Answer Financial Inc.	1	1
Arity Services, LLC	1	1
ESMI Auto Insurance Company	1	1
LeadCloud	1	—
Esurance Property and Casualty Insurance Company	—	109
Castle Key Insurance Company	—	48
Esurance Insurance Company	—	26
Encompass Insurance Company	—	5
SquareTrade Holding Company, Inc.	—	4
Allstate Fire and Casualty Insurance Company	—	2
InfoArmor, Inc.	—	1
Total	$ 284	$ 460

11. Debt - Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plan

(4) The components of net periodic benefit cost for the three months ended March 31:

(in millions)	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	**2023**	**2024**	**2023**	**2024**	**2023**
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	—	—	1	1	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	(3)	(4)	—	—
f. Prior service cost or credit	—	—	—	(3)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h Total net periodic benefit cost	$ —	$ —	$ (2)	$ (6)	$ —	$ —

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is managing various disputes in Florida that raise challenges to the Company's practices, processes, and procedures relating to claims for personal injury protection benefits under Florida auto policies. Medical providers continue to pursue litigation under various theories that challenge the amounts that the Company pays under the personal injury protection coverage, seeking additional benefit payments, as well as applicable interest, penalties and fees. There is a pending lawsuit, *Revival Chiropractic v. Allstate Insurance Company, et al.* (M.D. Fla. filed January 2019; appeal pending, Eleventh Circuit Court of Appeals), where the federal district court denied class certification and plaintiff's request to file a renewed motion for class certification. In *Revival*, on June 2, 2022, the Eleventh Circuit certified to the Florida Supreme Court Allstate's appeal of the federal district court's interpretation of the state personal injury protection statute. The Eleventh Circuit is holding determination on plaintiff's class certification appeal pending the outcome of the Florida Supreme Court certification. The oral argument before the Florida Supreme Court was on March 8, 2023. On April 25, 2024, the Florida Supreme Court issued a decision in the Company's favor, finding that the Company's practice with respect to its payment of certain medical provider charges is consistent with the Company's policy language and with the state personal injury protection statute. While this appeal has been pending, the Company has been managing litigation involving individual plaintiffs

The Company is defending putative class actions in various courts that raise challenges to the Company's depreciation practices in homeowner property claims. In these lawsuits, plaintiffs generally allege that, when calculating actual cash value, the costs of "non-materials" such as labor, general contractor's overhead and profit, and sales tax should not be subject to depreciation. The Company is currently defending the following lawsuits on this issue: *Sims, et al. v. Allstate Fire and Casualty Insurance Company, et al.* (W.D. Tex. filed June 2022); *Thompson, et al. v. Allstate Insurance Company* (Circuit Court of Cole Co., Mo. filed June 2022); *Hill v. Allstate Vehicle and Property Insurance Company* (Circuit Court of Cole Co., Mo. filed October 2022); and *Hernandez v. Allstate Vehicle and Property Insurance Company* (D. Ariz. filed April 2023) (the Shumway plaintiff was substituted with Hernandez). No classes have been certified in any of these matters.

The Company is currently defending its insureds against plaintiffs' bodily injury lawsuit stemming from a 2018 automobile accident, *Equihua v. Chausse and Nash* (Superior Court of Los Angeles Co., Cal. filed Jan. 2019). On August 18, 2021, a jury returned a verdict against the insureds. The Company then moved to intervene in the lawsuit on September 9, 2021, and, together with the insureds, sought to vacate the judgment and to obtain a new trial. On November 2, 2021, the trial court denied the post-trial motions to vacate the judgment and for a new trial and the Company's motion to intervene. The Company and the insureds subsequently filed an appeal with the California Court of Appeal, Second District, which affirmed judgment in favor of plaintiffs on November 6, 2023. On December 18, 2023, the insureds filed a petition for review with the California Supreme Court. On February 14, 2024, the California Supreme Court entered an order denying the petition for review. The Company satisfied the judgment on March 19, 2024.

Other proceedings

In re The Allstate Corp. Securities Litigation was a certified class action filed on November 11, 2016, in the United States District Court for the Northern District of Illinois against the Corporation and two of its officers asserting claims under the federal securities laws. Plaintiffs alleged that they purchased The Allstate Corporation common stock during the class period and suffered damages as the result of the conduct alleged. Plaintiffs sought an unspecified amount of damages, costs, attorney's fees, and other relief. Plaintiffs alleged that the Corporation and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance between October 2014 and August 3, 2015. Plaintiffs further allege that a senior officer engaged in stock option exercises during that time allegedly while in possession of material nonpublic information about Allstate brand auto insurance claim frequency. The Corporation, its chairman, president and chief executive officer, and its former president were the named defendants. After the court denied their motion to dismiss on February 27, 2018, defendants answered the complaint, denying plaintiffs' allegations that there was any misstatement or omission or other misconduct. On June 22, 2018, plaintiffs filed their motion for class certification. On September 12, 2018, the lead plaintiffs amended the complaint to add the City of Providence Employee Retirement System as a proposed class representative. A class was certified on March 26, 2019, vacated by the U.S. Court of Appeals for the Seventh Circuit on July 16, 2020 and remanded for further consideration by the district court. On December 21, 2020, the district court again granted plaintiffs' motion for class certification and certified a class consisting of all persons who purchased The Allstate Corporation common stock between October 29, 2014 and August 3, 2015. Defendants' petition for permission to appeal this ruling was denied on January 28, 2021. Following the close of discovery, defendants moved for summary judgment on March 23, 2022. On July 26, 2022, the court entered its order granting summary judgment in part (as to plaintiffs' claims relating to certain statements made in October 2014) and denying it as to the remainder of plaintiffs' claims. On June 28, 2023, the parties reached an agreement in principle to settle the action, without any admission of liability or wrongdoing. The district court granted preliminary approval of the class settlement on September 26, 2023, and granted final approval of the class settlement on December 19, 2023. The settlement became final after the expiration of the time for filing an appeal of the district court's approval order. No appeal of the district court's approval order was filed, and the settlement is now final.

The Company is continuing to defend two putative class actions in California federal court, *Holland Hewitt v. Allstate Life Insurance Company* (E.D. Cal., filed May 2020) and *Farley v. Lincoln Benefit Life Company* (E.D. Cal., filed Dec. 2020), following the sale of Allstate Life Insurance Company ("ALIC"). On April 19, 2023, the district court certified a class in *Farley*. Lincoln Benefit Life Company is appealing the district court's order in the Ninth Circuit Court of Appeals. On March 27, 2024, the Magistrate Judge issued his Findings and Recommendations denying class certification in *Hewitt*. Plaintiffs filed their objection to the Magistrate's recommendation. In these cases, plaintiffs generally allege that the defendants failed to comply with certain California statutes which address contractual grace periods and lapse notice requirements for certain life insurance policies. Plaintiffs claim that these statutes apply to life insurance policies that existed before the statutes' effective date. The plaintiffs seek damages and injunctive relief. Similar litigation is pending against other insurance carriers. In August 2021, the California Supreme Court in *McHugh v. Protective Life*, a matter involving another insurer, determined that the statutory notice requirements apply to life insurance policies issued before the statutes' effective date. The Company asserts various defenses to plaintiffs' claims and to class certification.

NOTES TO FINANCIAL STATEMENTS

16. Information about Financial Instruments with Off-Balance-Sheet Risk and Financial Instruments with Concentrations of Credit Risk

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk:

(in millions)	Assets		Liabilities	
	March 31, 2024	December 31, 2023	March 31, 2024	December 31, 2023
a. Swaps	$ 461	$ 105	$ 160	$ 533
b. Futures	188	308	177	185
c. Options	8	15	9	—
d. Total (a+b+c)	$ 657	$ 428	$ 346	$ 718

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

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

B. Transfer and Servicing of Financial Assets

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. In December 2019, the NAIC adopted guidance which clarified that only investments that meet the definition of a wash sale in accordance with SSAP No. 103R, *Transfers and Servicing of Financial Assets and Extinguishments of Liabilities*, that crosses reporting periods are subject to disclosure. Prior to December 2019 reporting, wash sales that were within the same reporting period were also disclosed.

There were no securities with an NAIC designation of 3 or below sold during the first quarter of 2024 and 2023 and reacquired within 30 days of the sale date. The details of securities without an NAIC designation, which were sold during the first quarter of 2024 and 2023 and reacquired within 30 days of the sale date, were as follows:

($ in millions)	2024				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Unaffiliated common stocks		2	$ 1	$ 1	$ —

	2023				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Unaffiliated common stocks		6	$ 150	$ 151	$ 1

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100R, *Fair Value* ("SSAP No. 100R"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100R identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100R also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available. Certain assets are measured utilizing net asset value ("NAV") as a practical expedient to determine fair value.

The Company has two types of situations where investments are classified as Level 3 in the fair value hierarchy:

(1) Specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs.

(2) Quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

NOTES TO FINANCIAL STATEMENTS

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)	March 31, 2024				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ —	$ 1,126	$ 29	$ —	$ 1,155
SVO-identified investments	186	—	—	—	186
Bank loans	—	—	83	—	83
Hybrid securities	—	64	—	—	64
Total bonds	186	1,190	112	—	1,488
Perpetual preferred stocks					
Industrial and miscellaneous	—	38	3	53	94
Unaffiliated common stocks					
Industrial and miscellaneous	279	24	22	294	619
Mutual funds	60	—	—	—	60
Total unaffiliated common stocks	339	24	22	294	679
Cash equivalents					
Money market mutual funds	372	—	—	—	372
Derivative assets					
Foreign currency contracts	—	4	—	—	4
Credit contracts	—	—	—	—	—
Total derivative assets	—	4	—	—	4
Total assets at fair value/NAV	$ 897	$ 1,256	$ 137	$ 347	$ 2,637
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ —	$ (2)	$ —	$ —	$ (2)
Credit contracts	—	(2)	—	—	(2)
Total derivative liabilities	—	(4)	—	—	(4)
Total liabilities at fair value	$ —	$ (4)	$ —	$ —	$ (4)

	December 31, 2023				
Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	NAV	Total
a. Assets at fair value					
Bonds					
Industrial and miscellaneous	$ —	$ 1,232	$ 25	$ —	$ 1,257
SVO-identified investments	266	—	—	—	266
Bank loans	—	—	70	—	70
Hybrid securities	—	66	—	—	66
Total bonds	266	1,298	95	—	1,659
Perpetual preferred stocks					
Industrial and miscellaneous	—	36	3	52	91
Unaffiliated common stocks					
Industrial and miscellaneous	261	21	23	284	589
Mutual funds	38	—	—	—	38
Total unaffiliated common stocks	299	21	23	284	627
Cash equivalents					
Money market mutual funds	489	—	—	—	489
Derivative assets					
Foreign currency contracts	—	3	—	—	3
Credit contracts	—	—	—	—	—
Total derivative assets	—	3	—	—	3
Total assets at fair value/NAV	$ 1,054	$ 1,358	$ 121	$ 336	$ 2,869
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ —	$ (8)	$ —	$ —	$ (8)
Credit contracts	—	(2)	—	—	(2)
Total derivative liabilities	—	(10)	—	—	(10)
Total liabilities at fair value	$ —	$ (10)	$ —	$ —	$ (10)

NOTES TO FINANCIAL STATEMENTS

2. The following tables present the rollforward of Level 3 assets measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 70	$ 77	$ (8)	$ (1)	$ 3
Industrial and miscellaneous	25	4	—	—	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	3	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	23	—	—	—	1
Total assets	$ 121	$ 81	$ (8)	$ (1)	$ 4

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2024
Bonds					
Bank loans	$ 23	$ —	$ (76)	$ (5)	$ 83
Industrial and miscellaneous	18	—	(18)	—	29
Hybrid securities	5	—	(5)	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	—	—	—	—	3
Unaffiliated common stocks					
Industrial and miscellaneous	—	—	(2)	—	22
Total assets	$ 46	$ —	$ (101)	$ (5)	$ 137

(in millions)

Description	Beginning balance as of 01/01/2023	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 494	$ 39	$ (83)	$ (2)	$ 5
Industrial and miscellaneous	8	10	—	(4)	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	9	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	30	—	—	—	3
Total assets	$ 541	$ 49	$ (83)	$ (6)	$ 8

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 03/31/2023
Bonds					
Bank loans	$ 34	$ —	$ (30)	$ (20)	$ 437
Industrial and miscellaneous	3	—	(3)	—	14
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	2	—	—	—	11
Unaffiliated common stocks					
Industrial and miscellaneous	26	—	—	—	59
Total assets	$ 65	$ —	$ (33)	$ (20)	$ 521

Transfers into Level 3 during 2024 and 2023 included securities measured at lower of cost or market and reported at fair value in 2024 and 2023, and at cost in 2023 and 2022, respectively.

Transfers out of Level 3 during 2024 and 2023 included securities measured at lower of cost or market and reported at cost in 2024 and 2023, and fair value in 2023 and 2022, respectively.

3. The Company consistently follows its policy for determining when transfers between levels are recognized. The policy about the timing of recognizing transfers into Level 3 is the same as that for recognizing transfers out of Level 3.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Includes corporate bonds, including those that are privately placed, asset-backed securities ("ABS") and municipal bonds.

   The primary inputs to the valuation for publicly traded corporate bonds and municipal bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed

NOTES TO FINANCIAL STATEMENTS

corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

Unaffiliated common and perpetual preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active.

Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including total return swap agreements, certain options and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, implied volatilities, index price levels, currency rates and credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

Level 3 measurements

Bonds - Includes corporate bonds, including those that are privately placed, bank loans, residential mortgage-backed securities (“RMBS”) commercial mortgage-backed securities (“CMBS”), ABS and municipal bonds.

Corporate bonds, including those that are privately placed, and bank loans are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. RMBS, CMBS and ABS are valued based on non-binding broker quotes received from brokers where the inputs have not been corroborated to be market observable. For municipal bonds that are not rated by third-party credit rating agencies, but receive an NAIC designation, the primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not market observable.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)	March 31, 2024						
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Bonds:							
Other than LBASS	$ 34,413	$ 34,852	$ 7,630	$ 26,551	$ 232	$ —	$ —
LBASS	$ 1,623	$ 1,579	$ —	$ 1,551	$ 72	$ —	$ —
Preferred stocks	$ 94	$ 94	$ —	$ 38	$ 3	$ 53	$ —
Unaffiliated common stocks	$ 679	$ 679	$ 339	$ 23	$ 23	$ 294	$ —
Mortgage loans on real estate	$ 654	$ 713	$ —	$ —	$ 654	$ —	$ —
Cash equivalents	$ 2,908	$ 2,909	$ 2,029	$ 879	$ —	$ —	$ —
Short-term investments	$ 43	$ 43	$ —	$ 36	$ 7	$ —	$ —
Derivatives	$ 6	$ 5	$ 1	$ 5	$ —	$ —	$ —
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 1,401	$ 1,401	$ —	$ —	$ 1,401	$ —	$ —
Affiliated collateral loans	$ 169	$ 169	$ —	$ —	$ 169	$ —	$ —
Residual tranche securities	$ 36	$ 25	$ —	$ 36	$ —	$ —	$ —
Affiliated surplus notes	$ 29	$ 25	$ —	$ —	$ 29	$ —	$ —
Securities lending reinvested collateral	$ 27	$ 27	$ —	$ 27	$ —	$ —	$ —

	December 31, 2023						
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**NAV**	**Not Practicable (Carrying Value)**
Bonds:							
Other than LBASS	$ 32,469	$ 32,665	$ 5,959	$ 26,217	$ 293	$ —	$ —
LBASS	$ 1,595	$ 1,558	$ —	$ 1,523	$ 72	$ —	$ —
Preferred stocks	$ 91	$ 91	$ —	$ 36	$ 3	$ 52	$ —
Unaffiliated common stocks	$ 627	$ 627	$ 299	$ 21	$ 23	$ 284	$ —
Mortgage loans on real estate	$ 656	$ 715	$ —	$ —	$ 656	$ —	$ —
Cash equivalents	$ 3,564	$ 3,566	$ 2,392	$ 1,172	$ —	$ —	$ —
Short-term investments	$ 100	$ 101	$ 50	$ 43	$ 7	$ —	$ —
Derivatives	$ 6	$ 4	$ 3	$ 3	$ —	$ —	$ —
Other invested assets:							
LIHTC property investments	$ 1,410	$ 1,410	$ —	$ —	$ 1,410	$ —	$ —
Affiliated collateral loans	$ 168	$ 169	$ —	$ —	$ 168	$ —	$ —
Residual tranche securities	$ 33	$ 23	$ —	$ 33	$ —	$ —	$ —
Affiliated surplus notes	$ 25	$ 25	$ —	$ —	$ 25	$ —	$ —
Securities lending reinvested collateral	$ 32	$ 32	$ —	$ 32	$ —	$ —	$ —

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active,

NOTES TO FINANCIAL STATEMENTS

contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third-party credit rating agencies, but receiving an NAIC designation is based on quoted prices for identical or similar assets that are not market observable, contractual cash flows, benchmark yields and credit spreads. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer.

The fair value of LBASS and residual tranche securities in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain LBASS in Level 2 are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods described in Part A4 of this note. Certain preferred stocks, which do not have readily determinable fair values, and are investments in investment companies are measured utilizing NAV as a practical expedient.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note. Certain unaffiliated private common stocks carried at fair value, which do not have readily determinable fair values, and are investments in investment companies that measure their assets at fair value on a recurring basis, are reported utilizing NAV as a practical expedient and are excluded from the fair value hierarchy.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows or, if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents in Level 1 is based on unadjusted quoted prices or daily quoted net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

The fair value of short-term investments in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of short-term investments in Level 3 is primarily based on amortized cost.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)	March 31, 2024						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 2,046	$ 2,046	$ —	$ 2,046	$ —	$ —	$ —
Derivatives	$ 6	$ 4	$ 1	$ 5	$ —	$ —	$ —

	December 31, 2023						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,890	$ 1,890	$ —	$ 1,890	$ —	$ —	$ —
Derivatives	$ 12	$ 10	$ 2	$ 10	$ —	$ —	$ —

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

D. The Company was able to estimate the fair value of all its financial instruments in 2024 and 2023.

E. Investments in certain common and preferred stocks measured and reported at NAV in the Assets page and presented in the table in Part A1 are generally not redeemable with the issuing corporation and cannot be sold without approval of the managing members. Distributions of income are usually received from the sale of the common stock or the liquidation of the underlying asset or assets of the issuing corporation over the life of these investments, typically 3-7 years. The Company had $17 million of remaining commitments to invest in these investments over their remaining lives.

21. Other Items

C. Other Disclosures

Macroeconomic Impacts

Macroeconomic factors have and may continue to impact the results of operations, financial condition and liquidity, such as U.S. government fiscal and monetary policies, the Russia/Ukraine and Israel/Hamas conflicts, supply chain disruptions, labor shortages and other macroeconomic factors that have increased inflation. These factors have affected operations and may continue to affect results of operations, financial condition and liquidity and should be considered when comparing the current period to prior periods.

Transfer of Investments

During 2018, the Company transferred limited partnership investments with a book/adjusted carrying value of $1.70 billion and cash of $12 million to AIMCO Private Fund II, LLC (“AIMCO II”). Since the transfer of the assets did not meet the conditions of a sale per SSAP No. 103R, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities, the assets of AIMCO II are directly reported in the Company’s financial statements. In 2021, additional assets were transferred into AIMCO II prior to the sale of ALIC, a former subsidiary. As of March 31,

NOTES TO FINANCIAL STATEMENTS

2024, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.15 billion, cash equivalents of $49 million and cash of $4 million and were included in the Company's assets.

G. Insurance-linked Securities ("ILS") Contracts

The Company and certain of its affiliated insurance companies were ceding insurers of twelve and eleven ILS agreements related to directly-written insurance risks as of March 31, 2024 and December 31, 2023, respectively.

As of March 31, 2024, the ILS placements provide $2.20 billion of reinsurance limits (with $2.20 billion remaining limit available) for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. The ILS placements were comprised of seven occurrence only placements providing $1.45 billion placed limits; three occurrence and aggregate placements providing $425 million placed limits; and two aggregate only placements providing $325 million placed limits.

As of December 31, 2023, the ILS placements provide $1.80 billion of reinsurance limits (with $1.80 billion remaining limit available) for qualifying losses in all states except Florida caused by "Named Peril Basis" events with no reinstatement of limits. The ILS placements were comprised of six occurrence only placements providing $1.05 billion placed limits; three occurrence and aggregate placements providing $425 million placed limits; and two aggregate only placements providing $325 million placed limits.

Allstate declared catastrophes to personal lines property and automobile business can be aggregated to erode the aggregate retention and qualify for coverage under the aggregate limit. Recoveries are limited to our ultimate net loss from the reinsured event. Each agreement's contractual limit applies to Allstate and its ceding affiliated property and casualty companies under the agreement as a group, and not separately to each ceding company. There were 46 ceding affiliated property and casualty companies under the agreement as a group as of March 31, 2024 and December 31, 2023. A ceding company's share of loss recovery under an agreement for a loss occurrence is based on the proportion of the ceding company's ultimate net loss for such loss occurrence to the total ultimate net loss incurred by the Company and its ceding affiliated property and casualty companies for the loss occurrence, and is limited to the ceding company's ultimate net loss. Reinsurance recoveries under the contract are limited to our ultimate net loss from a covered event subject to the contract's limit.

The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. Proceeds of $293 million and $300 million were expected to be received under the terms of ILS agreements as of March 31, 2024 and December 31, 2023, respectively.

($ in millions)	March 31, 2024		December 31, 2023	
Management of Risk Related To:	**Number of Outstanding ILS Contracts**	**Aggregate Maximum Proceeds**	**Number of Outstanding ILS Contracts**	**Aggregate Maximum Proceeds**
(1) Directly-Written Insurance Risks				
a. ILS Contracts as Issuer	—	$ —	—	$ —
b. ILS Contracts as Ceding Insurer	12	$ 2,200	11	$ 1,800
c. ILS Contracts as Counterparty	—	$ —	—	$ —
(2) Assumed Insurance Risks				
a. ILS Contracts as Issuer	—	$ —	—	$ —
b. ILS Contracts as Ceding Insurer	—	$ —	—	$ —
c. ILS Contracts as Counterparty	—	$ —	—	$ —

22. Events Subsequent

An evaluation of subsequent events was made through May 9, 2024 for the Annual Statement issued on May 13, 2024. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first three months in 2024 and 2023 subject to retrospective rating features was $2.18 billion and $1.86 billion, respectively. These amounts represented 20.0% and 17.8% of total net premiums written in the first three months in 2024 and 2023, respectively.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA)

As a result of the acquisition of National General Holdings Corp. and reinsurance agreements entered into with INIC, the Company assumed balances related to the risk sharing provisions of the ACA as of December 31, 2021. Premium adjustments receivable and payable due to ACA risk adjustment were immaterial as of March 31, 2024 and December 31, 2023.

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions?
Yes ( ) No (X)

(2) None

(3) None

(4) None

(5) None

25. Changes in Incurred Losses and Loss Adjustment Expenses

A. For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

NOTES TO FINANCIAL STATEMENTS

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)	March 31, 2024	December 31, 2023
Balance as of January 1	$ 27,188	$ 24,150
Incurred related to:		
Current year	8,580	35,892
Prior years	(126)	453
Total incurred	8,454	36,345
Paid related to:		
Current year	2,863	20,902
Prior years	5,320	12,405
Total paid	8,183	33,307
Balance	$ 27,459	$ 27,188

Incurred losses and loss adjustment expenses represent the sum of paid losses, loss adjustment expenses and reserve changes in the calendar year. This expense included net losses from catastrophes of $698 million and $5.40 billion for the three months ended March 31, 2024 and the year ended December 31, 2023, respectively. Catastrophes are an inherent risk of the property and casualty insurance business that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(126) million and $453 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the three months ended March 31, 2024 and the year ended December 31, 2023, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $1.57 billion and $1.59 billion was included as a reduction of loss reserves as of March 31, 2024 and December 31, 2023, respectively.

B. In addition to the methods utilized discussed in Part A of this note in the Annual Statement, methods which account for accelerated claim settlement were used in calculating the liability of unpaid losses and loss adjustment expenses for injury coverages for the most recent reporting period presented. There were no significant changes in methodologies used in calculating the liability of unpaid losses and loss adjustment expenses for non-injury coverages.

36. Financial Guaranty Insurance - Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? .... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? .... Yes [ ] No [ ]

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 [ ] No [X]

2.2 If yes, date of change: ....

3.1 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 [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? .... Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0000899051

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? .... Yes [ ] No [X]

4.2 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

5\. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? .... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 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. 12/31/2018

6.3 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). 04/29/2020

6.4 By what department or departments?
IL ....

6.5 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]

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

7.1 Has this 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]

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

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? .... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.
....

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

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
ALLSTATE FINANCIAL ADVISORS, LLC	151 N. 8TH ST, SUITE 450 LINCOLN, NE 6858				YES
ALLSTATE FINANCIAL SERVICES, LLC	151 N. 8TH ST, SUITE 450 LINCOLN, NE 6858				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	444 W. LAKE STREET, SUITE 4500 CHICAGO, IL 60606				YES

GENERAL INTERROGATORIES

9.1 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.

9.11 If the response to 9.1 is No, please explain:

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

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

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ...... Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$ 18,257,907 BONDS ON DEPOSIT WITH STATE; $ 70,861,547 TOTAL PLEDGED COLLATERAL; $ 71,855,295 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $1,118,409 RESTRICTED PUERTO RICO SECURITIES

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ...... $ 2,769,715,689

13. Amount of real estate and mortgages held in short-term investments: ...... $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ...... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 1,704,875,295	$ 1,756,759,822
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 480,958,056	$ 478,609,723
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,185,833,351	$ 2,235,369,545
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ...... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ...... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.
THE COMPREHENSIVE DESCRIPTION OF THE HEDGING PROGRAM HAS BEEN MADE AVAILABLE IN THE DOMICILIARY STATE.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ...... $ 2,061,055,657
16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ...... $ 2,063,199,200
16.3 Total payable for securities lending reported on the liability page. ...... $ 2,046,267,010

GENERAL INTERROGATORIES

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
THE BANK OF NEW YORK MELLON CONTACT: MAGGIE CARNIE 315-414-3179 ...	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602 ....

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? .... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

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

17.5 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
ALLSTATE INVESTMENTS, LLC	A.................
....	....

17.5097 For those firms/individuals listed in the table for Question 17.5, 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 [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?.. Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 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
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS................
....	....	....	....	....

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

18.2 If no, list exceptions:

....

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for 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 [X] No [ ]

20. 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]

21. 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]

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? .... Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.
   ....

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? .... Yes [ ] No [X]
   If yes, attach an explanation.
   ....

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? .... Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.
   ....

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? .... Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent .... %

   5.2 A&H cost containment percent .... %

   5.3 A&H expense percent excluding cost containment expenses .... %

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

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

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

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

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

7.1 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 [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

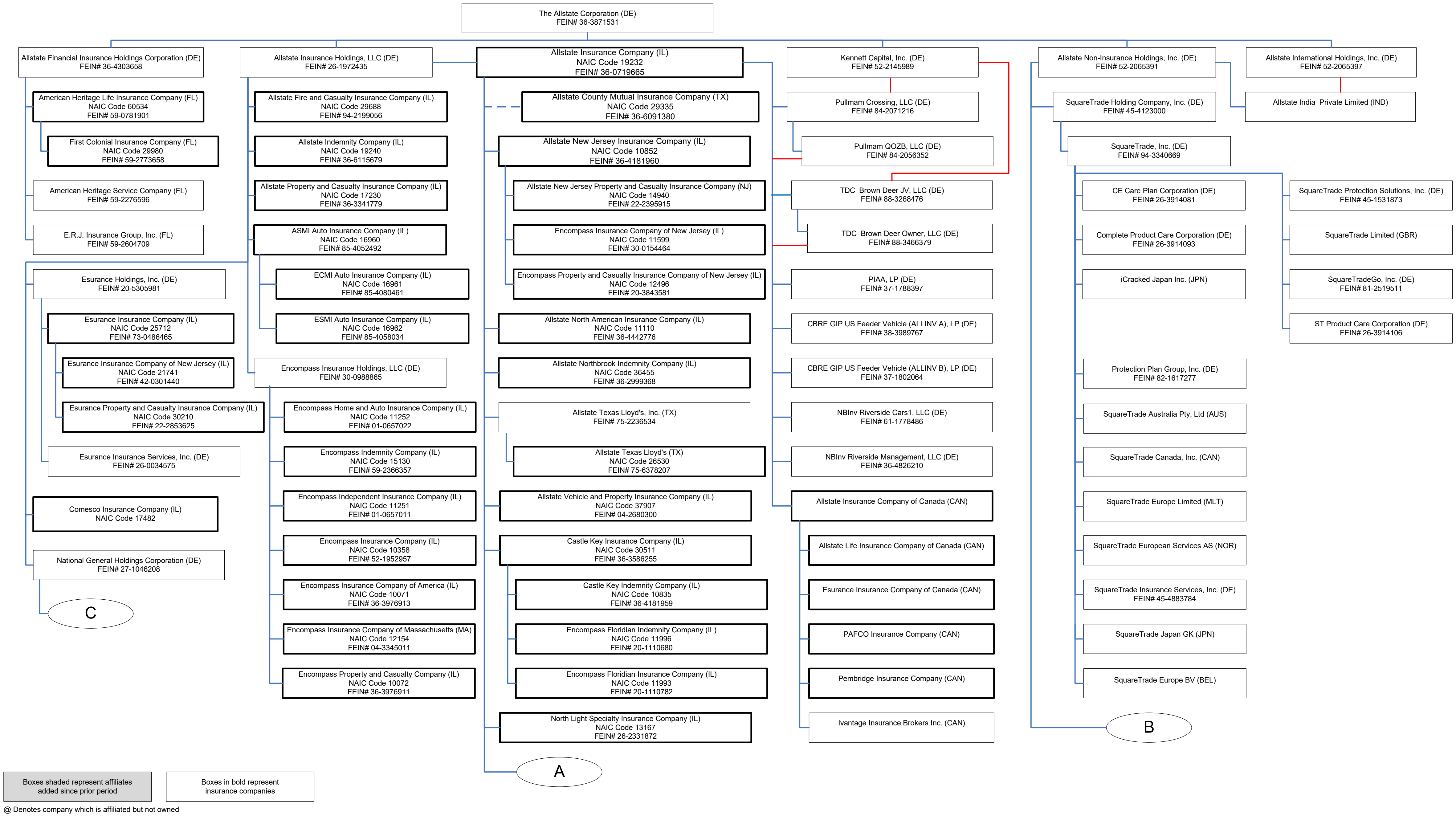
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written: 2 Current Year To Date	Direct Premiums Written: 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage): 4 Current Year To Date	Direct Losses Paid (Deducting Salvage): 5 Prior Year To Date	Direct Losses Unpaid: 6 Current Year To Date	Direct Losses Unpaid: 7 Prior Year To Date
1. Alabama AL	L	17,004,620	17,246,521	9,375,350	9,917,815	34,164,130	43,193,651
2. Alaska AK	L	6,776,561	7,361,729	3,714,351	4,859,026	13,917,298	10,144,710
3. Arizona AZ	L	8,466,892	9,312,467	4,364,011	6,159,279	23,941,850	22,134,268
4. Arkansas AR	L	6,674,477	6,828,268	3,192,658	4,120,816	13,303,828	12,237,145
5. California CA	L	167,182,275	197,447,383	130,707,857	161,374,061	635,027,424	650,603,641
6. Colorado CO	L	15,603,977	17,380,682	7,692,183	7,069,469	36,070,402	32,729,692
7. Connecticut CT	L	25,594,703	25,926,101	12,435,862	14,693,206	56,845,477	58,950,106
8. Delaware DE	L	3,351,617	3,447,308	2,694,037	4,684,662	70,627,285	96,138,477
9. District of Columbia DC	L	2,367,359	2,959,213	1,230,500	2,103,466	3,338,828	4,763,338
10. Florida FL	L	78,486,963	99,236,070	53,699,182	97,304,427	394,818,952	412,970,595
11. Georgia GA	L	46,291,989	47,152,281	29,566,244	38,807,347	90,900,779	101,711,707
12. Hawaii HI	L	34,379,120	32,087,556	26,668,149	17,539,821	132,495,523	48,799,373
13. Idaho ID	L	2,471,953	2,864,082	1,639,102	1,424,205	5,880,388	4,654,681
14. Illinois IL	L	34,635,301	35,241,129	27,858,146	36,589,226	290,192,196	323,493,679
15. Indiana IN	L	9,088,339	9,966,295	8,645,240	6,656,796	34,556,733	32,370,377
16. Iowa IA	L	1,111,228	1,189,978	338,933	844,634	2,050,587	2,181,944
17. Kansas KS	L	3,084,439	3,120,738	1,443,120	1,547,984	4,400,526	5,490,862
18. Kentucky KY	L	11,969,238	11,924,558	5,980,336	8,403,245	25,261,122	44,486,308
19. Louisiana LA	L	52,523,674	57,581,558	28,904,776	40,769,864	155,768,582	231,482,791
20. Maine ME	L	2,150,191	2,244,942	3,764,940	1,695,641	3,657,863	4,058,808
21. Maryland MD	L	53,188,850	53,373,335	28,913,597	32,769,029	79,109,337	78,698,186
22. Massachusetts MA	L	30,338,744	27,424,300	22,053,624	21,977,647	60,524,456	55,324,637
23. Michigan MI	L	7,858,797	18,766,542	8,899,681	11,260,954	293,805,262	327,262,554
24. Minnesota MN	L	4,116,377	7,813,843	4,115,733	4,683,171	33,983,581	42,865,826
25. Mississippi MS	L	10,295,210	10,690,538	5,106,409	6,260,321	24,619,928	28,050,095
26. Missouri MO	L	4,113,448	4,562,495	1,672,406	2,758,155	32,939,982	29,928,026
27. Montana MT	L	1,099,271	1,316,524	549,486	568,629	8,084,887	6,218,625
28. Nebraska NE	L	1,674,174	1,796,074	508,637	714,868	9,635,687	7,417,703
29. Nevada NV	L	7,001,880	7,857,577	7,420,799	15,091,424	50,373,087	48,613,571
30. New Hampshire NH	L	3,171,752	3,252,697	1,985,265	1,690,387	6,025,352	5,477,159
31. New Jersey NJ	N			6,756,697	9,266,470	509,228,483	510,067,932
32. New Mexico NM	L	5,676,047	5,596,383	2,529,216	3,733,459	24,465,502	33,446,409
33. New York NY	L	183,982,732	193,761,272	134,225,978	164,617,531	870,690,990	811,893,701
34. North Carolina NC	L	25,884,583	26,174,215	10,598,251	15,317,503	42,844,188	42,246,892
35. North Dakota ND	L	3,208,720	2,942,229	1,336,389	1,759,379	3,343,964	3,175,017
36. Ohio OH	L	21,530,178	22,670,635	10,393,915	16,052,631	88,820,240	93,550,188
37. Oklahoma OK	L	6,407,107	7,206,672	3,486,519	2,264,307	9,306,652	8,042,042
38. Oregon OR	L	9,652,376	12,632,014	6,963,881	9,704,572	37,559,062	35,721,955
39. Pennsylvania PA	L	37,719,589	41,052,252	23,924,692	28,257,948	258,607,629	272,773,212
40. Rhode Island RI	L	6,262,624	6,401,351	3,072,668	4,460,174	11,363,624	13,783,249
41. South Carolina SC	L	31,577,805	31,347,623	17,332,504	19,626,992	77,996,979	79,053,786
42. South Dakota SD	L	2,689,205	2,657,232	1,738,276	2,247,373	5,950,449	5,911,194
43. Tennessee TN	L	17,635,094	21,191,368	10,028,792	14,067,663	50,887,468	81,655,451
44. Texas TX	L	17,544,337	16,306,540	5,593,100	7,273,033	52,984,280	39,654,041
45. Utah UT	L	5,867,237	8,344,826	3,220,022	10,673,559	18,822,916	20,203,493
46. Vermont VT	L	1,104,464	1,216,129	590,686	415,150	2,010,463	1,616,008
47. Virginia VA	L	44,779,966	45,064,892	22,538,805	22,714,164	79,339,848	71,437,727
48. Washington WA	L	28,046,433	31,843,863	22,949,591	27,913,029	129,522,923	147,599,666
49. West Virginia WV	L	4,829,521	5,014,886	1,798,570	2,326,960	10,258,203	10,571,624
50. Wisconsin WI	L	3,669,544	5,353,081	2,480,250	2,997,816	49,746,296	60,427,609
51. Wyoming WY	L	770,246	900,828	135,516	174,388	494,255	578,289
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	L					2,380	2,318
58. Aggregate Other Alien OT	XXX					116,578	115,452
59. Totals	XXX	1,110,911,227	1,215,051,075	736,834,933	930,203,676	4,960,684,700	5,115,979,785
DETAILS OF WRITE-INS							
58001. Other Alien	XXX					116,578	115,452
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					116,578	115,452

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
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 5

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

A

- **Allstate Insurance Company (IL) NAIC Code 19232 FEIN# 36-0719665**
  - AIMCO Private Fund II, LLC (DE) FEIN# 30-1127540
  - Allstate Financial, LLC (DE) FEIN# 36-4480342
  - Allstate Financial Corporation (IL) FEIN# 36-4480340
  - Allstate Financial Services, LLC (DE) FEIN# 47-0826838
  - Allstate Financial Advisors, LLC (DE) FEIN# 36-4313823
  - AP Real Estate, LLC (DE) FEIN# 80-0776676
    - AP Riverway Plaza, LLC (DE) FEIN# 61-1746412
  - The Arroyo Parkway, LLC (DE) FEIN# 61-1888589
  - Current Creek Investments, LLC (DE) FEIN# 45-1061516
  - NBInv AP2, LLC (DE) FEIN# 61-1817763
  - NBInv AP3, LLC (DE) FEIN# 36-4860792
  - NBInv AP4, LLC (DE) FEIN# 32-0531568
  - NBInv AP6, LLC (DE) FEIN# 36-4867200
  - NBInv AP7, LLC (DE) FEIN# 61-1915293
  - NBInv AP8, LLC (DE) FEIN# 38-4104122
  - NBInv AP9, LLC (DE) FEIN# 84-2797870
  - NBInv AP10, LLC (DE) FEIN# 86-1523054
  - NBInv AF2, LLC (DE) FEIN# 32-0519759
  - NBInv AF3, LLC (DE) FEIN# 35-2586439
  - NBInv AF4, LLC (DE) FEIN# 35-2594088
  - NBInv AF5, LLC (DE) FEIN# 61-1860304
  - Pacific Shores Land Partners, LLC (DE) FEIN# 82-4035430
  - Queenland Citrus (AUS)
  - Road Bay Investments, LLC (DE) FEIN# 26-1875142
  - SM202 Development LLC (DE) FEIN# 85-2042736
  - SW Industrial LLC (DE) FEIN# 84-2376118
  - TBR One Riverside Venture, LLC (DE) FEIN# 87-4484576
  - TDC 15th Street, LLC (DE) FEIN# 85-4329860
  - TDC City Center, LLC (DE) FEIN# 81-4727823
  - TDC City Center (Phase II), LLC (DE) FEIN# 83-2986881
  - White Oak Real Estate 2017-2, LP (DE) FEIN# 82-3103258
  - West Plaza RE Holdings, LLC (DE) FEIN# 61-1702800
  - MSP Pool IV Sidecar, LP FEIN# 36-0719665

B

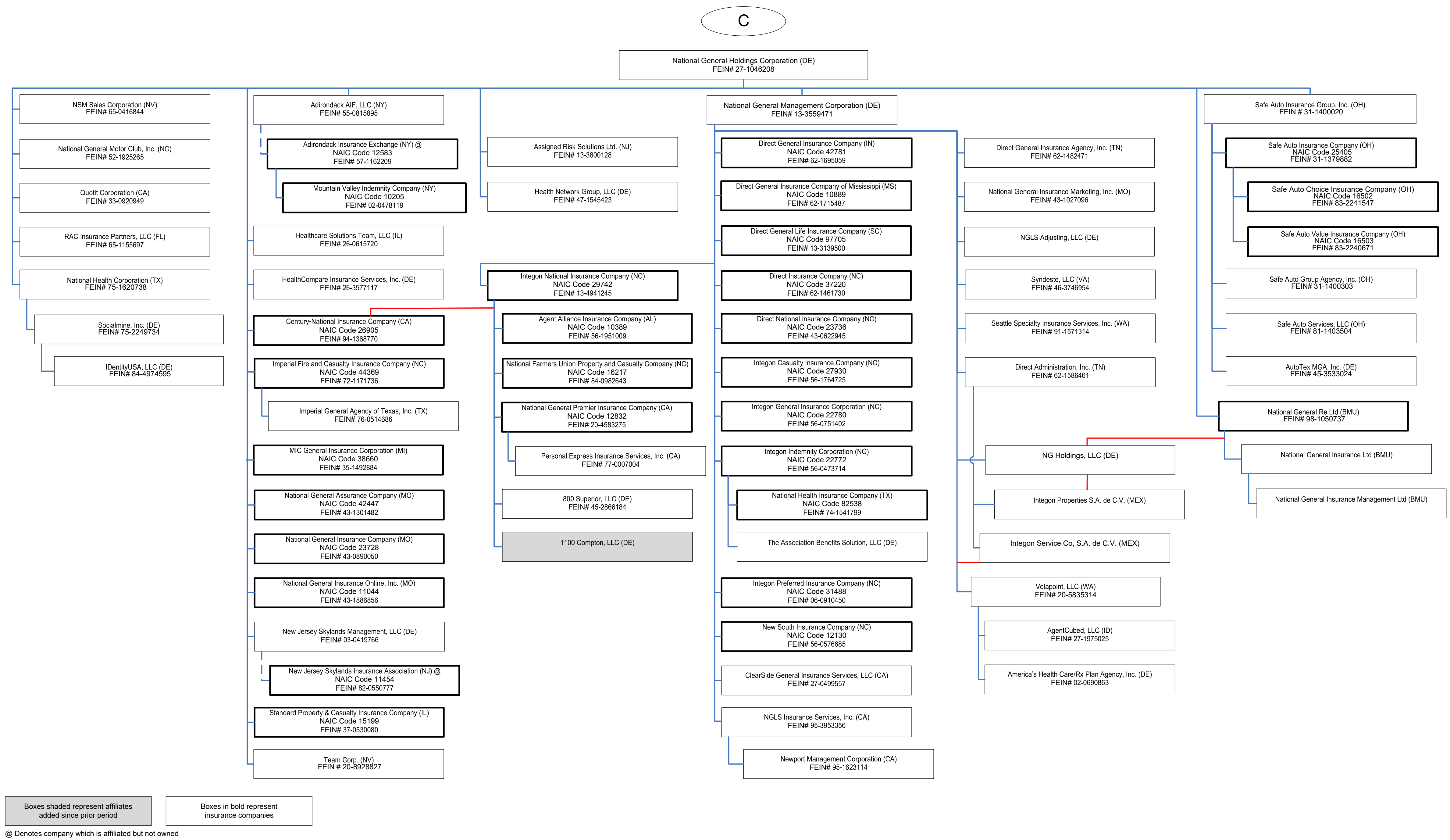
- Allstate Non-Insurance Holdings, Inc. (DE) FEIN# 52-2065391
  - Allstate Enterprises, LLC (DE) FEIN# 26-2795066
    - Allstate Motor Club, Inc. (DE) FEIN# 36-3206260
      - Signature Motor Club, Inc. (DE) FEIN# 35-1310961
        - Signature Agency, Inc. (DE) FEIN# 36-4295725
        - Signature Motor Club of California, Inc. (CA) FEIN# 30-0015653
        - Signature's Nationwide Auto Club, Inc. (DE) FEIN# 36-4295727
          - Signature Nationwide Auto Club of California, Inc. (CA) FEIN# 30-0015636
  - Answer Financial Inc. (DE) FEIN# 95-4613168
    - Answer Marketplace, LLC (DE) FEIN# 82-0647633
    - Insurance Answer Center, LLC (DE) FEIN# 26-1971917
    - Right Answer Insurance Agency, LLC (DE) FEIN# 45-2490045
  - Allstate Global Holdings Limited (GBR)
    - Allstate Northern Ireland Limited (GBR)
    - Arity International Limited (GBR)
  - Pablo Creek Services, Inc. (IL) FEIN# 26-2506568
  - Allstate Investment Management Company (DE) FEIN# 36-3529322
    - Allstate Short Term Pool, LLC (DE) FEIN# 35-2539608
  - Allstate Investments, LLC (DE) FEIN# 36-4482462
  - ANIHI Newco, LLC (DE) FEIN# 38-4089061
  - Arity Holdings, Inc. (DE) FEIN# 92-2084012
    - Arity 875, LLC (DE) FEIN# 38-4086273
      - Renuant, LLC (NV) FEIN# 82-3749414
      - LeadCloud, LLC (MD) FEIN# 46-1171303
    - Arity, LLC (DE) FEIN# 47-4811398
    - Arity Services, LLC (DE) FEIN# 36-4902005
  - Collective Sourcing, LLC (DE) FEIN# 84-3950667
  - InfoArmor, Inc. (DE) FEIN# 26-0634314
    - Identity Protection Strategic Solutions LLC (NJ) FEIN# 82-5296008
  - Ivantage Select Agency, Inc. (IL) FEIN# 36-4480339
    - Northeast Agencies, Inc. (NY) FEIN# 16-1239927

Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					NO	
							1100 Compton, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			45-2866184				800 Superior, LLC	DE	NIA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			55-0815895				Adirondack AIF, LLC	NY	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12583	57-1162209				Adirondack Insurance Exchange	NY	IA	Adirondack AIF, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
0008	Allstate Insurance Group	10389	56-1951009				Agent Alliance Insurance Company	AL	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			27-1975025				AgentCubed, LLC	ID	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			30-1127540				AIMCO Private Fund II, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	NO	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	99.990	The Allstate Corporation	NO	
							Allstate India Private Limited	IND	NIA	Allstate International Holdings, Inc.	Ownership	0.010	The Allstate Corporation	NO	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	YES	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	14940	22-2395915				Allstate New Jersey Property and Casualty Insurance Company	NJ	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
			02-0690863				America's Health Care/Rx Plan Agency, Inc.	DE	NIA	Velapoint, LLC	Ownership	100.000	The Allstate Corporation	NO	
			38-4089061				ANIHI Newco, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-0647633				Answer Marketplace, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	NO	
			38-4086273				Arity 875, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			92-2084012				Arity Holdings, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NO	
			47-4811398				Arity, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4902005				Arity Services, LLC	DE	NIA	Arity Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16960	85-4052492				ASMI Auto Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			13-3800128				Assigned Risk Solutions Ltd.	NJ	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			45-3533024				AutoTex MGA, Inc.	DE	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			38-3989767				CBRE GIP US Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			37-1802064				CBRE GIP US Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	NO	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	National General Holdings Corp.	Ownership	78.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	26905	94-1368770				Century-National Insurance Company	CA	IA	Integon National Insurance Company	Ownership	22.000	The Allstate Corporation	NO	
			27-0499557				ClearSide General Insurance Services. LLC.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			84-3950667				Collective Sourcing, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	17482	92-2414709				Comesco Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			62-1586461				Direct Administration, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			62-1482471				Direct General Insurance Agency, Inc.	TN	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42781	62-1695059				Direct General Insurance Company	IN	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10889	62-1715487				Direct General Insurance Company of Mississippi	MS	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	97705	13-3139500				Direct General Life Insurance Company	SC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	37220	62-1461730				Direct Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23736	43-0622945				Direct National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16961	85-4080461				ECMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			30-0988865				Encompass Insurance Holdings, LLC	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	IA	Encompass Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NO	

STATEMENT AS OF MARCH 31, 2024 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0008	Allstate Insurance Group	16962	85-4058034				ESMI Auto Insurance Company	IL	IA	ASMI Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	IL	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							Esurance Insurance Company of Canada	CAN	IA	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	IL	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			47-1545423				Health Network Group, LLC	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-0615720				Healthcare Solutions Team, LLC	IL	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			26-3577117				HealthCompare Insurance Services, Inc.	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							iCracked Japan, Inc.	JPN	NIA	SquareTrade, Inc.	Ownership	58.000	The Allstate Corporation	NO	
			84-4974595				IDentityUSA, LLC	DE	NIA	National Health Corporation	Ownership	100.000	The Allstate Corporation	NO	
			82-5296008				Identity Protection Strategic Solutions LLC	NJ	NIA	InfoArmor, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	44369	72-1171736				Imperial Fire and Casualty Insurance Company	NC	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			76-0514686				Imperial General Agency of Texas, Inc.	TX	NIA	Imperial Fire and Casualty Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			26-0634314				InfoArmor, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	27930	56-1764725				Integon Casualty Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22780	56-0751402				Integon General Insurance Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	22772	56-0473714				Integon Indemnity Corporation	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	29742	13-4941245				Integon National Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	31488	06-0910450				Integon Preferred Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	NG Holdings, LLC	Ownership	99.000	The Allstate Corporation	NO	
							Integon Properties S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	National General Management Corp	Ownership	99.000	The Allstate Corporation	NO	
							Integon Service Co, S.A. de C.V.	MEX	NIA	Direct Administration, Inc.	Ownership	1.000	The Allstate Corporation	NO	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	NO	
			46-1171303				LeadCloud, LLC	MD	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	38660	35-1492884				MIC General Insurance Corporation	MI	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	10205	02-0478119				Mountain Valley Indemnity Company	NY	IA	Adirondack Insurance Exchange	Ownership	100.000	The Allstate Corporation	NO	
			36-0719665				MSP Pool IV Sidecar, LP	DE	NIA	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16217	84-0982643				National Farmers Union Property and Casualty Company	NC	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	42447	43-1301482				National General Assurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			27-1046208				National General Holdings Corp.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	23728	43-0890050				National General Insurance Company	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Ltd	BMU	NIA	National General Re Ltd	Ownership	100.000	The Allstate Corporation	NO	
							National General Insurance Management Ltd	BMU	NIA	National General Insurance Ltd	Ownership	100.000	The Allstate Corporation	NO	
			43-1027096				National General Insurance Marketing, Inc.	MO	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11044	43-1886856				National General Insurance Online, Inc.	MO	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			13-3559471				National General Management Corp	DE	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			52-1925265				National General Motor Club, Inc.	NC	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12832	20-4583275				National General Premier Insurance Company	CA	IA	Integon National Insurance Company	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Yes/No)	*
			98-1050737				National General Re Ltd	BMU	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			75-1620738				National Health Corporation	TX	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	82538	74-1541799				National Health Insurance Company	TX	IA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2586439				NBInv AF3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			35-2594088				NBInv AF4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1860304				NBInv AF5, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			32-0531568				NBInv AP4, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4867200				NBInv AP6, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1915293				NBInv AP7, LLC	DE	DS	Allstate Insurance Company	Ownership	99.643	The Allstate Corporation	NO	
			38-4104122				NBInv AP8, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			84-2797870				NBInv AP9, LLC	AUS	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			86-1523054				NBInv AP10, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			61-1778486				NBInv Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			36-4826210				NBInv Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	11454	82-0550777				New Jersey Skylands Insurance Association	NJ	IA	New Jersey Skylands Management, LLC	Attorney-In-Fact		The Allstate Corporation	NO	
			03-0419766				New Jersey Skylands Management, LLC	DE	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	12130	56-0576685				New South Insurance Company	NC	IA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-1623114				Newport Management Corporation	CA	NIA	NGLS Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Re Ltd	Ownership	99.000	The Allstate Corporation	NO	
							NG Holdings, LLC	DE	NIA	National General Management Corp	Ownership	1.000	The Allstate Corporation	NO	
							NGLS Adjusting, LLC	DE	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			95-3953356				NGLS Insurance Services, Inc.	CA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			65-0416844				NSM Sales Corporation	NV	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			82-4035430				Pacific Shores Land Partners, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	NO	
			77-0007004				Personal Express Insurance Services, Inc.	CA	NIA	National General Premier Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			37-1788397				PIAA, LP	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			82-1617277				Protection Plan Group, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Allstate Insurance Company	Ownership	94.500	The Allstate Corporation	NO	
			84-2071216				Pullman Crossing, LLC	DE	DS	Kennett Capital, Inc.	Ownership	5.500	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Pullman Crossing, LLC	Ownership	99.900	The Allstate Corporation	NO	
			84-2056352				Pullman QOZB, LLC	DE	DS	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
							Queenland Citrus	AUS	DS	Allstate Insurance Company	Ownership	98.397	The Allstate Corporation	NO	
			33-0920949				Quotit Corporation	CA	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			65-1155697				RAC Insurance Partners, LLC	FL	NIA	National General Holdings Corp	Ownership	100.000	The Allstate Corporation	NO	
			82-3749414				Renuant, LLC	NV	NIA	Arity 875, LLC	Ownership	100.000	The Allstate Corporation	NO	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400020				Safe Auto Insurance Group, Inc.	OH	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	25405	31-1379882				Safe Auto Insurance Company	OH	IA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	16502	83-2241547				Safe Auto Choice Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0008	Allstate Insurance Group	16503	83-2240671				Safe Auto Value Insurance Company	OH	IA	Safe Auto Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			31-1400303				Safe Auto Group Agency, Inc.	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-1403504				SafeAuto Services, LLC	OH	NIA	Safe Auto Insurance Group, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			91-1571314				Seattle Specialty Insurance Services, Inc.	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			85-2042736				SM202 Development LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			75-2249734				Socialmine, Inc.	DE	NIA	IDentityUSA, LLC	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Australia Pty Ltd	AUS	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Canada, Inc.	CAN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe BV	BEL	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Europe Limited	MLT	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade European Services AS	NOR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Japan GK	JPN	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	NO	
0008	Allstate Insurance Group	15199	37-0530080				Standard Property & Casualty Insurance Company	IL	IA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			84-2376118				SW Industrial LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	NO	
			46-3746954				Syndeste, LLC	VA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			87-4484576				TBR One Riverside Venture, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	Allstate Insurance Company	Ownership	0.100	The Allstate Corporation	NO	
			88-3466379				TDC Brown Deer Owner, LLC	DE	NIA	TDC Brown Deer JV, LLC	Ownership	99.900	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Allstate Insurance Company	Ownership	81.000	The Allstate Corporation	NO	
			88-3268476				TDC Brown Deer JV, LLC	DE	NIA	Kennett Capital, Inc.	Ownership	9.000	The Allstate Corporation	NO	
			83-2986881				TDC City Center (Phase II), LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
			85-4329860				TDC 15TH Street, LLC	DE	DS	Allstate Insurance Company	Ownership	85.000	The Allstate Corporation	NO	
			20-8928827				Team Corp.	NV	NIA	National General Holdings Corp.	Ownership	100.000	The Allstate Corporation	NO	
			61-1888589				The Arroyo Parkway, LLC	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	
							The Association Benefits Solution, LLC	DE	NIA	Integon Indemnity Corporation	Ownership	100.000	The Allstate Corporation	NO	
			20-5835314				Velapoint, LLC	WA	NIA	National General Management Corp	Ownership	100.000	The Allstate Corporation	NO	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NO	
			82-3103258				White Oak Real Estate 2017-2, LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	NO	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	9,207	51,939	564.1	(50.2)
2.1	Allied Lines	112,120	14,878	13.3	114.3
2.2	Multiple peril crop				
2.3	Federal flood	66,409,357	10,673,510	16.1	41.6
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	493,876,816	227,518,616	46.1	88.4
5.1	Commercial multiple peril (non-liability portion)	30,359,694	14,162,132	46.6	93.9
5.2	Commercial multiple peril (liability portion)	8,856,272	4,357,175	49.2	144.6
6.	Mortgage guaranty				
8.	Ocean marine	62,707	6,888	11.0	(5.9)
9.1	Inland marine	11,208,835	2,977,628	26.6	32.7
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	211,930	(8,889)	(4.2)	1.7
13.1	Comprehensive (hospital and medical) individual				
13.2	Comprehensive (hospital and medical) group				
14.	Credit accident and health				
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		10,804		
17.1	Other liability - occurrence	19,527,595	40,117,851	205.4	13.1
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	46,396	(5,699,903)	(12,285.4)	13,199.4
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	35,014,494	(14,488,876)	(41.4)	66.8
19.2	Other private passenger auto liability	227,218,223	226,697,720	99.8	85.4
19.3	Commercial auto no-fault (personal injury protection)	984,248	123,039	12.5	50.7
19.4	Other commercial auto liability	48,262,874	57,139,747	118.4	108.7
21.1	Private passenger auto physical damage	273,274,150	103,657,324	37.9	41.7
21.2	Commercial auto physical damage	13,298,036	1,573,786	11.8	86.2
22.	Aircraft (all perils)				
23.	Fidelity	522	899	172.3	(34.6)
24.	Surety				
26.	Burglary and theft				
27.	Boiler and machinery	611,973	317,846	51.9	80.4
28.	Credit				
29.	International				
30.	Warranty	4,611,911			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	320,604	587	0.2	0.2
35.	Totals	1,234,277,964	669,204,700	54.2	76.6
	DETAILS OF WRITE-INS				
3401.	Identity theft	320,604	587	0.2	0.2
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	320,604	587	0.2	0.2

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	7,293	7,293	7,726
2.1	Allied Lines	48,991	48,991	175,165
2.2	Multiple peril crop			
2.3	Federal flood	51,248,428	51,248,428	41,081,103
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	413,667,077	413,667,077	425,726,556
5.1	Commercial multiple peril (non-liability portion)	27,512,447	27,512,447	32,753,888
5.2	Commercial multiple peril (liability portion)	7,750,915	7,750,915	10,173,058
6.	Mortgage guaranty			
8.	Ocean marine	51,392	51,392	58,613
9.1	Inland marine	8,795,531	8,795,531	9,585,539
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	151,832	151,832	165,775
13.1	Comprehensive (hospital and medical) individual			
13.2	Comprehensive (hospital and medical) group			
14.	Credit accident and health			
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			
17.1	Other liability - occurrence	17,223,167	17,223,167	18,325,466
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	26,678	26,678	66,557
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	34,650,054	34,650,054	36,052,888
19.2	Other private passenger auto liability	231,166,173	231,166,173	222,295,619
19.3	Commercial auto no-fault (personal injury protection)	204,116	204,116	9,609,029
19.4	Other commercial auto liability	27,422,969	27,422,969	101,312,617
21.1	Private passenger auto physical damage	277,675,271	277,675,271	278,284,646
21.2	Commercial auto physical damage	8,950,894	8,950,894	24,152,656
22.	Aircraft (all perils)			
23.	Fidelity	244	244	910
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	540,967	540,967	774,794
28.	Credit			
29.	International			
30.	Warranty	3,562,255	3,562,255	4,175,064
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	254,535	254,535	273,406
35.	Totals	1,110,911,227	1,110,911,227	1,215,051,075
	DETAILS OF WRITE-INS			
3401.	Identity theft	254,535	254,535	273,406
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	254,535	254,535	273,406

PART 3 ($000 OMITTED)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2024 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2024 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2024 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2021 + Prior	4,817,827	2,207,696	7,025,523	888,831	13,619	902,450	4,102,745	152,081	2,166,780	6,421,605	173,749	124,784	298,533
2. 2022	3,736,331	1,436,113	5,172,444	764,354	29,334	793,688	3,064,480	133,911	1,430,057	4,628,447	92,502	157,189	249,691
3. Subtotals 2022 + Prior	8,554,158	3,643,808	12,197,967	1,653,185	42,953	1,696,138	7,167,225	285,992	3,596,836	11,050,053	266,251	281,972	548,224
4. 2023	9,250,884	5,738,788	14,989,672	3,235,825	387,501	3,623,326	5,656,473	826,687	4,208,933	10,692,093	(358,585)	(315,667)	(674,253)
5. Subtotals 2023 + Prior	17,805,042	9,382,597	27,187,639	4,889,010	430,454	5,319,464	12,823,698	1,112,679	7,805,769	21,742,146	(92,334)	(33,695)	(126,029)
6. 2024	XXX	XXX	XXX	XXX	2,862,873	2,862,873	XXX	3,272,085	2,444,817	5,716,902	XXX	XXX	XXX
7. Totals	17,805,042	9,382,597	27,187,639	4,889,010	3,293,326	8,182,337	12,823,698	4,384,764	10,250,586	27,459,048	(92,334)	(33,695)	(126,029)
8. Prior Year-End Surplus As Regards Policyholders	11,988,258										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (0.5)	2. (0.4)	3. (0.5)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.1)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. 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.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
	AUGUST FILING	
5.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 9 2 3 2 2 0 2 4 4 9 0 0 0 0 0 1
2. Supplement A to Schedule T [Document Identifier 455] — 1 9 2 3 2 2 0 2 4 4 5 5 0 0 0 0 1
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 9 2 3 2 2 0 2 4 3 6 5 0 0 0 0 1
4. Director and Officer Supplement [Document Identifier 505] — 1 9 2 3 2 2 0 2 4 5 0 5 0 0 0 0 1

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Intangible asset	262,120,220	262,120,220		
2505. Advances	100,624,889	100,624,889		
2506. OPEB prepaid benefits	45,079,250	45,079,250		
2507. Accounts receivable from sale of securities	40,533	40,533		
2597. Summary of remaining write-ins for Line 25 from overflow page	407,864,892	407,864,892		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	12,212,143	12,277,654
2505. Securities lending	7,829,137	8,473,233
2506. Derivative cash	3,976,388	1,679,810
2507. Retroactive reinsurance reserve ceded	(3,686,036)	(3,686,036)
2597. Summary of remaining write-ins for Line 25 from overflow page	20,331,632	18,744,661

Additional Write-ins for Statement of Income Line 14

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Allocated share of loss on sale of fixed assets	(825,102)	(4,143,853)	(6,924,173)
1405. Fines and penalties	(201,065)	(245,630)	(3,081,794)
1497. Summary of remaining write-ins for Line 14 from overflow page	(1,026,167)	(4,389,483)	(10,005,967)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	261,587,152	295,623,364
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	3,807,304	17,228,416
3.	Current year change in encumbrances	(543,645)	30,851,063
4.	Total gain (loss) on disposals		15,167,881
5.	Deduct amounts received on disposals		57,608,263
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		22,866,291
8.	Deduct current year's depreciation	3,213,433	16,809,019
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	261,637,378	261,587,152
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	261,637,378	261,587,152

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	714,614,240	671,046,303
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		110,602,400
	2.2 Additional investment made after acquisition	191,178	1,123,997
3.	Capitalized deferred interest and other		(254,560)
4.	Accrual of discount		743,544
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	2,035,349	67,806,909
8.	Deduct amortization of premium and mortgage interest points and commitment fees	212,443	840,536
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	712,557,626	714,614,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	712,557,626	714,614,240
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	712,557,626	714,614,240

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	10,174,843,728	10,047,956,960
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	104,143,079	441,647,562
	2.2 Additional investment made after acquisition	189,636,627	854,913,642
3.	Capitalized deferred interest and other		
4.	Accrual of discount	140,607	262,488
5.	Unrealized valuation increase/(decrease)	33,111,462	47,749,582
6.	Total gain (loss) on disposals	(28,950)	(41,555,996)
7.	Deduct amounts received on disposals	161,020,823	1,016,030,602
8.	Deduct amortization of premium and depreciation	45,475,702	196,291,098
9.	Total foreign exchange change in book/adjusted carrying value	36,444,890	56,393,043
10.	Deduct current year's other than temporary impairment recognized	259,914	20,201,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,331,535,004	10,174,843,728
12.	Deduct total nonadmitted amounts	21,450,056	41,478,083
13.	Statement value at end of current period (Line 11 minus Line 12)	10,310,084,948	10,133,365,645

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	36,645,816,520	33,729,719,556
2.	Cost of bonds and stocks acquired	8,551,291,165	26,597,052,449
3.	Accrual of discount	21,979,885	85,386,488
4.	Unrealized valuation increase/(decrease)	97,331,638	(22,316,114)
5.	Total gain (loss) on disposals	(48,228,704)	64,955,510
6.	Deduct consideration for bonds and stocks disposed of	6,284,468,158	23,677,339,851
7.	Deduct amortization of premium	17,891,589	94,645,393
8.	Total foreign exchange change in book/adjusted carrying value	(4,368,097)	21,623,004
9.	Deduct current year's other than temporary impairment recognized	2,967,510	61,112,504
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,736,366	2,493,375
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	38,960,231,516	36,645,816,520
12.	Deduct total nonadmitted amounts	2,360,762	2,360,762
13.	Statement value at end of current period (Line 11 minus Line 12)	38,957,870,754	36,643,455,758

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	17,596,047,309	5,936,936,537	4,338,222,323	435,763,346	19,630,524,869			17,596,047,309
2.	NAIC 2 (a)	14,266,813,564	1,761,873,032	1,377,282,482	(24,709,347)	14,626,694,767			14,266,813,564
3.	NAIC 3 (a)	2,017,513,043	356,747,949	291,020,067	(11,940,775)	2,071,300,151			2,017,513,043
4.	NAIC 4 (a)	1,310,813,964	397,562,343	272,675,812	(86,444,411)	1,349,256,083			1,310,813,964
5.	NAIC 5 (a)	162,303,354	22,982,773	27,803,919	34,480,832	191,963,041			162,303,354
6.	NAIC 6 (a)	19,883,045	32,834	21,996,924	2,673,973	592,928			19,883,045
7.	Total Bonds	35,373,374,278	8,476,135,468	6,329,001,526	349,823,618	37,870,331,839			35,373,374,278
	PREFERRED STOCK								
8.	NAIC 1								
9.	NAIC 2	15,213,470			539,325	15,752,795			15,213,470
10.	NAIC 3	20,925,772			1,250,654	22,176,425			20,925,772
11.	NAIC 4								
12.	NAIC 5	2,879,880				2,879,880			2,879,880
13.	NAIC 6	51,953,348			903,186	52,856,534			51,953,348
14.	Total Preferred Stock	90,972,469			2,693,165	93,665,634			90,972,469
15.	Total Bonds and Preferred Stock	35,464,346,748	8,476,135,468	6,329,001,526	352,516,783	37,963,997,473			35,464,346,748

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 943,649,149 ; NAIC 2 $ 485,265,062 ; NAIC 3 $ 2,716,653 NAIC 4 $ 7,500,000 ; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	43,267,043	XXX	46,129,254	105,722	1,584

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	100,563,759	469,560,645
2.	Cost of short-term investments acquired	390,468	207,568,646
3.	Accrual of discount	192,406	6,944,408
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	253	(267,410)
6.	Deduct consideration received on disposals	57,870,990	583,180,911
7.	Deduct amortization of premium	8,854	61,618
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)	43,267,043	100,563,759
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	43,267,043	100,563,759

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	(6,612,949)
2.	Cost Paid/(Consideration Received) on additions	136,170
3.	Unrealized Valuation increase/(decrease)	383,610
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	4,207,775
6.	Considerations received/(paid) on terminations	4,366,724
7.	Amortization	(500,976)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	7,007,567
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	254,473
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	254,473

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	4,418,927			
	3.12 Section 1, Column 15, prior year	9,043,720	(4,624,793)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	3,139,421			
	3.14 Section 1, Column 18, prior year	1,279,242	1,860,178	(2,764,614)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	7,558,348			
	3.24 Section 1, Column 19, prior year plus	10,322,962			
	3.25 SSAP No. 108 adjustments		(2,764,614)	(2,764,614)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(2,132,798)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(12,455,761)			
	4.23 SSAP No. 108 adjustments		(12,455,761)		
4.3	Subtotal (Line 4.1 minus Line 4.2)				10,322,962
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				(10,322,962)
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	WRITTEN CALL OPTION ON JUN24 SPX @5400, effective 02/16/2024, attached to Cash Security-TREASURY BOND	1.A IF	8,640,000	6,857,382	7,238,150	02/16/2024	06/21/2024	WRITTEN CALL OPTION ON JUN24 SPX @5400	(40,484)	(118,000)	912810-TH-1	TREASURY BOND	1.A	6,897,866	7,356,150
PENDING	CALL OPTION ON JUN24 SPX @5200, effective 02/16/2024, attached to Cash Security-TREASURY BOND	1.A IF	8,320,000	108,365	294,640	02/16/2024	06/21/2024	CALL OPTION ON JUN24 SPX @5200	108,365	294,640	912810-TH-1	TREASURY BOND	1.A		
PENDING	FUTURE US 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	30,000	29,830	25,590	02/23/2024	06/18/2024	FUTURE US 10YR NOTE JUN 24		(2,344)	912828-YQ-7	TREASURY NOTE	1.A	29,830	27,934
PENDING	FUTURE US 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	16,000	15,909	13,648	02/23/2024	06/18/2024	FUTURE US 10YR NOTE JUN 24		(1,250)	912828-YQ-7	TREASURY NOTE	1.A	15,909	14,898
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	46,000	46,725	40,814	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(4,672)	91282C-GP-0	TREASURY NOTE	1.A	46,725	45,486
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	60,000	60,946	47,214	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(12,116)	91282C-GP-0	TREASURY NOTE	1.A	60,946	59,330
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	52,000	52,820	46,138	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(5,281)	91282C-GP-0	TREASURY NOTE	1.A	52,820	51,419
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	98,000	99,545	86,952	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(9,953)	91282C-GP-0	TREASURY NOTE	1.A	99,545	96,905
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	18,000	18,284	15,971	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(1,828)	91282C-GP-0	TREASURY NOTE	1.A	18,284	17,799
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	60,000	60,946	53,236	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(6,094)	91282C-GP-0	TREASURY NOTE	1.A	60,946	59,330
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	170,000	172,679	150,835	02/23/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(17,266)	91282C-GP-0	TREASURY NOTE	1.A	172,679	168,101
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	1,640,000	1,341,167	1,191,049	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(192,188)	91282C-CB-5	TREASURY NOTE	1.A	1,341,167	1,383,238
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	50,000	40,889	36,312	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(5,859)	91282C-CB-5	TREASURY NOTE	1.A	40,889	42,172
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	90,000	73,601	65,362	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(10,547)	91282C-CB-5	TREASURY NOTE	1.A	73,601	75,909
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	58,000	47,432	42,122	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(6,797)	91282C-CB-5	TREASURY NOTE	1.A	47,432	48,919
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,000	19,627	17,430	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(2,813)	91282C-CB-5	TREASURY NOTE	1.A	19,627	20,243
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	13,000	10,631	9,441	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(1,523)	91282C-CB-5	TREASURY NOTE	1.A	10,631	10,965
PENDING	FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	9,813	8,715	02/23/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(1,406)	91282C-CB-5	TREASURY NOTE	1.A	9,813	10,121
PENDING	FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	7,000	7,117	7,031	02/23/2024	06/18/2024	FUTURE US ULTRA 10YR NOTE JUN 24		109	91282C-GP-0	TREASURY NOTE	1.A	7,117	6,922

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
PENDING	FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	52,000	52,867	52,232	02/23/2024	06/18/2024	FUTURE US ULTRA 10YR NOTE JUN 24		813	91282C-GP-0	TREASURY NOTE	1.A	52,867	51,419
PENDING	FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	11,000	11,183	11,049	02/23/2024	06/18/2024	FUTURE US ULTRA 10YR NOTE JUN 24		172	91282C-GP-0	TREASURY NOTE	1.A	11,183	10,877
PENDING	FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	12,200	12,053	02/23/2024	06/18/2024	FUTURE US ULTRA 10YR NOTE JUN 24		188	91282C-GP-0	TREASURY NOTE	1.A	12,200	11,866
PENDING	FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	64,000	65,067	64,285	02/23/2024	06/18/2024	FUTURE US ULTRA 10YR NOTE JUN 24		1,000	91282C-GP-0	TREASURY NOTE	1.A	65,067	63,285
PENDING	FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,000	3,004	4,244	02/23/2024	06/18/2024	FUTURE US ULTRA T-BOND JUN 24		1,406	912828-P4-6	TREASURY NOTE	1.A	3,004	2,837
PENDING	FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	4,000	4,006	5,658	02/23/2024	06/18/2024	FUTURE US ULTRA T-BOND JUN 24		1,875	912828-P4-6	TREASURY NOTE	1.A	4,006	3,783
PENDING	FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	18,000	18,026	25,462	02/23/2024	06/18/2024	FUTURE US ULTRA T-BOND JUN 24		8,438	912828-P4-6	TREASURY NOTE	1.A	18,026	17,024
PENDING	FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	45,000	45,065	63,654	02/23/2024	06/18/2024	FUTURE US ULTRA T-BOND JUN 24		21,094	912828-P4-6	TREASURY NOTE	1.A	45,065	42,560
PENDING	FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	625,000	625,898	884,082	02/23/2024	06/18/2024	FUTURE US ULTRA T-BOND JUN 24		292,969	912828-P4-6	TREASURY NOTE	1.A	625,898	591,113
PENDING	FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	18,000	18,026	25,462	02/23/2024	06/18/2024	FUTURE US ULTRA T-BOND JUN 24		8,438	912828-P4-6	TREASURY NOTE	1.A	18,026	17,024
PENDING	FUTURE US 2YR NOTE JUN 24, effective 02/26/2024, attached to Cash Security-TREASURY NOTE	1.A IF	34,000	34,536	30,167	02/26/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(3,453)	91282C-GP-0	TREASURY NOTE	1.A	34,536	33,620
PENDING	FUTURE NASDAQ 100 E-MINI JUN 24, effective 03/11/2024, attached to Cash Security-TREASURY NOTE	1.A IF	2,195,376	2,233,070	2,167,399	03/11/2024	06/21/2024	FUTURE NASDAQ 100 E-MINI JUN 24		(3,450)	91282C-GP-0	TREASURY NOTE	1.A	2,233,070	2,170,849
PENDING	FUTURE US 5YR NOTE JUN 24, effective 03/14/2024, attached to Cash Security-TREASURY NOTE	1.A IF	37,000	30,258	26,871	03/14/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(4,336)	91282C-CB-5	TREASURY NOTE	1.A	30,258	31,207
PENDING	FUTURE US 5YR NOTE JUN 24, effective 03/14/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,814,000	7,207,955	6,401,163	03/14/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(1,032,895)	91282C-CB-5	TREASURY NOTE	1.A	7,207,955	7,434,058
PENDING	FUTURE US 5YR NOTE JUN 24, effective 03/20/2024, attached to Cash Security-TREASURY NOTE	1.A IF	10,000	8,178	7,263	03/20/2024	06/28/2024	FUTURE US 5YR NOTE JUN 24		(1,172)	91282C-CB-5	TREASURY NOTE	1.A	8,178	8,434
PENDING	FUTURE US ULTRA 10YR NOTE JUN 24, effective 03/20/2024, attached to Cash Security-TREASURY NOTE	1.A IF	2,500,000	2,540,575	2,511,133	03/20/2024	06/18/2024	FUTURE US ULTRA 10YR NOTE JUN 24		39,063	91282C-GP-0	TREASURY NOTE	1.A	2,540,575	2,472,070
PENDING	FUTURE US 2YR NOTE JUN 24, effective 03/25/2024, attached to Cash Security-TREASURY NOTE	1.A IF	6,000	6,095	5,324	03/25/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(609)	91282C-GP-0	TREASURY NOTE	1.A	6,095	5,933
PENDING	FUTURE US 2YR NOTE JUN 24, effective 03/25/2024, attached to Cash Security-TREASURY NOTE	1.A IF	26,000	26,410	23,069	03/25/2024	06/28/2024	FUTURE US 2YR NOTE JUN 24		(2,641)	91282C-GP-0	TREASURY NOTE	1.A	26,410	25,710
9999999999 - Totals				22,016,123	21,711,221	XXX	XXX	XXX	67,881	(778,290)	XXX	XXX	XXX	21,948,242	22,489,512

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	30	38,514,278							30	38,514,278
2. Add: Opened or Acquired Transactions	83	57,365,268							83	57,365,268
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
4. Less: Closed or Disposed of Transactions	77	73,863,423							77	73,863,423
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	
7. Ending Inventory	36	22,016,123							36	22,016,123

STATEMENT AS OF MARCH 31, 2024 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	254,473	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,418,927	
3.	Total (Line 1 plus Line 2)		4,673,401
4.	Part D, Section 1, Column 6	8,979,650	
5.	Part D, Section 1, Column 7	(4,306,250)	
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	363,233	
8.	Part B, Section 1, Column 13	(666,017)	
9.	Total (Line 7 plus Line 8)		(302,785)
10.	Part D, Section 1, Column 9	5,511,855	
11.	Part D, Section 1, Column 10	(5,814,639)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	2,288,939	
14.	Part B, Section 1, Column 20	46,140,408	
15.	Part D, Section 1, Column 12	48,429,347	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,565,713,080	3,371,900,113
2.	Cost of cash equivalents acquired	19,467,462,485	76,366,577,094
3.	Accrual of discount	17,176,307	65,541,441
4.	Unrealized valuation increase/(decrease)	(139,956)	93,625
5.	Total gain (loss) on disposals	54,740	318,677
6.	Deduct consideration received on disposals	20,141,254,833	76,238,717,870
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)	2,909,011,823	3,565,713,080
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,909,011,823	3,565,713,080

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Description of Property	2 City	3 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
Tech-Cor Training	Wheeling	IL	01/01/1973	VARIOUS				3,634
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				911,736
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				711,481
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				70,551
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				901,655
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				221,516
Joseph Vineyard	Bradley	CA	09/11/2020	VARIOUS				19,564
Pooler Retail	Savannah	GA	04/01/2021	VARIOUS				13,218
Sandstone Ranch	Fresno County	CA	05/01/2021	VARIOUS				224,922
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				729,028
0199999. Acquired by Purchase								3,807,304
0399999 - Totals								3,807,304

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, 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
Description of Property	2 City	3 State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in Book/ Adjusted Carrying Value (11-9-10)	13 Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances 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 Encumbrances	Taxes, Repairs and Expenses Incurred
Tempe Industrial	Tempe	AZ	10/02/2021	BCORE TLC Owner LLC														3	802
Courthouse Apartments	Wheaton	IL	01/26/2023	JVM Courthouse Apartments, LLC														1	
0199999. Property Disposed																		4	802
0399999 - Totals																		4	802

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
400016	SAN PEDRO	CA		04/14/2022	9.190		191,178	20,249,358
0599999. Mortgages in good standing - Commercial mortgages-all other							191,178	20,249,358
0899999. Total Mortgages in good standing							191,178	20,249,358
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							191,178	20,249,358

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123525	EDINA	MN		04/10/2015		334,006							334,006	334,006			
123600	SEATTLE	WA		06/30/2017		489,172							489,172	489,172			
123627	SUGAR LAND	TX		04/27/2018		128,965							128,965	128,965			
123667	SACRAMENTO	CA		10/04/2019		80,752							80,752	80,752			
123669	OLATHE	KS		10/31/2019		165,152							165,152	165,152			
123677	DAYTON	OH		10/23/2019		225,854							225,854	225,854			
123674	CLEVELAND	OH		11/01/2019		187,086							187,086	187,086			
123682	GALLATIN	TN		12/19/2019		57,524							57,524	57,524			
123692	NASHVILLE	TN		04/15/2020		50,618							50,618	50,618			
123695	NORTH HILLS	CA		07/15/2021		50,911							50,911	50,911			
123699	HENDERSON	NV		07/07/2021		5,398							5,398	5,398			
123700	GAINESVILLE	FL		07/30/2021		35,091							35,091	35,091			
123707	ROCKLIN	CA		09/29/2021		34,795							34,795	34,795			
123697	LAKEWOOD	CA		10/01/2021		41,432							41,432	41,432			
123698	LINTHICUM	MD		10/27/2021		76,644							76,644	76,644			
123716	SPRING HILL	TN		12/15/2021		45,830							45,830	45,830			
123713	SALT LAKE CITY	UT		01/14/2022		26,118							26,118	26,118			

STATEMENT AS OF MARCH 31, 2024 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0299999. Mortgages with partial repayments						2,035,349							2,035,349	2,035,349			
0599999 - Totals						2,035,349							2,035,349	2,035,349			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		62,631			2.250
000000-00-0	ANTHELION PRODIGY CO-INVESTMENT LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		08/04/2020			50,000			100.000
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated									112,631			XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		395,833		17,258,531	1.050
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		223,303		7,811,545	3.870
000000-00-0	AMBER CO-INVESTMENT PARTNERS, LLC	SANTA MONICA	CA	CLEARLAKE CAPITAL GROUP, L.P.		09/06/2018	3		866,993		1,781,199	8.060
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019			106,854			63.170
000000-00-0	ARCLINE CAPITAL PARTNERS LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		11/04/2019	3		1,225,668		7,128,400	1.800
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		109,077		553,933	0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019			56,393		2,696,254	1.560
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		58,819		3,886,399	2.600
000000-00-0	BPEA Private Equity Fund V LP	ST PETER PORT	GGY	EQT		12/01/2010	3		30,488		381,735	1.020
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		62		632,454	0.040
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			219,439		10,752,166	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			85,320		434,982	4.620
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019			280,095		4,492,766	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016			238,096		4,795,797	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			1,536,581		22,715,368	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO		11/12/2019			41,504		156,123	17.690
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		452,953		16,720,859	99.010
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			199,640		8,455,470	9.320
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015			180,667		3,141,072	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		122,068		13,220,187	8.460
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		719,906		1,531,800	4.150
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners		12/13/2013	3		72,349		9,074,669	0.970
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		386,337		1,725,088	1.240
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE		07/09/2018	3		2,744,252		4,080,770	13.520
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014	3		26,122		485,847	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019	3		2,102,278		8,351,494	2.790
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		190,395			4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3		57,169		3,763,906	3.600
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		90,383		336,118	18.020
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		342,397		6,287,813	2.110
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		326,258		13,922,557	1.870
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		414,663		227,023	5.180
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		84,066		2,987,343	30.420
000000-00-0	INSTARAGF ESSENTIAL INFRASTRUCTURE FUND II	TORONTO	CAN	INSTARAGF ASSET MANAGEMENT INC.		10/21/2019			548,460		226,190	1.360
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL		12/19/2016	3		2,263,647		5,119,714	5.620
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		56,042		5,597,783	0.490
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			24,371		1,481,371	2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018			213,856		3,671,874	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			76,200		1,928,334	25.700
000000-00-0	MBK PARTNERS FUND III	CENTRAL	HKG	MBK Partners		04/17/2013	3		20,685		2,539,801	2.070
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/09/2019	3		3,130,620		9,808,267	5.870
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015			197,655		4,063,876	1.230
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		226,493		2,200,836	5.370
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015	3		10,000			25.000
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		92,987		1,421,083	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017	3		416,786		8,121,367	0.880
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	QHP CAPITAL LP		11/05/2019	3		26,242		1,809,195	3.650
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		205,222		525,910	0.750
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		21,291		2,849,510	0.820
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		351,921		878,982	1.090

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		45,447		1,691,654	0.180
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		41,355			18.940
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		79,294		561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		224,334		697,027	1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3		96,014		2,690,225	1.670
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3		649,878		3,172,984	0.970
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		160,939		6,087,829	0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		23,707		753,535	4.580
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		4,486		1,560,657	1.340
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		706			0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		40,484		994,248	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		1,825,421		8,902,507	0.430
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017			869,234		9,506,270	7.600
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital		12/20/2010	3		409,938		1,363,527	1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		76,806		1,704,849	1.000
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		157,107		6,333,906	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		23,403		846,247	0.910
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		13,931		999,965	2.800
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			38,915		2,575,989	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		181,551		456,486	2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		157,500		4,997,858	3.070
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		02/11/2020			163,818		2,072,798	10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE		03/05/2020	3		6,174			1.140
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020			59			1.430
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020			392,372		4,400,679	3.230
000000-00-0	EMERALD LAKE PD ACQUISITION LP	LOS ANGELES	CA	EMERALD LAKE CAPITAL MANAGEMENT		01/14/2020	3		161,883			54.780
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		1,596,264		6,420,579	5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3		322,431		5,501,936	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020			4,558,942		3,243,921	4.140
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS		10/23/2020			1,539,119		7,292,665	5.540
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3		1,294,101		9,595,148	3.290
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			406,216		9,479,165	0.990
000000-00-0	KLAR PARTNERS I SCSP	LONDON	GBR	KLAR PARTNERS		12/04/2020	3		3,339,698		3,686,124	5.410
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS		03/26/2021	3		542,875		934,395	3.460
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		100,747		6,270,649	0.430
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP		01/19/2021	3		160,623		3,032,693	2.660
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			588,914		14,939,127	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			8,927		26,373,040	10.780
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			38,181		6,108,928	4.090
000000-00-0	FH CSF HOLDINGS LLC	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		01/08/2021	3		198,657			1.630
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3		1,396,339		6,007,339	0.290
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3		2,773,125		8,011,250	2.880
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3		1,391,231		4,047,257	1.560
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3		851,998		7,238,983	1.370
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021			223,573		11,904,217	1.570
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR		09/07/2021	3		235,690		29,839,944	0.810
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3		2,802,831		12,643,740	2.410
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2		1,077,461		18,385,478	2.110
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3		3,356,938		397,253	1.480
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL		07/01/2021			837,280		27,881,674	0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3		2,080,372		2,778,896	4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	QHP CAPITAL LP		10/15/2021	3		151,679		10,543,788	5.010
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021			1,068,266		12,122,631	4.360
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021			715,030		10,467,192	2.550

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021			287,301		5,064,478	0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3		11,854		3,351,092	0.990
BAS1AS-RC-7	TENOR OPPORTUNITY FUND LP	NEW YORK	NY	Tenor Capital Management Company LP		11/30/2021	13		7,500,000			5.150
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3		78,186		12,186,732	1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3		999,594		1,826,762	7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP		03/30/2022			334,282		3,201,633	10.190
000000-00-0	CCMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	CCMP CAPITAL ADVISORS		03/25/2022	3		10,472		284,214	0.330
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL		03/28/2022	3		2,882,815		21,240,553	3.350
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		02/14/2022	3		3,114,777		16,401,714	1.760
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022			2,719,053		15,694,076	9.690
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3		175,447		21,419,321	6.350
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL		06/14/2022	3		5,508,298		110,928,952	2.750
000000-00-0	GSP ARB CO-INVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3		7,601			24.630
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3		1,410,000		5,730,000	5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022			4,806		172,514	4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3		1,869,910		19,885,887	0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR		09/29/2022	3		314,925		8,756,700	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3		31,382		18,921,733	0.320
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY		07/15/2022			1,869,297		5,644,754	1.720
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022			62,507			79.990
000000-00-0	AIMPERA FIBER COINVEST LP	SAN FRANCISCO	CA	AIMPERA CAPITAL PARTNERS		12/01/2022	3		1,690,747		1,507,692	32.890
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP		11/25/2022	3		323,656		35,736,671	4.800
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3		841,475		24,578,570	0.290
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022			4,788,535		21,586,693	0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3		117,337		8,318,528	9.780
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP	LONDON	GBR	CAPVEST PARTNERS		03/27/2023	3		367,307		34,905,369	1.050
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3		5,407,548		16,179,899	2.890
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP	LONDON	GBR	GENERATION INVESTMENT MANAGEMENT		02/03/2023	3		3,050,000		16,325,000	4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		05/25/2023			1,710,569		16,753,976	0.090
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		02/06/2023	3		996,780		12,452,396	2.180
000000-00-0	ARCLINE CAPITAL PARTNERS III LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		04/28/2023	3		10,019,753		26,315,666	0.930
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP		06/28/2023			2,036,169		28,691,265	0.670
000000-00-0	MED PLATFORM II SLP	LYON	FRA	ARCHIMED		06/16/2023	3		279,016		25,499,391	1.020
000000-00-0	SUNRAYCER HOLDINGS LLC	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/02/2023			1,500,000			15.000
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS		09/06/2023			2,208,273		20,074,605	3.440
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS		09/27/2023	3		178,497		2,148,964	100.000
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL		08/25/2023			9,931,600		35,313,970	3.180
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS		10/30/2023	3		208,750		28,096,475	5.230
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER		12/04/2023			229,236		32,442,171	1.330
000000-00-0	SER ENVIRONMENTAL COINVEST I LP	REDWOOD CITY	CA	SER CAPITAL PARTNERS		11/30/2023	3		11,280,000			80.000
000000-00-0	THANOS SIDECAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/20/2023			162,905			1.170
000000-00-0	DIGITALBRIDGE ZEUS PARTNERS LP	BOCA RATON	FL	DIGITAL BRIDGE		11/01/2023	3		17,854,183			1.590
000000-00-0	AMERICAN PACIFIC GROUP FUND II LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		01/29/2024	3	3,142,728			33,857,272	5.290
000000-00-0	PACIFIC AVENUE FUND I LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		01/10/2024	3	1,712,300			19,662,700	4.260
000000-00-0	GI DATA INFRASTRUCTURE FUND II LP	SAN FRANCISCO	CA	GI PARTNERS		01/17/2024		3,285,864			19,839,136	3.610
000000-00-0	BBMA CO-INVEST LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		01/02/2024	3	6,799,499			2,700,501	10.560
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		01/17/2024		3,960,501			26,039,499	3.000
000000-00-0	VCP FUND II HERON CO-INVEST LP	NEW YORK	NY	VICTOR CAPITAL PARTNERS		01/04/2024	3	3,848,094				19.000
000000-00-0	STG VII LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		03/25/2024	3	2,594,240			18,780,760	0.510
1999999. Joint Venture Interests - Common Stock - Unaffiliated								25,343,227	165,746,015		1,338,070,523	XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019			1,083,398		6,692,859	7.220
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			39,920			4.940
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			139,840		2,882,157	0.250

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location 3	Location 4	5	6	7	8	9	10	11	12	13
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			213,719		4,555,618	0.380
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			31,225			12.870
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/22/2016			1,818,751			49.000
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE		12/22/2011			43,655			9.850
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		12/20/2019			243,750		1,142,579	65.000
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			2,687			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			4,226		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X LP	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			52,947		7,758,707	1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			769,841		21,287,302	15.870
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES		05/07/2021			1,408,355		4,650,968	4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021			1,047,241			50.000
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021			4,177,000		34,398,283	32.190
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021			2,947		1,139,077	3.940
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022			1,773,337		44,760,320	17.700
000000-00-0	ROCKBRIDGE HOSPITALITY FUND VIII LP	COLUMBUS	OH	ROCKBRIDGE CAPITAL		07/01/2022			1,113,689		1,608,255	1.160
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS		09/30/2022			2,013,013		7,782,796	11.840
000000-00-0	BC CO-INVEST BRAMBLETON TECH PARK LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		11/01/2022			1,905,979		27,246,803	27.930
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		03/31/2023			311,339		2,467,060	30.210
000000-00-0	CRP HIGHLANDER VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		08/15/2023			450,000		1,035,000	45.000
2199999. Joint Venture Interests - Real Estate - Unaffiliated									18,646,859		171,476,853	XXX
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			58,020			95.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company		10/20/2022			30,057			90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			704,287		1,561,754	85.000
2299999. Joint Venture Interests - Real Estate - Affiliated									792,364		1,561,754	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			38,388			6.790
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020			3,103,218		6,121,569	0.670
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021			10,940			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021			9,212		3,090,536	9.620
000000-00-0	BC FUND II CO-INVEST INDUSTRY LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		02/23/2024		7,903,017			2,096,983	10.440
000000-00-0	BC FUND II CO-INVEST TUSK II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		02/23/2024		6,751,961			22,864,039	33.570
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES		03/08/2024		13,952,651			36,659,227	6.090
000000-00-0	MONTECITO MEDICAL OFFICE FUND IV (INSTITUTIONAL) LP	NASHVILLE	TN	MONTECITO MEDICAL		02/15/2024		13,099,723			21,530,277	27.700
2599999. Joint Venture Interests - Other - Unaffiliated								41,707,352	3,161,758		92,362,631	XXX
000000-00-0	R4 HOUSING PARTNERS XXI LP	NEW YORK	NY	R4 CAPITAL		03/15/2024		35,000,000			27,805,255	15.660
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								35,000,000			27,805,255	XXX
00900K-AC-0	AIMCO 2018-BA SUB CLO		CYM	TRANSFER	6.	01/01/2022			1,177,000			0.000
00901V-AC-5	AIMCO 2024-22A SUB CLO		JEY	NOMURA SECURITIES INTERNATIONAL INC	6.	03/08/2024		2,092,500				0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								2,092,500	1,177,000			XXX
6099999. Total - Unaffiliated								104,143,079	188,844,263		1,629,715,262	XXX
6199999. Total - Affiliated									792,364		1,561,754	XXX
6299999 - Totals								104,143,079	189,636,627		1,631,277,017	XXX

SCHEDULE BA - PART 3

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

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	ANTHELION PRODIGY CO-INVESTMENT LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	08/04/2020	03/31/2024	35,560,818							35,560,818	35,560,818				
1799999. Joint Venture Interests - Fixed Income - NAIC Designation Not Assigned by the SVO - Unaffiliated							35,560,818							35,560,818	35,560,818				
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	02/02/2024	5,698							5,698	5,698				
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019	03/31/2024	21,248,053							21,248,053	21,248,053				
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	02/12/2024	364,576							364,576	364,576				
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group	01/30/2006	02/26/2024	8,092							8,092	8,092				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	03/15/2024	2,702,251							2,702,251	2,702,251				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	03/28/2024	14,063							14,063	14,063				
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	03/26/2024	439,669							439,669	439,669				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	03/28/2024	2,765,977							2,765,977	2,765,977				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	02/14/2024	3,838,835							3,838,835	3,838,835				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	03/31/2024	8,573,843							8,573,843	8,573,843				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	02/02/2024	123,596							123,596	123,596				
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	02/06/2024	(299)							(299)	(1,195)	(896)		(896)	
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	03/26/2024	114,534							114,534	114,534				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	02/20/2024	1,105,294							1,105,294	1,105,294				
000000-00-0	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT FUND LP	Beijing	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	02/12/2015	03/31/2024	18,456,806							18,456,806	18,456,806				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	03/27/2024	6,046,854							6,046,854	6,046,854				
000000-00-0	PROJECT HYPERION LP	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	03/31/2024	4,583,776							4,583,776	4,583,776				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	03/13/2024	274,535							274,535	274,535				
58988@-10-2	MERIT MEZZANINE FUND V	Chicago	IL	MERIT CAPITAL PARTNERS	09/14/2010	02/21/2024	2,171,340							2,171,340	2,171,340				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	01/04/2024	41,187							41,187	41,187				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	03/15/2024	15,780							15,780	15,780				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	03/12/2024	46,531							46,531	46,531				
000000-00-0	VP INSULATE MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	02/12/2024	8,425							8,425	8,425				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL	12/20/2012	03/26/2024	1,457,484							1,457,484	1,457,484				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	01/24/2024	259,097							259,097	259,097				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	02/06/2024	166,872							166,872	166,872				
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	01/12/2024	11,618,035							11,618,035	11,618,035				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	03/19/2024	186,511							186,511	186,511				
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	02/09/2024	22,411							22,411	22,411				
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	02/22/2019	03/29/2024	82,390							82,390	82,390				
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	03/20/2024	145,476							145,476	145,476				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	03/22/2024	7,715							7,715	7,715				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	01/23/2024	30,518							30,518	30,518				
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	02/11/2020	01/09/2024	163,818							163,818	163,818				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	03/28/2024	399,246							399,246	399,246				
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	01/29/2024	(1)							(1)	(1)				
000000-00-0	SUNSTONE PARTNERS II LP	SAN MATEO	CA	SUNSTONE PARTNERS	03/26/2021	01/26/2024	4,396,414							4,396,414	4,396,414				
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	03/01/2024	1,155,528							1,155,528	1,155,528				
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP	03/17/2021	02/14/2024	204,027							204,027	204,027				
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS	03/10/2021	02/26/2024	951,165							951,165	951,165				
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	03/28/2024	240,713							240,713	240,713				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	01/29/2024	56,010							56,010	56,010				
000000-00-0	BCP SPECIAL OPPORTUNITIES ONSHORE FEEDER II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	02/23/2024	342,493							342,493	342,493				

SCHEDULE BA - PART 3

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

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 Encumbrances, Prior Year	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 Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	03/18/2024	2,234,289							2,234,289	2,234,289				
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	03/28/2024	237,627							237,627	237,627				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021	03/28/2024	451,341							451,341	451,341				
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	02/14/2022	03/27/2024	1,015,260							1,015,260	1,015,260				
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS	05/06/2022	01/02/2024	16,796							16,796	16,796				
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL	06/14/2022	02/28/2024	312,223							312,223	312,223				
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY	07/15/2022	01/03/2024	2,182,502							2,182,502	2,182,502				
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022	02/22/2024	845,123							845,123	845,123				
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	03/07/2024	1,386							1,386	43,241	41,855		41,855	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	12/12/2022	03/27/2024	2,014,312							2,014,312	2,014,312				
000000-00-0	STRATEGIC INVESTORS FUND VII LP	MENLO PARK	CA	SVB CAPITAL	10/01/2022	03/28/2024	266,521							266,521	266,521				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023	03/27/2024	655,255							655,255	655,255				
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS	02/06/2023	01/23/2024	54,323							54,323	54,323				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023	02/14/2024	68,137							68,137	68,137				
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS	09/27/2023	02/05/2024	138,429							138,429	141,218	2,789		2,789	
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023	03/28/2024	4,990,850							4,990,850	4,990,850				
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS	10/30/2023	02/07/2024	451,967							451,967	457,310	5,343		5,343	
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER	12/04/2023	01/26/2024	33,443							33,443	33,443				
000000-00-0	THANOS SIDECAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/20/2023	03/27/2024	701,553							701,553	701,553				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							111,506,677							111,506,677	111,555,768	49,091		49,091	
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	01/25/2024	112,850							112,850	112,850				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	02/13/2024	6,443							6,443	6,443				(6,443)
000000-00-0	ML-AI VENTURE 2, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	10/07/2014	03/31/2024	63,245							63,245	63,245				
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	PATRIA INVESTIMENTOS-RE	12/22/2011	01/17/2024	373,762							373,762	373,762				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	03/26/2024	91,000							91,000	91,000				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	01/31/2024													4,900
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	03/05/2024	40,000							40,000	40,000				
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022	03/20/2024	107,155							107,155	107,155				
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023	03/28/2024	73,852							73,852	73,852				
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	03/31/2024	2,410							2,410	2,410				
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS	03/31/2023	03/06/2024	2,898,713							2,898,713	2,898,713				
000000-00-0	LANDMARK REAL ESTATE FUND VII	Simsbury	CT	ARES SECONDARIES	09/04/1997	02/12/2024									12		12	12	
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,769,429							3,769,429	3,769,441		12	12	(1,543)
000000-00-0	AP Timber LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	05/22/2012	03/31/2024	7,849,949							7,849,949	7,849,949				528,305
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	01/31/2024	304,000							304,000	304,000				
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	03/31/2024	8,320							8,320	8,320				
2299999. Joint Venture Interests - Real Estate - Affiliated							8,162,268							8,162,268	8,162,268				528,305
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	03/28/2024	148,817							148,817	(232,051)	(380,868)		(380,868)	
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017	03/13/2024	1,771,904							1,771,904	1,771,904				
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	05/24/2022	01/10/2024	241,896							241,896	241,896				
2599999. Joint Venture Interests - Other - Unaffiliated							2,162,617							2,162,617	1,781,749	(380,868)		(380,868)	
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016	03/31/2024		(288,363)				(288,363)		(288,363)			288,363	288,363	
2699999. Joint Venture Interests - Other - Affiliated								(288,363)				(288,363)		(288,363)			288,363	288,363	
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022	01/17/2024	16,667							16,667	16,667				
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	DIRECT	04/20/2021	01/20/2024	16,667							16,667	16,667				
3099999. Collateral Loans - Affiliated							33,333							33,333	33,333				
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL	06/15/2011	01/22/2024	142,993							142,993	142,993				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							142,993							142,993	142,993				

SCHEDULE BA - PART 3

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

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
86176Y-20-1	STCLO 0 04/17/21 PFD		CYM	TRANSFER	01/01/2022	02/01/2024									12,742		12,742	12,742	
86176Y-AH-5	STCLO 2007-6A SUB		CYM	TRANSFER	01/01/2022	02/01/2024									1,711		1,711	1,711	
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated															14,452		14,452	14,452	
6099999. Total - Unaffiliated							153,142,534							153,142,534	152,825,221	(331,777)	14,464	(317,313)	(1,543)
6199999. Total - Affiliated							8,195,602	(288,363)				(288,363)		7,907,239	8,195,602		288,363	288,363	528,305
6299999 - Totals							161,338,136	(288,363)				(288,363)		161,049,773	161,020,823	(331,777)	302,827	(28,950)	526,762

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912828-6B-1	TREASURY NOTE		01/31/2024	MORGAN STANLEY		1,429,234	1,515,800	18,381	1.A
912828-V9-8	TREASURY NOTE		01/31/2024	CITADEL SECURITIES LLC		2,544,338	2,676,600	27,821	1.A
91282C-BL-4	TREASURY NOTE		02/08/2024	Various		1,371,795	1,653,000	8,737	1.A
91282C-GL-9	TREASURY NOTE		01/31/2024	BNP CAPITAL MARKETS		633,416	635,900	11,750	1.A
91282C-GX-3	TREASURY NOTE		03/11/2024	BANK MONTREAL / NESBITT BURNS		1,212,010	1,225,800	17,356	1.A
91282C-JJ-1	TREASURY NOTE		02/29/2024	Various		32,358,352	31,627,900	376,500	1.A
91282C-JR-3	TREASURY NOTE		01/19/2024	GOLDMAN, SACHS & CO.		295,757,813	300,000,000	679,945	1.A
91282C-JV-4	TREASURY NOTE		01/19/2024	MORGAN STANLEY		14,968,723	15,000,000		1.A
91282C-JW-2	TREASURY NOTE		02/14/2024	Various		495,204,768	498,182,200	584,166	1.A
91282C-JX-0	TREASURY NOTE		02/20/2024	Various		393,197,266	400,000,000	829,670	1.A
91282C-JZ-5	TREASURY NOTE		03/28/2024	Various		1,367,420,584	1,396,450,000	3,134,907	1.A
91282C-KA-8	TREASURY NOTE		02/23/2024	CIBC WORLD MARKETS		247,869,141	250,000,000	209,650	1.A
91282C-KC-4	TREASURY NOTE		03/28/2024	Various		799,482,422	800,000,000	1,570,652	1.A
91282C-KD-2	TREASURY NOTE		03/27/2024	Various		203,622,324	203,500,000	507,113	1.A
91282C-KF-7	TREASURY NOTE		03/28/2024	BARCLAYS		199,062,500	200,000,000	22,540	1.A
912810-QA-9	US TREASURY N/B		01/31/2024	CITADEL SECURITIES LLC		1,239,395	1,323,400	21,397	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,057,374,079	4,103,790,600	8,020,585	XXX
386280-SP-7	GRAND RAPIDS MICH PUB SCHS		02/09/2024	STIFEL CAPITAL MARKETS		1,555,103	1,410,000		1.C FE
386280-SQ-5	GRAND RAPIDS MICH PUB SCHS		02/09/2024	STIFEL CAPITAL MARKETS		4,277,208	3,900,000		1.C FE
386280-SR-3	GRAND RAPIDS MICH PUB SCHS		02/09/2024	STIFEL CAPITAL MARKETS		4,449,812	4,100,000		1.C FE
395226-5Y-5	GREENFIELD WIS		02/07/2024	THE HUNTINGTON INVESTMENT COMPANY		1,640,000	1,640,000		1.C FE
64966Q-CB-4	NEW YORK N Y		02/06/2024	SUNTRUST INVESTMENT SERVICES, INC.		11,340,871	11,755,000	5,211	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						23,262,994	22,805,000	5,211	XXX
478271-KQ-1	BALLAD HEALTH		03/21/2024	INTL FCStone		2,276,300	2,000,000	23,333	1.G FE
604920-2U-1	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		2,020,638	1,750,000		1.F FE
604920-2V-9	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		1,139,120	1,000,000		1.F FE
604920-2W-7	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		1,692,465	1,500,000		1.F FE
604920-2Y-3	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		3,342,270	3,000,000		1.F FE
604920-2Z-0	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		3,880,835	3,500,000		1.F FE
604920-3A-4	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		6,869,759	6,230,000		1.F FE
604920-3B-2	HEALTHPARTNERS SYS		01/11/2024	PIPER JAFFRAY INC.		5,496,050	5,000,000		1.F FE
472682-ZC-0	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,292,715	5,500,000		2.A FE
472682-ZD-8	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		7,413,640	6,500,000		2.A FE
472682-ZE-6	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		7,909,650	7,000,000		2.A FE
472682-ZF-3	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,727,200	6,000,000		2.A FE
472682-ZG-1	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,654,480	6,000,000		2.A FE
472682-ZH-9	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		5,494,100	5,000,000		2.A FE
472682-ZJ-5	JEFFERSON CNTY ALA SWR REV		01/23/2024	RAYMOND JAMES & ASSOCIATES, INC.		9,270,075	8,500,000		2.A FE
472682-ZK-2	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		5,270,125	4,750,000		2.A FE
472682-ZL-0	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		4,682,948	4,250,000		2.A FE
472682-ZM-8	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,844,625	6,250,000		2.A FE
472682-ZN-6	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,802,875	6,250,000		2.A FE
472682-ZP-1	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,776,938	6,250,000		2.A FE
472682-ZQ-9	JEFFERSON CNTY ALA SWR REV		01/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		9,721,620	9,000,000		2.A FE
604920-2X-5	MINNESOTA AGRIC & ECONOMIC DEV		01/11/2024	PIPER JAFFRAY INC.		2,019,708	1,800,000		1.F FE
194641-BF-2	NAPLES COMMUNITY HOSPITAL INC		03/07/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1.G FE
64990F-6H-2	NEW YORK ST DORM AUTH ST PERS		03/14/2024	RBC DOMINION SECURITIES		11,620,600	10,000,000		1.B Z
64990F-6J-8	NEW YORK ST DORM AUTH ST PERS		03/14/2024	RBC DOMINION SECURITIES		8,666,625	7,500,000		1.B Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
64990F-6K-5	NEW YORK ST DORM AUTH ST PERS		03/14/2024	RBC DOMINION SECURITIES		6,008,625	5,250,000		1.B FE
64990F-6L-3	NEW YORK ST DORM AUTH ST PERS		03/14/2024	RBC DOMINION SECURITIES		20,937,560	18,500,000		1.B Z
64990F-6Z-2	NEW YORK ST DORM AUTH ST PERS		03/14/2024	RBC DOMINION SECURITIES		2,350,000	2,350,000		1.B FE
66528P-CB-2	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		1,950,873	1,675,000		1.E FE
66528P-CE-6	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		765,761	675,000		1.E FE
66528P-CF-3	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		560,765	500,000		1.E FE
66528P-CG-1	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		807,157	725,000		1.E FE
66528P-CH-9	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		1,106,070	1,000,000		1.E FE
66528P-CJ-5	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		826,178	750,000		1.E FE
66528P-CK-2	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		1,593,676	1,455,000		1.E FE
66528P-CL-0	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		2,207,720	2,000,000		1.E FE
66528P-CM-8	NORTHERN IND COMMUTER TRANSN D		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		2,458,585	2,300,000		1.E FE
67868U-JL-8	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		1,147,250	1,000,000		1.E FE
67868U-JM-6	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		1,140,530	1,000,000		1.E FE
67868U-JN-4	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		1,302,847	1,150,000		1.E FE
67868U-JP-9	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		1,637,521	1,460,000		1.E FE
67868U-JQ-7	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		2,220,820	2,000,000		1.E FE
67868U-JR-5	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		3,309,090	3,000,000		1.E FE
67868U-JS-3	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		2,743,825	2,500,000		1.E FE
67868U-JT-1	OKLAHOMA CNTY OKLA FIN AUTH ED		02/09/2024	D.A. DAVIDSON & CO.		2,025,362	1,850,000		1.E FE
914378-QS-6	UNIVERSITY OF KENTUCKY		02/07/2024	SUNTRUST INVESTMENT SERVICES, INC.		5,110,000	5,110,000		1.C FE
61212L-TN-9	UNIVERSITY OF MONTANA		02/01/2024	BARCLAYS		111,441	100,000	1,167	1.D FE
91523N-YS-9	UNIVERSITY WASH UNIV REVS		02/09/2024	BANK OF AMERICA/MERRILL LYNCH		845,205	750,000		1.B FE
91523N-ZJ-8	UNIVERSITY WASH UNIV REVS		02/09/2024	BANK OF AMERICA/MERRILL LYNCH		3,445,890	3,000,000		1.B FE
91523N-ZK-5	UNIVERSITY WASH UNIV REVS		02/09/2024	BANK OF AMERICA/MERRILL LYNCH		8,278,831	7,265,000		1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						223,776,939	201,895,000	24,500	XXX
00253P-AA-6	AAR ESCROW ISSUER LLC		02/15/2024	Various		5,732,175	5,700,000		3.B FE
00287Y-BX-6	ABBVIE INC		02/22/2024	JPMORGAN CHASE & CO.		4,594,500	5,000,000	42,222	1.G FE
00287Y-DR-7	ABBVIE INC		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		36,947,830	37,000,000		1.G FE
00287Y-DS-5	ABBVIE INC		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		29,937,900	30,000,000		1.G FE
00287Y-DT-3	ABBVIE INC		02/22/2024	MORGAN STANLEY		29,968,800	30,000,000		1.G FE
00287Y-DU-0	ABBVIE INC		02/22/2024	MORGAN STANLEY		14,952,750	15,000,000		1.G FE
00287Y-DW-6	ABBVIE INC		02/22/2024	JPMORGAN CHASE & CO.		5,979,420	6,000,000		1.G FE
00287Y-DX-4	ABBVIE INC		02/22/2024	JPMORGAN CHASE & CO.		8,966,340	9,000,000		1.G FE
024747-AG-2	ABC SUPPLY CO INC		03/01/2024	WELLS FARGO		1,611,000	1,800,000	21,313	4.A FE
00687Y-AC-9	ADIENT GLOBAL HOLDINGS LTD		01/17/2024	JPMORGAN CHASE & CO.		4,488,125	4,300,000	92,629	4.B FE
00774M-BC-8	AERCAP IRELAND CAPITAL DAC	D	02/14/2024	GOLDMAN, SACHS & CO.		15,115,800	15,000,000	167,708	2.B FE
00846U-AN-1	AGILENT TECHNOLOGIES INC		03/25/2024	BNP CAPITAL MARKETS		511,601	610,000	585	2.A FE
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		02/06/2024	BARCLAYS		14,980,050	15,000,000		1.F FE
009158-BJ-4	AIR PRODUCTS AND CHEMICALS INC		02/06/2024	BANK OF AMERICA/MERRILL LYNCH		25,974,000	26,000,000		1.F FE
009158-BK-1	AIR PRODUCTS AND CHEMICALS INC		02/06/2024	DEUTSCHE BANK AG		4,986,300	5,000,000		1.F FE
01021X-AA-8	AKUMIN INC		02/06/2024	EXCHANGE		20,505,557	20,425,000		4.B Z
01566M-AD-7	ALGOMA STEEL INC	A	03/26/2024	JEFFERIES & COMPANY, INC.		2,350,000	2,350,000		2.A FE
01626P-AU-0	ALIMENTATION COUCHE-TARD INC	A	02/06/2024	WELLS FARGO		13,000,000	13,000,000		2.A FE
01626P-AV-8	ALIMENTATION COUCHE-TARD INC	A	02/06/2024	WELLS FARGO		4,000,000	4,000,000		2.A FE
01748N-AE-4	ALLEGION US HOLDING CO INC		01/03/2024	BANK OF AMERICA/MERRILL LYNCH		960,530	1,010,000	9,362	2.B FE
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		02/02/2024	MORGAN STANLEY		8,800,000	8,800,000		4.C FE
02156L-AA-9	ALTICE FRANCE SA (FRANCE)	D	03/15/2024	BANK OF AMERICA/MERRILL LYNCH		2,688,000	2,800,000	30,333	5.A FE
02209S-BL-6	ALTRIA GROUP INC ABS		03/25/2024	Market Axess		972,180	1,200,000	4,328	2.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00164V-AG-8	AMC NETWORKS INC		03/26/2024	BANK OF AMERICA/MERRILL LYNCH		1,700,000	1,700,000		3.C FE
02352N-AA-7	AMER SPORTS CO	C	02/09/2024	GOLDMAN, SACHS & CO.		5,450,000	5,450,000		4.A FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C ABS		02/12/2024	Various		7,383,108	8,530,157	158,538	3.C FE
025816-DP-1	AMERICAN EXPRESS COMPANY		02/12/2024	RBC DOMINION SECURITIES		15,000,000	15,000,000		1.F FE
03040W-BD-6	AMERICAN WATER CAPITAL CORP		02/20/2024	U.S. BANCORP		9,968,100	10,000,000		2.A FE
03073E-AT-2	AMERISOURCEBERGEN CORPORATION		03/25/2024	Jane Street Execution Services, LLC		497,135	580,000	522	2.A FE
031162-DA-5	AMGEN INC		01/03/2024	MORGAN STANLEY		681,444	940,000	10,236	2.A FE
032095-AL-5	AMPHENOL CORPORATION		02/05/2024	U.S. BANCORP		1,015,673	1,230,000	10,674	2.A FE
031921-AC-3	AMWINS GROUP INC		02/12/2024	GOLDMAN, SACHS & CO.		4,500,000	4,500,000		4.A FE
03690A-AK-2	ANTERO MIDSTREAM PARTNERS LP / ANT		01/11/2024	WELLS FARGO		8,250,000	8,250,000		3.C FE
03770D-AA-1	APOLLO DEBT SOLUTIONS BDC		03/18/2024	BANK OF AMERICA/MERRILL LYNCH		3,973,840	4,000,000		2.C FE
04302X-AA-2	ARTERA SERVICES LLC		02/12/2024	BANK OF AMERICA/MERRILL LYNCH		9,627,500	9,500,000	7,367	4.C FE
04625H-AJ-8	ASTON MARTIN CAPITAL HOLDINGS LTD	D	03/14/2024	Various		7,478,000	7,400,000		4.B FE
04636N-AK-9	ASTRAZENECA FINANCE LLC	C	02/21/2024	DEUTSCHE BANK AG		14,974,800	15,000,000		1.F FE
04636N-AL-7	ASTRAZENECA FINANCE LLC	C	02/21/2024	BARCLAYS		14,984,250	15,000,000		1.F FE
04636N-AM-5	ASTRAZENECA FINANCE LLC	C	02/21/2024	JPMORGAN CHASE & CO.		24,921,000	25,000,000		1.F FE
04636N-AN-3	ASTRAZENECA FINANCE LLC	C	02/21/2024	JPMORGAN CHASE & CO.		11,956,080	12,000,000		1.F FE
00206R-KH-4	AT&T INC		02/27/2024	SOCIETE GENERALE		4,010,150	5,000,000	8,750	2.B FE
05401A-AP-6	AVOLON HOLDINGS FUNDING LTD	D	01/16/2024	GOLDMAN, SACHS & CO.		17,243,601	19,420,000	218,070	2.C FE
05523R-AH-0	BAE SYSTEMS PLC	D	03/19/2024	JPMORGAN CHASE & CO.		3,983,640	4,000,000		2.A FE
05523R-AJ-6	BAE SYSTEMS PLC	D	03/19/2024	JPMORGAN CHASE & CO.		14,953,050	15,000,000		2.A FE
05523R-AK-3	BAE SYSTEMS PLC	D	03/20/2024	Various		14,969,550	15,000,000		2.A FE
05523R-AL-1	BAE SYSTEMS PLC	D	03/19/2024	JPMORGAN CHASE & CO.		5,968,260	6,000,000		2.A FE
06405L-AE-1	BANK OF NEW YORK MELLON CORP/THE		03/07/2024	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		1.C FE
06406R-BV-8	BANK OF NEW YORK MELLON CORP/THE		03/07/2024	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		1.E FE
06406R-BW-6	BANK OF NEW YORK MELLON CORP/THE		03/07/2024	BANK OF AMERICA/MERRILL LYNCH		7,000,000	7,000,000		1.E FE
06738E-BL-8	BARCLAYS PLC	D	03/05/2024	MORGAN STANLEY		2,041,826	2,110,000	20,059	2.A FE
06738E-CP-8	BARCLAYS PLC	D	03/05/2024	BARCLAYS		10,000,000	10,000,000		2.A FE
06738E-CR-4	BARCLAYS PLC	D	03/05/2024	BARCLAYS		15,000,000	15,000,000		2.A FE
05526D-BY-0	BAT CAPITAL CORP ABS	C	02/15/2024	BARCLAYS		11,000,000	11,000,000		2.A FE
05526D-BZ-7	BAT CAPITAL CORP ABS	C	02/15/2024	SANTANDER INVESTMENT SECURITIES INC		11,932,440	12,000,000		2.A FE
07317Q-AK-1	BAYTEX ENERGY CORP	A	03/14/2024	RBC DOMINION SECURITIES		1,935,687	1,950,000		4.A FE
075887-CR-8	BECTON DICKINSON AND COMPANY		02/05/2024	BARCLAYS		5,000,000	5,000,000		2.B FE
075887-CS-6	BECTON DICKINSON AND COMPANY		02/05/2024	BARCLAYS		10,000,000	10,000,000		2.B FE
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA O	A	02/12/2024	CIBC WORLD MARKETS		9,982,300	10,000,000		2.A FE
0778FP-AN-9	BELL TELEPHONE COMPANY OF CANADA O	A	02/12/2024	RBC DOMINION SECURITIES		9,986,900	10,000,000		2.A FE
08576P-AP-6	BERRY GLOBAL INC		02/02/2024	Various		11,068,600	11,000,000	32,801	2.C FE
088929-AC-8	BGC GROUP INC		02/05/2024	Market Axess		622,869	590,000	9,440	2.C FE
09031W-AC-7	BIMBO BAKERIES USA INC	C	02/13/2024	Various		17,893,759	17,353,000	258,026	2.A FE
05565E-CJ-2	BMW US CAPITAL LLC	C	03/25/2024	JPMORGAN CHASE & CO.		4,993,000	5,000,000		1.F Z
05565E-CL-7	BMW US CAPITAL LLC	C	03/25/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1.F Z
05581K-AH-4	BNP PARIBAS SA	D	01/02/2024	BNP CAPITAL MARKETS		5,000,000	5,000,000		1.D FE
09659W-2W-3	BNP PARIBAS SA	D	02/12/2024	BNP CAPITAL MARKETS		10,000,000	10,000,000		1.G FE
09659W-2X-1	BNP PARIBAS SA	D	02/12/2024	BNP CAPITAL MARKETS		7,000,000	7,000,000		1.G FE
097023-CP-8	BOEING CO		03/20/2024	GOLDMAN, SACHS & CO.		2,331,180	3,000,000	13,813	2.C FE
09739D-AD-2	BOISE CASCADE CO		01/22/2024	MORGAN STANLEY		466,400	500,000	1,557	3.C FE
097751-BT-7	BOMBARDIER INC	A	01/03/2024	BANK OF AMERICA/MERRILL LYNCH		890,000	890,000	15,575	4.B FE
097751-CB-5	BOMBARDIER INC	A	03/22/2024	RBC DOMINION SECURITIES		4,887,750	4,900,000		4.B FE
05571A-AT-2	BPCE SA	D	01/08/2024	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1.E FE
018581-AP-3	BREAD FINANCIAL HOLDINGS INC		02/05/2024	Jane Street Execution Services, LLC		498,385	500,000	6,094	3.C FE
110122-EE-4	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUHO SECURITIES USA INC.		9,989,200	10,000,000		1.F FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUHO SECURITIES USA INC.		29,937,000	30,000,000		1.F FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
110122-EG-9	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUHO SECURITIES USA INC.		16,973,310	17,000,000		1.F FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUHO SECURITIES USA INC.		6,998,390	7,000,000		1.F FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO		02/14/2024	MIZUHO SECURITIES USA INC.		2,988,270	3,000,000		1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT ABS	C	01/31/2024	CONVERSION		5,779,169	6,693,139	28,223	1.E FE
11135F-BP-5	BROADCOM INC		03/05/2024	WELLS FARGO		1,670,490	2,080,000	20,300	2.C FE
12008R-AS-6	BUILDERS FIRSTSOURCE INC		02/26/2024	BANK OF AMERICA/MERRILL LYNCH		13,800,000	13,800,000		3.C FE
12769G-AC-4	CAESARS ENTERTAINMENT INC		01/30/2024	Various		16,014,050	15,920,000		3.C FE
134429-BM-0	CAMPBELL SOUP COMPANY		03/19/2024	JPMORGAN CHASE & CO.		14,989,350	15,000,000		2.B FE
134429-BN-8	CAMPBELL SOUP COMPANY		03/19/2024	BARCLAYS		999,830	1,000,000		2.B FE
14149Y-BN-7	CARDINAL HEALTH INC		02/14/2024	GOLDMAN, SACHS & CO.		14,988,450	15,000,000		2.B FE
143658-BR-2	CARNIVAL CORP		03/01/2024	JPMORGAN CHASE & CO.		6,123,060	6,256,000	129,291	4.C FE
14448C-BB-9	CARRIER GLOBAL CORP		02/23/2024	EXCHANGE		6,997,886	7,000,000	93,606	2.B FE
14913U-AF-7	CATERPILLAR FINANCIAL SERVICES COR		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		19,995,400	20,000,000		1.F FE
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES COR		02/22/2024	MUFG SECURITIES AMERICAS INC		11,983,680	12,000,000		1.F FE
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES COR		02/22/2024	MUFG SECURITIES AMERICAS INC		5,000,000	5,000,000		1.F FE
12505B-AH-3	CBRE SERVICES INC		02/20/2024	WELLS FARGO		11,980,440	12,000,000		2.A FE
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA		03/01/2024	MORGAN STANLEY		4,837,500	6,000,000	24,083	3.C FE
15135B-AT-8	CENTENE CORPORATION		01/10/2024	BANK OF AMERICA/MERRILL LYNCH		14,279,250	15,000,000	52,031	2.C FE
15138A-AC-4	CENTENNIAL RESOURCE PRODUCTION LLC		03/05/2024	Various		2,930,424	2,930,000	64,831	3.C FE
15870L-AA-6	CHAMPIONS FINANCING INC		02/06/2024	BANK OF AMERICA/MERRILL LYNCH		2,700,000	2,700,000		4.C FE
16411R-AL-3	CHENIERE ENERGY INC		03/05/2024	GOLDMAN, SACHS & CO.		14,968,350	15,000,000		2.C FE
16411Q-AG-6	CHENIERE ENERGY PARTNERS LP		01/18/2024	Various		6,677,539	7,043,000	97,722	2.C FE
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		01/18/2024	Various		7,193,510	8,000,000	125,333	2.C FE
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP		01/18/2024	DEUTSCHE BANK AG		10,119,700	10,000,000	36,361	2.C FE
16411Q-AQ-4	CHENIERE ENERGY PARTNERS LP		02/29/2024	EXCHANGE		22,092,911	22,000,000	214,531	2.C FE
12511V-AA-6	CHURCHILL DOWNS INCORPORATED		01/08/2024	BANK OF AMERICA/MERRILL LYNCH		1,732,500	1,800,000	28,463	4.A FE
171484-AJ-7	CHURCHILL DOWNS INCORPORATED		03/08/2024	BANK OF AMERICA/MERRILL LYNCH		2,750,475	2,730,000	67,056	4.A FE
125523-CT-5	CIGNA GROUP		02/05/2024	JPMORGAN CHASE & CO.		14,983,350	15,000,000		2.A FE
125523-CU-2	CIGNA GROUP		02/13/2024	Various		29,831,600	30,000,000	2,847	2.A FE
125523-CV-0	CIGNA GROUP		02/05/2024	JPMORGAN CHASE & CO.		24,988,250	25,000,000		2.A FE
125523-CW-8	CIGNA GROUP		02/05/2024	JPMORGAN CHASE & CO.		14,978,250	15,000,000		2.A FE
17275R-BQ-4	CISCO SYSTEMS INC		02/21/2024	DEUTSCHE BANK AG		29,961,000	30,000,000		1.E FE
17275R-BR-2	CISCO SYSTEMS INC		02/21/2024	WELLS FARGO		19,993,000	20,000,000		1.E FE
17275R-BS-0	CISCO SYSTEMS INC		02/21/2024	JPMORGAN CHASE & CO.		34,930,350	35,000,000		1.E FE
17275R-BT-8	CISCO SYSTEMS INC		02/21/2024	BANK OF AMERICA/MERRILL LYNCH		14,984,850	15,000,000		1.E FE
17275R-BU-5	CISCO SYSTEMS INC		02/21/2024	WELLS FARGO		1,991,960	2,000,000		1.E FE
17275R-BV-3	CISCO SYSTEMS INC		02/21/2024	WELLS FARGO		4,977,900	5,000,000		1.E FE
172967-PF-2	CITIGROUP INC		02/06/2024	BANK OF AMERICA/MERRILL LYNCH		9,989,600	10,000,000		1.G FE
172967-PG-0	CITIGROUP INC		02/06/2024	BANK OF AMERICA/MERRILL LYNCH		9,994,800	10,000,000		2.B FE
75524K-NH-3	CITIZENS BANK NA		03/25/2024	Jane Street Execution Services, LLC		1,009,995	1,050,000	9,778	2.A FE
184496-AP-2	CLEAN HARBORS INC		02/01/2024	SMBC Nikko Securities America, Inc		1,722,240	1,794,000	5,108	3.A FE
18972E-AA-3	CLYDESDALE ACQUISITION HOLDINGS IN		03/13/2024	BARCLAYS		1,575,000	1,575,000	43,477	4.B FE
12653C-AL-2	CNX RESOURCES CORP		02/12/2024	JPMORGAN CHASE & CO.		5,000,000	5,000,000		3.B FE
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED		01/03/2024	Jane Street Execution Services, LLC		979,060	1,000,000	4,222	2.A FE
19240C-AC-7	COGENT COMMUNICATIONS GROUP INC		02/01/2024	JPMORGAN CHASE & CO.		3,072,000	3,200,000	29,244	3.C FE
19565C-AA-8	COLONIAL ENTERPRISES INC		03/08/2024	U.S. BANCORP		15,243,420	17,000,000	162,410	1.G FE
20268J-AR-4	CommonSpirit Health		03/13/2024	MORGAN STANLEY		55,000,000	55,000,000		1.G FE
21036P-BF-4	CONSTELLATION BRANDS INC		01/17/2024	Various		10,078,330	11,339,000	70,633	2.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
21036P-BQ-0	CONSTELLATION BRANDS INC		01/09/2024	BANK OF AMERICA/MERRILL LYNCH		998,890	1,000,000		2.C FE
210518-DW-3	CONSUMERS ENERGY COMPANY		01/02/2024	GOLDMAN, SACHS & CO.		4,988,400	5,000,000		1.E FE
224044-CR-6	COX COMMUNICATIONS INC		01/16/2024	JPMORGAN CHASE & CO.		10,184,800	10,000,000	187,722	2.B FE
224044-CS-4	COX COMMUNICATIONS INC		01/16/2024	JPMORGAN CHASE & CO.		11,261,470	11,000,000	59,217	2.B FE
224044-CT-2	COX COMMUNICATIONS INC		01/16/2024	JPMORGAN CHASE & CO.		9,992,200	10,000,000		2.B FE
227046-AA-7	CROCS INC		03/25/2024	MORGAN STANLEY		464,758	510,000	723	4.B FE
22822V-AL-5	CROWN CASTLE INTERNATIONAL CORP		02/16/2024	Various		2,830,561	2,984,000	2,139	2.B FE
126307-BN-6	CSC HOLDINGS LLC		01/18/2024	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		4.C FE
22944B-AK-4	CSMC 2007-5 1A10 RMBS		02/01/2024	SCHEDULED PAY UP		7,366	7,366		6.
231021-AV-8	CUMMINS INC		02/14/2024	JPMORGAN CHASE & CO.		6,986,840	7,000,000		1.F FE
23166M-AC-7	CUSHMAN & WAKEFIELD US INC		03/07/2024	MORGAN STANLEY		1,894,500	1,800,000	4,438	3.C FE
126650-DT-4	CVS HEALTH CORP		02/15/2024	Various		12,936,510	13,000,000	331,274	2.B FE
251526-CV-9	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	02/05/2024	DEUTSCHE BANK AG		10,000,000	10,000,000		2.A FE
25461L-AB-8	DIRECTV FINANCING LLC		01/12/2024	BARCLAYS		1,850,000	1,850,000		3.B FE
260543-DJ-9	DOW CHEMICAL COMPANY (THE)		02/07/2024	BANK OF AMERICA/MERRILL LYNCH		9,998,300	10,000,000		2.A FE
260543-DK-6	DOW CHEMICAL COMPANY (THE)		02/07/2024	BANK OF AMERICA/MERRILL LYNCH		4,982,650	5,000,000		2.A FE
23338V-AV-8	DTE ELECTRIC COMPANY		02/20/2024	SCOTIA CAPITAL (USA) INC.		6,996,710	7,000,000		1.D Z
233331-BK-2	DTE ENERGY COMPANY		02/12/2024	BARCLAYS		2,993,460	3,000,000		2.B FE
26443T-AE-6	DUKE ENERGY INDIANA LLC		02/26/2024	MIZUHO SECURITIES USA INC.		4,983,450	5,000,000		1.F FE
277432-AY-6	EASTMAN CHEMICAL COMPANY		02/15/2024	WELLS FARGO		14,971,650	15,000,000		2.B FE
286181-AM-4	ELEMENT FLEET MANAGEMENT CORP	A	03/04/2024	BANK OF AMERICA/MERRILL LYNCH		1,000,000	1,000,000		2.B FE
29004C-AA-6	ELM26 2024-1A A1 CLO		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		17,000,000	17,000,000		1.A FE
29103C-AA-6	EMERALD DEBT MERGER SUB LLC		02/01/2024	BARCLAYS		8,866,000	8,800,000	82,592	3.C FE
29273V-AW-0	ENERGY TRANSFER LP		01/10/2024	RBC DOMINION SECURITIES		17,914,140	18,000,000		2.B FE
29273V-AY-6	ENERGY TRANSFER LP		01/10/2024	CREDIT AGRICOLE		4,983,000	5,000,000		2.B FE
29275Y-AF-9	ENERSYS		01/11/2024	Various		5,518,068	5,509,000	1,112	3.C FE
29362U-AC-8	ENTEGRIS INC		02/20/2024	Jane Street Execution Services, LLC		470,345	500,000	7,717	3.B FE
29364W-BM-9	ENTERGY LOUISIANA LLC		03/04/2024	BARCLAYS		9,982,200	10,000,000		1.F FE
29364W-BN-7	ENTERGY LOUISIANA LLC		03/04/2024	BARCLAYS		2,995,680	3,000,000		1.F FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		02/21/2024	WELLS FARGO		4,050,000	4,050,000		3.C FE
26884T-AY-8	ERAC USA FINANCE LLC		02/14/2024	Various		13,963,960	14,000,000	11,111	1.G FE
26884T-AZ-5	ERAC USA FINANCE LLC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH		9,991,100	10,000,000		1.G FE
29605J-AA-4	ESAB CORP		03/25/2024	GOLDMAN, SACHS & CO.		4,350,000	4,350,000		3.A FE
29670G-AH-5	ESSENTIAL UTILITIES INC		01/04/2024	RBC DOMINION SECURITIES		4,994,550	5,000,000		2.B FE
30034T-AA-1	EVERI HOLDINGS INC		01/31/2024	Various		3,577,519	3,889,000	55,605	4.A FE
30040W-AX-6	EVERSOURCE ENERGY		01/16/2024	WELLS FARGO		14,920,050	15,000,000		2.B FE
30161N-BM-2	EXELON CORPORATION		02/22/2024	JPMORGAN CHASE & CO.		17,960,580	18,000,000		2.B FE
30161M-AS-2	EXELON GENERATION COMPANY LLC		02/05/2024	U.S. BANCORP		1,078,731	1,110,000	6,614	2.A FE
316773-DL-1	FIFTH THIRD BANCORP		01/22/2024	MORGAN STANLEY		5,000,000	5,000,000		2.A FE
31677A-AB-0	FIFTH THIRD BANK (OHIO)		01/22/2024	JPMORGAN CHASE & CO.		1,050,324	1,090,000	15,037	2.A FE
337738-BJ-6	FISERV INC		02/26/2024	JPMORGAN CHASE & CO.		19,980,200	20,000,000		2.B FE
337738-BK-3	FISERV INC		02/26/2024	JPMORGAN CHASE & CO.		19,966,000	20,000,000		2.B FE
30251G-BD-8	FMG RESOURCES (AUGUST 2006) PTY LT	D	01/26/2024	RBC DOMINION SECURITIES		1,652,700	1,680,000	28,788	3.A FE
345370-CQ-1	FORD MOTOR COMPANY		02/16/2024	Various		18,826,353	23,000,000	93,813	3.A FE
345397-E5-8	FORD MOTOR CREDIT COMPANY LLC		03/05/2024	MORGAN STANLEY		14,988,450	15,000,000		3.A FE
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC		03/05/2024	MORGAN STANLEY		9,989,700	10,000,000		3.A FE
350392-AA-4	FOUNDATION BUILDING MATERIALS INC		01/24/2024	BANK OF AMERICA/MERRILL LYNCH		7,920,750	8,950,000	216,292	5.A FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		01/29/2024	JPMORGAN CHASE & CO.		6,831,500	6,800,000		4.B FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
35908M-AE-0	FRONTIER COMMUNICATIONS HOLDINGS L		03/06/2024	RBC DOMINION SECURITIES		2,757,375	2,700,000	111,909	4.B FE
361448-BP-7	GATX CORPORATION		02/27/2024	BANK OF AMERICA/MERRILL LYNCH		3,996,560	4,000,000		2.B FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		02/05/2024	BARCLAYS		9,991,200	10,000,000		2.B FE
37045X-ER-3	GENERAL MOTORS FINANCIAL CO INC		02/05/2024	BARCLAYS		7,978,160	8,000,000		2.B FE
37185L-AP-7	GENESIS ENERGY LP/ GENESIS ENERGY		03/08/2024	WELLS FARGO		1,435,000	1,400,000	30,479	4.C FE
373334-KW-0	GEORGIA POWER COMPANY		02/20/2024	JPMORGAN CHASE & CO.		9,967,900	10,000,000		2.A FE
36170J-AD-8	GGAM FINANCE LTD	D	03/26/2024	BARCLAYS		3,350,000	3,350,000		3.C Z
378272-BS-6	GLENCORE FUNDING LLC	C	03/26/2024	SMBC Nikko Securities America, Inc		15,000,000	15,000,000		2.A Z
378272-BU-1	GLENCORE FUNDING LLC	C	03/26/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2.A FE
37954F-AK-0	GLOBAL PARTNERS LP		01/03/2024	JPMORGAN CHASE & CO.		4,300,000	4,300,000		4.B FE
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		01/31/2024	MORGAN STANLEY		1,631,250	1,800,000	26,425	3.C FE
380355-AJ-6	GOEASY LTD	A	03/05/2024	Various		6,750,920	6,750,000	1,483	3.C FE
398433-AP-7	GRIFFON CORPORATION		03/05/2024	JEFFERIES & COMPANY, INC.		484,250	500,000	479	4.C FE
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS		01/09/2024	BANK OF AMERICA/MERRILL LYNCH		924,750	900,000	7,000	3.A FE
404119-CT-4	HCA INC		02/20/2024	BARCLAYS		13,978,300	14,000,000		2.C FE
404119-CU-1	HCA INC		02/20/2024	BARCLAYS		6,989,150	7,000,000		2.C FE
404119-CV-9	HCA INC		02/20/2024	BANK OF AMERICA/MERRILL LYNCH		6,959,610	7,000,000		2.C FE
404119-CW-7	HCA INC		02/20/2024	BANK OF AMERICA/MERRILL LYNCH		7,950,400	8,000,000		2.C FE
431571-AF-5	HILLENBRAND INC		02/07/2024	HSBC SECURITIES, INC.		8,100,000	8,100,000		3.A FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/22/2024	MORGAN STANLEY		446,326	520,000	8,325	3.B FE
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES		01/10/2024	DEUTSCHE BANK AG		4,400,000	4,400,000		3.A FE
438516-CQ-7	HONEYWELL INTERNATIONAL INC		02/26/2024	BANK OF AMERICA/MERRILL LYNCH		20,000,000	20,000,000		1.F FE
438516-CR-5	HONEYWELL INTERNATIONAL INC		02/26/2024	BANK OF AMERICA/MERRILL LYNCH		29,946,000	30,000,000		1.F FE
438516-CS-3	HONEYWELL INTERNATIONAL INC		02/26/2024	BANK OF AMERICA/MERRILL LYNCH		14,943,600	15,000,000		1.F FE
438516-CT-1	HONEYWELL INTERNATIONAL INC		02/26/2024	JPMORGAN CHASE & CO.		4,988,750	5,000,000		1.F FE
438516-CU-8	HONEYWELL INTERNATIONAL INC		02/26/2024	JPMORGAN CHASE & CO.		4,987,700	5,000,000		1.F FE
44287D-AA-1	HOWDEN UK REFINANCE 2 PLC	D	02/02/2024	MORGAN STANLEY		2,000,000	2,000,000		5.A FE
44287G-AA-4	HOWDEN UK REFINANCE PLC	D	02/02/2024	MORGAN STANLEY		4,500,000	4,500,000		4.B FE
40428H-A4-4	HSBC USA INC		02/26/2024	HSBC SECURITIES, INC.		12,500,000	12,500,000		1.F FE
444859-CA-8	HUMANA INC		03/11/2024	GOLDMAN, SACHS & CO.		3,997,600	4,000,000		2.B FE
446150-BD-5	HUNTINGTON BANCSHARES INC		01/26/2024	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		2.A FE
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT	A	02/01/2024	Various		11,093,625	11,000,000		4.C FE
44891A-CT-2	HYUNDAI CAPITAL AMERICA		03/14/2024	JPMORGAN CHASE & CO.		4,137,883	4,152,000	42,385	2.A FE
44891A-CU-9	HYUNDAI CAPITAL AMERICA		03/14/2024	JPMORGAN CHASE & CO.		7,186,592	7,208,000	74,282	2.A FE
44891A-CX-3	HYUNDAI CAPITAL AMERICA		03/14/2024	MIZUHO SECURITIES USA INC.		9,977,000	10,000,000		2.A FE
44891A-CY-1	HYUNDAI CAPITAL AMERICA		03/14/2024	MIZUHO SECURITIES USA INC.		4,995,250	5,000,000		2.A FE
44920U-AU-2	HYUNDAI CAPITAL SERVICES INC	D	01/29/2024	MIZUHO SECURITIES USA INC.		19,945,600	20,000,000		1.G FE
449276-AD-6	IBM INTERNATIONAL CAPITAL PTE LTD		01/29/2024	BANK OF AMERICA/MERRILL LYNCH		9,977,000	10,000,000		1.G FE
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD		01/29/2024	BANK OF AMERICA/MERRILL LYNCH		9,975,000	10,000,000		1.G FE
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD		01/29/2024	BANK OF AMERICA/MERRILL LYNCH		42,826,280	43,000,000		1.G FE
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE LTD		01/29/2024	BANK OF AMERICA/MERRILL LYNCH		21,875,700	22,000,000		1.G FE
45258L-AA-5	IMOLA MERGER CORP		01/30/2024	BARCLAYS		1,674,000	1,800,000	18,050	3.C FE
45669E-AD-8	INDX 2007-AR5 CM RMBS		03/01/2024	SCHEDULED PAY UP		25,469	25,469		6.
44984W-AJ-6	INEOS FINANCE PLC	D	01/31/2024	JPMORGAN CHASE & CO.		9,200,000	9,200,000		3.B FE
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		01/18/2024	BANK OF AMERICA/MERRILL LYNCH		1,372,000	1,400,000	38,238	4.A FE
46266T-AA-6	IQVIA INC		03/25/2024	MORGAN STANLEY		488,295	500,000	9,167	3.B FE
46266T-AC-2	IQVIA INC		03/05/2024	Various		29,970,387	30,066,000	481,711	2.C FE
46266T-AF-5	IQVIA INC		02/26/2024	EXCHANGE		19,972,757	20,000,000	86,806	2.C FE
46284V-AF-8	IRON MOUNTAIN INC		02/06/2024	BANK OF AMERICA/MERRILL LYNCH		1,867,500	2,000,000	38,729	3.C FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46284V-AJ-0	IRON MOUNTAIN INC		02/02/2024	Various		3,692,813	3,900,000	11,659	3.C FE
46284V-AN-1	IRON MOUNTAIN INC		03/06/2024	Various		4,579,300	5,120,000	9,045	3.C FE
47216F-AA-5	JAZZ SECURITIES DAC		01/29/2024	MORGAN STANLEY		1,671,750	1,800,000	3,281	3.B FE
24422E-XL-8	JOHN DEERE CAPITAL CORP		03/04/2024	BARCLAYS		10,000,000	10,000,000		1.E FE
46647P-BE-5	JPMORGAN CHASE & CO		02/27/2024	GOLDMAN, SACHS & CO.		7,913,610	9,000,000	91,757	1.E FE
487526-AC-9	KEHE DISTRIBUTORS LLC/KEHE FINANCE		01/29/2024	BANK MONTREAL / NESBITT BURNS		18,427,500	18,400,000		4.C FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		01/29/2024	JPMORGAN CHASE & CO.		2,805,000	3,000,000	55,250	4.A FE
49271V-AT-7	KEURIG DR PEPPER INC		03/04/2024	GOLDMAN, SACHS & CO.		6,980,610	7,000,000		2.A FE
49271V-AU-4	KEURIG DR PEPPER INC		03/04/2024	JPMORGAN CHASE & CO.		998,010	1,000,000		2.A FE
49271V-AW-0	KEURIG DR PEPPER INC		03/04/2024	BANK OF AMERICA/MERRILL LYNCH		9,987,400	10,000,000		2.B FE
49327M-3E-2	KEY BANK USA NA		01/03/2024	WELLS FARGO		1,085,045	1,120,000	18,979	2.A FE
494553-AD-2	KINDER MORGAN INC		01/29/2024	MIZUHO SECURITIES USA INC.		4,991,700	5,000,000		2.B FE
494553-AE-0	KINDER MORGAN INC		01/29/2024	MIZUHO SECURITIES USA INC.		19,937,400	20,000,000		2.B FE
49456B-AG-6	KINDER MORGAN INC		01/29/2024	Various		10,971,467	11,163,000	98,607	2.B FE
482480-AM-2	KLA CORP		01/30/2024	JPMORGAN CHASE & CO.		4,893,050	5,000,000	11,000	1.F FE
482480-AP-5	KLA CORP		01/30/2024	JPMORGAN CHASE & CO.		6,957,510	7,000,000		1.F FE
50012L-AC-8	KODIAK GAS SERVICES LLC		01/30/2024	BARCLAYS		1,800,000	1,800,000		4.A FE
50155Q-AN-0	KYNDRYL HOLDINGS INC		02/15/2024	MUFG SECURITIES AMERICAS INC		6,991,320	7,000,000		2.B FE
502431-AS-8	L3HARRIS TECHNOLOGIES INC		03/11/2024	JPMORGAN CHASE & CO.		9,977,700	10,000,000		2.B FE
502431-AT-6	L3HARRIS TECHNOLOGIES INC		03/11/2024	JPMORGAN CHASE & CO.		4,996,300	5,000,000		2.B FE
502431-AU-3	L3HARRIS TECHNOLOGIES INC		03/11/2024	BANK OF AMERICA/MERRILL LYNCH		4,993,500	5,000,000		2.B FE
50168Q-AE-5	LABL INC		03/08/2024	GOLDMAN, SACHS & CO.		3,282,500	3,250,000	111,731	4.C FE
505742-AG-1	LADDER CAPITAL FINANCE HOLDINGS LL		01/18/2024	BAIRD (ROBERT W.) & CO. INC.		3,136,000	3,200,000	51,800	3.B FE
51509P-AA-1	LANDSEA HOMES CORP		03/19/2024	BANK OF AMERICA/MERRILL LYNCH		5,900,000	5,900,000		4.B FE
05552B-AA-4	LBM ACQUISITION LLC		03/08/2024	JPMORGAN CHASE & CO.		4,511,625	4,950,000	20,686	5.B FE
50190E-AA-2	LCM INVESTMENTS HOLDINGS II LLC		03/08/2024	Various		5,962,175	6,590,000	96,578	4.B FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		01/10/2024	Various		6,981,000	6,800,000	257,583	4.B FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		02/09/2024	MORGAN STANLEY		2,397,750	2,300,000	81,458	4.A FE
53706R-AG-1	LITTLE CO MARY HOSP IN		02/07/2024	PIPER JAFFRAY INC.		1,389,557	1,540,000	10,367	1.G FE
539830-CC-1	LOCKHEED MARTIN CORPORATION		01/25/2024	SMBC Nikko Securities America, Inc		9,977,900	10,000,000		1.G FE
539830-CD-9	LOCKHEED MARTIN CORPORATION		01/25/2024	MIZUHO SECURITIES USA INC.		9,996,500	10,000,000		1.G FE
55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD	D	03/19/2024	JPMORGAN CHASE & CO.		2,527,671	2,528,000		2.C Z
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	D	03/19/2024	JPMORGAN CHASE & CO.		2,521,680	2,528,000		3.B FE
55616X-AG-2	MACYS RETAIL HLDGS INC		03/13/2024	JPMORGAN CHASE & CO.		1,384,000	1,600,000	13,667	3.A FE
55616X-AM-9	MACYS RETAIL HOLDINGS INC		03/13/2024	JPMORGAN CHASE & CO.		1,755,000	2,000,000	22,500	3.A FE
55617L-AL-6	MACYS RETAIL HOLDINGS LLC		01/03/2024	Market Axess		436,618	520,000	16,452	3.A FE
55952E-AA-9	MAGNE 2024-38A A1 CLO		02/23/2024	NOMURA SECURITIES INTERNATIONAL INC		35,000,000	35,000,000		1.A FE
571903-BG-7	MARRIOTT INTERNATIONAL INC		01/22/2024	SUNTRUST INVESTMENT SERVICES, INC.		662,092	770,000	6,035	2.B FE
571903-BP-7	MARRIOTT INTERNATIONAL INC		02/20/2024	DEUTSCHE BANK AG		10,866,680	11,000,000		2.B FE
571903-BQ-5	MARRIOTT INTERNATIONAL INC		02/20/2024	DEUTSCHE BANK AG		9,869,800	10,000,000		2.B FE
576485-AG-1	MATADOR RESOURCES CO		03/26/2024	BANK OF AMERICA/MERRILL LYNCH		4,250,000	4,250,000		3.C FE
577081-BF-8	MATTEL INC		03/21/2024	Various		9,075,915	9,906,000	145,380	2.C FE
58506D-AA-6	MEDLINE BORROWER LP		03/20/2024	GOLDMAN, SACHS & CO.		8,500,000	8,500,000		3.C FE
589400-AB-6	MERCURY GENERAL CORPORATION		02/20/2024	WELLS FARGO		574,890	600,000	11,513	2.B FE
552953-CJ-8	MGM RESORTS INTERNATIONAL		03/25/2024	DEUTSCHE BANK AG		4,350,000	4,350,000		4.A FE
595017-BE-3	MICROCHIP TECHNOLOGY INCORPORATED		03/05/2024	JPMORGAN CHASE & CO.		19,964,600	20,000,000		2.B FE
603051-AD-5	MINERAL RESOURCES LTD	D	01/29/2024	GOLDMAN, SACHS & CO.		2,891,000	2,800,000	58,839	3.C FE
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO IN		03/28/2024	Various		9,369,125	9,350,000	1,913	3.C FE
60687Y-DD-8	MIZUHO FINANCIAL GROUP INC	D	02/20/2024	MIZUHO SECURITIES USA INC.		7,000,000	7,000,000		1.G FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
60687Y-DE-6	MIZUHO FINANCIAL GROUP INC	D	02/20/2024	MIZUHO SECURITIES USA INC.		4,000,000	4,000,000		1.G FE
609207-BC-8	MONDELEZ INTERNATIONAL INC		02/15/2024	JPMORGAN CHASE & CO.		9,952,600	10,000,000		2.B FE
606950-AA-1	MONEYGRAM INTERNATIONAL INC		01/23/2024	GOLDMAN, SACHS & CO.		6,492,750	6,600,000	89,100	4.B FE
61747Y-FH-3	MORGAN STANLEY		02/27/2024	GOLDMAN, SACHS & CO.		10,450,700	10,000,000	210,007	1.E FE
61747Y-FK-6	MORGAN STANLEY		01/16/2024	MORGAN STANLEY		10,000,000	10,000,000		1.E FE
620076-BY-4	MOTOROLA SOLUTIONS INC		03/11/2024	BANK OF AMERICA/MERRILL LYNCH		6,983,970	7,000,000		2.B FE
620076-BZ-1	MOTOROLA SOLUTIONS INC		03/11/2024	BANK OF AMERICA/MERRILL LYNCH		9,988,800	10,000,000		2.B FE
636274-AF-9	NATIONAL GRID PLC	D	01/08/2024	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		2.B FE
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI		01/24/2024	JPMORGAN CHASE & CO.		14,995,350	15,000,000		1.F FE
63743H-FP-2	NATIONAL RURAL UTILITIES COOPERATI		01/24/2024	JPMORGAN CHASE & CO.		9,973,700	10,000,000		1.F FE
63861C-AE-9	NATIONSTAR MORTGAGE HOLDINGS INC		02/01/2024	GOLDMAN, SACHS & CO.		3,077,813	3,350,000	42,806	4.A FE
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		01/29/2024	GOLDMAN, SACHS & CO.		6,649,817	6,700,000		4.A FE
62886H-BE-0	NCL CORPORATION LTD		02/20/2024	BANK OF AMERICA/MERRILL LYNCH		491,135	500,000	571	4.A FE
64105M-AB-7	NESTLE CAPITAL CORP		03/05/2024	BANK OF AMERICA/MERRILL LYNCH		9,972,900	10,000,000		1.D FE
644393-AC-4	NEW FORTRESS ENERGY INC		03/05/2024	MORGAN STANLEY		1,800,000	1,800,000		3.C FE
65158N-AC-6	NEWMARK GROUP INC		02/02/2024	Various		15,120,875	14,900,000	35,958	2.C FE
65339K-CU-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		01/29/2024	WELLS FARGO		19,940,400	20,000,000		2.A FE
65339K-CV-0	NEXTERA ENERGY CAPITAL HOLDINGS IN		01/29/2024	WELLS FARGO		6,955,550	7,000,000		2.A FE
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS		03/28/2024	Various		5,532,395	5,917,000	100,873	3.A FE
62922L-AD-0	NGL ENERGY OPERATING LLC		01/25/2024	BARCLAYS		3,300,000	3,300,000		4.A FE
62922L-AC-2	NGL ENERGY PARTNERS LP		03/25/2024	Various		8,383,850	8,306,000	31,033	4.A FE
65364U-AT-3	NIAGARA MOHAWK POWER CORPORATION		01/11/2024	MUFG SECURITIES AMERICAS INC		5,000,000	5,000,000		2.A FE
65364U-AU-0	NIAGARA MOHAWK POWER CORPORATION		01/11/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		2.A FE
655844-BR-8	NORFOLK SOUTHERN CORP		03/13/2024	BARCLAYS		4,481,400	5,000,000	38,750	2.A FE
665501-AN-2	NORTHERN NATURAL GAS COMPANY		01/29/2024	BANK OF AMERICA/MERRILL LYNCH		4,999,250	5,000,000		1.G FE
666807-CK-6	NORTHROP GRUMMAN CORP		02/13/2024	Various		12,897,690	13,000,000	9,583	2.A FE
666807-CL-4	NORTHROP GRUMMAN CORP		01/29/2024	JPMORGAN CHASE & CO.		24,979,500	25,000,000		2.A FE
666807-CM-2	NORTHROP GRUMMAN CORP		01/29/2024	JPMORGAN CHASE & CO.		19,922,800	20,000,000		2.A FE
67109S-AA-5	OAKC 2024-17A A		01/26/2024	BNP CAPITAL MARKETS		10,000,000	10,000,000		1.A FE
680665-AK-2	OLIN CORP		03/13/2024	Various		6,188,125	6,550,000	37,528	3.A FE
68233J-CM-4	ONCOR ELECTRIC DELIVERY COMPANY LL		01/25/2024	EXCHANGE		9,526,200	10,000,000	178,750	1.F FE
682691-AB-6	ONEMAIN FINANCE CORP		01/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,348,813	3,650,000	5,318	3.B FE
682680-BR-3	ONEOK INC		03/01/2024	EXCHANGE		10,334,888	10,391,000		2.B FE
68389X-BF-1	ORACLE CORP		03/15/2024	GOLDMAN, SACHS & CO.		3,977,150	5,000,000	71,042	2.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		02/20/2024	Various		2,405,904	2,770,000	38,529	4.A FE
691205-AG-3	OWL ROCK TECHNOLOGY FINANCE CORP		03/05/2024	SMBC Nikko Securities America, Inc		1,017,014	1,150,000	4,153	2.C FE
694308-KD-8	PACIFIC GAS AND ELECTRIC COMPANY		01/09/2024	BNP CAPITAL MARKETS		3,993,705	4,500,000	85,313	2.B FE
694308-KQ-9	PACIFIC GAS AND ELECTRIC COMPANY		02/26/2024	BNP CAPITAL MARKETS		19,986,600	20,000,000		2.B FE
694308-KR-7	PACIFIC GAS AND ELECTRIC COMPANY		02/26/2024	BNP CAPITAL MARKETS		9,987,600	10,000,000		2.B FE
695114-DB-1	PACIFICORP		01/03/2024	JPMORGAN CHASE & CO.		9,996,900	10,000,000		1.F FE
695114-DD-7	PACIFICORP		01/03/2024	JPMORGAN CHASE & CO.		4,991,050	5,000,000		1.F FE
695114-DE-5	PACIFICORP		01/03/2024	JPMORGAN CHASE & CO.		25,843,740	26,000,000		1.F FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC		03/22/2024	MORGAN STANLEY		24,500,000	24,500,000		4.A
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		03/05/2024	Jane Street Execution Services, LLC		528,994	570,000	8,645	4.A FE
69346V-AA-7	PERFORMANCE FOOD GROUP INC		01/03/2024	MORGAN STANLEY		529,724	540,000	6,600	4.A FE
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC		02/01/2024	JPMORGAN CHASE & CO.		3,101,250	3,000,000	11,667	3.C FE
718172-DF-3	PHILIP MORRIS INTERNATIONAL INC ABS		02/09/2024	MIZUHO SECURITIES USA INC.		4,968,650	5,000,000		1.F FE
718172-DG-1	PHILIP MORRIS INTERNATIONAL INC ABS		02/09/2024	MIZUHO SECURITIES USA INC.		9,907,000	10,000,000		1.F FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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718172-DH-9	PHILIP MORRIS INTERNATIONAL INC ABS		02/09/2024	BARCLAYS		16,754,690	17,000,000		1.F FE
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC ABS		02/09/2024	MIZUHO SECURITIES USA INC.		9,781,100	10,000,000		1.F FE
718547-AU-6	PHILLIPS 66 CO		02/26/2024	MUFG SECURITIES AMERICAS INC		19,916,600	20,000,000		2.A FE
71880K-AA-9	PHINIA INC		03/26/2024	BANK OF AMERICA/MERRILL LYNCH		900,000	900,000		3.A FE
71951Q-AC-6	PHYSICIANS REALTY LP		03/01/2024	JPMORGAN CHASE & CO.					2.A FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		01/18/2024	DEUTSCHE BANK AG		4,666,640	5,474,000	116,976	2.B FE
737446-AQ-7	POST HOLDINGS INC		03/05/2024	Market Axess		729,832	800,000	14,594	4.B FE
737446-AU-8	POST HOLDINGS INC		02/06/2024	Various		7,915,000	7,900,000		3.B FE
737679-DH-0	POTOMAC ELECTRIC POWER COMPANY		02/26/2024	GOLDMAN, SACHS & CO.		6,973,400	7,000,000		1.F FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		01/02/2024	BANK OF AMERICA/MERRILL LYNCH		14,970,300	15,000,000		1.E FE
69354N-AD-8	PRA GROUP INC		01/03/2024	MORGAN STANLEY		507,055	620,000	8,094	3.B FE
742718-GG-8	PROCTER & GAMBLE CO		01/24/2024	MORGAN STANLEY		8,000,000	8,000,000		1.D FE
743756-AB-4	PROVIDENCE ST JOSEPH HEALTH		02/08/2024	PIPER JAFFRAY INC.		6,581,610	7,000,000	69,947	1.F FE
75009C-AA-4	RAD 2024-23A A1		01/25/2024	CIBC WORLD MARKETS		25,000,000	25,000,000		1.A
75041V-AB-0	RADIOLOGY PARTNERS INC		02/22/2024	EXCHANGE		7,532,343	7,785,367		4.C Z
75041V-AC-8	RADIOLOGY PARTNERS INC		02/22/2024	EXCHANGE		4,427,120	4,921,702		5.B Z
75886F-AE-7	REGENERON PHARMACEUTICALS INC.		01/22/2024	CITADEL SECURITIES LLC		524,710	640,000	4,013	2.A FE
749571-AK-1	RHP HOTEL PROPERTIES LP / RHP FINA		03/21/2024	JPMORGAN CHASE & CO.		3,250,000	3,250,000		3.C FE
76774L-AC-1	RITCHIE BROS AUCTIONEERS INC	C	01/29/2024	RBC DOMINION SECURITIES		3,935,150	3,730,000	109,206	4.A FE
775109-DE-8	ROGERS COMMUNICATIONS INC	A	02/07/2024	MIZUHO SECURITIES USA INC.		27,919,920	28,000,000		2.C FE
775109-DF-5	ROGERS COMMUNICATIONS INC	A	02/07/2024	BANK OF AMERICA/MERRILL LYNCH		8,920,710	9,000,000		2.C FE
78016H-ZW-3	ROYAL BANK OF CANADA	A	01/10/2024	RBC DOMINION SECURITIES		9,979,600	10,000,000		1.E FE
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		01/29/2024	DEUTSCHE BANK AG		1,970,000	2,000,000	36,361	3.B FE
780153-BU-5	ROYAL CARIBBEAN CRUISES LTD		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		8,100,000	8,100,000		3.B FE
78355H-KZ-1	RYDER SYSTEM INC		02/26/2024	U.S. BANCORP		9,997,500	10,000,000		2.A FE
78355H-LA-5	RYDER SYSTEM INC		02/26/2024	U.S. BANCORP		6,992,370	7,000,000		2.A FE
79546V-AQ-9	SALLY HOLDINGS LLC		02/12/2024	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		3.C FE
79588Y-AA-7	SAMARCO MINERACAO SA	D	03/30/2024	STOCK DIV.		184,578	184,578		4.C FE
78403D-AT-7	SBA TOWER TRUST ABS		01/31/2024	CONVERSION		4,302,410	4,900,000	3,330	1.F FE
81761L-AB-8	SERVICE PROPERTIES TRUST		01/03/2024	MORGAN STANLEY		662,971	730,000	2,231	4.A FE
828807-DM-6	SIMON PROPERTY GROUP LP		02/20/2024	Market Axess		658,576	800,000	1,027	1.G FE
78392B-AG-2	SK HYNIX INC	D	01/08/2024	JPMORGAN CHASE & CO.		24,973,500	25,000,000		2.B FE
78392B-AH-0	SK HYNIX INC	D	01/08/2024	JPMORGAN CHASE & CO.		29,864,400	30,000,000		2.B FE
83192P-AC-2	SMITH & NEPHEW PLC	D	03/13/2024	JPMORGAN CHASE & CO.		4,994,650	5,000,000		2.B FE
83192P-AD-0	SMITH & NEPHEW PLC	D	03/13/2024	JPMORGAN CHASE & CO.		7,975,600	8,000,000		2.B FE
83272G-AA-9	SMURFIT KAPPA TREASURY UNLIMITED C	D	03/26/2024	BNP CAPITAL MARKETS		9,988,000	10,000,000		2.C Z
83272G-AB-7	SMURFIT KAPPA TREASURY UNLIMITED C	D	03/26/2024	BNP CAPITAL MARKETS		5,000,000	5,000,000		2.C FE
83272G-AC-5	SMURFIT KAPPA TREASURY UNLIMITED C	D	03/26/2024	BNP CAPITAL MARKETS		7,000,000	7,000,000		2.C FE
83368R-BX-9	SOCIETE GENERALE SA	D	01/11/2024	SOCIETE GENERALE		15,000,000	15,000,000		2.B FE
83368R-BY-7	SOCIETE GENERALE SA	D	01/11/2024	SOCIETE GENERALE		15,000,000	15,000,000		2.C FE
83444M-AA-9	SOLVENTUM CORP		02/23/2024	MORGAN STANLEY		19,997,400	20,000,000		2.C FE
83444M-AJ-0	SOLVENTUM CORP		02/23/2024	JPMORGAN CHASE & CO.		3,983,000	4,000,000		2.C FE
83444M-AL-5	SOLVENTUM CORP		02/23/2024	JPMORGAN CHASE & CO.		3,981,440	4,000,000		2.C FE
842400-HZ-9	SOUTHERN CALIFORNIA EDISON COMPANY		01/08/2024	MUFG SECURITIES AMERICAS INC		9,990,200	10,000,000		1.G FE
842400-JB-0	SOUTHERN CALIFORNIA EDISON COMPANY		02/27/2024	MIZUHO SECURITIES USA INC.		3,000,000	3,000,000		1.G FE
842400-JC-8	SOUTHERN CALIFORNIA EDISON COMPANY		02/27/2024	MIZUHO SECURITIES USA INC.		24,988,500	25,000,000		1.G FE
842434-DA-7	SOUTHERN CALIFORNIA GAS COMPANY		03/12/2024	JPMORGAN CHASE & CO.		2,980,500	3,000,000		1.D FE
84265V-AH-8	SOUTHERN COPPER CORP	C	01/03/2024	HSBC SECURITIES, INC.		538,560	550,000	4,263	2.A FE
85172F-AN-9	SPRINGLEAF FINANCE CORP		01/26/2024	BNP CAPITAL MARKETS		5,684,000	5,600,000	149,625	3.B FE
85208N-AD-2	SPRINT SPECTRUM CO LLC ABS		01/31/2024	CONVERSION		3,937,500	3,937,500	21,247	1.F FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
85208N-AE-0	SPRINT SPECTRUM CO LLC ABS		01/31/2024	CONVERSION		3,570,000	3,570,000	20,947	1.F FE
855244-BG-3	STARBUCKS CORPORATION		02/05/2024	GOLDMAN, SACHS & CO.		29,987,700	30,000,000		2.A FE
855244-BH-1	STARBUCKS CORPORATION		02/05/2024	WELLS FARGO		9,967,000	10,000,000		2.A FE
855244-BJ-7	STARBUCKS CORPORATION		02/05/2024	JPMORGAN CHASE & CO.		24,867,500	25,000,000		2.A FE
85571B-BB-0	STARWOOD PROPERTY TRUST INC		03/13/2024	JPMORGAN CHASE & CO.		4,250,000	4,250,000		3.C FE
857477-CL-5	STATE STREET CORP		03/13/2024	MORGAN STANLEY		5,000,000	5,000,000		1.F FE
857691-AG-4	STATION CASINOS LLC		02/12/2024	Various		5,128,875	5,450,000	113,231	4.C FE
858912-AG-3	STERICYCLE INC		01/12/2024	SMBC Nikko Securities America, Inc		1,365,000	1,500,000	323	3.C FE
861036-AB-7	STL HOLDING COMPANY LLC		01/31/2024	BNP CAPITAL MARKETS		2,700,000	2,700,000		3.C FE
864486-AL-9	SUBURBAN PROPANE PARTNERS L.P.		02/20/2024	Jane Street Execution Services, LLC		458,230	510,000	5,738	4.A FE
86765L-AT-4	SUNOCO LP		01/29/2024	JPMORGAN CHASE & CO.		2,145,413	2,310,000	21,945	3.B FE
86881W-AF-9	SURGERY CENTER HOLDINGS INC		03/26/2024	BARCLAYS		2,400,000	2,400,000		3.B FE
871987-AA-1	SYMP 2024-42A A1 CLO		02/13/2024	JPMORGAN CHASE & CO.		15,000,000	15,000,000		1.A FE
87170B-AA-4	SYMP 2024-43A A1 CLO		03/14/2024	MORGAN STANLEY		20,000,000	20,000,000		1.A Z
87166F-AE-3	SYNCHRONY BANK		02/20/2024	MORGAN STANLEY		516,644	530,000	14,823	2.C FE
87485L-AD-6	TALOS PRODUCTION INC		01/25/2024	JPMORGAN CHASE & CO.		3,256,000	3,256,000		4.A FE
87485L-AE-4	TALOS PRODUCTION INC		01/25/2024	JPMORGAN CHASE & CO.		4,070,000	4,070,000		4.A FE
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC		02/01/2024	SUNTRUST INVESTMENT SERVICES, INC.		963,750	1,000,000	569	3.B FE
88033G-CZ-1	TENET HEALTHCARE CORPORATION		02/15/2024	Various		5,762,268	5,780,000	35,254	4.A FE
882508-CG-7	TEXAS INSTRUMENTS INC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH		6,992,580	7,000,000		1.E FE
882508-CH-5	TEXAS INSTRUMENTS INC		02/05/2024	MIZUHO SECURITIES USA INC.		4,997,650	5,000,000		1.E FE
87264A-DE-2	T-MOBILE USA INC		01/09/2024	GOLDMAN, SACHS & CO.		14,977,500	15,000,000		2.B FE
87264A-DF-9	T-MOBILE USA INC		01/09/2024	GOLDMAN, SACHS & CO.		4,982,700	5,000,000		2.B FE
89236T-LY-9	TOYOTA MOTOR CREDIT CORP		03/18/2024	JPMORGAN CHASE & CO.		4,993,950	5,000,000		1.E FE
893647-BU-0	TRANSDIGM INC		02/12/2024	GOLDMAN, SACHS & CO.		12,100,000	12,100,000		4.A FE
893647-BV-8	TRANSDIGM INC		02/12/2024	GOLDMAN, SACHS & CO.		12,100,000	12,100,000		4.A FE
89788M-AR-3	TRUIST FINANCIAL CORP		01/22/2024	SUNTRUST INVESTMENT SERVICES, INC.		5,000,000	5,000,000		1.G FE
89788M-AS-1	TRUIST FINANCIAL CORP		01/22/2024	SUNTRUST INVESTMENT SERVICES, INC.		7,500,000	7,500,000		1.G FE
902613-BH-0	UBS GROUP AG	D	01/17/2024	Various		7,965,840	8,000,000	6,965	1.G FE
902613-BJ-6	UBS GROUP AG	D	01/02/2024	UNION BANK OF SWITZERLAND		9,999,300	10,000,000		1.G FE
90279X-AA-0	UKG INC		01/30/2024	JPMORGAN CHASE & CO.		8,200,000	8,200,000		4.B FE
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS ABS		02/08/2024	Various		10,969,956	12,343,603	117,136	3.A FE
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		02/14/2024	JPMORGAN CHASE & CO.		2,885,970	3,000,000	30,938	2.A FE
91327T-AA-9	UNITI GROUP LP		03/05/2024	JPMORGAN CHASE & CO.		769,926	740,000	37,123	4.B FE
91159H-JQ-4	US BANCORP		01/18/2024	U.S. BANCORP		10,000,000	10,000,000		1.F FE
91159H-JR-2	US BANCORP		01/18/2024	U.S. BANCORP		10,000,000	10,000,000		1.F FE
90290M-AD-3	US FOODS INC		01/22/2024	WELLS FARGO		529,368	560,000	11,748	4.B FE
91740P-AG-3	USA COMPRESSION PARTNERS LP		03/04/2024	JPMORGAN CHASE & CO.		4,300,000	4,300,000		4.B FE
92343V-GW-8	VERIZON COMMUNICATIONS INC		02/20/2024	MORGAN STANLEY		3,949,080	4,000,000		2.A FE
92556V-AF-3	VIATRIS INC		03/05/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		589,805	860,000	7,167	2.C FE
925550-AF-2	VIAVI SOLUTIONS INC		02/07/2024	GOLDMAN, SACHS & CO.		3,485,000	4,000,000	53,333	3.B FE
927804-GP-3	VIRGINIA ELECTRIC AND POWER COMPAN		01/02/2024	MIZUHO SECURITIES USA INC.		9,929,100	10,000,000		1.F FE
927804-GQ-1	VIRGINIA ELECTRIC AND POWER COMPAN		01/02/2024	MIZUHO SECURITIES USA INC.		3,989,840	4,000,000		1.F FE
92840V-AP-7	VISTRA OPERATIONS COMPANY LLC		01/12/2024	GOLDMAN, SACHS & CO.		4,347,000	4,200,000	100,363	3.B FE
516806-AK-2	VITAL ENERGY INC		03/14/2024	BANK OF AMERICA/MERRILL LYNCH		2,500,000	2,500,000		4.B FE
92858R-AD-2	VMED O2 UK FINANCING I PLC	D	03/26/2024	JPMORGAN CHASE & CO.		4,100,000	4,100,000		4.B FE
928668-CE-0	VOLKSWAGEN GROUP OF AMERICA FINANC	C	03/14/2024	BANK OF AMERICA/MERRILL LYNCH		14,987,700	15,000,000		1.G FE
928668-CF-7	VOLKSWAGEN GROUP OF AMERICA FINANC	C	03/14/2024	BANK OF AMERICA/MERRILL LYNCH		14,983,500	15,000,000		1.G FE
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	03/14/2024	BANK OF AMERICA/MERRILL LYNCH		29,875,200	30,000,000		1.G FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
929566-AL-1	WABASH NATIONAL CORPORATION		03/06/2024	WELLS FARGO		1,683,600	1,840,000	32,890	4.A FE
933940-AA-6	WAND NEWCO 3 INC		01/29/2024	Various		14,296,485	14,150,000		4.C FE
94106B-AG-6	WASTE CONNECTIONS INC		02/15/2024	JPMORGAN CHASE & CO.		37,557,300	38,000,000		2.A FE
95000U-3J-0	WELLS FARGO & COMPANY		01/16/2024	WELLS FARGO		20,000,000	20,000,000		1.E FE
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/26/2024	GOLDMAN, SACHS & CO.		7,850,000	7,850,000		3.B FE
95081Q-AR-5	WESCO DISTRIBUTION INC		02/26/2024	GOLDMAN, SACHS & CO.		7,850,000	7,850,000		3.B FE
958254-AH-7	WESTERN GAS PARTNERS LP		03/05/2024	CITADEL SECURITIES LLC		1,010,930	1,050,000	788	2.C FE
960386-AR-1	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		02/26/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		2.C FE
88339W-AB-2	WILLIAMS COMPANIES INC		01/02/2024	SUNTRUST INVESTMENT SERVICES, INC.		4,991,950	5,000,000		2.B FE
88339W-AC-0	WILLIAMS COMPANIES INC		01/02/2024	BARCLAYS		4,998,750	5,000,000		2.B FE
983133-AC-3	WYNN RESORTS FINANCE LLC		02/08/2024	DEUTSCHE BANK AG		3,811,000	3,700,000	5,858	3.C FE
98389B-BB-5	XCEL ENERGY INC		02/26/2024	WELLS FARGO		19,930,600	20,000,000		2.A FE
983793-AK-6	XPO INC		01/29/2024	MORGAN STANLEY		3,504,108	3,427,000	32,557	3.C FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,738,264,890	3,777,197,879	7,932,124	XXX
00928Q-AW-1	AIRCASTLE LTD		03/19/2024	Various		4,202,000	4,400,000	3,850	3.B FE
05602X-DJ-4	BNP PARIBAS SA	D	02/14/2024	BNP CAPITAL MARKETS		7,000,000	7,000,000		2.C FE
29273V-AX-8	ENERGY TRANSFER LP		01/10/2024	RBC DOMINION SECURITIES		5,000,000	5,000,000		3.A FE
48128B-AQ-4	JPMORGAN CHASE & CO		03/05/2024	JPMORGAN CHASE & CO.		15,000,000	15,000,000		2.B FE
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		02/27/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		2.B FE
857477-CH-4	STATE STREET CORP		01/24/2024	BANK OF AMERICA/MERRILL LYNCH		10,000,000	10,000,000		2.A FE
902613-BK-3	UBS GROUP AG	D	02/07/2024	UNION BANK OF SWITZERLAND		10,000,000	10,000,000		2.C FE
92857W-BX-7	VODAFONE GROUP PLC	D	03/06/2024	DEUTSCHE BANK AG		691,438	925,000	12,378	3.A FE
1309999999. Subtotal - Bonds - Hybrid Securities						61,893,438	62,325,000	16,228	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		01/31/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	32,947,284			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		02/01/2024	Various	0.000	244,259,412			1.G
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		03/28/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	23,547,776			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		03/28/2024	Various	0.000	16,424,308			2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						317,178,780			XXX
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1		03/22/2024	BANK OF AMERICA/MERRILL LYNCH		543,690	543,011		4.A FE
00439C-BD-5	ACCURIDE CORPORATION 2023 EXTEND		02/29/2024	SCHEDULED PAY UP		10,044	10,044		5.A FE
00912Y-AR-3	AIR METHODS CORPORATION EXT FAC TL		01/19/2024	Various		1,215,234	1,215,234		5.B Z
02351Y-AB-2	AMER SPORTS COMPANY TL		02/26/2024	JPMORGAN CHASE & CO.		199,000	200,000		4.A FE
03835E-AH-7	APPLOVIN CORP TLB		03/25/2024	GOLDMAN SACHS		997,500	1,000,000		3.C Z
04287K-AE-1	ARSENAL AIC PARENT LLC		02/20/2024	EXCHANGE		746,678	748,125		3.C FE
05278H-AC-0	AUTOKINITON US HOLDINGS INC 20 TL		01/24/2024	EXCHANGE		1,417,677	1,425,322		4.B FE
08078U-AJ-2	BELRON FINANCE US LLC TL		01/16/2024	EXCHANGE		1,496,154	1,496,154		2.C FE
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		02/16/2024	CITIGROUP GLOBAL MARKETS		476,306	477,500		3.A FE
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		03/18/2024	EXCHANGE					4.A FE
17288Y-AM-4	CITADEL SECURITIES LP TL		01/30/2024	EXCHANGE		1,396,266	1,411,081		2.C FE
18948T-AF-0	CLUBCORP HOLDINGS INC TL		01/01/2024	DIRECT			70,464		5.A FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		03/18/2024	Various					4.B FE
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQ. DDTL		03/28/2024	DIRECT		12,066,215	12,066,215		4.B Z
22739P-AN-6	CROSBY US ACQUISITION CORP TL		02/23/2024	UNION BANK OF SWITZERLAND		995,000	1,000,000		4.B FE
23958C-AC-1	DAYFORCE INC TL B		03/06/2024	JPMORGAN CHASE & CO.		498,750	500,000		3.C Z
25471N-AC-0	DISCOVERY PURCHASER CORP TL		01/22/2024	UNION BANK OF SWITZERLAND		1,457,044	1,492,491		4.A FE
26483N-AV-2	DUN & BRADSTREET CORPORATION TL		01/29/2024	EXCHANGE		1,486,373	1,496,035		4.A FE
29359B-AE-1	ENSEMBLE RCM LLC TL B		01/30/2024	EXCHANGE		811,215	810,418		4.B FE
31935H-AG-2	FIRST BRANDS GROUP LLC 2022-II TL		03/18/2024	JEFFERIES & COMPANY, INC.		347,375	350,000		4.A FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		03/18/2024	BANK OF AMERICA/MERRILL LYNCH		1,841,638	1,860,241		4.A FE
33718F-AF-7	FIRST STUDENT BIDCO INC. 2022 TLC		03/18/2024	BANK OF AMERICA/MERRILL LYNCH		1	1		4.A FE
35039K-AD-8	FOUNDATION BUILDING MATERIALS TL		03/04/2024	RBC DOMINION SECURITIES		742,500	750,000		4.B FE
92943E-AB-2	GTCR W MERGER SUB LLC TLB		02/06/2024	JPMORGAN CHASE & CO.		5,970,000	6,000,000		3.B FE
36249V-AK-2	GYP HOLDINGS III CORP TL		02/02/2024	EXCHANGE		991,740	997,500		3.C FE
42328D-AJ-7	HELIOS SOFTWARE HOLDINGS INC TL		01/25/2024	EXCHANGE		898,988	922,688		4.B FE
44332E-AX-4	HUB INTERNATIONAL LTD TL B		01/26/2024	EXCHANGE		1,884,075	1,877,901		4.B FE
BAS1NR-F2-0	ICON PUBLIC LIMITED COMPANY TL	D	03/14/2024	EXCHANGE		186,165	187,526		4.A FE
L5000D-AE-7	ICON PUBLIC LIMITED COMPANY TL	D	03/14/2024	EXCHANGE		748,774	752,659		4.A FE
G5080A-AH-5	JAZZ PHARMACEUTICALS PLC TL		01/19/2024	EXCHANGE		1,499,977	1,495,742		3.C FE
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOP TL		01/29/2024	EXCHANGE		936,364	944,814		4.C FE
BAS1NR-J0-0	MEDLINE BORROWER LP TERM LOAN		03/27/2024	EXCHANGE		877,118	880,316		4.A FE
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL		03/20/2024	Various		535,159	598,500		4.B FE
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		01/10/2024	EXCHANGE		(21)			4.B FE
68218H-AE-7	OMNIA PARTNERS LLC TL B		01/24/2024	Various		1,339,604	1,350,000		4.B Z
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN TL		02/06/2024	EXCHANGE		993,051	997,409		3.C FE
71913B-AJ-1	PHOENIX GUARANTOR INC. TL		02/23/2024	MORGAN STANLEY		990,000	1,000,000		4.A FE
72941D-AK-8	PLUTO ACQUISITION I INC TL B		03/25/2024	JPMORGAN CHASE & CO.		210,000	250,000		5.B Z
72941D-AH-5	PLUTO ACQUISITION I INC TRANCH TL		03/25/2024	JPMORGAN CHASE & CO.		55,456	56,565		4.C FE
75041E-AB-8	RADIOLOGY PARTNERS INC TL		03/18/2024	MORGAN STANLEY		406,405	498,657		4.B FE
83417U-AL-0	SOLARWINDS HOLDINGS INC 2024 R TL		01/23/2024	EXCHANGE		1,457,757	1,496,231		4.A FE
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL		01/11/2024	Various		843,884	874,335		2.C FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		01/04/2024	BANK OF AMERICA/MERRILL LYNCH		(8)			4.A FE
90932R-AM-6	UNITED AIRLINES INC TL B		02/29/2024	JPMORGAN CHASE & CO.		361,588	363,405		3.A FE
00215N-AM-2	VM CONSOLIDATED INC B2 TL		02/08/2024	EXCHANGE		1,498,333	1,495,215		3.B Z
93369P-AK-0	WAND NEWCO 3 INC TL		02/09/2024	BANK OF AMERICA/MERRILL LYNCH		997,500	1,000,000		4.C FE
63939W-AK-9	WAYSTAR TECHNOLOGIES INC TL		02/09/2024	EXCHANGE		998,136	997,409		4.C FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		02/09/2024	Various		(1,247)			4.C FE
92943L-AC-4	WEC US HOLDINGS LTD. TLB		01/25/2024	EXCHANGE		960,889	977,525		4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						54,384,348	54,936,731		XXX
2509999997. Total - Bonds - Part 3						8,476,135,468	8,222,950,211	15,998,648	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						8,476,135,468	8,222,950,211	15,998,648	XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
00287Y-10-9	ABBVIE INC		01/30/2024	GOLDMAN, SACHS & CO.	97.000	15,997			
016255-10-1	ALIGN TECHNOLOGY INC		01/30/2024	GOLDMAN, SACHS & CO.	139.000	36,799			
030420-10-3	AMERICAN WATER WORKS CO INC		01/30/2024	GOLDMAN, SACHS & CO.	424.000	52,746			
03064D-10-8	AMERICOLD REALTY TRUST		01/03/2024	BANK OF AMERICA/MERRILL LYNCH	24,291.000	719,574			
03750L-10-9	APARTMENT INCOME REIT CORP		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	9,264.000	299,065			
G6095L-10-9	APTIV PLC		01/30/2024	GOLDMAN, SACHS & CO.	29.000	2,515			
040337-84-2	ARIEL FUND		01/01/2024	DIRECT	2,214.150	151,890			
049468-10-1	ATLASSIAN CORP CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	10.000	2,574			
053484-10-1	AVALONBAY CMNTYS INC		01/26/2024	BANK OF AMERICA/MERRILL LYNCH	2,167.000	381,084			
05722G-10-0	BAKER HUGHES CO		01/30/2024	GOLDMAN, SACHS & CO.	650.000	19,071			
060505-10-4	BANK AMER CORP COM		01/30/2024	GOLDMAN, SACHS & CO.	819.000	28,493			
097023-10-5	BOEING CO		01/30/2024	GOLDMAN, SACHS & CO.	234.000	46,903			

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
110122-10-8	BRISTOL MYERS SQUIBB CO		03/26/2024	MORGAN STANLEY	1,192.000	62,640			
11135F-10-1	BROADCOM INC		01/30/2024	GOLDMAN, SACHS & CO.	14.000	16,914			
11135E-20-3	BROADSTONE NET LEASE INC		03/05/2024	Various	39,338.000	606,518			
122017-10-6	BURLINGTON STORES INC		01/30/2024	GOLDMAN, SACHS & CO.	18.000	3,548			
14149Y-10-8	CARDINAL HEALTH INC		01/30/2024	GOLDMAN, SACHS & CO.	109.000	11,670			
143658-30-0	CARNIVAL CORP		01/30/2024	GOLDMAN, SACHS & CO.	1,574.000	25,924			
15118V-20-7	CELSIUS HOLDINGS INC		03/26/2024	MORGAN STANLEY	164.000	14,960			
808513-10-5	CHARLES SCHWAB		01/30/2024	GOLDMAN, SACHS & CO.	702.000	45,195			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	167.000	62,956			
166764-10-0	CHEVRON CORP		01/30/2024	GOLDMAN, SACHS & CO.	232.000	34,828			
189054-10-9	CLOROX CO		01/30/2024	GOLDMAN, SACHS & CO.	236.000	34,392			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		01/30/2024	GOLDMAN, SACHS & CO.	29.000	2,250			
20030N-10-1	COMCAST CORP NEW CL A		01/30/2024	GOLDMAN, SACHS & CO.	420.000	19,593			
20825C-10-4	CONOCOPHILLIPS		01/30/2024	GOLDMAN, SACHS & CO.	112.000	12,774			
216648-50-1	COOPER COMPANIES INC		02/20/2024	EXCHANGE	364.000	27,801			
219948-10-6	CORPAY INC		03/25/2024	EXCHANGE	104.000	23,812			
229663-10-9	CUBESMART		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	7,996.000	343,336			
126650-10-0	CVS HEALTH CORPORATION		01/30/2024	GOLDMAN, SACHS & CO.	141.000	10,413			
235851-10-2	DANAHER CO RP COM		01/30/2024	GOLDMAN, SACHS & CO.	58.000	14,207			
237266-10-1	DARLING INTERNATIONAL INC		01/30/2024	GOLDMAN, SACHS & CO.	361.000	16,090			
23804L-10-3	DATADOG INC CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	118.000	14,966			
256163-10-6	DOCUSIGN INC		01/30/2024	GOLDMAN, SACHS & CO.	401.000	24,706			
281020-10-7	EDISON INTL		01/30/2024	GOLDMAN, SACHS & CO.	728.000	49,002			
28176E-10-8	EDWARDS LIFESCIENCES CORP		01/30/2024	GOLDMAN, SACHS & CO.	148.000	10,937			
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	13,781.000	128,600			
29355A-10-7	ENPHASE ENERGY INC		01/30/2024	GOLDMAN, SACHS & CO.	294.000	31,267			
29444U-70-0	EQUINIX REIT INC		02/28/2024	BANK OF AMERICA/MERRILL LYNCH	4,724.000	3,971,883			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		03/05/2024	CABRERA CAPITAL MARKETS, INC	10,563.000	716,946			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		03/05/2024	CABRERA CAPITAL MARKETS, INC	50,746.000	1,262,342			
297178-10-5	ESSEX PROPERTY		01/26/2024	BANK OF AMERICA/MERRILL LYNCH	1,568.000	365,728			
518439-10-4	ESTEE LAUDER COS.		01/30/2024	GOLDMAN, SACHS & CO.	125.000	16,773			
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	02/05/2024	BANK OF AMERICA/MERRILL LYNCH	7,213.000	157,133			
G3223R-10-8	EVEREST RE GROUP LTD		01/30/2024	GOLDMAN, SACHS & CO.	30.000	11,392			
30040W-10-8	EVERSOURCE ENERGY		01/30/2024	GOLDMAN, SACHS & CO.	681.000	37,326			
30231G-10-2	EXXON MOBIL CORP		01/30/2024	GOLDMAN, SACHS & CO.	87.000	9,122			
302491-30-3	F M C CORP.		01/30/2024	GOLDMAN, SACHS & CO.	260.000	14,947			
30303M-10-2	FACEBOOK INC		03/26/2024	Various	4,612.000	2,283,691			
345370-86-0	FORD MTR C O DEL COM PAR U		01/30/2024	GOLDMAN, SACHS & CO.	2,623.000	30,899			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	37,712.000	1,725,124			
37045V-10-0	GENERAL MOTORS CO		01/30/2024	GOLDMAN, SACHS & CO.	1,278.000	48,756			
375558-10-3	GILEAD SCIENCES INC		01/30/2024	GOLDMAN, SACHS & CO.	354.000	27,831			
40412C-10-1	HCA Healthcare Inc		01/30/2024	GOLDMAN, SACHS & CO.	23.000	6,937			
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/01/2024	MERGER	29,015.700	486,001			
403949-10-0	HF SINCLAIR CORP		01/30/2024	GOLDMAN, SACHS & CO.	63.000	3,588			
437076-10-2	HOME DEPOT INC		01/30/2024	GOLDMAN, SACHS & CO.	332.000	118,557			
444859-10-2	HUMANA INC COM		03/26/2024	MORGAN STANLEY	123.000	42,851			
452327-10-9	ILLUMINA INC		01/30/2024	GOLDMAN, SACHS & CO.	332.000	48,870			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	14,489.000	214,190			

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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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	02/05/2024	BANK OF AMERICA/MERRILL LYNCH	23,710.000	282,056			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		01/30/2024	GOLDMAN, SACHS & CO.	438.000	56,511			
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		02/05/2024	Various	135,099.000	7,014,185			
464288-52-1	ISHARES CORE US REIT ETF		01/31/2024	BANK OF AMERICA/MERRILL LYNCH	4,392.000	228,164			
464288-28-1	ISHARES JPMORGAN USD EMERGING MARK		01/22/2024	CITADEL SECURITIES LLC	40,000.000	3,500,000			
464287-49-9	ISHARES RUSSELL MID-CAP ETF		03/21/2024	CITADEL SECURITIES LLC	11,980.000	999,731			
464287-30-9	ISHARES S&P GROWTH ETF TRUST		03/11/2024	CITADEL SECURITIES LLC	6,143.000	506,122			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		02/09/2024	BANK OF AMERICA/MERRILL LYNCH	8,000.000	1,577,433			
G50871-10-5	JAZZ PHARMACEUTICALS PLC		01/30/2024	GOLDMAN, SACHS & CO.	24.000	3,013			
478160-10-4	JOHNSON & JOHNSON		01/30/2024	GOLDMAN, SACHS & CO.	1,412.000	224,183			
46625H-10-0	JP MORGAN CHASE & CO		01/30/2024	GOLDMAN, SACHS & CO.	189.000	33,315			
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I		01/01/2024	DIRECT	25.100	481			
49427F-10-8	KILROY REALTY CORPORATION		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	9,956.000	340,766			
49446R-10-9	KIMCO REALTY CORP		03/05/2024	Various	47,902.000	983,900			
49456B-10-1	KINDER MORGAN INC DEL		01/30/2024	GOLDMAN, SACHS & CO.	2,339.000	40,254			
521865-20-4	LEAR CORP		01/30/2024	GOLDMAN, SACHS & CO.	35.000	4,713			
529043-10-1	LEXINGTON REALTY TRUST		02/28/2024	BANK OF AMERICA/MERRILL LYNCH	60,051.000	530,738			
G54950-10-3	LINDE PLC	D	01/30/2024	GOLDMAN, SACHS & CO.	16.000	6,526			
549498-10-3	LUCID GROUP INC		01/30/2024	GOLDMAN, SACHS & CO.	3,279.000	11,345			
554382-10-1	MACERICH COMPANY		02/28/2024	BANK OF AMERICA/MERRILL LYNCH	28,784.000	476,878			
58463J-30-4	MEDICAL PPTYS TRUST INC		01/05/2024	JONES TRADING	88,728.000	314,282			
58933Y-10-5	MERCK & CO. INC.		01/30/2024	GOLDMAN, SACHS & CO.	110.000	13,383			
594918-10-4	MICROSOFT CORP		03/26/2024	MORGAN STANLEY	14,686.000	6,192,352			
651639-10-6	NEWMONT CORP		01/30/2024	GOLDMAN, SACHS & CO.	738.000	25,468			
65339F-10-1	NEXTERA ENERGY INC		01/30/2024	GOLDMAN, SACHS & CO.	52.000	3,083			
67066G-10-4	NVIDIA CORP		03/26/2024	Various	4,985.000	4,607,017			
681936-10-0	OMEGA HEALTHCARE INVESTORS		03/05/2024	CABRERA CAPITAL MARKETS, INC	17,380.000	544,433			
700517-10-5	PARK HOTELS RESORTS INC		01/05/2024	JONES TRADING	17,617.000	282,880			
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	03/27/2024	DIRECT	65,152.920	561,679			
70450Y-10-3	PAYPAL HOLDINGS INC		01/30/2024	GOLDMAN, SACHS & CO.	89.000	5,668			
714046-10-9	PERKINELMER INC		01/30/2024	GOLDMAN, SACHS & CO.	239.000	26,572			
717081-10-3	PFIZER INC		03/26/2024	MORGAN STANLEY	4,224.000	116,540			
71943U-10-4	PHYSICIANS REALTY TRUST REIT		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	43,050.000	511,222			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		03/28/2024	DIRECT	29,499.600	276,515			
756109-10-4	REALTY INCOME CORP		03/05/2024	Various	6,623.000	348,701			
761152-10-7	RESMED INC.		01/30/2024	GOLDMAN, SACHS & CO.	105.000	20,095			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		03/05/2024	CABRERA CAPITAL MARKETS, INC	13,211.000	172,996			
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	967.000	27,734			
78409V-10-4	S&P GLOBAL INC		01/30/2024	GOLDMAN, SACHS & CO.	5.000	2,273			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		03/05/2024	CABRERA CAPITAL MARKETS, INC	2,906.000	632,610			
824348-10-6	SHERWIN WILLIAMS CO		01/30/2024	GOLDMAN, SACHS & CO.	38.000	11,690			
855244-10-9	STARBUCKS CORP		01/30/2024	GOLDMAN, SACHS & CO.	1,077.000	101,324			
G8473T-10-0	STERIS		01/30/2024	GOLDMAN, SACHS & CO.	15.000	3,273			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		01/05/2024	JONES TRADING	19,947.000	218,125			
86800U-10-4	SUPER MICRO COMPUTER INC		03/26/2024	Various	12.000	10,764			
88160R-10-1	TESLA INC		03/26/2024	MORGAN STANLEY	650.000	115,486			
882508-10-4	TEXAS INST RS INC COM		01/30/2024	GOLDMAN, SACHS & CO.	122.000	19,770			
89400J-10-7	TRANSUNION ORD		01/30/2024	GOLDMAN, SACHS & CO.	318.000	21,882			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
90138F-10-2	TWILIO INC CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	358.000	26,198			
902653-10-4	UDR INC		01/26/2024	BANK OF AMERICA/MERRILL LYNCH	9,926.000	360,213			
90364P-10-5	UIPATH INC CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	119.000	2,838			
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNITS	B	02/05/2024	BANK OF AMERICA/MERRILL LYNCH	4,274.000	301,439			
91332U-10-1	UNITY SOFTWARE INC		01/30/2024	GOLDMAN, SACHS & CO.	543.000	18,196			
913903-10-0	UNIVERSAL HEALTH SERVICES INC		01/30/2024	GOLDMAN, SACHS & CO.	16.000	2,543			
922475-10-8	VEEVA SYSTEMS INC CLASS A		01/30/2024	GOLDMAN, SACHS & CO.	10.000	2,109			
92537N-10-8	VERTIV HOLDINGS CO		01/30/2024	GOLDMAN, SACHS & CO.	494.000	27,990			
92556H-20-6	VIACOMCBS INC CLASS B		01/30/2024	GOLDMAN, SACHS & CO.	1,408.000	19,261			
92556V-10-6	VIATRIS INC		01/30/2024	GOLDMAN, SACHS & CO.	1,399.000	16,522			
925652-10-9	VICI PPTYS INC		03/05/2024	Various	18,466.000	555,468			
931142-10-3	WALMART INC		01/30/2024	GOLDMAN, SACHS & CO.	428.000	70,873			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		01/30/2024	GOLDMAN, SACHS & CO.	47.000	11,793			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		01/30/2024	GOLDMAN, SACHS & CO.	267.000	17,937			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						48,448,404	XXX		XXX
BAS1MX-M6-1	AIR METHODS		01/01/2024	EXCHNG_TDR	37,840.000	1,110,226			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		02/23/2024	DIRECT	33,709.000	21,068			
BAS1MT-ML-7	ENVISION HEALTHCARE CORP		01/01/2024	EXCHNG_TDR	16,581.000	110,358			
20364@-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.		01/26/2024	STOCK DIV.	6,805.000	256,072			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,497,723	XXX		XXX
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		01/31/2024	BANK OF AMERICA/MERRILL LYNCH	94,487.000	10,053,397			
464287-46-5	ISHARES MSCI EAFE INDEX FUND	C	01/31/2024	BANK OF AMERICA/MERRILL LYNCH	909.000	68,184			
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	03/21/2024	Various	99,965.000	4,065,522			
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		02/22/2024	Various	20,250.000	2,682,893			
78462F-10-3	SPDR S&P 500 ETF TRUST		02/23/2024	BANK OF AMERICA/MERRILL LYNCH	16,626.000	8,339,574			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						25,209,570	XXX		XXX
5989999997. Total - Common Stocks - Part 3						75,155,697	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						75,155,697	XXX		XXX
5999999999. Total - Preferred and Common Stocks						75,155,697	XXX		XXX
6009999999 - Totals						8,551,291,165	XXX	15,998,648	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		03/01/2024	SCHEDULED REDEMPTION		3,140	3,140	3,111	3,112		28		28		3,140				27	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		03/01/2024	SCHEDULED REDEMPTION		1,570	1,570	1,538	1,538		32		32		1,570				17	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		03/01/2024	SCHEDULED REDEMPTION		653	653	642	643		10		10		653				6	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		03/01/2024	SCHEDULED REDEMPTION		2,583	2,583	2,535	2,540		43		43		2,583				23	01/20/2026	1.A
91282C-GW-5	TREASURY (CPI) NOTE		03/27/2024	Various		8,057,655	8,073,900	8,002,811	8,138,922	(128,488)	7,671		(120,817)		8,018,104		39,551	39,551	32,593	04/15/2028	1.A
912810-TK-4	TREASURY BOND		03/11/2024	Various		55,974,618	64,575,000	55,922,786	56,229,788		52,811		52,811		56,282,600		(307,981)	(307,981)	1,221,268	08/15/2042	1.A
912810-TS-7	TREASURY BOND		02/23/2024	Various		156,429,102	172,000,000	165,862,422	165,952,504		28,654		28,654		165,981,158		(9,552,056)	(9,552,056)	1,771,641	05/15/2043	1.A
912810-TU-2	TREASURY BOND		02/20/2024	Various		77,979,102	80,000,000	79,778,125	79,780,461		981		981		79,781,442		(1,802,341)	(1,802,341)	1,807,692	08/15/2043	1.A
912810-TV-0	TREASURY BOND		01/29/2024	Various		1,606,777	1,500,000	1,566,680	1,566,588		(69)		(69)		1,566,520		40,258	40,258	13,735	11/15/2053	1.A
91282C-FF-3	TREASURY NOTE		03/11/2024	BNP CAPITAL MARKETS		904,375	1,000,000	922,031	930,544		1,330		1,330		931,874		(27,499)	(27,499)	15,714	08/15/2032	1.A
91282C-GJ-4	TREASURY NOTE		02/07/2024	NOMURA SECURITIES INTERNATIONAL INC		968,164	1,000,000	1,003,945	1,003,483		(53)		(53)		1,003,430		(35,266)	(35,266)	18,269	01/31/2030	1.A
91282C-HH-7	TREASURY NOTE		02/26/2024	DEUTSCHE BANK AG		2,967,891	3,000,000	2,985,938	2,988,248		714		714		2,988,962		(21,071)	(21,071)	25,020	06/15/2026	1.A
91282C-HK-0	TREASURY NOTE		02/05/2024	BANK OF AMERICA/MERRILL LYNCH		2,486,230	2,500,000	2,484,473	2,485,894		285		285		2,486,180		51	51	60,165	06/30/2028	1.A
91282C-HN-4	TREASURY NOTE		01/19/2024	JPMORGAN CHASE & CO.		10,030,078	10,000,000	9,977,969	9,982,087		617		617		9,982,704		47,374	47,374	225,883	07/31/2025	1.A
91282C-HT-1	TREASURY NOTE		02/16/2024	Various		243,514,648	250,000,000	242,996,094	243,197,915		49,766		49,766		243,247,681		266,967	266,967	4,501,890	08/15/2033	1.A FE
91282C-JA-0	TREASURY NOTE		02/05/2024	HSBC SECURITIES, INC.		2,039,766	2,000,000	1,992,266	1,992,608		137		137		1,992,745		47,021	47,021	32,602	09/30/2028	1.A FE
91282C-JJ-1	TREASURY NOTE		03/20/2024	Various		170,856,386	163,739,200	171,987,717	159,900,177		(4,993)		(4,993)		171,982,745		(1,126,359)	(1,126,359)	1,094,554	11/15/2033	1.A FE
91282C-JM-4	TREASURY NOTE		02/16/2024	Various		50,505,371	50,000,000	51,537,109	51,535,509		(17,073)		(17,073)		51,518,436		(1,013,065)	(1,013,065)	382,514	11/30/2030	1.A FE
91282C-JN-2	TREASURY NOTE		02/16/2024	Various		50,472,656	50,000,000	51,193,359	51,191,540		(19,410)		(19,410)		51,172,130		(699,473)	(699,473)	382,514	11/30/2028	1.A FE
91282C-JP-7	TREASURY NOTE		02/16/2024	Various		50,103,027	50,000,000	50,486,328	50,485,049		(13,643)		(13,643)		50,471,406		(368,379)	(368,379)	292,862	12/15/2026	1.A FE
91282C-JR-3	TREASURY NOTE		02/23/2024	Various		293,558,594	300,000,000	295,757,813			60,890		60,890		295,818,702		(2,260,108)	(2,260,108)	1,555,632	12/31/2028	1.A
91282C-JV-4	TREASURY NOTE		03/14/2024	Various		5,455,820	5,500,000	5,488,532			471		471		5,489,003		(33,183)	(33,183)	19,849	01/31/2026	1.A
91282C-JW-2	TREASURY NOTE		02/26/2024	Various		269,549,471	273,182,200	272,545,588			2,600		2,600		272,548,188		(2,998,717)	(2,998,717)	805,046	01/31/2029	1.A
91282C-JX-0	TREASURY NOTE		02/22/2024	Various		122,463,867	125,000,000	122,833,008			5,447		5,447		122,838,455		(374,587)	(374,587)	310,440	01/31/2031	1.A
91282C-JZ-5	TREASURY NOTE		03/11/2024	TD SECURITIES		132,142,773	133,000,000	130,345,195			6,545		6,545		130,351,740		1,791,033	1,791,033	380,000	02/15/2034	1.A
91282C-KA-8	TREASURY NOTE		02/29/2024	SOCIETE GENERALE		247,958,984	250,000,000	247,869,141			13,827		13,827		247,882,968		76,016	76,016	424,966	02/15/2027	1.A
91282C-KC-4	TREASURY NOTE		03/11/2024	Various		252,480,469	250,000,000	249,699,219			1,116		1,116		249,700,334		2,780,134	2,780,134	346,467	02/28/2031	1.A
912810-QA-9	US TREASURY N/B		03/11/2024	JPMORGAN CHASE & CO.		173,386	186,900	175,036			63		63		175,099		(1,713)	(1,713)	3,738	02/15/2039	1.A
938782-GF-0	WASHINGTON D C MET AREA TRAN A		02/29/2024	TD SECURITIES		1,900,085	1,790,000	2,065,087	1,911,165		(5,795)		(5,795)		1,905,369		(5,284)	(5,284)	60,413	07/01/2031	1.D FE
938782-GG-8	WASHINGTON D C MET AREA TRAN A		02/29/2024	JPMORGAN CHASE & CO.		3,187,410	3,000,000	3,446,400	3,196,897		(9,409)		(9,409)		3,187,488		(78)	(78)	101,250	07/01/2032	1.D FE
938782-GH-6	WASHINGTON D C MET AREA TRAN A		02/29/2024	MORGAN STANLEY		2,859,759	2,700,000	3,088,665	2,871,671		(8,196)		(8,196)		2,863,475		(3,716)	(3,716)	91,125	07/01/2033	1.D FE
938782-GK-9	WASHINGTON D C MET AREA TRAN A		02/29/2024	TD SECURITIES		2,558,813	2,415,000	2,737,427	2,558,005		(6,815)		(6,815)		2,551,191		7,622	7,622	81,506	07/01/2035	1.D FE
0109999999. Subtotal - Bonds - U.S. Governments						2,219,193,226	2,256,170,146	2,234,758,988	897,906,887	(128,488)	148,583		20,095		2,234,728,074		(15,534,848)	(15,534,848)	16,059,422	XXX	XXX
13063D-4C-9	CALIFORNIA ST		03/19/2024	STIFEL CAPITAL MARKETS		3,467,550	3,000,000	3,510,720	3,478,820		(9,988)		(9,988)		3,468,833		(1,283)	(1,283)	70,833	10/01/2039	1.C FE
13063D-4D-7	CALIFORNIA ST		03/19/2024	LOOP CAPITAL MARKETS		3,380,370	3,000,000	3,408,270	3,383,216		(7,854)		(7,854)		3,375,363		5,007	5,007	70,833	10/01/2045	1.C FE
13063D-4G-0	CALIFORNIA ST		03/19/2024	PIPER JAFFRAY INC.		4,260,375	3,750,000	4,311,713	4,277,374		(10,767)		(10,767)		4,266,608		(6,233)	(6,233)	92,969	10/01/2050	1.C FE
13063D-4T-2	CALIFORNIA ST		03/19/2024	MORGAN STANLEY		5,976,221	5,280,000	6,041,851	5,994,898		(14,714)		(14,714)		5,980,183		(3,963)	(3,963)	124,667	10/01/2042	1.C FE
13063D-LW-6	CALIFORNIA ST		01/04/2024	UMB BANK		619,545	560,000	658,650	615,159		(189)		(189)		614,970		4,575	4,575	7,544	04/01/2038	1.C FE
13063D-LX-4	CALIFORNIA ST		01/03/2024	UMB BANK		491,940	490,000	543,322	492,804		(125)		(125)		492,679		(739)	(739)	6,397	04/01/2038	1.C FE
13063D-RA-8	CALIFORNIA ST		03/19/2024	PIPER JAFFRAY INC.		2,535,603	2,450,000	2,857,264	2,693,879		(8,859)		(8,859)		2,685,021		(149,418)	(149,418)	46,278	10/01/2039	1.C FE
13063D-VC-9	CALIFORNIA ST		02/20/2024	UNION BANK OF SWITZERLAND		2,529,864	2,400,000	2,771,712	2,641,971		(5,177)		(5,177)		2,636,794		(106,930)	(106,930)	45,600	03/01/2037	1.C FE
13063D-VD-7	CALIFORNIA ST		03/19/2024	PIPER JAFFRAY INC.		4,052,741	3,870,000	4,454,602	4,250,816		(12,800)		(12,800)		4,238,016		(185,275)	(185,275)	86,000	03/01/2038	1.C FE
151537-JS-7	CENTER LINE MICH PUB SCHS		02/14/2024	MORGAN STANLEY		319,122	300,000	357,042	337,422		(696)		(696)		336,725		(17,603)	(17,603)	3,500	05/01/2030	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
160879-MF-6	CHARLOTTE MICH PUB SCH DIST		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		483,930	450,000	560,925	531,265		(1,317)		(1,317)		529,948		(46,018)	(46,018)	5,250	05/01/2033	1.B FE
160879-MG-4	CHARLOTTE MICH PUB SCH DIST		02/15/2024	OPPENHEIMER & CO., INC.		427,388	400,000	496,024	470,406		(1,240)		(1,240)		469,166		(41,778)	(41,778)	4,844	05/01/2034	1.B FE
160879-MH-2	CHARLOTTE MICH PUB SCH DIST		02/15/2024	BOSC, INC.		371,350	350,000	432,152	410,276		(1,060)		(1,060)		409,217		(37,867)	(37,867)	4,239	05/01/2035	1.B FE
181211-EX-7	CLARK CNTY WASH SCH DIST NO 10		02/14/2024	FIFTH THIRD SECURITIES, INC.		963,898	885,000	1,102,436	1,035,587		(4,172)		(4,172)		1,031,415		(67,517)	(67,517)	9,219	12/01/2031	1.A FE
181211-EY-5	CLARK CNTY WASH SCH DIST NO 10		02/20/2024	MORGAN STANLEY		1,085,100	1,000,000	1,243,720	1,168,837		(5,298)		(5,298)		1,163,539		(78,439)	(78,439)	11,250	12/01/2032	1.A FE
181211-FA-6	CLARK CNTY WASH SCH DIST NO 10		02/20/2024	RBC DOMINION SECURITIES		1,078,840	1,000,000	1,167,100	1,080,421		(2,424)		(2,424)		1,077,997		843	843	11,250	12/01/2034	1.A FE
182810-CF-6	CLATSOP CNTY ORE SCH DIST NO 0		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		726,850	650,000	768,768	717,025		(665)		(665)		716,360		10,490	10,490	3,340	06/15/2035	1.B FE
20772K-RH-4	CONNECTICUT (STATE OF)		02/06/2024	UMB BANK		315,285	300,000	300,000	300,000						300,000		15,285	15,285	1,767	06/15/2039	1.D FE
20772K-AY-5	CONNECTICUT ST		01/11/2024	MORGAN STANLEY		3,045,379	2,780,000	3,112,154	2,936,755		(1,413)		(1,413)		2,935,343		110,036	110,036	35,136	04/15/2031	1.D FE
20772K-BA-6	CONNECTICUT ST		01/11/2024	MORGAN STANLEY		4,515,266	4,125,000	4,581,143	4,340,823		(1,941)		(1,941)		4,338,882		176,384	176,384	52,135	04/15/2033	1.D FE
20772K-BB-4	CONNECTICUT ST		01/11/2024	BANK OF AMERICA/MERRILL LYNCH		5,997,475	5,500,000	6,088,775	5,778,862		(2,505)		(2,505)		5,776,357		221,118	221,118	69,514	04/15/2034	1.D FE
20772K-CR-8	CONNECTICUT ST		01/11/2024	MORGAN STANLEY		2,361,001	2,150,000	2,419,804	2,281,965		(1,149)		(1,149)		2,280,815		80,186	80,186	9,257	06/15/2032	1.D FE
20772K-CS-6	CONNECTICUT ST		01/11/2024	JPMORGAN CHASE & CO.		1,374,963	1,250,000	1,401,263	1,324,077		(645)		(645)		1,323,432		51,530	51,530	5,382	06/15/2033	1.D FE
20772K-CT-4	CONNECTICUT ST		02/14/2024	HILLTOP SECURITIES INC		543,590	500,000	559,165	528,996		(756)		(756)		528,240		15,350	15,350	4,236	06/15/2034	1.D FE
20772K-KV-0	CONNECTICUT ST		02/22/2024	SEIBERT, BRANFORD INC.		1,067,640	1,000,000	1,185,290	1,123,712		(2,776)		(2,776)		1,120,936		(53,296)	(53,296)	9,444	06/01/2032	1.D FE
20772K-KW-8	CONNECTICUT ST		02/14/2024	Headlands Tech Global Markets LLC		798,450	750,000	879,353	836,549		(1,583)		(1,583)		834,967		(36,517)	(36,517)	6,250	06/01/2033	1.D FE
20772K-RD-3	CONNECTICUT ST		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		351,891	300,000	343,614	337,830		(228)		(228)		337,602		14,289	14,289	1,542	06/15/2035	1.D FE
20772K-SN-0	CONNECTICUT ST		01/11/2024	MORGAN STANLEY		1,190,500	1,000,000	1,140,060	1,127,341		(517)		(517)		1,126,825		63,675	63,675	8,472	11/15/2035	1.D FE
20772K-UC-1	CONNECTICUT ST		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		804,209	675,000	779,207	774,454		(534)		(534)		773,920		30,289	30,289	6,281	05/15/2035	1.D FE
223883-FL-8	COWLITZ CNTY WASH SCH DIST NO		02/22/2024	INTL FCStone		2,515,962	2,425,000	2,583,959	2,501,254		(2,469)		(2,469)		2,498,786		17,176	17,176	22,903	12/01/2031	1.A FE
223883-FM-6	COWLITZ CNTY WASH SCH DIST NO		02/20/2024	MORGAN STANLEY		1,366,324	1,315,000	1,389,639	1,350,897		(1,076)		(1,076)		1,349,821		16,503	16,503	11,835	12/01/2032	1.A FE
239019-4J-8	DAVIS CNTY UTAH SCH DIST		01/11/2024	HILLTOP SECURITIES INC		3,584,000	2,985,000	3,574,299	3,533,523		(2,282)		(2,282)		3,531,241		52,759	52,759	18,656	06/01/2035	1.A FE
239163-JN-9	DAVISON MICH CMNTY SCH DIST		02/22/2024	SEIBERT, BRANFORD INC.		2,253,072	2,120,000	2,568,931	2,418,392		(6,840)		(6,840)		2,411,553		(158,480)	(158,480)	27,089	05/01/2032	1.B FE
239163-JP-4	DAVISON MICH CMNTY SCH DIST		02/22/2024	SEIBERT, BRANFORD INC.		2,342,019	2,205,000	2,645,449	2,498,330		(6,699)		(6,699)		2,491,631		(149,613)	(149,613)	28,175	05/01/2033	1.B FE
239163-JR-0	DAVISON MICH CMNTY SCH DIST		02/20/2024	UNION BANK OF SWITZERLAND		1,256,088	1,195,000	1,417,162	1,343,294		(3,127)		(3,127)		1,340,167		(84,079)	(84,079)	14,738	05/01/2035	1.B FE
249002-FR-2	DENTON TEX INDPT SCH DIST		02/22/2024	MORGAN STANLEY		5,437,180	5,095,000	5,930,682	5,460,283		(14,609)		(14,609)		5,445,675		(8,494)	(8,494)	135,159	08/15/2032	1.A FE
249002-FS-0	DENTON TEX INDPT SCH DIST		02/22/2024	MORGAN STANLEY		4,049,872	3,795,000	4,401,289	4,060,338		(10,602)		(10,602)		4,049,737		136	136	100,673	08/15/2033	1.A FE
346843-NE-1	FORT BEND TEX INDPT SCH DIST		02/29/2024	HILLTOP SECURITIES INC		789,011	770,000	821,297	791,959		(1,003)		(1,003)		790,956		(1,945)	(1,945)	17,026	08/15/2032	1.A FE
349460-6R-1	FORT WORTH TEX INDPT SCH DIST		02/15/2024	MORGAN STANLEY		396,289	375,000	436,309	398,568		(980)		(980)		397,587		(1,299)	(1,299)	9,635	02/15/2034	1.A FE
357334-KS-9	FREMONT MICH PUB SCHS DIST		02/22/2024	WELLS FARGO		2,201,178	2,035,000	2,354,068	2,195,728		(5,319)		(5,319)		2,190,410		10,768	10,768	32,503	05/01/2033	1.C FE
421722-T8-2	HAZELWOOD MO SCH DIST FORMERLY		02/15/2024	BOSC, INC.		598,188	600,000	616,686	604,703		(287)		(287)		604,416		(6,228)	(6,228)	8,450	03/01/2029	1.B FE
448492-3C-0	HUTTO TEX INDPT SCH DIST		02/28/2024	HILLTOP SECURITIES INC		293,334	280,000	309,680	298,996		(1,192)		(1,192)		297,803		(4,470)	(4,470)	8,167	08/01/2026	1.A FE
448492-3E-6	HUTTO TEX INDPT SCH DIST		02/14/2024	Academy Securities		339,481	310,000	353,812	343,500		(863)		(863)		342,637		(3,156)	(3,156)	8,396	08/01/2028	1.A FE
448492-3H-9	HUTTO TEX INDPT SCH DIST		01/18/2024	Headlands Tech Global Markets LLC		346,920	300,000	352,713	344,803		(308)		(308)		344,495		2,425	2,425	7,125	08/01/2031	1.A FE
448492-3J-5	HUTTO TEX INDPT SCH DIST		01/05/2024	UMB BANK		392,870	325,000	385,655	377,594		(120)		(120)		377,474		15,396	15,396	7,132	08/01/2032	1.A FE
448492-3K-2	HUTTO TEX INDPT SCH DIST		01/18/2024	HILLTOP SECURITIES INC		351,429	300,000	354,255	347,064		(280)		(280)		346,783		4,646	4,646	7,125	08/01/2033	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
448492-3M-8	HUTTO TEX INDPT SCH DIST		01/18/2024	FIDELITY CAPITAL MARKETS		615,786	530,000	621,796	609,672		(473)		(473)		609,199		6,586	6,586	12,588	08/01/2035	1.A FE
490170-HY-6	KENT CITY MICH CMNTY SCHS		02/14/2024	UNION BANK OF SWITZERLAND		687,141	610,000	787,846	724,323		(2,131)		(2,131)		722,192		(35,052)	(35,052)	8,896	05/01/2033	1.C FE
490170-HZ-3	KENT CITY MICH CMNTY SCHS		02/14/2024	INTL FCStone		718,227	640,000	823,155	757,843		(2,193)		(2,193)		755,650		(37,423)	(37,423)	9,333	05/01/2034	1.C FE
498062-QB-7	KITSAP CNTY WASH SCH DIST NO 3		02/15/2024	OPPENHEIMER & CO., INC.		258,745	250,000	301,520	263,209		(922)		(922)		262,287		(3,542)	(3,542)	2,743	12/01/2025	1.A FE
516444-SH-0	LANSING MICH SCH DIST		02/15/2024	Headlands Tech Global Markets LLC		159,602	145,000	176,812	163,069		(432)		(432)		162,637		(3,035)	(3,035)	2,195	05/01/2035	1.C FE
556819-GY-0	MADISON CNTY IDAHO SCH DIST NO		02/20/2024	PIPER JAFFRAY INC.		1,193,050	1,115,000	1,381,240	1,288,355		(6,536)		(6,536)		1,281,820		(88,770)	(88,770)	24,313	09/15/2031	1.A FE
569203-NF-5	MARION & POLK CNTYS ORE SCH DI		01/11/2024	STIFEL CAPITAL MARKETS		4,955,543	4,510,000	5,344,621	4,914,943		(3,575)		(3,575)		4,911,368		44,175	44,175	19,418	06/15/2034	1.B FE
569203-PH-9	MARION & POLK CNTYS ORE SCH DI		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		2,753,660	2,425,000	3,056,931	2,841,566		(3,527)		(3,527)		2,838,039		(84,379)	(84,379)	12,462	06/15/2035	1.B FE
575141-KW-5	MASON CNTY WASH SCH DIST NO 30		02/14/2024	LOOP CAPITAL MARKETS		544,958	515,000	647,072	558,556		(1,819)		(1,819)		556,737		(11,779)	(11,779)	5,365	12/01/2026	1.A FE
642543-YL-0	NEW BRAUNFELS TEX INDPT SCH DI		02/29/2024	HILLTOP SECURITIES INC		956,243	935,000	992,652	959,003		(1,302)		(1,302)		957,700		(1,457)	(1,457)	22,128	02/01/2034	1.A FE
642543-YN-6	NEW BRAUNFELS TEX INDPT SCH DI		01/22/2024	UMB BANK		411,528	400,000	419,476	408,142		(159)		(159)		407,982		3,546	3,546	7,689	02/01/2036	1.A FE
646039-YN-1	NEW JERSEY ST		01/11/2024	JPMORGAN CHASE & CO.		11,498,204	10,235,000	11,374,565	11,272,733		(7,401)		(7,401)		11,265,331		232,872	232,872	63,969	06/01/2029	1.E FE
650367-PP-4	NEWARK N J		02/07/2024	INCAPITAL		351,075	325,000	410,764	371,177		(1,273)		(1,273)		369,904		(18,829)	(18,829)	5,778	10/01/2027	1.E FE
677523-FP-2	OHIO ST		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		604,170	500,000	570,820	570,414		(355)		(355)		570,059		34,111	34,111	3,125	05/01/2035	1.B Z
68609U-CC-7	OREGON (STATE OF)		01/11/2024	THE HUNTINGTON INVESTMENT COMPANY		2,120,213	1,750,000	2,083,375	2,061,088		(1,218)		(1,218)		2,059,870		60,343	60,343	18,229	05/01/2035	1.B FE
68609U-CF-0	OREGON (STATE OF)		01/26/2024	UMB BANK		833,917	710,000	819,581	812,389		(754)		(754)		811,635		22,282	22,282	8,749	05/01/2038	1.B FE
68609U-DB-8	OREGON (STATE OF)		01/11/2024	THE HUNTINGTON INVESTMENT COMPANY		1,819,875	1,500,000	1,786,305	1,767,366		(1,038)		(1,038)		1,766,328		53,547	53,547	9,375	06/01/2035	1.B FE
691259-DG-7	OWOSSO MICH PUB SCH DIST		02/20/2024	RBC DOMINION SECURITIES		1,381,475	1,275,000	1,461,163	1,363,419		(2,700)		(2,700)		1,360,719		20,756	20,756	19,656	05/01/2033	1.C FE
76222R-WK-4	RHODE ISLAND ST & PROVIDENCE P		03/08/2024	Various		1,195,495	1,140,000	1,224,235	1,179,166		(1,701)		(1,701)		1,177,465		18,030	18,030	20,393	04/01/2032	1.C FE
796269-ZQ-4	SAN ANTONIO TEX INDPT SCH DIST		02/08/2024	UMB BANK		258,178	250,000	286,190	258,941		(612)		(612)		258,329		(151)	(151)	6,146	08/15/2032	1.A FE
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH		02/15/2024	JPMORGAN CHASE & CO.		124,256	120,000	147,283	126,680		(458)		(458)		126,222		(1,966)	(1,966)	1,083	12/15/2025	1.A FE
844215-RK-1	SOUTHFIELD MICH PUB SCHS		01/18/2024	SEIBERT, BRANFORD INC.		857,385	725,000	865,962	857,806		(730)		(730)		857,076		309	309	8,156	05/01/2035	1.C FE
848780-SU-7	SPOKANE CNTY WASH SCH DIST NO		02/29/2024	HILLTOP SECURITIES INC		602,316	585,000	626,693	603,618		(786)		(786)		602,831		(515)	(515)	6,045	12/01/2031	1.A FE
848780-SV-5	SPOKANE CNTY WASH SCH DIST NO		02/29/2024	GOLDMAN, SACHS & CO.		133,644	130,000	138,711	133,895		(164)		(164)		133,731		(87)	(87)	1,343	12/01/2032	1.A FE
848780-SX-1	SPOKANE CNTY WASH SCH DIST NO		02/29/2024	HILLTOP SECURITIES INC		906,729	850,000	986,306	910,741		(2,570)		(2,570)		908,172		(1,443)	(1,443)	10,979	12/01/2034	1.A FE
849476-SF-4	SPRING BRANCH TEX INDPT SCH DI		02/14/2024	UNION BANK OF SWITZERLAND		814,768	770,000	899,121	819,692		(1,930)		(1,930)		817,762		(2,995)	(2,995)	20,854	02/01/2031	1.A FE
932423-UX-2	WALLED LAKE MICH CONS SCH DIST		02/20/2024	MORGAN STANLEY		832,448	750,000	991,703	912,061		(3,469)		(3,469)		908,591		(76,144)	(76,144)	11,563	05/01/2037	1.B FE
932423-VA-1	WALLED LAKE MICH CONS SCH DIST		01/26/2024	UMB BANK		330,348	300,000	393,204	362,602		(759)		(759)		361,843		(31,495)	(31,495)	3,708	05/01/2040	1.B FE
946498-HN-5	WAYNE-WESTLAND CMNTY SCHS MICH		02/29/2024	Headlands Tech Global Markets LLC		954,970	925,000	1,006,335	971,656		(1,417)		(1,417)		970,238		(15,268)	(15,268)	12,642	11/01/2035	1.C FE
178882-QJ-8	WEST LINN ORE SCH DIST NO 3 JT		01/11/2024	CABRERA CAPITAL MARKETS, INC		2,083,883	1,750,000	2,012,465	1,987,276		(1,028)		(1,028)		1,986,248		97,634	97,634	7,535	06/15/2035	1.B FE
970599-HL-3	WILLINGBORO TWP N J SCH DIST		03/01/2024	MATURED		360,000	360,000	360,000	360,000						360,000				4,289	03/01/2024	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						124,967,381	113,620,000	130,969,881	125,332,168		(212,877)		(212,877)		125,119,290		(151,909)	(151,909)	1,648,965	XXX	XXX
003430-BG-9	ABILENE KANS PUB BLDG COMMN RE		02/15/2024	WELLS FARGO		559,208	530,000	638,168	567,813		(1,710)		(1,710)		566,103		(6,895)	(6,895)	5,815	12/01/2026	1.D FE
013595-VT-7	ALBUQUERQUE N MEX MUN SCH DIST		02/22/2024	MORGAN STANLEY		1,361,150	1,250,000	1,476,963	1,360,752		(3,458)		(3,458)		1,357,293		3,857	3,857	35,590	08/01/2031	1.D FE
01728V-TZ-3	ALLEGHENY CNTY PA		02/20/2024	MORGAN STANLEY		104,108	100,000	105,515	102,831		(77)		(77)		102,754		1,354	1,354	1,233	11/01/2033	1.D FE
01728V-UA-6	ALLEGHENY CNTY PA		02/20/2024	FIRST TENNESSEE BANK		600,880	580,000	609,928	595,376		(416)		(416)		594,960		5,920	5,920	7,153	11/01/2034	1.D FE
01728V-UB-4	ALLEGHENY CNTY PA		02/20/2024	GOLDMAN, SACHS & CO.		515,320	500,000	522,705	511,685		(316)		(316)		511,370		3,951	3,951	6,167	11/01/2035	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
01753P-DX-6	ALLEN CNTY KANS PUB BLDG COMMN		02/28/2024	D.A. DAVIDSON & CO.		613,680	575,000	696,141	626,512		(2,093)		(2,093)		624,419		(10,739)	(10,739)	7,188	12/01/2027	1.F FE
081005-KU-3	BELTON MO SCH DIST NO 124		02/20/2024	MORGAN STANLEY		624,590	560,000	741,675	680,175		(2,644)		(2,644)		677,531		(52,940)	(52,940)	13,300	03/01/2038	1.B FE
081077-S6-7	BELTON TEX INDPT SCH DIST		01/25/2024	UMB BANK		604,998	570,000	596,807	592,933		(221)		(221)		592,712		12,286	12,286	10,387	02/15/2037	1.A FE
083473-EZ-7	BENZIE CNTY MICH CENT SCHS		02/15/2024	MORGAN STANLEY		590,414	550,000	703,802	662,069		(1,999)		(1,999)		660,070		(69,656)	(69,656)	6,661	05/01/2031	1.C FE
083473-FA-1	BENZIE CNTY MICH CENT SCHS		02/15/2024	MORGAN STANLEY		398,316	370,000	468,971	442,226		(1,283)		(1,283)		440,943		(42,627)	(42,627)	4,481	05/01/2032	1.C FE
083473-FB-9	BENZIE CNTY MICH CENT SCHS		02/28/2024	MORGAN STANLEY		319,629	300,000	377,946	356,938		(1,236)		(1,236)		355,702		(36,073)	(36,073)	4,000	05/01/2033	1.C FE
083473-FC-7	BENZIE CNTY MICH CENT SCHS		02/28/2024	MORGAN STANLEY		265,188	250,000	313,325	296,296		(1,003)		(1,003)		295,293		(30,106)	(30,106)	3,333	05/01/2034	1.C FE
083473-FD-5	BENZIE CNTY MICH CENT SCHS		02/28/2024	GOLDMAN, SACHS & CO.		263,438	250,000	312,513	295,721		(989)		(989)		294,732		(31,294)	(31,294)	3,333	05/01/2035	1.C FE
088281-F3-9	BEXAR CNTY TEX		02/15/2024	BAIRD (ROBERT W.) & CO. INC.		2,603,027	2,450,000	2,825,806	2,614,658		(6,202)		(6,202)		2,608,457		(5,430)	(5,430)	22,118	06/15/2032	1.A FE
088281-F4-7	BEXAR CNTY TEX		02/15/2024	PIPER JAFFRAY INC.		2,391,823	2,245,000	2,578,495	2,391,323		(5,506)		(5,506)		2,385,817		6,006	6,006	20,267	06/15/2033	1.A FE
088281-F5-4	BEXAR CNTY TEX		02/28/2024	WELLS FARGO		742,937	725,000	757,843	739,537		(666)		(666)		738,871		4,065	4,065	6,122	06/15/2034	1.A FE
088281-F6-2	BEXAR CNTY TEX		02/22/2024	RBC DOMINION SECURITIES		1,326,775	1,250,000	1,423,650	1,326,403		(3,221)		(3,221)		1,323,181		3,594	3,594	12,326	06/15/2035	1.A FE
103405-RE-8	BOYERTOWN PA AREA SCH DIST		02/22/2024	BOSC, INC.		3,092,426	3,050,000	3,247,213	3,102,882		(4,300)		(4,300)		3,098,583		(6,157)	(6,157)	38,972	11/01/2028	1.C FE
108152-EC-9	BRIDGEPORT CONN		02/20/2024	D.A. DAVIDSON & CO.		1,083,280	1,000,000	1,130,960	1,065,035		(1,887)		(1,887)		1,063,148		20,132	20,132	30,139	07/15/2033	1.E FE
108152-ED-7	BRIDGEPORT CONN		02/15/2024	Headlands Tech Global Markets LLC		731,430	675,000	760,354	717,439		(1,181)		(1,181)		716,257		15,173	15,173	20,156	07/15/2034	1.E FE
116405-WQ-0	BROWNSVILLE TEX		02/14/2024	Mischler Financial Group		596,303	555,000	689,216	639,326		(2,491)		(2,491)		636,835		(40,532)	(40,532)	13,952	02/15/2028	1.D FE
128510-JZ-8	CALCASIEU PARISH LA SCH DIST N		02/28/2024	HILLTOP SECURITIES INC		415,932	400,000	446,668	426,503		(797)		(797)		425,706		(9,774)	(9,774)	8,000	03/01/2033	1.C FE
146141-BD-7	CARTER CNTY MONT		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		584,707	560,000	626,478	592,436		(971)		(971)		591,465		(6,758)	(6,758)	14,000	07/01/2030	1.D FE
146141-BE-5	CARTER CNTY MONT		02/14/2024	ALAMO CAPITAL		417,800	400,000	443,532	421,296		(636)		(636)		420,660		(2,860)	(2,860)	10,000	07/01/2031	1.D FE
146141-BF-2	CARTER CNTY MONT		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		813,166	780,000	858,515	818,493		(1,147)		(1,147)		817,346		(4,180)	(4,180)	19,500	07/01/2032	1.D FE
153300-VP-0	CENTRAL DAUPHIN PA SCH DIST		02/20/2024	MORGAN STANLEY		613,548	600,000	635,238	611,286		(652)		(652)		610,634		2,914	2,914	6,467	05/15/2031	1.D FE
153300-VQ-8	CENTRAL DAUPHIN PA SCH DIST		02/28/2024	JANNEY MONTGOMERY SCOTT LLC		309,981	305,000	322,022	310,458		(371)		(371)		310,087		(106)	(106)	3,592	05/15/2032	1.D FE
153300-VS-4	CENTRAL DAUPHIN PA SCH DIST		02/20/2024	DUNCAN-WILLIAMS, INC.		1,517,205	1,500,000	1,555,760	1,518,740		(1,079)		(1,079)		1,517,661		(456)	(456)	16,167	05/15/2034	1.D FE
153300-VT-2	CENTRAL DAUPHIN PA SCH DIST		02/28/2024	JANNEY MONTGOMERY SCOTT LLC		404,404	400,000	417,108	405,511		(374)		(374)		405,138		(734)	(734)	4,711	05/15/2035	1.D FE
169583-GX-3	CHINO VY UNI SCH DIST CALIF		01/08/2024	UMB BANK		309,790	275,000	329,681	311,842		(127)		(127)		311,715		(1,925)	(1,925)	6,073	08/01/2039	1.D FE
180848-WZ-2	CLARK CNTY NEV		02/22/2024	MORGAN STANLEY		5,309,689	4,900,000	5,803,315	5,327,835		(13,952)		(13,952)		5,313,883		(4,194)	(4,194)	57,847	06/01/2031	1.B FE
180848-XA-6	CLARK CNTY NEV		02/22/2024	MORGAN STANLEY		3,029,432	2,800,000	3,465,420	3,261,363		(15,585)		(15,585)		3,245,777		(216,345)	(216,345)	33,056	06/01/2032	1.B FE
180848-XB-4	CLARK CNTY NEV		02/22/2024	JEFFERIES & COMPANY, INC.		3,630,364	3,365,000	3,953,168	3,644,296		(9,090)		(9,090)		3,635,206		(4,842)	(4,842)	39,726	06/01/2033	1.B FE
180848-XC-2	CLARK CNTY NEV		02/22/2024	MORGAN STANLEY		3,325,705	3,075,000	3,592,031	3,320,961		(7,993)		(7,993)		3,312,968		12,737	12,737	36,302	06/01/2034	1.B FE
183595-BD-8	CLAY IND CMNTY MULTI SCH BLDG		01/24/2024	UMB BANK		341,345	335,000	405,819	344,755		(645)		(645)		344,110		(2,765)	(2,765)	8,887	01/15/2025	1.B FE
190335-KA-6	COAST CMNTY COLLEGE DIST CALIF		01/03/2024	UMB BANK		511,410	1,000,000	493,090	559,558		195		195		559,752		(48,342)	(48,342)		08/01/2042	1.B FE
197486-NM-1	COLUMBIA CNTY GA SCH DIST		01/11/2024	THE HUNTINGTON INVESTMENT COMPANY		1,209,850	1,000,000	1,197,180	1,185,327		(735)		(735)		1,184,592		25,258	25,258	14,583	04/01/2035	1.B FE
197486-NN-9	COLUMBIA CNTY GA SCH DIST		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		836,857	700,000	838,026	829,729		(720)		(720)		829,009		7,848	7,848	10,792	10/01/2035	1.B FE
199492-TP-4	COLUMBUS OHIO		02/22/2024	JEFFERIES & COMPANY, INC.		10,353,700	10,000,000	10,149,400	10,112,192		(4,973)		(4,973)		10,107,218		246,482	246,482	161,111	04/01/2030	1.A FE
220113-BV-5	CORPUS CHRISTI TEX		02/28/2024	MORGAN STANLEY		547,925	530,000	603,659	552,402		(1,665)		(1,665)		550,737		(2,812)	(2,812)	13,250	03/01/2032	1.C FE
220113-CM-4	CORPUS CHRISTI TEX		02/28/2024	MORGAN STANLEY		258,780	250,000	285,858	260,888		(810)		(810)		260,078		(1,298)	(1,298)	6,250	03/01/2031	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
220113-CN-2	CORPUS CHRISTI TEX		02/28/2024	WELLS FARGO		320,013	310,000	353,084	323,103		(974)		(974)		322,129		(2,116)	(2,116)	7,750	03/01/2032	1.C FE
220113-CQ-5	CORPUS CHRISTI TEX		02/28/2024	Headlands Tech Global Markets LLC		176,050	175,000	181,944	177,136		(158)		(158)		176,978		(928)	(928)	3,500	03/01/2034	1.C FE
220113-CR-3	CORPUS CHRISTI TEX		02/28/2024	HILLTOP SECURITIES INC		291,972	290,000	300,310	293,176		(235)		(235)		292,941		(969)	(969)	5,800	03/01/2035	1.C FE
245176-GP-1	DEL MAR TEX COLLEGE DIST		02/29/2024	GOLDMAN, SACHS & CO.		254,665	250,000	263,498	254,801		(307)		(307)		254,493		172	172	5,528	08/15/2032	1.C FE
245176-GQ-9	DEL MAR TEX COLLEGE DIST		02/29/2024	HILLTOP SECURITIES INC		360,030	355,000	372,377	361,191		(396)		(396)		360,795		(765)	(765)	7,849	08/15/2033	1.C FE
245176-GR-7	DEL MAR TEX COLLEGE DIST		02/29/2024	GOLDMAN, SACHS & CO.		248,651	245,000	255,586	248,779		(242)		(242)		248,538		113	113	5,417	08/15/2034	1.C FE
245176-HP-0	DEL MAR TEX COLLEGE DIST		02/29/2024	OPPENHEIMER & CO., INC.		386,673	380,000	400,516	387,297		(467)		(467)		386,830		(157)	(157)	8,402	08/15/2032	1.C FE
245176-HQ-8	DEL MAR TEX COLLEGE DIST		02/29/2024	HILLTOP SECURITIES INC		792,223	780,000	818,181	793,603		(870)		(870)		792,733		(510)	(510)	17,247	08/15/2033	1.C FE
259864-CU-8	DOVE VALLEY MET DIST COLO ARAP		02/28/2024	HILLTOP SECURITIES INC		471,042	450,000	521,712	494,438		(1,177)		(1,177)		493,262		(22,220)	(22,220)	4,500	12/01/2033	1.C FE
259864-CV-6	DOVE VALLEY MET DIST COLO ARAP		02/28/2024	MORGAN STANLEY		233,656	225,000	259,551	246,435		(567)		(567)		245,868		(12,212)	(12,212)	2,250	12/01/2034	1.C FE
260358-NX-0	DOVER PA AREA SCH DIST		02/14/2024	Headlands Tech Global Markets LLC		257,175	250,000	267,128	257,449		(273)		(273)		257,177		(2)	(2)	3,750	04/01/2032	1.E FE
260358-NY-8	DOVER PA AREA SCH DIST		02/15/2024	MORGAN STANLEY		385,646	375,000	398,085	385,061		(401)		(401)		384,661		985	985	5,792	04/01/2033	1.E FE
260358-PA-8	DOVER PA AREA SCH DIST		02/14/2024	JPMORGAN CHASE & CO.		561,656	525,000	598,453	556,940		(1,170)		(1,170)		555,770		5,885	5,885	9,844	04/01/2035	1.E FE
260358-PB-6	DOVER PA AREA SCH DIST		02/20/2024	MORGAN STANLEY		401,366	375,000	425,468	396,979		(911)		(911)		396,068		5,299	5,299	7,344	04/01/2036	1.E FE
260358-PC-4	DOVER PA AREA SCH DIST		02/20/2024	Headlands Tech Global Markets LLC		191,718	180,000	203,407	190,207		(423)		(423)		189,785		1,933	1,933	3,525	04/01/2037	1.E FE
260358-PD-2	DOVER PA AREA SCH DIST		02/20/2024	Headlands Tech Global Markets LLC		174,818	165,000	185,711	174,044		(374)		(374)		173,669		1,148	1,148	3,231	04/01/2038	1.E FE
260358-PE-0	DOVER PA AREA SCH DIST		02/20/2024	MORGAN STANLEY		529,265	500,000	560,510	526,457		(1,094)		(1,094)		525,363		3,902	3,902	9,792	04/01/2039	1.E FE
260358-PF-7	DOVER PA AREA SCH DIST		02/20/2024	Headlands Tech Global Markets LLC		289,520	275,000	307,252	289,117		(583)		(583)		288,534		986	986	5,385	04/01/2040	1.E FE
261097-YN-3	DOWNINGTOWN PA AREA SCH DIST		02/22/2024	JANNEY MONTGOMERY SCOTT LLC		1,539,723	1,475,000	1,760,044	1,635,870		(9,429)		(9,429)		1,626,441		(86,718)	(86,718)	41,997	08/01/2031	1.A FE
261097-YP-8	DOWNINGTOWN PA AREA SCH DIST		02/22/2024	MORGAN STANLEY		1,568,745	1,500,000	1,789,875	1,663,597		(9,589)		(9,589)		1,654,008		(85,263)	(85,263)	42,708	08/01/2032	1.A FE
278698-AV-7	EBERT MET DIST COLO		02/29/2024	LOOP CAPITAL MARKETS		673,732	650,000	668,889	660,150		(332)		(332)		659,818		13,914	13,914	6,717	12/01/2032	1.E FE
283371-PT-3	EL PASO CNTY COLO SCH DIST NO		02/15/2024	PIPER JAFFRAY INC.		2,567,281	2,350,000	2,776,314	2,577,949		(5,907)		(5,907)		2,572,042		(4,761)	(4,761)	25,785	12/01/2035	1.C FE
283734-6G-1	EL PASO TEX		02/22/2024	WELLS FARGO		1,375,902	1,175,000	1,367,324	1,358,407		(2,499)		(2,499)		1,355,908		19,993	19,993	31,170	08/15/2035	1.C FE
295515-MH-0	ERIE PA (CITY OF)		02/29/2024	SAMCO		535,378	510,000	571,312	551,809		(1,003)		(1,003)		550,806		(15,429)	(15,429)	10,370	09/01/2033	1.C FE
295515-MJ-6	ERIE PA (CITY OF)		02/29/2024	SAMCO		623,483	595,000	664,829	642,640		(1,141)		(1,141)		641,499		(18,016)	(18,016)	12,098	09/01/2034	1.C FE
295515-MK-3	ERIE PA (CITY OF)		02/29/2024	SAMCO		417,476	400,000	445,052	430,761		(736)		(736)		430,025		(12,549)	(12,549)	8,133	09/01/2035	1.C FE
296809-TD-8	ESSEX CNTY N J IMPT AUTH REV		02/20/2024	Headlands Tech Global Markets LLC		256,350	250,000	280,703	262,997		(632)		(632)		262,365		(6,015)	(6,015)	3,083	11/01/2034	1.B FE
296809-TE-6	ESSEX CNTY N J IMPT AUTH REV		02/20/2024	Headlands Tech Global Markets LLC		142,940	140,000	156,517	147,002		(340)		(340)		146,661		(3,721)	(3,721)	1,727	11/01/2035	1.B FE
338765-GP-9	FLATHEAD CNTY MONT HIGH SCH DI		02/15/2024	MESIROW FINANCIAL, INC.		188,023	180,000	219,535	191,650		(620)		(620)		191,030		(3,008)	(3,008)	5,725	07/01/2026	1.E FE
338765-HF-0	FLATHEAD CNTY MONT HIGH SCH DI		02/28/2024	RBC DOMINION SECURITIES		413,564	400,000	485,264	421,233		(1,740)		(1,740)		419,493		(5,929)	(5,929)	13,333	01/01/2026	1.E FE
34407N-AS-6	FLYING HORSE MET DIST NO 2 COL		02/15/2024	MORGAN STANLEY		343,974	325,000	394,440	372,892		(890)		(890)		372,002		(28,029)	(28,029)	2,853	12/01/2034	1.E FE
349545-2Q-5	FORT ZUMWALT MO SCH DIST		02/28/2024	RAYMOND JAMES & ASSOCIATES, INC.		169,018	165,000	175,713	169,192		(209)		(209)		168,983		35	35	3,300	03/01/2035	1.B FE
358232-4M-5	FRESNO CALIF UNI SCH DIST		02/15/2024	WELLS FARGO		142,774	225,000	109,305	138,251		794		794		139,044		3,729	3,729		08/01/2035	1.D FE
358232-5F-9	FRESNO CALIF UNI SCH DIST		02/28/2024	WELLS FARGO		366,718	360,000	406,944	378,226		(1,148)		(1,148)		377,078		(10,361)	(10,361)	8,400	08/01/2035	1.D FE
368347-BN-9	GEARY CNTY KANS UNI SCH DIST N		02/28/2024	BOSC, INC.		359,790	350,000	419,829	366,120		(1,581)		(1,581)		364,539		(4,750)	(4,750)	8,750	09/01/2026	1.D FE
386694-ED-1	GRANDVIEW HEIGHTS OHIO CITY SC		02/05/2024	INCAPITAL		681,509	660,000	739,193	705,708		(789)		(789)		704,918		(23,409)	(23,409)	4,840	12/01/2039	1.B FE
386694-EE-9	GRANDVIEW HEIGHTS OHIO CITY SC		02/06/2024	STEPHENS, INC.		640,750	625,000	696,519	666,330		(732)		(732)		665,597		(24,847)	(24,847)	4,653	12/01/2040	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
386694-EF-6	GRANDVIEW HEIGHTS OHIO CITY SC		01/03/2024	STEPHENS, INC.		905,846	880,000	975,832	935,449		(106)		(106)		935,343		(29,497)	(29,497)	3,324	12/01/2041	1.B FE
399430-BC-0	GROUND WTR MGMT SUBDISTRICT CE		02/15/2024	STIFEL CAPITAL MARKETS		311,296	295,000	353,324	318,554		(1,069)		(1,069)		317,485		(6,189)	(6,189)	3,237	12/01/2027	1.C FE
399430-BD-8	GROUND WTR MGMT SUBDISTRICT CE		02/15/2024	MORGAN STANLEY		369,835	350,000	417,312	377,226		(1,235)		(1,235)		375,991		(6,156)	(6,156)	3,840	12/01/2028	1.C FE
399430-BE-6	GROUND WTR MGMT SUBDISTRICT CE		02/28/2024	HILLTOP SECURITIES INC		420,460	400,000	474,472	430,175		(1,674)		(1,674)		428,501		(8,041)	(8,041)	5,000	12/01/2029	1.C FE
457110-LY-8	INGLEWOOD CALIF UNI SCH DIST		02/28/2024	Headlands Tech Global Markets LLC		254,100	250,000	279,083	264,093		(630)		(630)		263,463		(9,363)	(9,363)	5,833	08/01/2035	2.A FE
458436-WJ-7	INTERBORO SCH DIST PA		02/20/2024	Headlands Tech Global Markets LLC		1,025,100	1,000,000	1,108,440	1,056,951		(2,132)		(2,132)		1,054,819		(29,719)	(29,719)	20,778	08/15/2035	1.C FE
45875C-AH-3	INTERLOCKEN CONS MET DIST COLO		02/28/2024	UMB BANK		325,066	310,000	353,406	326,920		(930)		(930)		325,990		(924)	(924)	3,875	12/01/2026	1.E FE
467486-WY-8	JACKSON CNTY MO REORG SCH DIST		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		552,660	500,000	619,675	566,179		(1,507)		(1,507)		564,672		(12,012)	(12,012)	11,458	03/01/2031	1.B FE
467486-WZ-5	JACKSON CNTY MO REORG SCH DIST		02/14/2024	PIPER JAFFRAY INC.		553,115	500,000	616,700	564,618		(1,469)		(1,469)		563,149		(10,034)	(10,034)	11,458	03/01/2032	1.B FE
467486-XA-9	JACKSON CNTY MO REORG SCH DIST		02/20/2024	PIPER JAFFRAY INC.		1,104,910	1,000,000	1,227,480	1,126,122		(3,244)		(3,244)		1,122,878		(17,968)	(17,968)	23,750	03/01/2033	1.B FE
467486-XC-5	JACKSON CNTY MO REORG SCH DIST		02/20/2024	WELLS FARGO		2,521,688	2,250,000	2,817,293	2,566,787		(8,109)		(8,109)		2,558,678		(36,991)	(36,991)	58,781	03/01/2039	1.B FE
472736-Y3-5	JEFFERSON CNTY COLO SCH DIST N		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		844,721	770,000	902,032	840,417		(1,659)		(1,659)		838,758		5,962	5,962	6,524	12/15/2034	1.C FE
472736-Y4-3	JEFFERSON CNTY COLO SCH DIST N		01/18/2024	UNION BANK OF SWITZERLAND		632,828	575,000	669,283	625,376		(553)		(553)		624,824		8,004	8,004	2,955	12/15/2035	1.C FE
48068T-BM-5	JOPLIN MO SCHS		01/11/2024	STIFEL CAPITAL MARKETS		1,292,225	1,215,000	1,427,224	1,296,199		(1,020)		(1,020)		1,295,179		(2,954)	(2,954)	22,781	03/01/2030	1.B FE
483427-HB-9	KALKASKA MICH PUB SCHS		01/29/2024	UMB BANK		334,488	300,000	388,548	361,302		(932)		(932)		360,370		(25,882)	(25,882)	3,750	05/01/2029	1.C FE
483427-HE-3	KALKASKA MICH PUB SCHS		02/15/2024	UNION BANK OF SWITZERLAND		1,192,261	1,045,000	1,403,174	1,317,119		(4,825)		(4,825)		1,312,293		(120,032)	(120,032)	15,820	05/01/2032	1.C FE
483427-HF-0	KALKASKA MICH PUB SCHS		02/15/2024	UNION BANK OF SWITZERLAND		1,167,291	1,025,000	1,372,977	1,289,491		(4,685)		(4,685)		1,284,806		(117,515)	(117,515)	15,517	05/01/2033	1.C FE
483427-HG-8	KALKASKA MICH PUB SCHS		02/15/2024	Headlands Tech Global Markets LLC		847,289	745,000	995,491	935,476		(3,370)		(3,370)		932,106		(84,817)	(84,817)	11,278	05/01/2034	1.C FE
483427-HH-6	KALKASKA MICH PUB SCHS		02/22/2024	WELLS FARGO		1,374,427	1,210,000	1,612,906	1,516,503		(6,081)		(6,081)		1,510,422		(135,995)	(135,995)	19,326	05/01/2035	1.C FE
484873-PW-8	KANSAS CITY MO		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		665,056	625,000	737,088	697,390		(1,401)		(1,401)		695,989		(30,933)	(30,933)	13,542	02/01/2034	1.D FE
503462-WD-1	LA JOYA TEX INDPT SCH DIST		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		883,435	860,000	984,072	915,289		(2,145)		(2,145)		913,144		(29,709)	(29,709)	17,296	02/15/2030	1.C FE
504678-BU-6	LA SALLE CNTY TEX		02/29/2024	MORGAN STANLEY		980,469	935,000	1,071,239	989,912		(2,888)		(2,888)		987,025		(6,556)	(6,556)	23,765	03/01/2030	1.C FE
504678-BV-4	LA SALLE CNTY TEX		02/29/2024	MORGAN STANLEY		259,708	250,000	285,423	264,295		(751)		(751)		263,544		(3,836)	(3,836)	6,354	03/01/2031	1.C FE
517138-XW-8	LARIMER CNTY COLO SCH DIST NO		01/11/2024	UNION BANK OF SWITZERLAND		1,109,640	1,000,000	1,180,020	1,093,848		(738)		(738)		1,093,110		16,530	16,530	4,306	12/15/2032	1.B FE
517138-XY-4	LARIMER CNTY COLO SCH DIST NO		02/15/2024	PIPER JAFFRAY INC.		2,086,884	1,900,000	2,225,527	2,070,072		(4,358)		(4,358)		2,065,714		21,170	21,170	17,153	12/15/2034	1.B FE
517210-XG-0	LARIMER WELD & BOULDER CNTYS C		02/22/2024	MORGAN STANLEY		5,294,260	4,850,000	5,723,534	5,319,250		(13,543)		(13,543)		5,305,707		(11,447)	(11,447)	47,826	12/15/2035	1.C FE
522210-KN-2	LEAVENWORTH CNTY KANS UNI SCH		02/14/2024	FIRST TENNESSEE BANK		924,750	900,000	949,473	917,790		(797)		(797)		916,993		7,757	7,757	16,500	09/01/2033	1.D FE
522210-KQ-5	LEAVENWORTH CNTY KANS UNI SCH		02/14/2024	WELLS FARGO		440,664	430,000	449,281	436,958		(311)		(311)		436,646		4,018	4,018	7,883	09/01/2035	1.D FE
537360-RW-1	LITTLE ROCK ARK		02/28/2024	RBC DOMINION SECURITIES		415,232	400,000	418,648	412,651		(935)		(935)		411,716		3,516	3,516	10,000	03/01/2026	1.C FE
537360-RX-9	LITTLE ROCK ARK		02/15/2024	PIPER JAFFRAY INC.		531,500	500,000	529,165	522,121		(897)		(897)		521,224		10,276	10,276	11,736	03/01/2027	1.C FE
537360-RY-7	LITTLE ROCK ARK		02/08/2024	UMB BANK		628,153	575,000	613,749	606,318		(792)		(792)		605,526		22,627	22,627	12,858	03/01/2028	1.C FE
537360-RZ-4	LITTLE ROCK ARK		02/22/2024	SEIBERT, BRANFORD INC.		2,936,556	2,710,000	2,887,288	2,853,315		(4,858)		(4,858)		2,848,457		88,099	88,099	65,868	03/01/2029	1.C FE
537360-SB-6	LITTLE ROCK ARK		02/22/2024	JPMORGAN CHASE & CO.		3,508,760	3,255,000	3,451,928	3,414,271		(5,388)		(5,388)		3,408,884		99,876	99,876	79,115	03/01/2031	1.C FE
537360-SC-4	LITTLE ROCK ARK		02/22/2024	JPMORGAN CHASE & CO.		2,472,381	2,295,000	2,428,248	2,402,795		(3,642)		(3,642)		2,399,153		73,228	73,228	55,781	03/01/2032	1.C FE
539243-WL-5	LIVONIA MICH PUB SCHS SCH DIST		02/15/2024	BOSC, INC.		603,410	515,000	606,273	601,038		(1,094)		(1,094)		599,943		3,467	3,467	7,797	05/01/2035	1.C FE
550697-VZ-6	LUZERNE CNTY PA		02/28/2024	B. C. ZIEGLER AND COMPANY		157,647	150,000	176,399	159,296		(506)		(506)		158,790		(1,143)	(1,143)	1,583	12/15/2026	1.C FE
55658F-AL-9	MADISON LOCAL SCH DIST BOARD OF ED		03/21/2024	UMB BANK		1,054,640	1,000,000	1,143,530	1,086,392		(3,393)		(3,393)		1,082,998		(28,358)	(28,358)	26,000	02/01/2031	1.D FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
558065-BF-4	MADISON OHIO LOC SCH DIST LAKE		01/23/2024	UMB BANK		293,502	275,000	316,176	300,040		(272)		(272)		299,768		(6,266)	(6,266)	3,483	10/01/2033	1.B FE
558065-BG-2	MADISON OHIO LOC SCH DIST LAKE		02/29/2024	Headlands Tech Global Markets LLC		836,154	805,000	915,599	872,427		(1,913)		(1,913)		870,514		(34,360)	(34,360)	13,685	10/01/2035	1.B FE
56674M-CB-2	MARICOPA CNTY ARIZ ELEM SCH DI		02/15/2024	BOSC, INC.		692,458	650,000	756,275	693,772		(1,628)		(1,628)		692,144		314	314	20,674	07/01/2030	1.C FE
56674M-CC-0	MARICOPA CNTY ARIZ ELEM SCH DI		02/15/2024	BAIRD (ROBERT W.) & CO. INC.		425,400	400,000	464,000	426,388		(981)		(981)		425,407		(7)	(7)	12,722	07/01/2031	1.C FE
567090-H5-7	MARICOPA CNTY ARIZ SCH DIST NO		02/15/2024	MORGAN STANLEY		412,916	400,000	421,956	409,317		(345)		(345)		408,972		3,944	3,944	10,178	07/01/2032	1.C FE
567090-H6-5	MARICOPA CNTY ARIZ SCH DIST NO		02/28/2024	BOSC, INC.		503,714	475,000	549,399	506,339		(1,427)		(1,427)		504,913		(1,199)	(1,199)	15,833	07/01/2033	1.C FE
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO		02/05/2024	INCAPITAL		421,984	400,000	500,180	428,005		(1,097)		(1,097)		426,909		(4,925)	(4,925)	12,000	07/01/2026	1.C FE
567137-H5-6	MARICOPA CNTY ARIZ SCH DIST NO		02/05/2024	INCAPITAL		290,114	275,000	343,874	294,254		(754)		(754)		293,500		(3,386)	(3,386)	8,250	07/01/2026	1.C FE
567505-PU-0	MARICOPA CNTY ARIZ UN HIGH SCH		02/20/2024	BANK OF AMERICA/MERRILL LYNCH		1,065,050	1,000,000	1,177,290	1,073,195		(2,841)		(2,841)		1,070,354		(5,304)	(5,304)	32,083	07/01/2032	1.B FE
567505-PV-8	MARICOPA CNTY ARIZ UN HIGH SCH		02/15/2024	BOSC, INC.		335,834	315,000	369,460	337,514		(839)		(839)		336,675		(841)	(841)	10,019	07/01/2033	1.B FE
567288-TU-9	MARICOPA CNTY ARIZ UNI SCH DIS		02/05/2024	INCAPITAL		158,244	150,000	186,192	161,224		(440)		(440)		160,784		(2,540)	(2,540)	4,500	07/01/2026	1.C FE
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS		02/14/2024	FIFTH THIRD SECURITIES, INC.		601,636	560,000	704,558	616,315		(1,951)		(1,951)		614,363		(12,727)	(12,727)	17,500	07/01/2027	1.C FE
590621-KW-7	MESA CNTY COLO VY SCH DIST NO		02/22/2024	UNION BANK OF SWITZERLAND		2,182,240	2,000,000	2,413,500	2,178,971		(6,637)		(6,637)		2,172,334		9,906	9,906	24,792	12/01/2032	1.C FE
590621-KY-3	MESA CNTY COLO VY SCH DIST NO		02/20/2024	WELLS FARGO		873,642	805,000	966,853	875,167		(2,410)		(2,410)		872,757		885	885	9,509	12/01/2034	1.C FE
592240-VM-4	METROPOLITAN PK DIST TACOMA WA		02/28/2024	STIFEL CAPITAL MARKETS		410,574	410,000	437,823	422,437		(500)		(500)		421,937		(11,363)	(11,363)	4,100	12/01/2031	1.B Z
592240-VN-2	METROPOLITAN PK DIST TACOMA WA		02/28/2024	STIFEL CAPITAL MARKETS		521,535	500,000	581,530	536,304		(1,463)		(1,463)		534,840		(13,305)	(13,305)	6,250	12/01/2033	1.B Z
612582-DG-8	MONTEREY PENINSULA CALIF UNI S		02/20/2024	UMB BANK		820,207	800,000	832,088	816,799		(419)		(419)		816,380		3,827	3,827	17,300	08/01/2039	1.C FE
627636-VP-5	MUSKEGO WIS		02/28/2024	Headlands Tech Global Markets LLC		291,840	285,000	300,168	291,391		(296)		(296)		291,095		745	745	2,850	06/01/2034	1.B FE
63165T-2K-0	NASSAU CNTY N Y		02/20/2024	BLAYLOCK PARTNERS, L.P.		6,837,656	5,850,000	6,569,784	6,473,802		(9,253)		(9,253)		6,464,549		373,106	373,106	114,563	04/01/2036	1.D FE
63165T-2J-3	NASSAU CNTY NY		01/11/2024	BLAYLOCK PARTNERS, L.P.		3,875,925	3,245,000	3,661,431	3,605,757		(1,578)		(1,578)		3,604,179		271,747	271,747	47,323	04/01/2035	1.D FE
645020-7F-9	NEW HAVEN CONN		02/02/2024	UMB BANK		144,113	140,000	163,376	145,811		(341)		(341)		145,471		(1,357)	(1,357)	3,325	08/15/2025	2.A FE
64966M-ZP-7	NEW YORK N Y		02/22/2024	RBC DOMINION SECURITIES		2,427,615	2,250,000	2,640,938	2,431,058		(6,111)		(6,111)		2,424,947		2,668	2,668	45,313	04/01/2034	1.C FE
64966M-ZQ-5	NEW YORK N Y		02/22/2024	UNION BANK OF SWITZERLAND		4,790,069	4,450,000	5,202,273	4,798,860		(11,761)		(11,761)		4,787,099		2,970	2,970	89,618	04/01/2035	1.C FE
64966Q-2N-9	NEW YORK N Y		01/18/2024	SEIBERT, BRANFORD INC.		1,188,880	1,000,000	1,148,160	1,141,316		(729)		(729)		1,140,586		48,294	48,294	23,750	08/01/2035	1.C FE
64966Q-2S-8	NEW YORK N Y		02/20/2024	UMB BANK		572,205	500,000	557,175	554,585		(676)		(676)		553,909		18,296	18,296	13,958	08/01/2039	1.C FE
64966Q-Y4-6	NEW YORK N Y		01/11/2024	WELLS FARGO		7,613,587	6,350,000	7,582,535	7,504,067		(4,568)		(4,568)		7,499,499		114,087	114,087	92,604	04/01/2035	1.C FE
650370-DL-0	NEWARK N J BRD ED		02/28/2024	OPPENHEIMER & CO., INC.		424,526	375,000	508,830	477,727		(2,175)		(2,175)		475,552		(51,025)	(51,025)	11,771	07/15/2031	1.C FE
650370-DM-8	NEWARK N J BRD ED		02/28/2024	OPPENHEIMER & CO., INC.		452,828	400,000	539,184	506,936		(2,258)		(2,258)		504,678		(51,850)	(51,850)	12,556	07/15/2032	1.C FE
650370-DN-6	NEWARK N J BRD ED		02/28/2024	OPPENHEIMER & CO., INC.		566,035	500,000	671,210	631,618		(2,774)		(2,774)		628,844		(62,809)	(62,809)	15,694	07/15/2033	1.C FE
650370-DP-1	NEWARK N J BRD ED		02/28/2024	GOLDMAN, SACHS & CO.		315,333	300,000	370,401	354,208		(1,137)		(1,137)		353,072		(37,739)	(37,739)	7,533	07/15/2034	1.C FE
656491-PM-3	NORRISTOWN PA AREA SCH DIST		02/14/2024	MORGAN STANLEY		314,601	300,000	340,641	314,554		(653)		(653)		313,900		701	701	6,875	09/01/2032	1.E FE
656491-PN-1	NORRISTOWN PA AREA SCH DIST		02/15/2024	JPMORGAN CHASE & CO.		572,223	545,000	617,163	570,868		(1,264)		(1,264)		569,604		2,619	2,619	12,792	09/01/2033	1.E FE
662523-Q6-9	NORTH SLOPE BORO ALASKA		02/14/2024	LOOP CAPITAL MARKETS		802,998	765,000	805,316	793,308		(1,369)		(1,369)		791,939		11,058	11,058	24,013	06/30/2026	1.C FE
662523-Q8-5	NORTH SLOPE BORO ALASKA		02/14/2024	WELLS FARGO		922,064	845,000	906,499	895,134		(1,297)		(1,297)		893,837		28,227	28,227	26,524	06/30/2028	1.C FE
662523-Q9-3	NORTH SLOPE BORO ALASKA		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		989,484	890,000	962,820	951,614		(1,279)		(1,279)		950,334		39,150	39,150	27,936	06/30/2029	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
672325-H8-3	OAKLAND CALIF UNI SCH DIST ALA		02/20/2024	JPMORGAN CHASE & CO.		1,028,350	1,000,000	1,114,610	1,054,259		(2,057)		(2,057)		1,052,202		(23,852)	(23,852)	22,333	08/01/2036	1.E FE
680616-J5-9	OLENTANGY LOC SCH DIST OHIO		02/15/2024	PIPER JAFFRAY INC.		657,580	610,000	723,619	659,913		(1,650)		(1,650)		658,262		(682)	(682)	6,693	12/01/2031	1.B FE
680616-J9-1	OLENTANGY LOC SCH DIST OHIO		02/28/2024	GOLDMAN, SACHS & CO.		266,315	260,000	275,111	266,728		(270)		(270)		266,458		(142)	(142)	2,600	12/01/2035	1.B FE
701383-XX-4	PARKLAND PA SCH DIST		02/15/2024	MORGAN STANLEY		2,644,869	2,585,000	2,766,881	2,660,565		(3,188)		(3,188)		2,657,377		(12,508)	(12,508)	57,157	02/01/2032	1.C FE
707546-RZ-2	PENN MANOR SCH DIST PA		02/28/2024	CREWS & ASSOC.		384,748	370,000	419,476	388,141		(1,086)		(1,086)		387,055		(2,306)	(2,306)	9,250	03/01/2031	1.C FE
707546-SA-6	PENN MANOR SCH DIST PA		02/28/2024	INTL FCStone		519,830	500,000	564,630	523,731		(1,419)		(1,419)		522,311		(2,481)	(2,481)	12,500	03/01/2032	1.C FE
707546-SV-0	PENN MANOR SCH DIST PA		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		2,466,227	2,395,000	2,630,884	2,507,220		(4,445)		(4,445)		2,502,775		(36,548)	(36,548)	46,569	03/01/2035	1.C FE
72220T-DC-0	PINAL CNTY ARIZ UNI SCH DIST N		02/15/2024	JPMORGAN CHASE & CO.		365,721	355,000	372,814	362,560		(280)		(280)		362,281		3,440	3,440	9,033	07/01/2033	1.C FE
72220T-DD-8	PINAL CNTY ARIZ UNI SCH DIST N		02/28/2024	HILLTOP SECURITIES INC		385,069	375,000	392,033	382,240		(328)		(328)		381,912		3,156	3,156	10,000	07/01/2034	1.C FE
729429-RW-2	PLYMOUTH-CANTON MICH CMNTY SCH		02/22/2024	INTL FCStone		1,606,745	1,360,000	1,636,352	1,620,230		(3,763)		(3,763)		1,616,467		(9,722)	(9,722)	21,722	05/01/2035	1.C FE
736688-KW-1	PORTLAND ORE CMNTY COLLEGE DIS		02/20/2024	Various		1,203,345	1,150,000	1,337,772	1,210,737		(3,320)		(3,320)		1,207,417		(4,072)	(4,072)	10,493	06/15/2031	1.B FE
736688-KX-9	PORTLAND ORE CMNTY COLLEGE DIS		02/20/2024	LOOP CAPITAL MARKETS		1,144,297	1,095,000	1,270,310	1,151,767		(3,183)		(3,183)		1,148,584		(4,287)	(4,287)	10,190	06/15/2032	1.B FE
736688-KY-7	PORTLAND ORE CMNTY COLLEGE DIS		02/22/2024	D.A. DAVIDSON & CO.		1,572,650	1,505,000	1,739,976	1,581,190		(4,605)		(4,605)		1,576,585		(3,936)	(3,936)	14,841	06/15/2033	1.B FE
736688-MZ-2	PORTLAND ORE CMNTY COLLEGE DIS		01/18/2024	SEIBERT, BRANFORD INC.		6,849,458	5,750,000	6,702,545	6,639,223		(4,757)		(4,757)		6,634,467		214,991	214,991	29,549	06/15/2035	1.B FE
77016C-AP-8	ROARING FORK TRANSN AUTH COLO		02/15/2024	Headlands Tech Global Markets LLC		266,525	250,000	310,403	296,487		(755)		(755)		295,732		(29,207)	(29,207)	2,194	12/01/2035	1.C FE
77016C-AT-0	ROARING FORK TRANSN AUTH COLO		02/05/2024	INCAPITAL		684,873	650,000	793,657	760,815		(1,312)		(1,312)		759,503		(74,630)	(74,630)	4,767	12/01/2039	1.C FE
798765-DX-8	SAN MARCOS TEX		02/15/2024	MORGAN STANLEY		426,056	400,000	489,036	457,624		(2,127)		(2,127)		455,497		(29,441)	(29,441)	10,278	08/15/2031	1.C FE
798765-DY-6	SAN MARCOS TEX		02/29/2024	HILLTOP SECURITIES INC		742,357	700,000	854,392	799,955		(4,746)		(4,746)		795,210		(52,853)	(52,853)	19,347	08/15/2032	1.C FE
798765-DZ-3	SAN MARCOS TEX		02/29/2024	HILLTOP SECURITIES INC		530,505	500,000	608,935	570,557		(3,347)		(3,347)		567,209		(36,704)	(36,704)	13,819	08/15/2033	1.C FE
798765-ET-6	SAN MARCOS TEX		02/15/2024	MORGAN STANLEY		377,393	355,000	434,019	406,142		(1,888)		(1,888)		404,254		(26,860)	(26,860)	9,122	08/15/2031	1.C FE
798765-EU-3	SAN MARCOS TEX		02/29/2024	HILLTOP SECURITIES INC		812,093	765,000	933,728	874,237		(5,186)		(5,186)		869,051		(56,957)	(56,957)	21,144	08/15/2032	1.C FE
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIS		03/27/2024	UMB BANK		649,412	645,000	762,674	657,480		(4,660)		(4,660)		652,820		(3,408)	(3,408)	18,813	09/01/2025	1.C FE
819071-RB-9	SHAKER HEIGHTS OHIO CITY SCH D		01/17/2024	UMB BANK		211,708	200,000	214,424	206,423		(77)		(77)		206,346		5,362	5,362	756	12/15/2032	1.B FE
819071-RC-7	SHAKER HEIGHTS OHIO CITY SCH D		02/14/2024	BOSC, INC.		509,830	490,000	522,384	504,448		(431)		(431)		504,016		5,814	5,814	3,321	12/15/2033	1.B FE
851035-UE-3	SPRINGFIELD MO SCH DIST NO R 1		02/15/2024	OPPENHEIMER & CO., INC.		472,388	450,000	507,609	482,289		(795)		(795)		481,494		(9,106)	(9,106)	8,450	03/01/2034	1.D FE
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		355,314	340,000	386,549	360,470		(582)		(582)		359,888		(4,574)	(4,574)	6,233	03/01/2030	1.B FE
791400-XK-5	ST LOUIS CNTY MO PATTONVILLE R		02/15/2024	BOSC, INC.		764,273	750,000	801,578	765,765		(957)		(957)		764,808		(536)	(536)	14,083	03/01/2031	1.C FE
791400-XL-3	ST LOUIS CNTY MO PATTONVILLE R		02/29/2024	HILLTOP SECURITIES INC		811,752	800,000	851,624	815,804		(1,233)		(1,233)		814,570		(2,818)	(2,818)	16,267	03/01/2032	1.C FE
791400-XM-1	ST LOUIS CNTY MO PATTONVILLE R		02/29/2024	Headlands Tech Global Markets LLC		608,400	600,000	636,186	611,095		(865)		(865)		610,230		(1,830)	(1,830)	12,200	03/01/2033	1.C FE
791400-XN-9	ST LOUIS CNTY MO PATTONVILLE R		02/29/2024	Headlands Tech Global Markets LLC		810,480	800,000	844,888	813,784		(1,074)		(1,074)		812,710		(2,230)	(2,230)	16,267	03/01/2034	1.C FE
791621-VS-1	ST LOUIS MO		03/05/2024	UMB BANK		269,700	250,000	279,610	264,369		(596)		(596)		263,774		5,926	5,926	7,014	02/15/2032	1.C FE
793185-MU-0	ST PETERS MO		02/28/2024	RAYMOND JAMES & ASSOCIATES, INC.		413,572	415,000	456,056	426,597		(1,650)		(1,650)		424,946		(11,374)	(11,374)	6,225	03/01/2026	1.B FE
793185-MV-8	ST PETERS MO		02/28/2024	WELLS FARGO		458,362	480,000	506,568	487,511		(1,069)		(1,069)		486,442		(28,801)	(28,801)	4,800	03/01/2027	1.B FE
86735P-AG-0	SUNFLOWER CNTY MISS SCH DIST		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,393,866	1,265,000	1,418,242	1,387,276		(3,190)		(3,190)		1,384,086		9,779	9,779	14,934	06/01/2029	1.C FE
86735P-AJ-4	SUNFLOWER CNTY MISS SCH DIST		03/14/2024	UMB BANK		510,488	440,000	501,156	491,913		(1,335)		(1,335)		490,578		19,910	19,910	6,539	06/01/2031	1.C FE
876387-ET-4	TARRANT CNTY TEX HOSP DIST		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,761,045	1,500,000	1,738,200	1,721,519		(3,399)		(3,399)		1,718,120		42,925	42,925	41,781	08/15/2035	1.B FE
889278-ZG-5	TOLEDO OHIO		02/29/2024	FIFTH THIRD SECURITIES, INC.		782,913	745,000	779,061	770,072		(1,433)		(1,433)		768,639		14,274	14,274	9,623	12/01/2026	1.F FE
889278-ZJ-9	TOLEDO OHIO		02/15/2024	KEYCORP		903,169	825,000	874,797	866,357		(1,047)		(1,047)		865,310		37,859	37,859	9,052	12/01/2028	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
889278-ZK-6	TOLEDO OHIO		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,263,028	1,135,000	1,209,070	1,198,530		(1,468)		(1,468)		1,197,062		65,966	65,966	13,399	12/01/2029	1.F FE
889278-ZM-2	TOLEDO OHIO		02/29/2024	PIPER JAFFRAY INC.		858,000	750,000	802,905	797,307		(894)		(894)		796,413		61,587	61,587	9,688	12/01/2031	1.F FE
889278-ZN-0	TOLEDO OHIO		02/29/2024	Headlands Tech Global Markets LLC		460,880	400,000	427,688	425,117		(411)		(411)		424,706		36,174	36,174	5,167	12/01/2032	1.F FE
889278-ZP-5	TOLEDO OHIO		02/29/2024	KEYCORP		732,919	625,000	675,119	670,488		(741)		(741)		669,748		63,171	63,171	8,477	12/01/2033	1.F FE
924214-S8-3	VERMONT MUN BD BK		02/28/2024	JPMORGAN CHASE & CO.		492,969	485,000	537,569	507,005		(1,220)		(1,220)		505,786		(12,817)	(12,817)	4,850	12/01/2035	1.C FE
940859-BG-5	WASHOE CNTY NEV SCH DIST		02/22/2024	MORGAN STANLEY		2,828,925	2,750,000	2,887,363	2,809,554		(2,278)		(2,278)		2,807,276		21,649	21,649	44,306	10/01/2032	1.D FE
940859-HV-6	WASHOE CNTY NEV SCH DIST		02/22/2024	FIFTH THIRD SECURITIES, INC.		2,693,404	2,555,000	2,882,040	2,770,809		(4,872)		(4,872)		2,765,937		(72,532)	(72,532)	41,164	10/01/2034	1.D FE
979844-BV-8	WOODMEN RD MET DIST COLO		03/28/2024	UMB BANK		404,668	400,000	432,420	409,267		(1,196)		(1,196)		408,071		(3,403)	(3,403)	5,378	12/01/2025	1.C FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						204,750,173	189,955,000	215,867,483	205,465,403		(414,461)		(414,461)		205,050,942		(301,489)	(301,489)	3,244,466	XXX	XXX
006395-AX-5	ADAMS ST UNIV COLO INSTL ENTER		01/11/2024	BANK OF NEW YORK		1,905,282	1,695,000	2,063,035	1,904,045		(1,519)		(1,519)		1,902,526		2,756	2,756	14,360	05/15/2034	1.C FE
010507-BY-6	ALABAMA ST DEPT OF CORRECTIONS		02/15/2024	JPMORGAN CHASE & CO.		4,550,713	4,100,000	4,576,666	4,484,576		(8,796)		(8,796)		4,475,781		74,932	74,932	130,403	07/01/2029	1.C FE
010507-BZ-3	ALABAMA ST DEPT OF CORRECTIONS		02/15/2024	JPMORGAN CHASE & CO.		5,407,335	4,790,000	5,374,284	5,277,538		(9,251)		(9,251)		5,268,287		139,048	139,048	152,349	07/01/2030	1.C FE
010507-CA-7	ALABAMA ST DEPT OF CORRECTIONS		02/15/2024	JPMORGAN CHASE & CO.		5,872,584	5,125,000	5,745,687	5,657,207		(8,558)		(8,558)		5,648,648		223,935	223,935	163,003	07/01/2031	1.C FE
01728R-MV-8	ALLEGHENY CNTY PA HIGHER ED BL		02/28/2024	Headlands Tech Global Markets LLC		694,785	650,000	742,053	692,928		(1,599)		(1,599)		691,329		3,456	3,456	16,250	03/01/2033	1.F FE
017357-M4-3	ALLEGHENY CNTY PA SAN AUTH		01/18/2024	BLAYLOCK PARTNERS, L.P.		851,542	725,000	782,696	776,893		(305)		(305)		776,587		74,954	74,954	5,135	06/01/2034	1.D FE
04108K-T2-4	ARKANSAS ST DEV FIN AUTH REV		01/18/2024	SEIBERT, BRANFORD INC.		2,830,136	2,370,000	2,729,126	2,718,513		(1,864)		(1,864)		2,716,649		113,487	113,487	16,788	06/01/2035	1.A FE
047870-QK-9	ATLANTA GA WTR & WASTE WTR REV		02/20/2024	FIFTH THIRD SECURITIES, INC.		2,315,282	2,160,000	2,549,167	2,333,162		(6,082)		(6,082)		2,327,080		(11,798)	(11,798)	33,300	11/01/2033	1.D FE
047870-QL-7	ATLANTA GA WTR & WASTE WTR REV		03/25/2024	SIMS, HERBERT J., & COMPANY, INC.		1,033,400	1,000,000	1,062,000	1,027,892		(1,639)		(1,639)		1,026,254		7,146	7,146	16,222	11/01/2034	1.D FE
047870-RF-9	ATLANTA GA WTR & WASTE WTR REV		02/22/2024	WELLS FARGO		1,868,510	1,750,000	1,987,370	1,859,515		(4,113)		(4,113)		1,855,403		13,107	13,107	27,951	11/01/2034	1.D FE
047870-RG-7	ATLANTA GA WTR & WASTE WTR REV		03/07/2024	UMB BANK		1,024,849	955,000	1,079,761	1,012,642		(2,752)		(2,752)		1,009,891		14,958	14,958	17,243	11/01/2035	1.D FE
113664-HU-3	BROOKINGS S D SCH DIST NO 05-1		02/28/2024	STIFEL CAPITAL MARKETS		235,810	230,000	265,241	238,578		(887)		(887)		237,691		(1,881)	(1,881)	6,708	08/01/2026	1.B FE
113664-JB-3	BROOKINGS S D SCH DIST NO 05-1		02/15/2024	LOOP CAPITAL MARKETS		517,160	510,000	532,348	515,544		(465)		(465)		515,079		2,082	2,082	11,277	08/01/2033	1.B FE
113664-JD-9	BROOKINGS S D SCH DIST NO 05-1		02/15/2024	LOOP CAPITAL MARKETS		512,090	505,000	522,993	509,478		(375)		(375)		509,103		2,987	2,987	11,166	08/01/2035	1.B FE
113664-JE-7	BROOKINGS S D SCH DIST NO 05-1		02/20/2024	WELLS FARGO		273,286	270,000	278,438	272,104		(183)		(183)		271,920		1,366	1,366	6,030	08/01/2036	1.B FE
13032U-VN-5	CALIFORNIA HEALTH FACS FING AU		02/15/2024	MORGAN STANLEY		2,466,000	2,500,000	2,792,225	2,695,816		(3,671)		(3,671)		2,692,145		(226,145)	(226,145)	51,389	08/15/2050	1.D FE
13068L-5S-0	CALIFORNIA ST PUB WKS BRD LEAS		01/12/2024	UMB BANK		420,564	400,000	456,252	436,747		(245)		(245)		436,502		(15,938)	(15,938)	6,044	03/01/2039	1.D FE
14045A-AV-7	CAPITAL REGION WTR PA WTR REV		02/15/2024	PIPER JAFFRAY INC.		722,789	665,000	766,399	714,310		(1,380)		(1,380)		712,930		9,859	9,859	19,858	07/15/2031	1.E FE
14574A-AB-0	CARSON CALIF PENSION OBLIG		01/15/2024	MATURED		900,000	900,000	900,000	900,000						900,000				7,529	01/15/2024	1.D FE
155498-JA-7	CENTRAL TEX REGL MOBILITY AUTH		01/01/2024	MATURED		600,000	600,000	600,000	600,000						600,000				4,035	01/01/2024	1.G FE
161036-NZ-7	CHARLOTTE N C ARPT REV		02/20/2024	STIFEL CAPITAL MARKETS		737,942	720,000	764,446	738,437		(711)		(711)		737,726		217	217	18,480	07/01/2035	1.D FE
16415T-BR-1	CHEROKEE COLO MET DIST		02/20/2024	BOSC, INC.		212,172	200,000	236,518	225,344		(512)		(512)		224,832		(12,660)	(12,660)	4,467	08/01/2034	1.C FE
16415T-BT-7	CHEROKEE COLO MET DIST		02/20/2024	SAMCO		614,243	590,000	691,993	660,890		(1,427)		(1,427)		659,463		(45,220)	(45,220)	13,177	08/01/2036	1.C FE
167709-FM-1	CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2024	SCHEDULED REDEMPTION		955,159	955,159	845,887	890,613		64,546		64,546		955,159				53,582	12/31/2024	3.C Z
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2024	SCHEDULED REDEMPTION		708,507	708,507	627,494	660,661		47,846		47,846		708,507				39,774	12/31/2024	3.C Z
167590-EY-0	CHICAGO ILL O HARE INTL ARPT S		02/29/2024	RBC DOMINION SECURITIES		776,460	750,000	828,953	788,472		(1,387)		(1,387)		787,084		(10,624)	(10,624)	25,313	07/01/2033	2.A FE
167727-XU-5	CHICAGO ILL WASTEWATER TRANSMI		01/01/2024	MATURED		115,000	115,000	133,947	115,000						115,000				2,875	01/01/2024	1.E FE
009730-QG-0	CHILDRENS HOSP MED CENTER OF AKRON		02/15/2024	FIFTH THIRD SECURITIES, INC.		721,130	650,000	728,000	712,539		(1,324)		(1,324)		711,215		9,914	9,914	8,576	11/15/2029	1.E FE
009730-QH-8	CHILDRENS HOSP MED CENTER OF AKRON		02/15/2024	FIFTH THIRD SECURITIES, INC.		901,784	800,000	902,696	885,071		(1,511)		(1,511)		883,560		18,224	18,224	10,556	11/15/2030	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
181012-CG-8	CLARK COUNTY OF (NEVADA)		01/18/2024	SEIBERT, BRANFORD INC.		7,753,853	6,530,000	7,684,635	7,631,963		(5,912)		(5,912)		7,626,052		127,801	127,801	191,365	07/01/2035	1.C FE
185328-LD-1	CLEARWATER FLA WTR & SWR REV		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		562,740	500,000	653,730	595,287		(1,924)		(1,924)		593,362		(30,622)	(30,622)	5,208	12/01/2031	1.C FE
185328-LE-9	CLEARWATER FLA WTR & SWR REV		01/18/2024	BANK OF AMERICA/MERRILL LYNCH		280,955	250,000	325,540	296,866		(441)		(441)		296,425		(15,470)	(15,470)	1,771	12/01/2032	1.C FE
18610P-BB-3	CLEVELAND MUSEUM OF NATURAL HISTOR		02/15/2024	MESIROW FINANCIAL, INC.		355,453	325,000	413,696	385,210		(1,436)		(1,436)		383,774		(28,322)	(28,322)	10,337	07/01/2029	1.G FE
18610P-BD-9	CLEVELAND MUSEUM OF NATURAL HISTOR		02/15/2024	HILLTOP SECURITIES INC		489,688	435,000	566,361	533,273		(1,676)		(1,676)		531,597		(41,909)	(41,909)	13,835	07/01/2031	1.G FE
18610P-BF-4	CLEVELAND MUSEUM OF NATURAL HISTOR		02/15/2024	JPMORGAN CHASE & CO.		519,216	460,000	594,412	560,672		(1,711)		(1,711)		558,961		(39,746)	(39,746)	14,631	07/01/2033	1.G FE
186398-LG-6	CLEVELAND OHIO PUB PWR SYS REV		02/14/2024	HILLTOP SECURITIES INC		758,751	700,000	806,652	751,307		(1,373)		(1,373)		749,934		8,817	8,817	8,847	11/15/2031	1.E FE
186398-LJ-0	CLEVELAND OHIO PUB PWR SYS REV		02/15/2024	MORGAN STANLEY		659,898	610,000	699,042	652,911		(1,249)		(1,249)		651,662		8,236	8,236	8,049	11/15/2033	1.E FE
186398-LK-7	CLEVELAND OHIO PUB PWR SYS REV		02/15/2024	KEYCORP		809,888	750,000	856,073	801,182		(1,488)		(1,488)		799,694		10,193	10,193	9,896	11/15/2034	1.E FE
19648F-DV-3	COLORADO HEALTH FACS AUTH REV		01/17/2024	UMB BANK		555,030	525,000	631,591	559,484		(625)		(625)		558,859		(3,829)	(3,829)	10,063	09/01/2026	1.C FE
19648F-DW-1	COLORADO HEALTH FACS AUTH REV		02/14/2024	FIFTH THIRD SECURITIES, INC.		725,031	675,000	816,507	731,785		(1,843)		(1,843)		729,942		(4,911)	(4,911)	15,469	09/01/2027	1.C FE
19668Q-KG-9	COLORADO ST BLDG EXCELLENT SCH		02/22/2024	HILLTOP SECURITIES INC		3,244,080	3,000,000	3,514,020	3,245,219		(8,367)		(8,367)		3,236,852		7,228	7,228	67,083	03/15/2031	1.D FE
196696-PW-2	COLORADO ST BRD CMNTY COLLEGES		02/14/2024	LOOP CAPITAL MARKETS		721,302	670,000	814,653	730,591		(1,887)		(1,887)		728,704		(7,402)	(7,402)	9,771	11/01/2028	1.D FE
196711-RE-7	COLORADO ST CTFS PARTN		02/20/2024	INTL FCStone		1,752,144	1,600,000	1,844,752	1,728,691		(3,417)		(3,417)		1,725,274		26,870	26,870	14,889	12/15/2032	1.D FE
19923P-BT-4	COLUMBUS IND MULTI-HIGH SCH BL		02/15/2024	PIPER JAFFRAY INC.		540,020	500,000	607,965	546,727		(1,501)		(1,501)		545,225		(5,205)	(5,205)	14,931	01/15/2028	1.B FE
19923P-BU-1	COLUMBUS IND MULTI-HIGH SCH BL		02/06/2024	UMB BANK		550,370	500,000	610,065	551,058		(1,093)		(1,093)		549,965		405	405	14,097	07/15/2028	1.B FE
19923P-BV-9	COLUMBUS IND MULTI-HIGH SCH BL		03/28/2024	UMB BANK		658,416	600,000	735,552	666,692		(3,148)		(3,148)		663,545		(5,129)	(5,129)	21,417	01/15/2029	1.B FE
207758-YJ-6	CONNECTICUT ST SPL TAX OBLIG R		02/15/2024	Headlands Tech Global Markets LLC		934,686	855,000	936,242	897,670		(1,116)		(1,116)		896,554		38,132	38,132	16,506	10/01/2034	1.D FE
213248-CX-3	COOK CNTY ILL		02/15/2024	MORGAN STANLEY		272,035	250,000	286,448	278,980		(765)		(765)		278,215		(6,180)	(6,180)	3,299	11/15/2028	1.D FE
213248-CY-1	COOK CNTY ILL		02/14/2024	SUNTRUST INVESTMENT SERVICES, INC.		155,259	140,000	162,103	158,265		(361)		(361)		157,904		(2,645)	(2,645)	1,769	11/15/2029	1.D FE
213248-CZ-8	COOK CNTY ILL		02/15/2024	Headlands Tech Global Markets LLC		359,968	320,000	374,221	366,088		(834)		(834)		365,253		(5,285)	(5,285)	4,222	11/15/2030	1.D FE
213248-DL-8	COOK CNTY ILL		02/15/2024	MORGAN STANLEY		315,129	290,000	332,279	323,617		(887)		(887)		322,730		(7,601)	(7,601)	3,826	11/15/2028	1.D FE
213248-DM-6	COOK CNTY ILL		02/14/2024	LOOP CAPITAL MARKETS		300,561	270,000	312,628	305,225		(697)		(697)		304,528		(3,967)	(3,967)	3,413	11/15/2029	1.D FE
213248-DN-4	COOK CNTY ILL		02/15/2024	Headlands Tech Global Markets LLC		337,740	300,000	350,832	343,207		(782)		(782)		342,425		(4,685)	(4,685)	3,958	11/15/2030	1.D FE
235586-BY-9	DALTON GA UTILS REV		02/28/2024	MORGAN STANLEY		576,593	550,000	666,754	592,818		(2,165)		(2,165)		590,653		(14,061)	(14,061)	13,750	03/01/2028	2.A FE
23867P-BN-7	DAVIE FLA EDL FACS REV		02/28/2024	WELLS FARGO		562,892	530,000	606,935	566,741		(1,345)		(1,345)		565,396		(2,504)	(2,504)	11,042	04/01/2033	1.G FE
24487R-CK-6	DEKALB CNTY NEWTON CNTY GWINNE		02/14/2024	SUNTRUST INVESTMENT SERVICES, INC.		990,433	915,000	1,075,015	991,342		(2,033)		(2,033)		989,309		1,124	1,124	9,531	06/01/2031	1.D FE
24487R-CL-4	DEKALB CNTY NEWTON CNTY GWINNE		02/14/2024	SUNTRUST INVESTMENT SERVICES, INC.		865,688	800,000	936,880	865,371		(1,740)		(1,740)		863,632		2,056	2,056	8,333	06/01/2032	1.D FE
24487R-CM-2	DEKALB CNTY NEWTON CNTY GWINNE		02/15/2024	INTL FCStone		975,528	900,000	1,049,751	971,610		(2,073)		(2,073)		969,537		5,991	5,991	9,875	06/01/2033	1.D FE
24487R-EN-8	DEKALB CNTY NEWTON CNTY GWINNE		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		456,305	420,000	456,979	452,719		(946)		(946)		451,773		4,532	4,532	4,608	06/01/2030	1.A Z
24487R-EP-3	DEKALB CNTY NEWTON CNTY GWINNE		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		472,601	435,000	472,464	468,159		(958)		(958)		467,201		5,401	5,401	4,773	06/01/2031	1.A Z
24487R-EQ-1	DEKALB CNTY NEWTON CNTY GWINNE		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		374,822	345,000	373,896	370,583		(739)		(739)		369,845		4,977	4,977	3,785	06/01/2032	1.A Z
24487R-EY-4	DEKALB CNTY NEWTON CNTY GWINNE		02/14/2024	SUNTRUST INVESTMENT SERVICES, INC.		934,209	865,000	941,159	932,386		(1,790)		(1,790)		930,596		3,613	3,613	9,010	06/01/2030	1.E FE
24487R-EZ-1	DEKALB CNTY NEWTON CNTY GWINNE		02/15/2024	INTL FCStone		970,484	895,000	972,082	963,224		(1,972)		(1,972)		961,252		9,232	9,232	9,820	06/01/2031	1.E FE
24487R-FA-5	DEKALB CNTY NEWTON CNTY GWINNE		02/15/2024	INTL FCStone		780,725	720,000	780,306	773,391		(1,541)		(1,541)		771,850		8,875	8,875	7,900	06/01/2032	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
246388-SD-5	DELAWARE ST HEALTH FACS AUTH R		02/29/2024	CABRERA CAPITAL MARKETS, INC		834,272	800,000	975,712	854,598		(3,739)		(3,739)		850,858		(16,586)	(16,586)	27,000	07/01/2026	1.D FE
249183-YB-4	DENVER COLO CITY & CNTY CTFS P		02/29/2024	HILLTOP SECURITIES INC		764,768	735,000	833,534	768,132		(2,325)		(2,325)		765,807		(1,039)	(1,039)	9,494	06/01/2034	1.B FE
263804-BD-7	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	Headlands Tech Global Markets LLC		1,515,222	1,455,000	1,653,578	1,546,088		(3,711)		(3,711)		1,542,376		(27,154)	(27,154)	46,277	07/15/2031	1.G FE
263804-BE-5	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	Headlands Tech Global Markets LLC		1,588,135	1,525,000	1,726,422	1,617,509		(3,766)		(3,766)		1,613,743		(25,608)	(25,608)	48,503	07/15/2032	1.G FE
263804-BF-2	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	RBC DOMINION SECURITIES		2,238,073	2,230,000	2,267,375	2,247,344		(701)		(701)		2,246,643		(8,571)	(8,571)	56,741	07/15/2033	1.G FE
263804-BG-0	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	Various		1,747,065	1,675,000	1,881,595	1,770,126		(3,562)		(3,562)		1,766,564		(19,499)	(19,499)	52,128	07/15/2034	1.G FE
263804-BH-8	DUBOIS PA HOSP AUTH HOSP REV		02/29/2024	Headlands Tech Global Markets LLC		2,189,220	2,200,000	2,212,144	2,205,655		(228)		(228)		2,205,427		(16,207)	(16,207)	55,978	07/15/2035	1.G FE
27149T-AZ-4	EAST CENT REGL WASTEWATER TREA		01/11/2024	INTL FCStone		3,545,401	3,435,000	3,832,017	3,599,430		(1,739)		(1,739)		3,597,692		(52,291)	(52,291)	40,075	10/01/2032	1.B FE
283822-WS-9	EL PASO TX WTR & SWR REVENUE		01/11/2024	RBC DOMINION SECURITIES		3,418,080	3,000,000	3,320,100	3,271,983		(1,651)		(1,651)		3,270,332		147,748	147,748	56,250	03/01/2031	1.B FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		03/01/2024	SCHEDULED REDEMPTION		77	77	77	77		(1)		(1)		77				1	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		03/01/2024	SCHEDULED REDEMPTION		668	668	661	661		8		8		668				9	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		03/01/2024	SCHEDULED REDEMPTION		14	14	14	14						14					01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		03/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		03/01/2024	SCHEDULED REDEMPTION		396	396	398	398		(3)		(3)		396				6	08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		03/01/2024	SCHEDULED REDEMPTION		26	26	26	26						26					09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		03/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10					09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		03/01/2024	SCHEDULED REDEMPTION		19	19	19	19						19					12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		03/01/2024	SCHEDULED REDEMPTION		11	11	11	11						11					04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		03/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2037	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		03/01/2024	SCHEDULED REDEMPTION		137	137	137	137		(1)		(1)		137				2	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		03/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		03/01/2024	SCHEDULED REDEMPTION		287	287	291	290		(3)		(3)		287				4	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		03/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		03/01/2024	SCHEDULED REDEMPTION		167	167	169	168		(1)		(1)		167				2	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		03/01/2024	SCHEDULED REDEMPTION		143	143	144	144		(1)		(1)		143				2	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		03/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		03/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		03/01/2024	SCHEDULED REDEMPTION		219	219	223	219						219				4	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		03/01/2024	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23					02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		03/01/2024	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		03/01/2024	SCHEDULED REDEMPTION		20	20	21	21						20					05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		03/01/2024	SCHEDULED REDEMPTION		39	39	40	40		(1)		(1)		39				1	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		03/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		03/01/2024	SCHEDULED REDEMPTION		268	268	265	265		3		3		268				4	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		03/01/2024	SCHEDULED REDEMPTION		56	56	55	55		1		1		56				1	12/01/2028	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		03/01/2024	SCHEDULED REDEMPTION		65	65	64	64		1		1		65				1	03/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		03/01/2024	SCHEDULED REDEMPTION		53	53	52	52		1		1		53				1	06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		03/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		03/01/2024	SCHEDULED REDEMPTION		943	943	937	841		102		102		943				14	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		03/01/2024	SCHEDULED REDEMPTION		26	26	26	23		3		3		26					01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		03/01/2024	SCHEDULED REDEMPTION		87	87	84	84		3		3		87				1	04/01/2030	1.A

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		03/01/2024	SCHEDULED REDEMPTION		217	217	215	215		2		2		217				3	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		03/01/2024	SCHEDULED REDEMPTION		507	507	505	505		2		2		507				7	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		03/01/2024	SCHEDULED REDEMPTION		15	15	15	14		1		1		15					02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		03/01/2024	SCHEDULED REDEMPTION		34	34	34	34						34				1	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		03/01/2024	SCHEDULED REDEMPTION		32	32	32	32						32					06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		03/01/2024	SCHEDULED REDEMPTION		1,423	1,423	1,411	1,411		12		12		1,423				22	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		03/01/2024	SCHEDULED REDEMPTION		60	60	60	60		1		1		60				1	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		03/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2032	1.A
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		02/01/2024	SCHEDULED REDEMPTION		10,422	10,422	10,491	10,489		(67)		(67)		10,422				112	01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		03/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		03/01/2024	SCHEDULED REDEMPTION		42	42	42	42						42				1	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		03/01/2024	SCHEDULED REDEMPTION		183	183	184	184		(1)		(1)		183				3	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		03/01/2024	SCHEDULED REDEMPTION		17	17	17	17						17					08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		03/01/2024	SCHEDULED REDEMPTION		350	350	348	347		2		2		350				5	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		03/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10					01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		03/01/2024	SCHEDULED REDEMPTION		246	246	248	248		(1)		(1)		246				4	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		03/01/2024	SCHEDULED REDEMPTION		79	79	77	77		2		2		79				1	08/01/2028	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		03/01/2024	SCHEDULED REDEMPTION		163	163	164	164		(1)		(1)		163				2	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		03/01/2024	SCHEDULED REDEMPTION		16,580	16,580	14,948	14,974		1,606		1,606		16,580				110	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		03/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		03/01/2024	SCHEDULED REDEMPTION		65	65	65	65						65				1	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		03/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		03/01/2024	SCHEDULED REDEMPTION		14	14	14	14						14					03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		03/01/2024	SCHEDULED REDEMPTION		287	287	296	296		(8)		(8)		287				4	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		03/01/2024	SCHEDULED REDEMPTION		84	84	87	86		(2)		(2)		84				1	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		03/01/2024	SCHEDULED REDEMPTION		54	54	55	55		(1)		(1)		54				1	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		03/01/2024	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		03/01/2024	SCHEDULED REDEMPTION		24	24	24	24						24					09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		03/01/2024	SCHEDULED REDEMPTION		6	6	7	7						6					10/01/2036	1.A
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		02/01/2024	Various		205	205	202	205		1		1		205				197	02/01/2024	1.A
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		01/01/2024	MATURED		47	47	46	46		1		1		47					01/01/2024	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		03/01/2024	SCHEDULED REDEMPTION		1,024	1,024	1,003	1,003		21		21		1,024				6	04/01/2024	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		03/01/2024	SCHEDULED REDEMPTION		2,746	2,746	2,732	2,740		6		6		2,746				34	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		03/01/2024	SCHEDULED REDEMPTION		38,899	38,899	37,500	37,533		1,365		1,365		38,899				259	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		03/01/2024	SCHEDULED REDEMPTION		50,696	50,696	48,823	48,916		1,780		1,780		50,696				334	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		03/01/2024	SCHEDULED REDEMPTION		46,076	46,076	44,417	44,500		1,576		1,576		46,076				310	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		03/01/2024	SCHEDULED REDEMPTION		364	364	356	360		4		4		364				5	08/01/2028	1.A
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		02/01/2024	SCHEDULED REDEMPTION		4,936	4,936	4,822	4,881		56		56		4,936				46	08/01/2028	1.A
31371E-ZT-5	FED NATL MTG ASSOC #250154		02/01/2024	SCHEDULED REDEMPTION		17	17	18	17		1		1		17					12/01/2024	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		03/01/2024	SCHEDULED REDEMPTION		403	403	412	411		(8)		(8)		403				7	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		03/01/2024	SCHEDULED REDEMPTION		138	138	142	140		(2)		(2)		138				2	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		03/01/2024	SCHEDULED REDEMPTION		170	170	175	173		(3)		(3)		170				3	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		03/01/2024	SCHEDULED REDEMPTION		9	9	10	10						9					03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		03/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		03/01/2024	SCHEDULED REDEMPTION		290	290	294	294		(4)		(4)		290				5	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		03/01/2024	SCHEDULED REDEMPTION		37	37	37	37						37				1	09/01/2031	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371M-SB-4	FED NATL MTG ASSOC #256214		03/01/2024	SCHEDULED REDEMPTION		134	134	123	126		8		8		134				1	03/01/2036	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		03/01/2024	SCHEDULED REDEMPTION		19	19	19	19						19					06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		03/01/2024	SCHEDULED REDEMPTION		574	574	572	572		2		2		574				10	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		03/01/2024	SCHEDULED REDEMPTION		11	11	11	11						11					12/01/2027	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		03/01/2024	SCHEDULED REDEMPTION		22	22	22	22						22					05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		03/01/2024	SCHEDULED REDEMPTION		37	37	37	37						37				1	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		03/01/2024	SCHEDULED REDEMPTION		103	103	104	104		(1)		(1)		103				2	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		03/01/2024	SCHEDULED REDEMPTION		132	132	131	131						132				2	10/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		03/01/2024	SCHEDULED REDEMPTION		12	12	12	12						12					02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		03/01/2024	SCHEDULED REDEMPTION		5	5	5	5						5					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		03/01/2024	SCHEDULED REDEMPTION		125	125	125	125						125				2	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		03/01/2024	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1.A
31384T-VT-1	FED NATL MTG ASSOC #533526		01/01/2024	SCHEDULED REDEMPTION		650	650	648	648		2		2		650				4	03/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		03/01/2024	SCHEDULED REDEMPTION		40	40	40	40						40				1	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		03/01/2024	SCHEDULED REDEMPTION		137	137	136	136						137				2	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		03/01/2024	SCHEDULED REDEMPTION		59	59	60	60		(1)		(1)		59				1	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		03/01/2024	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		03/01/2024	SCHEDULED REDEMPTION		76	76	79	67		9		9		76				1	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		03/01/2024	SCHEDULED REDEMPTION		133	133	135	135		(2)		(2)		133				3	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		03/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		03/01/2024	SCHEDULED REDEMPTION		22	22	22	22						22					03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		03/01/2024	SCHEDULED REDEMPTION		16	16	17	17						16					04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		03/01/2024	SCHEDULED REDEMPTION		20	20	20	20						20					04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		03/01/2024	SCHEDULED REDEMPTION		151	151	152	152		(1)		(1)		151				3	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		03/01/2024	SCHEDULED REDEMPTION		45	45	45	45						45				1	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		03/01/2024	SCHEDULED REDEMPTION		22	22	22	22						22					06/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		03/01/2024	SCHEDULED REDEMPTION		45	45	45	45						45				1	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		03/01/2024	SCHEDULED REDEMPTION		35	35	35	35						35				1	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		03/01/2024	SCHEDULED REDEMPTION		59	59	59	59						59				1	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		03/01/2024	SCHEDULED REDEMPTION		60	60	60	60						60				1	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		03/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		03/01/2024	SCHEDULED REDEMPTION		113	113	115	115		(1)		(1)		113				2	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		03/01/2024	SCHEDULED REDEMPTION		39	39	39	39						39				1	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		03/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		03/01/2024	SCHEDULED REDEMPTION		152	152	151	151		1		1		152				3	09/01/2030	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		03/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		03/01/2024	SCHEDULED REDEMPTION		31	31	31	31						31					12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		03/01/2024	SCHEDULED REDEMPTION		120	120	120	120		1		1		120				2	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		03/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10					11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		03/01/2024	SCHEDULED REDEMPTION		342	342	341	341		1		1		342				6	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		03/01/2024	SCHEDULED REDEMPTION		134	134	134	134						134				2	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		03/01/2024	SCHEDULED REDEMPTION		600	600	598	598		2		2		600				9	12/01/2030	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		03/01/2024	SCHEDULED REDEMPTION		17	17	17	17						17					02/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		03/01/2024	SCHEDULED REDEMPTION		74	74	74	74						74				1	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		03/01/2024	SCHEDULED REDEMPTION		125	125	124	124						125				2	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		03/01/2024	SCHEDULED REDEMPTION		2,072	2,072	2,072	2,072						2,072				28	10/01/2031	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31389F-SU-7	FED NATL MTG ASSOC #624331		03/01/2024	SCHEDULED REDEMPTION		71	71	71	71						71				1	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		03/01/2024	SCHEDULED REDEMPTION		17	17	17	17						17					03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		03/01/2024	SCHEDULED REDEMPTION		1,777	1,777	1,777	1,777						1,777				24	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		03/01/2024	SCHEDULED REDEMPTION		1,000	1,000	997	997		3		3		1,000				17	03/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		03/01/2024	SCHEDULED REDEMPTION		217	217	213	213		4		4		217				3	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		03/01/2024	SCHEDULED REDEMPTION		1,286	1,286	1,292	1,292		(6)		(6)		1,286				19	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		03/01/2024	SCHEDULED REDEMPTION		6,317	6,317	6,317	6,317						6,317				70	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		03/01/2024	SCHEDULED REDEMPTION		7,887	7,887	7,887	7,887						7,887				85	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		03/01/2024	SCHEDULED REDEMPTION		2,869	2,869	2,869	2,869						2,869				30	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		03/01/2024	SCHEDULED REDEMPTION		5,271	5,271	5,271	5,271						5,271				59	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		03/01/2024	SCHEDULED REDEMPTION		8,115	8,115	8,115	8,115						8,115				90	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		03/01/2024	SCHEDULED REDEMPTION		1,299	1,299	1,299	1,299						1,299				14	08/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		03/01/2024	SCHEDULED REDEMPTION		19,490	19,490	19,490	19,490						19,490				212	02/01/2036	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		03/01/2024	SCHEDULED REDEMPTION		3,524	3,524	3,524	3,524						3,524				39	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		03/01/2024	SCHEDULED REDEMPTION		4,890	4,890	4,890	4,890						4,890				49	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		03/01/2024	SCHEDULED REDEMPTION		3,483	3,483	3,483	3,483						3,483				39	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		03/01/2024	SCHEDULED REDEMPTION		18	18	18	18		1		1		18					11/01/2036	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		03/01/2024	SCHEDULED REDEMPTION		757	757	757	757						757				8	10/01/2036	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		03/01/2024	SCHEDULED REDEMPTION		373	373	361	361		12		12		373				4	04/01/2038	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		03/01/2024	SCHEDULED REDEMPTION		47,070	47,070	45,261	45,351		1,718		1,718		47,070				320	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #A03417		03/01/2024	SCHEDULED REDEMPTION		67,707	67,707	65,097	65,222		2,485		2,485		67,707				441	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #A03466		03/01/2024	SCHEDULED REDEMPTION		46,698	46,698	44,861	44,974		1,724		1,724		46,698				301	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		03/01/2024	SCHEDULED REDEMPTION		20,098	20,098	18,525	18,547		1,551		1,551		20,098				159	06/01/2032	1.A
316608-DB-1	FIFE WASH WTR & SWR REV		02/20/2024	MORGAN STANLEY		660,550	640,000	681,645	658,631		(663)		(663)		657,968		2,583	2,583	10,027	10/01/2031	1.D FE
316608-DC-9	FIFE WASH WTR & SWR REV		02/20/2024	MORGAN STANLEY		706,064	675,000	742,595	705,277		(1,077)		(1,077)		704,200		1,863	1,863	11,897	10/01/2032	1.D FE
316608-DD-7	FIFE WASH WTR & SWR REV		02/29/2024	HILLTOP SECURITIES INC		617,122	590,000	645,672	614,980		(1,096)		(1,096)		613,884		3,239	3,239	11,284	10/01/2033	1.D FE
34281P-TX-1	FLORIDA ST GOV UTIL AUTH FT MYERS		02/14/2024	BOSC, INC.		832,298	750,000	940,628	862,822		(2,302)		(2,302)		860,520		(28,222)	(28,222)	14,063	10/01/2033	1.E FE
342816-Q4-0	FLORIDA ST MUN PWR AGY REV		02/15/2024	PIPER JAFFRAY INC.		1,344,863	1,300,000	1,385,618	1,337,837		(1,294)		(1,294)		1,336,543		8,320	8,320	20,078	10/01/2030	1.F FE
31392F-ES-2	FNR 2002-71 AP RMBS		03/01/2024	SCHEDULED REDEMPTION		5,710	5,710	5,553	5,553		157		157		5,710				64	11/25/2032	1.A
313970-ZP-6	FNR 2011-17 KA RMBS		03/01/2024	SCHEDULED REDEMPTION		12,234	12,234	11,377	11,414		820		820		12,234				105	03/25/2041	1.A
347658-YS-9	FORT LAUDERDALE FLA WTR & SWR		01/17/2024	UMB BANK		478,924	400,000	428,280	427,812		(117)		(117)		427,695		51,229	51,229	5,000	09/01/2037	1.B Z
348430-PE-3	FORT PIERCE FLA UTILS AUTH		01/29/2024	UMB BANK		393,022	350,000	395,199	386,507		(485)		(485)		386,022		7,000	7,000	5,833	10/01/2029	1.F FE
348430-PG-8	FORT PIERCE FLA UTILS AUTH		02/14/2024	MORGAN STANLEY		229,230	200,000	227,486	223,509		(334)		(334)		223,175		6,055	6,055	3,750	10/01/2031	1.F FE
348430-PJ-2	FORT PIERCE FLA UTILS AUTH		02/15/2024	MORGAN STANLEY		232,644	200,000	226,438	223,072		(308)		(308)		222,765		9,879	9,879	3,861	10/01/2033	1.F FE
348430-PK-9	FORT PIERCE FLA UTILS AUTH		02/15/2024	MORGAN STANLEY		379,834	325,000	366,460	361,194		(482)		(482)		360,713		19,121	19,121	6,274	10/01/2034	1.F FE
348430-PL-7	FORT PIERCE FLA UTILS AUTH		02/28/2024	KEYCORP		287,685	250,000	280,975	277,048		(440)		(440)		276,608		11,077	11,077	5,208	10/01/2035	1.F FE
348430-PT-0	FORT PIERCE FLA UTILS AUTH		01/30/2024	UMB BANK		447,092	400,000	445,184	439,487		(319)		(319)		439,168		7,924	7,924	6,667	10/01/2042	1.F FE
350686-AQ-4	FOUNTAIN COLO ELEC WTR & WASTE		02/28/2024	WELLS FARGO		280,297	275,000	301,370	286,057		(611)		(611)		285,446		(5,149)	(5,149)	2,750	12/01/2034	1.C FE
350686-AR-2	FOUNTAIN COLO ELEC WTR & WASTE		02/28/2024	WELLS FARGO		162,491	160,000	174,558	166,113		(338)		(338)		165,776		(3,284)	(3,284)	1,600	12/01/2035	1.C FE
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI		02/15/2024	OPPENHEIMER & CO., INC.		209,646	200,000	252,644	215,231		(755)		(755)		214,476		(4,830)	(4,830)	4,694	09/01/2026	1.E FE
359430-AZ-8	FRUITA COLO SALES & USE TAX RE		02/15/2024	MORGAN STANLEY		290,032	280,000	318,637	298,457		(643)		(643)		297,813		(7,781)	(7,781)	4,324	10/01/2031	1.D FE
359430-BB-0	FRUITA COLO SALES & USE TAX RE		02/29/2024	STIFEL CAPITAL MARKETS		721,666	705,000	780,414	741,322		(1,616)		(1,616)		739,706		(18,040)	(18,040)	11,985	10/01/2035	1.D FE
366133-MU-7	GARLAND TEX ELEC UTIL SYS REV		02/15/2024	INTL FCStone		1,361,163	1,250,000	1,462,488	1,367,554		(2,857)		(2,857)		1,364,697		(3,535)	(3,535)	29,340	03/01/2034	1.F FE
366133-MW-3	GARLAND TEX ELEC UTIL SYS REV		02/15/2024	Headlands Tech Global Markets LLC		379,260	350,000	406,214	381,167		(755)		(755)		380,412		(1,152)	(1,152)	8,215	03/01/2036	1.F FE

STATEMENT AS OF MARCH 31, 2024 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
366133-MX-1	GARLAND TEX ELEC UTIL SYS REV		02/15/2024	Headlands Tech Global Markets LLC		647,220	600,000	693,018	651,641		(1,250)		(1,250)		650,392		(3,172)	(3,172)	14,083	03/01/2037	1.F FE
373064-N7-5	GEORGETOWN TEX UTILITY SYS		02/15/2024	INTL FCStone		544,415	500,000	552,275	539,705		(1,085)		(1,085)		538,620		5,795	5,795	12,847	08/15/2028	1.C FE
373064-N8-3	GEORGETOWN TEX UTILITY SYS		02/22/2024	INTL FCStone		1,423,639	1,285,000	1,423,652	1,395,518		(2,732)		(2,732)		1,392,785		30,854	30,854	34,088	08/15/2029	1.C FE
373064-P3-2	GEORGETOWN TEX UTILITY SYS		02/22/2024	DUNCAN-WILLIAMS, INC.		1,420,650	1,250,000	1,388,475	1,367,432		(2,048)		(2,048)		1,365,384		55,266	55,266	33,160	08/15/2032	1.C FE
373064-P4-0	GEORGETOWN TEX UTILITY SYS		02/22/2024	DUNCAN-WILLIAMS, INC.		1,443,380	1,270,000	1,403,325	1,383,120		(1,967)		(1,967)		1,381,153		62,227	62,227	33,690	08/15/2033	1.C FE
38375D-F2-9	GNR 2008-94 JB RMBS		03/01/2024	SCHEDULED REDEMPTION		1,816	1,816	1,765	1,765		51		51		1,816				20	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		03/01/2024	SCHEDULED REDEMPTION		3,306	3,306	3,141	3,146		160		160		3,306				29	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		03/01/2024	SCHEDULED REDEMPTION		4,397	4,397	4,277	4,315		82		82		4,397				43	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		03/01/2024	SCHEDULED REDEMPTION		33,138	33,138	31,545	31,558		1,580		1,580		33,138				248	04/16/2041	1.A
39081H-EP-3	GREAT LAKES WTR AUTH MICH SEW		01/18/2024	Headlands Tech Global Markets LLC		999,090	850,000	945,693	945,004		(566)		(566)		944,438		54,652	54,652	5,549	07/01/2032	1.D Z
39081H-ET-5	GREAT LAKES WTR AUTH MICH SEW		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,482,113	1,250,000	1,386,675	1,385,870		(1,735)		(1,735)		1,384,134		97,978	97,978	14,063	07/01/2034	1.E Z
39081H-EZ-1	GREAT LAKES WTR AUTH MICH SEW		01/23/2024	UMB BANK		295,485	250,000	272,718	272,585		(125)		(125)		272,461		23,024	23,024	1,736	07/01/2037	1.D Z
39081J-GE-2	GREAT LAKES WTR AUTH MICH WTR		01/18/2024	SEIBERT, BRANFORD INC.		686,360	575,000	635,829	635,472		(294)		(294)		635,177		51,183	51,183	3,753	07/01/2035	1.D Z
39167J-DY-8	GREATER CLEVELAND REGL TRAN AU		02/20/2024	SEIBERT, BRANFORD INC.		1,410,482	1,260,000	1,515,163	1,405,779		(3,560)		(3,560)		1,402,220		8,262	8,262	14,175	12/01/2039	1.B FE
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMM		02/28/2024	STERN BROTHERS		221,826	215,000	261,511	226,112		(993)		(993)		225,119		(3,293)	(3,293)	3,583	11/01/2026	1.C FE
392274-4P-8	GREATER ORLANDO AVIATION AUTH		02/20/2024	UMB BANK		821,336	770,000	880,577	841,373		(2,578)		(2,578)		838,795		(17,459)	(17,459)	15,079	10/01/2027	1.A Z
40219R-AH-6	GULF COAST AUTH TEX BAYPORT AR		02/29/2024	HILLTOP SECURITIES INC		744,653	700,000	813,673	749,033		(2,163)		(2,163)		746,870		(2,217)	(2,217)	14,875	10/01/2030	1.D FE
414005-WP-9	HARRIS CNTY TEX		02/29/2024	STERN BROTHERS		696,231	670,000	771,090	704,400		(2,211)		(2,211)		702,189		(5,959)	(5,959)	18,518	08/15/2034	1.C FE
42249T-CZ-0	HEBER LT & PWR CO UTAH		02/28/2024	ALAMO CAPITAL		339,404	325,000	368,306	352,004		(705)		(705)		351,299		(11,895)	(11,895)	2,744	12/15/2034	1.E FE
428061-EC-5	HESPERIA CALIF UNI SCH DIST CT		02/01/2024	MATURED		250,000	250,000	250,000	250,000						250,000				1,655	02/01/2024	1.C FE
44244C-SR-9	HOUSTON TEX UTIL SYS REV		01/11/2024	JPMORGAN CHASE & CO.		5,537,900	5,000,000	5,894,650	5,459,499		(3,669)		(3,669)		5,455,830		82,070	82,070	42,361	11/15/2031	1.C FE
44244C-SS-7	HOUSTON TEX UTIL SYS REV		01/11/2024	MORGAN STANLEY		2,209,800	2,000,000	2,350,120	2,180,000		(1,436)		(1,436)		2,178,564		31,236	31,236	16,944	11/15/2032	1.C FE
44244C-ST-5	HOUSTON TEX UTIL SYS REV		01/11/2024	JANNEY MONTGOMERY SCOTT LLC		1,656,030	1,500,000	1,755,375	1,631,451		(1,047)		(1,047)		1,630,404		25,626	25,626	12,708	11/15/2033	1.C FE
44244C-SU-2	HOUSTON TEX UTIL SYS REV		02/22/2024	MORGAN STANLEY		2,180,240	2,000,000	2,332,860	2,171,502		(5,005)		(5,005)		2,166,497		13,743	13,743	28,056	11/15/2034	1.C FE
452252-QQ-5	ILLINOIS ST TOLL HWY AUTH TOLL		03/13/2024	BARCLAYS		14,441,640	12,000,000	14,099,160	14,099,160		(33,789)		(33,789)		14,065,371		376,269	376,269	118,333	01/01/2036	1.D FE
452252-QR-3	ILLINOIS ST TOLL HWY AUTH TOLL		03/13/2024	RBC DOMINION SECURITIES		13,107,490	11,000,000	12,710,280	12,710,280		(27,245)		(27,245)		12,683,035		424,455	424,455	108,472	01/01/2037	1.D FE
452252-QS-1	ILLINOIS ST TOLL HWY AUTH TOLL		03/13/2024	RBC DOMINION SECURITIES		12,967,570	11,000,000	12,604,900	12,604,900		(25,433)		(25,433)		12,579,467		388,103	388,103	108,472	01/01/2038	1.D FE
452252-QT-9	ILLINOIS ST TOLL HWY AUTH TOLL		03/13/2024	RBC DOMINION SECURITIES		5,152,928	4,400,000	5,016,836	5,016,836		(9,744)		(9,744)		5,007,092		145,836	145,836	43,389	01/01/2039	1.D FE
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLY		02/29/2024	JPMORGAN CHASE & CO.		113,696	110,000	133,647	116,238		(537)		(537)		115,701		(2,005)	(2,005)	3,713	01/01/2026	1.E FE
45528U-ZB-0	INDIANAPOLIS IND LOC PUB IMPT		02/29/2024	Headlands Tech Global Markets LLC		873,280	800,000	963,960	890,050		(2,907)		(2,907)		887,143		(13,863)	(13,863)	23,667	02/01/2035	1.B FE
30382V-AE-6	INDUSTRIAL DEVELOPMENT AUTHORITY O		02/15/2024	DAVENPORT AND COMPANY LLC		276,798	265,000	290,785	280,350		(858)		(858)		279,492		(2,695)	(2,695)	3,497	05/15/2026	1.C FE
46246K-6G-2	IOWA FIN AUTH REV		01/30/2024	UMB BANK		1,085,230	1,000,000	1,165,880	1,086,373		(1,460)		(1,460)		1,084,913		317	317	25,000	08/01/2038	1.A FE
46247S-DQ-4	IOWA ST FINANCE AUTHORITY		01/11/2024	JPMORGAN CHASE & CO.		6,685,745	5,500,000	6,459,640	6,415,071		(3,423)		(3,423)		6,411,648		274,097	274,097	126,042	08/01/2035	1.A FE
46263R-RX-5	IPS MULTI-SCH BLDG CORP IND		02/22/2024	WELLS FARGO		1,397,517	1,225,000	1,336,928	1,333,913		(1,932)		(1,932)		1,331,981		65,536	65,536	24,160	07/15/2035	1.B FE
46360W-AL-0	IRVINE CA CFD NO 2013-3 IMPROVEMEN		02/09/2024	UMB BANK		223,363	185,000	223,480	221,329		(384)		(384)		220,946		2,418	2,418	4,163	09/01/2036	1.D FE
482085-EV-5	JURUPA CALIF PUB FING AUTH SPL		02/29/2024	SAMCO		965,398	915,000	1,080,093	1,026,845		(2,740)		(2,740)		1,024,106		(58,708)	(58,708)	18,605	09/01/2034	1.C FE
485106-UG-1	KANSAS CITY MO		01/19/2024	UMB BANK		231,170	215,000	251,898	239,073		(221)		(221)		238,852		(7,682)	(7,682)	2,676	04/01/2030	1.E FE
485106-ZU-5	KANSAS CITY MO SPL OBLIG		02/15/2024	Headlands Tech Global Markets LLC		661,998	570,000	677,690	671,047		(1,303)		(1,303)		669,744		(7,746)	(7,746)	11,004	04/01/2035	1.E FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
485106-ZW-1	KANSAS CITY MO SPL OBLIG		02/20/2024	UMB BANK		1,058,626	925,000	1,068,468	1,059,768		(1,778)		(1,778)		1,057,989		636	636	18,115	04/01/2037	1.E FE
490728-F4-9	KENT ST UNIV OHIO		02/22/2024	MESIROW FINANCIAL, INC.		3,324,497	2,850,000	3,166,920	3,126,314		(4,356)		(4,356)		3,121,958		202,539	202,539	45,521	05/01/2034	1.D FE
490728-F5-6	KENT ST UNIV OHIO		02/22/2024	MESIROW FINANCIAL, INC.		2,842,319	2,450,000	2,703,306	2,670,977		(3,470)		(3,470)		2,667,507		174,811	174,811	39,132	05/01/2035	1.D FE
49120A-AJ-8	KENTUCKY BD DEV CORP EDL FACS REV		02/15/2024	MESIROW FINANCIAL, INC.		714,071	650,000	819,650	768,796		(2,472)		(2,472)		766,324		(52,253)	(52,253)	15,257	03/01/2031	1.G FE
49120A-AL-3	KENTUCKY BD DEV CORP EDL FACS REV		02/15/2024	MORGAN STANLEY		184,478	180,000	207,212	199,132		(394)		(394)		198,738		(14,260)	(14,260)	3,380	03/01/2033	1.G FE
49120A-AP-4	KENTUCKY BD DEV CORP EDL FACS REV		02/15/2024	Headlands Tech Global Markets LLC		266,352	265,000	301,565	290,759		(528)		(528)		290,231		(23,879)	(23,879)	4,976	03/01/2036	1.G FE
49151F-C9-9	KENTUCKY ST PPTY & BLDGS COMMN		02/28/2024	BOSC, INC.		464,121	450,000	504,882	480,969		(1,008)		(1,008)		479,961		(15,840)	(15,840)	6,000	11/01/2034	1.E FE
49151F-ZB-9	KENTUCKY ST PPTY & BLDGS COMMN		02/22/2024	JPMORGAN CHASE & CO.		1,829,523	1,700,000	1,941,621	1,815,755		(3,810)		(3,810)		1,811,946		17,577	17,577	27,153	05/01/2031	1.D FE
49151F-ZC-7	KENTUCKY ST PPTY & BLDGS COMMN		02/22/2024	RAYMOND JAMES & ASSOCIATES, INC.		2,155,960	2,000,000	2,278,840	2,133,687		(4,397)		(4,397)		2,129,290		26,670	26,670	31,944	05/01/2032	1.D FE
493230-NQ-5	KEY WEST FLA UTIL BRD ELEC REV		02/15/2024	PIPER JAFFRAY INC.		1,410,035	1,295,000	1,590,946	1,455,793		(4,370)		(4,370)		1,451,423		(41,388)	(41,388)	25,001	10/01/2033	1.E FE
493230-NR-3	KEY WEST FLA UTIL BRD ELEC REV		02/15/2024	PIPER JAFFRAY INC.		1,008,000	925,000	1,132,089	1,037,632		(3,057)		(3,057)		1,034,574		(26,574)	(26,574)	17,858	10/01/2034	1.E FE
498622-KA-6	KLICKITAT CNTY WASH PUB UTIL DIST		02/14/2024	Headlands Tech Global Markets LLC		726,570	650,000	820,729	755,141		(2,095)		(2,095)		753,046		(26,476)	(26,476)	6,771	12/01/2029	1.E FE
498622-KB-4	KLICKITAT CNTY WASH PUB UTIL DIST		02/14/2024	UMB BANK		574,668	515,000	645,511	595,512		(1,601)		(1,601)		593,911		(19,243)	(19,243)	5,365	12/01/2030	1.E FE
506498-YX-6	LAFAYETTE LA UTILS REV		02/28/2024	SEIBERT, BRANFORD INC.		120,670	115,000	142,998	124,323		(534)		(534)		123,789		(3,120)	(3,120)	1,917	11/01/2026	1.E FE
511350-AN-0	LAKE WORTH BEACH FLA COMB UTIL		03/06/2024	UMB BANK		266,753	250,000	298,700	284,294		(889)		(889)		283,406		(16,653)	(16,653)	4,361	10/01/2033	1.F FE
534272-K4-0	LINCOLN NEB ELEC SYS REV		02/20/2024	MORGAN STANLEY		1,376,570	1,300,000	1,565,291	1,463,295		(7,190)		(7,190)		1,456,106		(79,536)	(79,536)	30,875	09/01/2033	1.C FE
537532-FM-0	LITTLE THOMPSON WTR DIST COLO		02/14/2024	STIFEL CAPITAL MARKETS		106,593	100,000	122,256	115,583		(267)		(267)		115,316		(8,723)	(8,723)	833	12/01/2033	1.D FE
537532-FN-8	LITTLE THOMPSON WTR DIST COLO		02/14/2024	STIFEL CAPITAL MARKETS		303,696	285,000	347,241	328,605		(746)		(746)		327,859		(24,163)	(24,163)	2,375	12/01/2034	1.D FE
544495-4P-6	LOS ANGELES CALIF DEPT WTR & P		01/11/2024	MORGAN STANLEY		1,206,931	1,100,000	1,294,040	1,186,633		(858)		(858)		1,185,776		21,156	21,156	29,792	07/01/2035	1.D FE
54628C-HR-6	LOUISIANA LOC GOVT ENVIRONMENT		02/29/2024	Headlands Tech Global Markets LLC		703,324	680,000	717,828	700,818		(660)		(660)		700,158		3,167	3,167	16,093	08/01/2031	1.E FE
54628C-HT-2	LOUISIANA LOC GOVT ENVIRONMENT		02/29/2024	Headlands Tech Global Markets LLC		210,679	205,000	213,221	209,542		(143)		(143)		209,398		1,280	1,280	4,852	08/01/2033	1.E FE
54811B-TU-5	LOWER CO RIVER AUTH TX TRAN SVC CO		01/22/2024	UMB BANK		275,785	250,000	311,618	286,099		(406)		(406)		285,693		(9,908)	(9,908)	2,396	05/15/2037	1.F FE
54811B-YY-1	LOWER CO RIVER AUTHORITY TEXAS TRA		02/20/2024	SAMCO		870,332	850,000	883,380	868,178		(1,842)		(1,842)		866,336		3,996	3,996	11,451	05/15/2025	1.F FE
54811B-ZE-4	LOWER CO RIVER AUTHORITY TEXAS TRA		02/14/2024	KEYCORP		686,220	600,000	655,896	649,104		(728)		(728)		648,376		37,844	37,844	7,583	05/15/2031	1.F FE
54811B-ZG-9	LOWER CO RIVER AUTHORITY TEXAS TRA		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,238,675	1,050,000	1,162,277	1,151,785		(1,377)		(1,377)		1,150,407		88,267	88,267	15,466	05/15/2033	1.F FE
54811B-ZH-7	LOWER CO RIVER AUTHORITY TEXAS TRA		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,628,193	1,380,000	1,506,808	1,496,348		(1,375)		(1,375)		1,494,973		133,220	133,220	20,326	05/15/2034	1.F FE
54811B-RS-2	LOWER COLO RIV AUTH TEX TRANSM		02/22/2024	MESIROW FINANCIAL, INC.		4,319,600	4,000,000	4,673,240	4,322,028		(10,572)		(10,572)		4,311,457		8,143	8,143	56,111	05/15/2032	1.F FE
54811B-RT-0	LOWER COLO RIV AUTH TEX TRANSM		02/22/2024	CABRERA CAPITAL MARKETS, INC		4,590,638	4,250,000	4,945,555	4,583,122		(10,924)		(10,924)		4,572,198		18,440	18,440	59,618	05/15/2033	1.F FE
54811B-ZC-8	LOWER COLO RIV AUTH TEX TRANSM		02/22/2024	KEYCORP		1,108,910	1,000,000	1,085,490	1,071,333		(1,852)		(1,852)		1,069,481		39,429	39,429	14,028	05/15/2029	1.F FE
556589-HW-2	MADISON ALA WTRWKS & SWR BRD		02/28/2024	BOSC, INC.		272,982	260,000	305,422	289,030		(773)		(773)		288,256		(15,274)	(15,274)	2,600	12/01/2033	1.C FE
556589-HY-8	MADISON ALA WTRWKS & SWR BRD		02/28/2024	BOSC, INC.		234,905	225,000	262,598	249,062		(640)		(640)		248,422		(13,518)	(13,518)	2,250	12/01/2035	1.C FE
56042R-QP-0	MAINE HEALTH & HIGHER EDL FACS		02/28/2024	PIPER JAFFRAY INC.		589,875	550,000	638,891	593,573		(1,516)		(1,516)		592,057		(2,182)	(2,182)	18,333	07/01/2031	1.E FE
56042R-QS-4	MAINE HEALTH & HIGHER EDL FACS		03/07/2024	UMB BANK		2,163,880	2,000,000	2,297,380	2,146,278		(5,922)		(5,922)		2,140,356		23,524	23,524	69,444	07/01/2034	1.E FE
56185N-GG-7	MANATEE CNTY FLA SCH BRD CTFS		02/22/2024	RAYMOND JAMES & ASSOCIATES, INC.		4,691,889	4,015,000	4,713,931	4,678,038		(9,299)		(9,299)		4,668,739		23,150	23,150	151,120	07/01/2035	1.F FE
56678P-AL-1	MARICOPA CNTY ARIZ INDL DEV AU		01/16/2024	UMB BANK		437,752	400,000	448,804	425,613		(238)		(238)		425,375		12,377	12,377	7,611	09/01/2033	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV		02/15/2024	JPMORGAN CHASE & CO.		165,128	160,000	200,170	168,466		(648)		(648)		167,818		(2,690)	(2,690)	3,089	10/01/2025	1.C FE
575579-P6-8	MASSACHUSETTS BAY TRANSN AUTH		01/11/2024	OPPENHEIMER & CO., INC.		1,460,736	1,200,000	1,432,692	1,417,744		(840)		(840)		1,416,904		43,832	43,832	32,500	07/01/2035	1.A FE
575579-S3-2	MASSACHUSETTS BAY TRANSN AUTH		01/11/2024	OPPENHEIMER & CO., INC.		2,312,832	1,900,000	2,268,429	2,244,762		(1,330)		(1,330)		2,243,432		69,400	69,400	51,458	07/01/2035	1.A FE
57584Y-2A-6	MASSACHUSETTS ST DEV FIN AGY R		02/14/2024	BANK OF AMERICA/MERRILL LYNCH		1,358,662	1,330,000	1,626,111	1,572,375		(3,432)		(3,432)		1,568,942		(210,281)	(210,281)	19,950	10/01/2039	1.E FE
592030-G7-9	METROPOLITAN GOVT NASHVILLE &		02/14/2024	MORGAN STANLEY		156,791	150,000	187,286	160,553		(545)		(545)		160,008		(3,218)	(3,218)	1,896	05/15/2026	1.C FE
59324P-DN-6	MIAMI BEACH FLA STORMWATER REV		02/15/2024	WELLS FARGO		102,830	100,000	119,867	104,589		(368)		(368)		104,222		(1,392)	(1,392)	2,347	09/01/2025	1.D FE
59324P-DQ-9	MIAMI BEACH FLA STORMWATER REV		02/15/2024	BLAYLOCK PARTNERS, L.P.		429,840	400,000	489,052	436,139		(1,281)		(1,281)		434,858		(5,018)	(5,018)	9,389	09/01/2027	1.D FE
59324P-DR-7	MIAMI BEACH FLA STORMWATER REV		02/15/2024	OPPENHEIMER & CO., INC.		885,803	825,000	998,349	895,606		(2,497)		(2,497)		893,109		(7,307)	(7,307)	19,365	09/01/2028	1.D FE
593241-BJ-0	MIAMI BEACH FLA WTR & SWR REV		02/15/2024	FIRST TENNESSEE BANK		695,291	675,000	804,175	704,845		(2,388)		(2,388)		702,457		(7,167)	(7,167)	15,844	09/01/2025	1.D FE
593241-BK-7	MIAMI BEACH FLA WTR & SWR REV		02/15/2024	FIRST TENNESSEE BANK		789,375	750,000	903,788	800,464		(2,491)		(2,491)		797,973		(8,598)	(8,598)	17,604	09/01/2026	1.D FE
59447T-VA-8	MICHIGAN FIN AUTH REV		02/15/2024	RAYMOND JAMES & ASSOCIATES, INC.		1,934,400	2,000,000	2,126,840	2,075,426		(1,661)		(1,661)		2,073,765		(139,365)	(139,365)	41,111	02/15/2044	1.E FE
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV		02/15/2024	MORGAN STANLEY		804,728	750,000	909,473	817,773		(2,250)		(2,250)		815,524		(10,796)	(10,796)	8,229	12/01/2029	1.D FE
594712-UY-5	MICHIGAN ST UNIV REVS		02/14/2024	UNION BANK OF SWITZERLAND		274,828	250,000	292,388	273,325		(525)		(525)		272,800		2,027	2,027	6,285	02/15/2035	1.C FE
594712-UZ-2	MICHIGAN ST UNIV REVS		02/20/2024	PIPER JAFFRAY INC.		1,451,233	1,325,000	1,542,207	1,444,683		(3,053)		(3,053)		1,441,630		9,603	9,603	34,413	02/15/2036	1.C FE
594712-VB-4	MICHIGAN ST UNIV REVS		01/16/2024	UMB BANK		1,317,480	1,200,000	1,385,556	1,302,468		(867)		(867)		1,301,601		15,879	15,879	25,500	02/15/2038	1.C FE
594712-XX-4	MICHIGAN ST UNIV REVS		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		832,692	700,000	833,567	826,281		(709)		(709)		825,573		7,119	7,119	23,139	02/15/2035	1.C FE
594712-XY-2	MICHIGAN ST UNIV REVS		01/18/2024	SEIBERT, BRANFORD INC.		1,627,271	1,375,000	1,632,194	1,618,191		(1,362)		(1,362)		1,616,829		10,442	10,442	45,451	08/15/2035	1.C FE
605871-AT-9	MISSOULA MONT WTR SYS REV		02/15/2024	KEYCORP		592,600	545,000	646,484	597,531		(1,505)		(1,505)		596,026		(3,426)	(3,426)	17,334	07/01/2034	1.E FE
61051P-BV-5	MONROE CNTY FLA SCH BRD CTFS P		02/15/2024	MORGAN STANLEY		798,900	750,000	854,565	793,105		(1,634)		(1,634)		791,471		7,429	7,429	8,229	06/01/2035	1.D FE
611089-AP-8	MONROE LA WTR REV		02/14/2024	LOOP CAPITAL MARKETS		239,892	220,000	247,115	234,351		(342)		(342)		234,009		5,883	5,883	3,208	11/01/2032	1.C FE
611089-AR-4	MONROE LA WTR REV		02/15/2024	JPMORGAN CHASE & CO.		299,929	275,000	306,207	291,558		(428)		(428)		291,130		8,799	8,799	4,163	11/01/2034	1.C FE
61204M-CM-7	MONTANA FAC FIN AUTH HEALTH FA		02/15/2024	MESIROW FINANCIAL, INC.		619,260	600,000	692,256	629,766		(1,628)		(1,628)		628,138		(8,878)	(8,878)	6,583	06/01/2026	1.F FE
61204M-CU-9	MONTANA FAC FIN AUTH HEALTH FA		02/15/2024	MORGAN STANLEY		613,095	580,000	664,106	620,204		(1,158)		(1,158)		619,046		(5,951)	(5,951)	6,364	06/01/2034	1.F FE
642577-XE-5	NEW BRAUNFELS TEX UTIL REV		02/15/2024	OPPENHEIMER & CO., INC.		423,760	405,000	440,766	427,974		(1,218)		(1,218)		426,756		(2,996)	(2,996)	12,881	07/01/2026	1.B FE
642577-XJ-4	NEW BRAUNFELS TEX UTIL REV		02/14/2024	UMB BANK		282,710	250,000	281,795	276,526		(463)		(463)		276,063		6,647	6,647	7,813	07/01/2030	1.B FE
642577-XK-1	NEW BRAUNFELS TEX UTIL REV		01/18/2024	UMB BANK		432,788	375,000	424,440	417,310		(293)		(293)		417,018		15,770	15,770	10,469	07/01/2031	1.B FE
642577-XL-9	NEW BRAUNFELS TEX UTIL REV		01/18/2024	BANK OF AMERICA/MERRILL LYNCH		468,720	400,000	453,352	446,584		(278)		(278)		446,306		22,414	22,414	11,167	07/01/2032	1.B FE
642577-XN-5	NEW BRAUNFELS TEX UTIL REV		01/11/2024	MORGAN STANLEY		1,182,830	1,000,000	1,112,810	1,098,646		(417)		(417)		1,098,229		84,601	84,601	27,083	07/01/2034	1.B FE
64613C-BV-9	NEW JERSEY ST TRANSN TR FD AUT		02/14/2024	FIDELITY CAPITAL MARKETS		1,029,000	875,000	994,263	982,827		(1,379)		(1,379)		981,448		47,552	47,552	7,784	06/15/2032	1.F FE
64613C-DA-3	NEW JERSEY ST TRANSN TR FD AUT		02/15/2024	JPMORGAN CHASE & CO.		533,225	500,000	527,625	523,871		(891)		(891)		522,980		10,245	10,245	4,514	06/15/2027	1.F FE
648797-MT-2	NEW SMYRNA BEACH FLA UTILS COM		02/14/2024	ALAMO CAPITAL		551,814	520,000	631,457	592,940		(1,386)		(1,386)		591,554		(39,741)	(39,741)	7,800	10/01/2032	1.C FE
648797-MU-9	NEW SMYRNA BEACH FLA UTILS COM		02/15/2024	BOSC, INC.		312,458	295,000	353,785	333,568		(794)		(794)		332,774		(20,316)	(20,316)	4,556	10/01/2033	1.C FE
64990G-JN-3	NEW YORK ST DORM AUTH REVS NON		02/23/2024	BLAYLOCK PARTNERS, L.P.		7,727,940	7,000,000	8,307,180	7,742,261		(18,519)		(18,519)		7,723,742		4,198	4,198	226,667	07/01/2037	1.D FE
64990G-JP-8	NEW YORK ST DORM AUTH REVS NON		02/20/2024	UMB BANK		2,920,358	2,655,000	3,135,157	2,928,012		(5,987)		(5,987)		2,922,025		(1,667)	(1,667)	83,626	07/01/2038	1.D FE
64990G-JQ-6	NEW YORK ST DORM AUTH REVS NON		02/20/2024	UMB BANK		3,810,625	3,500,000	4,115,860	3,850,559		(8,370)		(8,370)		3,842,188		(31,563)	(31,563)	112,292	07/01/2039	1.D FE
64986D-KJ-3	NEW YORK ST ENVIRONMENTAL FACS		01/11/2024	UMB BANK		140,604	125,000	160,186	146,546		(158)		(158)		146,388		(5,785)	(5,785)	538	06/15/2036	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
65830R-BS-7	NORTH CAROLINA TPK AUTH TRIANG		01/01/2024	MATURED		435,000	435,000	481,954	435,000						435,000				10,875	01/01/2024	2.B FE
65830R-CA-5	NORTH CAROLINA TPK AUTH TRIANG		02/22/2024	MESIROW FINANCIAL, INC.		1,195,652	1,095,000	1,246,099	1,176,488		(2,307)		(2,307)		1,174,181		21,471	21,471	35,740	01/01/2032	2.A FE
65830R-CB-3	NORTH CAROLINA TPK AUTH TRIANG		02/22/2024	MESIROW FINANCIAL, INC.		3,268,680	3,000,000	3,400,290	3,216,123		(6,111)		(6,111)		3,210,012		58,668	58,668	97,917	01/01/2033	2.A FE
660027-AK-9	NORTH HOUSTON DEV CORP TAX INCREME		02/29/2024	Headlands Tech Global Markets LLC		658,740	600,000	749,280	690,754		(2,633)		(2,633)		688,121		(29,381)	(29,381)	15,250	09/01/2029	1.C FE
660027-AM-5	NORTH HOUSTON DEV CORP TAX INCREME		02/29/2024	Headlands Tech Global Markets LLC		334,250	305,000	376,965	348,858		(1,268)		(1,268)		347,591		(13,341)	(13,341)	7,752	09/01/2031	1.C FE
660027-AP-8	NORTH HOUSTON DEV CORP TAX INCREME		02/29/2024	Headlands Tech Global Markets LLC		776,550	750,000	842,408	806,614		(1,623)		(1,623)		804,991		(28,441)	(28,441)	15,250	09/01/2033	1.C FE
660027-AR-4	NORTH HOUSTON DEV CORP TAX INCREME		02/29/2024	MORGAN STANLEY		308,853	300,000	334,773	321,336		(610)		(610)		320,725		(11,872)	(11,872)	6,100	09/01/2035	1.C FE
66645H-AL-8	NORTHGLENN CO WSTEWTR		02/15/2024	JPMORGAN CHASE & CO.		160,373	150,000	190,827	179,224		(555)		(555)		178,669		(18,296)	(18,296)	1,317	12/01/2031	1.C FE
66645H-AN-4	NORTHGLENN CO WSTEWTR		02/15/2024	INTL FCStone		266,333	250,000	315,393	296,873		(887)		(887)		295,986		(29,653)	(29,653)	2,194	12/01/2033	1.C FE
66645H-AP-9	NORTHGLENN CO WSTEWTR		02/28/2024	WELLS FARGO		105,909	100,000	125,841	118,530		(429)		(429)		118,101		(12,192)	(12,192)	1,000	12/01/2034	1.C FE
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN		02/15/2024	Headlands Tech Global Markets LLC		259,900	250,000	296,348	264,618		(776)		(776)		263,843		(3,943)	(3,943)	7,951	07/01/2026	1.F FE
67756D-PV-2	OHIO ST HIGHER EDL FAC COMMN		02/15/2024	KEYCORP		759,115	735,000	769,846	751,721		(480)		(480)		751,241		7,875	7,875	6,452	12/01/2033	1.F FE
67756D-QR-0	OHIO ST HIGHER EDL FAC COMMN		02/15/2024	PIPER JAFFRAY INC.		611,330	565,000	647,473	605,600		(1,171)		(1,171)		604,429		6,901	6,901	6,199	12/01/2031	1.F FE
67759H-NT-7	OHIO ST SPL OBLIG		01/18/2024	RBC DOMINION SECURITIES		822,164	715,000	958,500	896,896		(1,395)		(1,395)		895,501		(73,337)	(73,337)	11,023	04/01/2034	1.B FE
67759H-NV-2	OHIO ST SPL OBLIG		01/10/2024	UMB BANK		578,005	500,000	666,460	624,455		(499)		(499)		623,957		(45,952)	(45,952)	7,014	04/01/2036	1.B FE
67920Q-F4-5	OKLAHOMA ST WTR RES BRD		02/14/2024	UNION BANK OF SWITZERLAND		240,462	225,000	276,012	262,078		(654)		(654)		261,424		(20,962)	(20,962)	3,375	10/01/2032	1.A FE
67920Q-F5-2	OKLAHOMA ST WTR RES BRD		02/28/2024	D.A. DAVIDSON & CO.		275,660	260,000	316,378	301,032		(962)		(962)		300,070		(24,410)	(24,410)	4,333	10/01/2033	1.A FE
67920Q-F6-0	OKLAHOMA ST WTR RES BRD		02/28/2024	Headlands Tech Global Markets LLC		163,494	155,000	187,851	178,924		(560)		(560)		178,364		(14,870)	(14,870)	2,583	10/01/2034	1.A FE
67920Q-F7-8	OKLAHOMA ST WTR RES BRD		02/28/2024	SEIBERT, BRANFORD INC.		136,292	130,000	157,044	149,705		(461)		(461)		149,245		(12,953)	(12,953)	2,167	10/01/2035	1.A FE
679111-ZD-9	OKLAHOMA TRANSN AUTH OK F/K/A		02/22/2024	WELLS FARGO		2,000,225	1,900,000	2,130,926	1,992,066		(4,499)		(4,499)		1,987,566		12,659	12,659	62,014	01/01/2034	1.D FE
68189P-FP-4	OMAHA NEB SPL TAX REV		02/15/2024	Headlands Tech Global Markets LLC		279,639	270,000	327,974	285,490		(1,015)		(1,015)		284,474		(4,835)	(4,835)	8,063	01/15/2026	1.C FE
68189P-FZ-2	OMAHA NEB SPL TAX REV		02/15/2024	Headlands Tech Global Markets LLC		331,200	320,000	388,710	338,358		(1,203)		(1,203)		337,155		(5,955)	(5,955)	9,556	01/15/2026	1.C FE
68304R-CR-9	ONTARIO CALIF		02/15/2024	JPMORGAN CHASE & CO.		129,290	125,000	135,608	130,861		(427)		(427)		130,434		(1,144)	(1,144)	1,892	11/01/2025	1.C FE
68304R-DG-2	ONTARIO CALIF		02/06/2024	UMB BANK		258,487	225,000	252,482	249,003		(239)		(239)		248,765		9,722	9,722	3,031	11/01/2040	1.C FE
68607D-WJ-0	OREGON ST DEPT TRANSN		01/18/2024	SEIBERT, BRANFORD INC.		4,160,835	3,500,000	4,048,905	4,021,839		(2,806)		(2,806)		4,019,033		141,802	141,802	32,569	11/15/2035	1.B FE
686507-JL-9	ORLANDO FLA UTILS COMMN UTIL S		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		2,699,128	2,440,000	2,945,836	2,719,239		(7,579)		(7,579)		2,711,661		(12,533)	(12,533)	49,139	10/01/2032	1.C FE
686507-JM-7	ORLANDO FLA UTILS COMMN UTIL S		02/22/2024	FIFTH THIRD SECURITIES, INC.		2,893,292	2,620,000	3,147,694	2,911,696		(7,904)		(7,904)		2,903,792		(10,500)	(10,500)	52,764	10/01/2033	1.C FE
690477-DX-9	OVIEDO FLA		02/28/2024	BOSC, INC.		427,826	405,000	491,601	465,831		(1,421)		(1,421)		464,410		(36,584)	(36,584)	6,750	10/01/2034	1.D FE
690477-DY-7	OVIEDO FLA		02/28/2024	LOOP CAPITAL MARKETS		420,880	400,000	483,912	458,977		(1,376)		(1,376)		457,601		(36,721)	(36,721)	6,667	10/01/2035	1.D FE
155176-AL-4	OZARKS TECHNICAL CMNTY COLLEGE		02/28/2024	BOSC, INC.		311,232	300,000	349,308	332,887		(1,012)		(1,012)		331,876		(20,644)	(20,644)	6,000	03/01/2032	1.D FE
696550-G8-9	PALM BEACH CNTY FLA SCH BRD CT		02/22/2024	FIFTH THIRD SECURITIES, INC.		2,606,107	2,300,000	2,869,733	2,681,928		(8,233)		(8,233)		2,673,695		(67,588)	(67,588)	65,486	08/01/2033	1.D FE
574218-8L-0	PENINSULA REGIONAL MEDICAL CENTER		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		1,833,321	1,970,000	1,925,675	1,929,154		142		142		1,929,296		(95,975)	(95,975)	50,126	07/01/2048	2.A FE
230614-NZ-8	PENN ST HEALTH		02/15/2024	D.A. DAVIDSON & CO.		995,250	1,000,000	1,113,090	1,069,716		(1,506)		(1,506)		1,068,210		(72,960)	(72,960)	12,111	11/01/2037	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
709144-NQ-8	PENNSYLVANIA ST CTFS PARTN		02/28/2024	Headlands Tech Global Markets LLC		455,770	425,000	478,801	449,408		(957)		(957)		448,451		7,319	7,319	14,167	07/01/2031	1.F FE
709224-ZZ-5	PENNSYLVANIA ST TPK COMMN TPK		02/15/2024	UNION BANK OF SWITZERLAND		914,002	865,000	1,043,787	927,222		(2,814)		(2,814)		924,407		(10,405)	(10,405)	9,491	12/01/2026	1.D FE
714033-BK-2	PERKASIE PA REGL AUTH WTR & SW REV		02/15/2024	Headlands Tech Global Markets LLC		128,663	125,000	144,034	133,404		(361)		(361)		133,043		(4,381)	(4,381)	2,764	02/01/2027	1.C FE
714033-BL-0	PERKASIE PA REGL AUTH WTR & SW REV		02/15/2024	FIFTH THIRD SECURITIES, INC.		496,228	475,000	553,855	515,565		(1,304)		(1,304)		514,262		(18,034)	(18,034)	10,503	02/01/2028	1.C FE
717817-TA-8	PHILADELPHIA PA ARPT REV		02/15/2024	UNION BANK OF SWITZERLAND		995,562	950,000	1,147,638	1,011,967		(3,297)		(3,297)		1,008,670		(13,108)	(13,108)	30,215	07/01/2026	1.F FE
717817-TC-4	PHILADELPHIA PA ARPT REV		02/15/2024	FIDELITY CAPITAL MARKETS		373,394	350,000	423,791	379,149		(1,092)		(1,092)		378,057		(4,663)	(4,663)	11,132	07/01/2028	1.F FE
717817-TD-2	PHILADELPHIA PA ARPT REV		02/15/2024	MORGAN STANLEY		319,545	300,000	360,990	324,146		(903)		(903)		323,243		(3,698)	(3,698)	9,542	07/01/2029	1.F FE
71783D-BT-1	PHILADELPHIA PA AUTH FOR INDL		03/19/2024	UMB BANK		1,077,230	1,000,000	1,100,920	1,050,768		(2,409)		(2,409)		1,048,359		28,871	28,871	19,444	05/01/2034	1.F FE
717893-Y7-0	PHILADELPHIA PA WTR & WASTEWTR		02/22/2024	FIFTH THIRD SECURITIES, INC.		1,290,242	1,110,000	1,294,027	1,271,342		(2,587)		(2,587)		1,268,755		21,487	21,487	13,104	06/01/2035	1.E FE
71883R-PX-5	PHOENIX ARIZ CIVIC IMPT CORP W		02/20/2024	STIFEL CAPITAL MARKETS		1,950,523	1,730,000	2,246,855	2,069,305		(7,006)		(7,006)		2,062,299		(111,776)	(111,776)	55,504	07/01/2036	1.C FE
71883R-PY-3	PHOENIX ARIZ CIVIC IMPT CORP W		02/20/2024	INCAPITAL		1,478,310	1,315,000	1,700,755	1,568,463		(5,226)		(5,226)		1,563,238		(84,928)	(84,928)	42,190	07/01/2037	1.C FE
71883R-QA-4	PHOENIX ARIZ CIVIC IMPT CORP W		02/20/2024	INCAPITAL		1,672,425	1,500,000	1,927,110	1,781,030		(5,780)		(5,780)		1,775,250		(102,825)	(102,825)	48,125	07/01/2039	1.C FE
04052E-AS-7	PHOENIX CHILDREN HOSP		02/15/2024	LOOP CAPITAL MARKETS		1,327,128	1,200,000	1,561,284	1,438,931		(5,100)		(5,100)		1,433,831		(106,703)	(106,703)	33,167	02/01/2036	1.E FE
04052E-AT-5	PHOENIX CHILDREN HOSP		02/15/2024	LOOP CAPITAL MARKETS		874,222	795,000	1,029,493	950,244		(3,308)		(3,308)		946,936		(72,715)	(72,715)	21,973	02/01/2037	1.E FE
725304-VY-2	PITTSBURGH PA WTR & SWR AUTH		02/28/2024	MORGAN STANLEY		287,972	275,000	328,873	312,842		(889)		(889)		311,952		(23,980)	(23,980)	5,500	09/01/2035	1.E FE
725304-VE-6	PITTSBURGH PA WTR & SWR AUTH W		01/18/2024	Headlands Tech Global Markets LLC		702,176	585,000	743,266	699,336		(603)		(603)		698,733		3,442	3,442	11,456	09/01/2033	1.C FE
725304-VG-1	PITTSBURGH PA WTR & SWR AUTH W		02/28/2024	JANNEY MONTGOMERY SCOTT LLC		207,226	200,000	222,404	213,247		(360)		(360)		212,887		(5,661)	(5,661)	4,000	09/01/2035	1.C FE
746189-C6-4	PURDUE UNIV IND		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		601,180	500,000	604,215	597,632		(531)		(531)		597,101		4,079	4,079	19,861	07/01/2035	1.A FE
746189-C9-8	PURDUE UNIV IND		02/09/2024	OPPENHEIMER & CO., INC.		294,333	250,000	291,138	288,596		(411)		(411)		288,185		6,147	6,147	10,660	07/01/2038	1.A FE
74823Y-EH-4	QUEEN CREEK ARIZ EXCISE TAX		02/02/2024	INCAPITAL		840,240	800,000	945,472	898,223		(1,355)		(1,355)		896,868		(56,628)	(56,628)	16,444	08/01/2039	1.B FE
76222F-CQ-9	RHODE IS INFRASTRUCTURE BK SAF		02/22/2024	BARCLAYS		1,066,020	1,000,000	1,164,500	1,096,700		(2,411)		(2,411)		1,094,289		(28,269)	(28,269)	16,111	10/01/2031	1.A FE
76222F-CS-5	RHODE IS INFRASTRUCTURE BK SAF		02/20/2024	MORGAN STANLEY		2,399,549	2,270,000	2,618,604	2,475,397		(4,734)		(4,734)		2,470,663		(71,114)	(71,114)	35,563	10/01/2033	1.A FE
76221U-FT-8	RHODE IS INFRASTRUCTURE BK WTR		02/15/2024	JPMORGAN CHASE & CO.		833,891	805,000	861,125	829,298		(832)		(832)		828,466		5,425	5,425	12,433	10/01/2033	1.A FE
762232-BA-3	RHODE ISLAND ST COMM CORP REV		02/14/2024	LOOP CAPITAL MARKETS		224,396	210,000	258,124	228,657		(652)		(652)		228,005		(3,610)	(3,610)	1,779	06/15/2027	1.F FE
775080-GA-6	ROGERS ARK SALES & USE TAX REV		02/20/2024	UMB BANK		261,910	250,000	278,993	261,262		(539)		(539)		260,723		1,187	1,187	3,854	11/01/2033	1.D FE
794481-KC-4	SALEM ORE WTR & SWR REV		01/24/2024	UMB BANK		205,294	200,000	247,294	209,169		(445)		(445)		208,723		(3,429)	(3,429)	1,528	06/01/2025	1.C FE
79467B-AJ-4	SALES TAX SECURITIZATION CORP		02/15/2024	MORGAN STANLEY		968,679	900,000	1,119,609	993,440		(3,055)		(3,055)		990,385		(21,706)	(21,706)	28,625	01/01/2028	1.B FE
79467B-AK-1	SALES TAX SECURITIZATION CORP		02/15/2024	INTL FCStone		429,040	400,000	495,172	440,563		(1,325)		(1,325)		439,238		(10,198)	(10,198)	12,722	01/01/2029	1.B FE
79560Q-CS-5	SALT LAKE CITY UTAH SALES TAX		02/15/2024	JPMORGAN CHASE & CO.		364,168	350,000	438,750	372,870		(1,468)		(1,468)		371,403		(7,235)	(7,235)	9,674	02/01/2026	1.A FE
795681-HB-4	SALT LAKE CNTY UTAH MUN BLDG A		02/29/2024	RBC DOMINION SECURITIES		969,065	905,000	1,078,851	989,933		(3,512)		(3,512)		986,422		(17,357)	(17,357)	28,784	01/15/2035	1.B FE
79642G-AR-3	SAN ANTONIO TEX WTR REV		02/15/2024	JPMORGAN CHASE & CO.		643,338	595,000	689,718	640,127		(1,317)		(1,317)		638,811		4,527	4,527	7,851	05/15/2034	1.C FE
797506-BN-1	SAN DIEGUITO CALIF SCH FACS FI		01/11/2024	WELLS FARGO		2,027,859	1,850,000	2,118,787	1,979,625		(1,210)		(1,210)		1,978,415		49,444	49,444	34,688	03/01/2035	1.D FE
79766D-RU-5	SAN FRANCISCO CALIF CITY & CNT		02/15/2024	INTL FCStone		1,261,125	1,180,000	1,484,275	1,355,630		(4,252)		(4,252)		1,351,379		(90,254)	(90,254)	17,864	05/01/2036	1.E FE
80329K-DQ-1	SARASOTA CNTY FLA CAP IMPT REV		02/14/2024	UMB BANK		619,506	600,000	698,226	625,198		(1,761)		(1,761)		623,437		(3,931)	(3,931)	11,250	10/01/2025	1.B FE
80330Q-CU-7	SARASOTA CNTY FLA SCH BRD		01/03/2024	UMB BANK		694,332	600,000	684,384	673,772		(115)		(115)		673,657		20,675	20,675	15,333	07/01/2030	1.C FE
80330Q-CY-9	SARASOTA CNTY FLA SCH BRD		02/15/2024	BANK OF NEW YORK		687,539	575,000	669,237	661,232		(1,069)		(1,069)		660,163		27,376	27,376	18,288	07/01/2034	1.C FE
80330Q-CZ-6	SARASOTA CNTY FLA SCH BRD		02/15/2024	BANK OF NEW YORK		1,003,213	850,000	975,333	964,777		(1,412)		(1,412)		963,365		39,847	39,847	27,035	07/01/2035	1.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
80483C-QF-1	SAVANNAH STATE UNIVERSITY		01/30/2024	UMB BANK		573,231	545,000	665,145	636,577		(967)		(967)		635,610		(62,379)	(62,379)	2,786	06/15/2037	1.E FE
80483C-QH-7	SAVANNAH STATE UNIVERSTY		01/22/2024	UMB BANK		181,704	175,000	212,679	203,737		(232)		(232)		203,505		(21,800)	(21,800)	758	06/15/2039	1.E FE
81684K-CV-8	SEMITROPIC IMPT DIST SEMITROPI		02/15/2024	JPMORGAN CHASE & CO.		170,777	165,000	204,166	174,773		(684)		(684)		174,089		(3,312)	(3,312)	1,810	12/01/2025	1.C FE
829596-TG-0	SIOUX FALLS S D SCH DIST NO 49		02/12/2024	UMB BANK		254,588	250,000	300,478	258,050		(878)		(878)		257,172		(2,584)	(2,584)	6,701	02/01/2025	1.B FE
829596-TH-8	SIOUX FALLS S D SCH DIST NO 49		02/15/2024	BOSC, INC.		272,179	265,000	320,679	277,157		(1,029)		(1,029)		276,128		(3,949)	(3,949)	7,324	08/01/2025	1.B FE
829596-TJ-4	SIOUX FALLS S D SCH DIST NO 49		02/15/2024	JPMORGAN CHASE & CO.		291,010	280,000	340,920	296,463		(1,053)		(1,053)		295,410		(4,400)	(4,400)	7,739	02/01/2026	1.B FE
829596-TK-1	SIOUX FALLS S D SCH DIST NO 49		02/08/2024	UMB BANK		420,652	400,000	489,368	428,283		(1,212)		(1,212)		427,071		(6,419)	(6,419)	10,611	08/01/2026	1.B FE
829596-TL-9	SIOUX FALLS S D SCH DIST NO 49		02/14/2024	OPPENHEIMER & CO., INC.		318,186	300,000	368,538	324,530		(961)		(961)		323,569		(5,383)	(5,383)	8,125	02/01/2027	1.B FE
829596-UA-1	SIOUX FALLS S D SCH DIST NO 49		02/15/2024	JANNEY MONTGOMERY SCOTT LLC		210,615	205,000	248,073	214,404		(796)		(796)		213,608		(2,993)	(2,993)	5,666	08/01/2025	1.B FE
829596-UD-5	SIOUX FALLS S D SCH DIST NO 49		02/14/2024	BOSC, INC.		105,857	100,000	122,846	108,177		(320)		(320)		107,856		(1,999)	(1,999)	2,708	02/01/2027	1.B FE
829596-UU-7	SIOUX FALLS S D SCH DIST NO 49		02/15/2024	JANNEY MONTGOMERY SCOTT LLC		231,163	225,000	273,870	235,682		(905)		(905)		234,777		(3,614)	(3,614)	6,219	08/01/2025	1.B FE
829596-UV-5	SIOUX FALLS S D SCH DIST NO 49		02/15/2024	JPMORGAN CHASE & CO.		181,872	175,000	214,555	185,695		(685)		(685)		185,010		(3,138)	(3,138)	4,837	02/01/2026	1.B FE
829596-UW-3	SIOUX FALLS S D SCH DIST NO 49		02/15/2024	MORGAN STANLEY		209,702	200,000	246,664	214,768		(758)		(758)		214,010		(4,308)	(4,308)	5,528	08/01/2026	1.B FE
829596-UX-1	SIOUX FALLS S D SCH DIST NO 49		02/14/2024	BOSC, INC.		158,786	150,000	185,843	162,826		(503)		(503)		162,323		(3,537)	(3,537)	4,063	02/01/2027	1.B FE
829596-UY-9	SIOUX FALLS S D SCH DIST NO 49		02/14/2024	OPPENHEIMER & CO., INC.		214,432	200,000	249,148	219,409		(651)		(651)		218,757		(4,325)	(4,325)	5,417	08/01/2027	1.B FE
83703F-KL-5	SOUTH CAROLINA JOBS-ECONOMIC D		01/04/2024	UMB BANK		437,592	400,000	466,608	431,764		(134)		(134)		431,630		5,962	5,962	3,722	11/01/2030	1.D FE
83703F-KP-6	SOUTH CAROLINA JOBS-ECONOMIC D		02/28/2024	STERN BROTHERS		908,990	850,000	981,368	912,851		(2,263)		(2,263)		910,588		(1,598)	(1,598)	14,167	11/01/2033	1.D FE
83703F-LD-2	SOUTH CAROLINA JOBS-ECONOMIC D		02/28/2024	Headlands Tech Global Markets LLC		529,897	505,000	554,202	529,811		(882)		(882)		528,928		968	968	8,417	05/01/2031	1.G FE
83703F-LJ-9	SOUTH CAROLINA JOBS-ECONOMIC D		02/28/2024	Headlands Tech Global Markets LLC		644,274	615,000	661,291	638,486		(830)		(830)		637,656		6,618	6,618	10,250	05/01/2035	1.G FE
845040-LP-7	SOUTHWEST HIGHER ED AUTH INC T		02/15/2024	RBC DOMINION SECURITIES		419,768	400,000	480,828	427,176		(1,301)		(1,301)		425,875		(6,107)	(6,107)	7,722	10/01/2026	1.D FE
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE		02/15/2024	SUNTRUST INVESTMENT SERVICES, INC.		307,545	300,000	383,175	314,444		(1,376)		(1,376)		313,068		(5,523)	(5,523)	3,292	06/01/2025	1.C FE
804833-FD-8	ST JOSEPHS-CANDLER HLTH		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		802,001	815,000	878,366	853,498		(882)		(882)		852,616		(50,616)	(50,616)	20,737	07/01/2043	1.F FE
85732M-V9-5	STATE PUB SCH BLDG AUTH PA COL		02/28/2024	WELLS FARGO		620,657	610,000	641,391	620,419		(684)		(684)		619,735		921	921	5,151	06/15/2032	1.G FE
85732M-Y4-3	STATE PUB SCH BLDG AUTH PA COL		02/29/2024	LOOP CAPITAL MARKETS		901,370	845,000	960,706	900,803		(2,046)		(2,046)		898,757		2,613	2,613	9,272	06/15/2032	1.G FE
85732M-Y5-0	STATE PUB SCH BLDG AUTH PA COL		02/29/2024	LOOP CAPITAL MARKETS		949,372	890,000	1,006,982	946,505		(2,069)		(2,069)		944,436		4,936	4,936	9,765	06/15/2033	1.G FE
85732M-Y6-8	STATE PUB SCH BLDG AUTH PA COL		02/29/2024	LOOP CAPITAL MARKETS		730,696	685,000	771,289	726,744		(1,527)		(1,527)		725,217		5,479	5,479	7,516	06/15/2034	1.G FE
874461-KK-1	TALLAHASSEE FLA CONS UTIL SYS		02/28/2024	WELLS FARGO		271,885	265,000	301,562	274,468		(880)		(880)		273,588		(1,704)	(1,704)	5,521	10/01/2034	1.C FE
875143-AS-8	TAMPA FLA SPL ASSMT REV		02/22/2024	BANK OF AMERICA/MERRILL LYNCH		2,611,026	2,435,000	2,846,637	2,628,385		(6,401)		(6,401)		2,621,984		(10,958)	(10,958)	38,892	05/01/2035	1.C FE
875291-BD-7	TAMPA FLA WTR & WASTEWATER SYS		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		801,718	675,000	816,872	798,131		(730)		(730)		797,401		4,317	4,317	10,406	10/01/2035	1.A FE
882669-BK-9	TEXAS PUB FIN AUTH LEASE REV		02/28/2024	GOLDMAN, SACHS & CO.		207,472	200,000	224,958	213,938		(429)		(429)		213,509		(6,037)	(6,037)	4,667	02/01/2035	1.B FE
88276R-EY-4	TEXAS ST TECHNICAL COLLEGE		02/22/2024	JPMORGAN CHASE & CO.		2,733,725	2,500,000	2,638,125	2,613,221		(3,458)		(3,458)		2,609,763		123,962	123,962	71,181	08/01/2028	1.E FE
88276R-EZ-1	TEXAS ST TECHNICAL COLLEGE		02/22/2024	JPMORGAN CHASE & CO.		2,864,121	2,575,000	2,728,187	2,705,198		(3,193)		(3,193)		2,702,005		162,116	162,116	73,316	08/01/2029	1.E FE
88276R-FA-5	TEXAS ST TECHNICAL COLLEGE		02/22/2024	SEIBERT, BRANFORD INC.		5,306,782	4,690,000	4,982,281	4,944,977		(5,184)		(5,184)		4,939,793		366,989	366,989	133,535	08/01/2030	1.E FE
88276R-FB-3	TEXAS ST TECHNICAL COLLEGE		02/22/2024	JPMORGAN CHASE & CO.		2,630,935	2,290,000	2,442,995	2,426,092		(2,349)		(2,349)		2,423,743		207,193	207,193	65,201	08/01/2031	1.E FE
88276R-FC-1	TEXAS ST TECHNICAL COLLEGE		02/22/2024	SEIBERT, BRANFORD INC.		2,335,860	2,000,000	2,131,320	2,118,634		(1,764)		(1,764)		2,116,869		218,991	218,991	56,944	08/01/2032	1.E FE
882854-D7-4	TEXAS WATER DEV BRD		02/22/2024	MORGAN STANLEY		3,204,360	3,000,000	3,543,180	3,226,651		(9,212)		(9,212)		3,217,439		(13,079)	(13,079)	85,417	08/01/2032	1.A FE
882854-D8-2	TEXAS WATER DEV BRD		02/22/2024	Various		3,420,753	3,180,000	3,744,386	3,415,748		(7,992)		(7,992)		3,407,757		12,997	12,997	86,556	08/01/2033	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
882854-D9-0	TEXAS WATER DEV BRD		02/22/2024	STIFEL CAPITAL MARKETS		2,659,575	2,500,000	2,934,800	2,681,810		(7,379)		(7,379)		2,674,431		(14,856)	(14,856)	71,181	08/01/2034	1.A FE
45204F-VD-4	THEORY AND COMPUTING SCIENCES BUIL		01/10/2024	ASSIGNMENT OF SECURITIES		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				36,635	07/01/2025	1.F FE
45204F-VE-2	THEORY AND COMPUTING SCIENCES BUIL		01/10/2024	ASSIGNMENT OF SECURITIES		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				40,325	07/01/2026	1.F FE
45204F-VF-9	THEORY AND COMPUTING SCIENCES BUIL		01/10/2024	ASSIGNMENT OF SECURITIES		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				74,245	07/01/2027	1.F FE
89602R-KH-7	TRIBOROUGH BRDG & TUNL AUTH NY		01/11/2024	BLAYLOCK PARTNERS, L.P.		1,217,050	1,000,000	1,154,230	1,149,468		(539)		(539)		1,148,929		68,121	68,121	8,472	11/15/2035	1.D FE
89602H-GB-7	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		01/11/2024	SEIBERT, BRANFORD INC.		9,738,960	8,000,000	8,713,040	8,701,405		(2,441)		(2,441)		8,698,964		1,039,996	1,039,996	96,667	11/15/2035	1.B Z
896035-BN-1	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		1,051,295	875,000	1,024,853	1,014,689		(755)		(755)		1,013,934		37,361	37,361	8,142	05/15/2035	1.B FE
896035-BP-6	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		01/04/2024	UMB BANK		603,620	500,000	577,105	571,921		(129)		(129)		571,793		31,827	31,827	3,681	05/15/2036	1.B FE
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R		02/22/2024	JPMORGAN CHASE & CO.		1,787,635	1,700,000	2,093,193	1,827,253		(6,863)		(6,863)		1,820,391		(32,756)	(32,756)	34,236	10/01/2026	1.G FE
407272-Y5-6	TRIHEALTH INC OBLIGATED GROUP		02/15/2024	FIFTH THIRD SECURITIES, INC.		905,862	850,000	992,579	924,363		(2,668)		(2,668)		921,695		(15,833)	(15,833)	21,840	08/15/2027	1.E FE
407272-Z9-7	TRIHEALTH INC OBLIGATED GROUP		02/15/2024	LOOP CAPITAL MARKETS		1,785,468	1,900,000	1,903,078	1,902,127		(38)		(38)		1,902,089		(116,621)	(116,621)	39,056	08/15/2050	1.E FE
900190-KH-1	TURLOCK CALIF IRR DIST REV		01/04/2024	UMB BANK		448,816	400,000	510,508	467,525		(207)		(207)		467,317		(18,501)	(18,501)	10,389	01/01/2039	1.D FE
914115-M5-6	UNIVERSITY CENT ARK		02/14/2024	Mischler Financial Group		380,611	365,000	409,015	380,317		(794)		(794)		379,523		1,088	1,088	5,323	11/01/2034	1.E FE
914115-M6-4	UNIVERSITY CENT ARK		02/14/2024	MORGAN STANLEY		354,277	340,000	379,372	353,723		(710)		(710)		353,012		1,264	1,264	4,958	11/01/2035	1.E FE
91417K-U5-8	UNIVERSITY COLO ENTERPRISE SYS		01/29/2024	UMB BANK		210,371	205,000	253,888	214,192		(536)		(536)		213,656		(3,285)	(3,285)	1,708	06/01/2025	1.B FE
914233-3X-7	UNIVERSITY CONN		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		1,018,946	850,000	949,892	948,937		(501)		(501)		948,435		70,511	70,511	7,201	08/15/2034	1.D Z
914233-3Y-5	UNIVERSITY CONN		01/18/2024	SUNTRUST INVESTMENT SERVICES, INC.		697,460	585,000	649,683	649,067		(323)		(323)		648,744		48,716	48,716	4,956	08/15/2035	1.D Z
914703-HS-5	UNIVERSITY NORTH ALA REV		02/28/2024	BOSC, INC.		176,276	170,000	190,930	182,898		(342)		(342)		182,556		(6,279)	(6,279)	2,267	11/01/2035	1.E FE
914302-KB-9	UNIVERSITY OF HOUSTON		01/11/2024	RBC DOMINION SECURITIES		1,653,596	1,400,000	1,659,602	1,623,430		(1,019)		(1,019)		1,622,411		31,185	31,185	29,361	02/15/2033	1.C FE
914302-KC-7	UNIVERSITY OF HOUSTON		01/11/2024	RBC DOMINION SECURITIES		1,771,710	1,500,000	1,769,820	1,732,319		(1,056)		(1,056)		1,731,262		40,448	40,448	31,458	02/15/2034	1.C FE
914302-KD-5	UNIVERSITY OF HOUSTON		01/11/2024	MESIROW FINANCIAL, INC.		3,526,890	3,000,000	3,525,810	3,452,883		(2,055)		(2,055)		3,450,829		76,061	76,061	62,917	02/15/2035	1.C FE
914318-3C-2	UNIVERSITY OF IDAHO		01/17/2024	UMB BANK		146,665	140,000	171,858	154,143		(313)		(313)		153,830		(7,165)	(7,165)	2,100	04/01/2026	1.E FE
914318-3D-0	UNIVERSITY OF IDAHO		02/15/2024	MORGAN STANLEY		244,168	230,000	290,393	262,440		(1,345)		(1,345)		261,095		(16,927)	(16,927)	4,440	04/01/2027	1.E FE
914318-3E-8	UNIVERSITY OF IDAHO		02/14/2024	ALAMO CAPITAL		162,377	150,000	194,133	176,684		(773)		(773)		175,912		(13,535)	(13,535)	2,813	04/01/2028	1.E FE
914318-3L-2	UNIVERSITY OF IDAHO		02/14/2024	THE HUNTINGTON INVESTMENT COMPANY		502,440	440,000	591,681	550,900		(1,821)		(1,821)		549,079		(46,638)	(46,638)	8,250	04/01/2034	1.E FE
914318-3M-0	UNIVERSITY OF IDAHO		02/15/2024	FIFTH THIRD SECURITIES, INC.		1,038,800	915,000	1,225,313	1,142,036		(4,052)		(4,052)		1,137,983		(99,184)	(99,184)	17,665	04/01/2035	1.E FE
914318-3P-3	UNIVERSITY OF IDAHO		02/29/2024	TD SECURITIES		425,851	380,000	505,921	472,215		(2,111)		(2,111)		470,105		(44,254)	(44,254)	8,075	04/01/2037	1.E FE
914318-3R-9	UNIVERSITY OF IDAHO		02/29/2024	BANK OF AMERICA/MERRILL LYNCH		276,420	250,000	331,188	309,504		(1,359)		(1,359)		308,145		(31,725)	(31,725)	5,313	04/01/2039	1.E FE
70870J-EU-8	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	OPPENHEIMER & CO., INC.		612,105	575,000	626,819	618,299		(1,677)		(1,677)		616,622		(4,517)	(4,517)	7,587	05/15/2027	1.F FE
70870J-EV-6	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	B. C. ZIEGLER AND COMPANY		650,136	600,000	665,292	656,796		(1,673)		(1,673)		655,123		(4,987)	(4,987)	7,917	05/15/2028	1.F FE
70870J-EW-4	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	JPMORGAN CHASE & CO.		471,155	425,000	478,890	473,117		(1,137)		(1,137)		471,980		(825)	(825)	5,608	05/15/2029	1.F FE
70870J-EZ-7	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	RAYMOND JAMES & ASSOCIATES, INC.		981,249	850,000	986,323	977,049		(1,828)		(1,828)		975,222		6,027	6,027	11,215	05/15/2032	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
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	Change In 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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
70870J-FQ-6	UNIVERSITY OF PITTSBURGH MEDICAL C		02/07/2024	UMB BANK		270,894	265,000	277,142	273,114		(615)		(615)		272,499		(1,605)	(1,605)	3,092	05/15/2025	1.F FE
70870J-FS-2	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	FIFTH THIRD SECURITIES, INC.		679,661	640,000	697,677	688,193		(1,866)		(1,866)		686,327		(6,666)	(6,666)	8,444	05/15/2027	1.F FE
70870J-FU-7	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	JPMORGAN CHASE & CO.		510,195	460,000	518,328	512,079		(1,230)		(1,230)		510,849		(654)	(654)	6,069	05/15/2029	1.F FE
70870J-FV-5	UNIVERSITY OF PITTSBURGH MEDICAL C		02/06/2024	UMB BANK		567,685	500,000	570,465	564,087		(948)		(948)		563,139		4,546	4,546	5,764	05/15/2030	1.F FE
70870J-FX-1	UNIVERSITY OF PITTSBURGH MEDICAL C		02/15/2024	RAYMOND JAMES & ASSOCIATES, INC.		766,632	665,000	771,653	764,398		(1,430)		(1,430)		762,968		3,664	3,664	8,774	05/15/2032	1.F FE
24487R-DS-8	UNIVERSITY SYSTEM OF GEORGIA		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		597,542	550,000	601,977	592,841		(1,239)		(1,239)		591,601		5,941	5,941	6,035	06/01/2030	1.A Z
24487R-DT-6	UNIVERSITY SYSTEM OF GEORGIA		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		624,703	575,000	628,134	618,816		(1,266)		(1,266)		617,550		7,153	7,153	6,309	06/01/2031	1.A Z
24487R-DU-3	UNIVERSITY SYSTEM OF GEORGIA		02/15/2024	BANK OF AMERICA/MERRILL LYNCH		494,330	455,000	495,875	488,724		(974)		(974)		487,750		6,580	6,580	4,992	06/01/2032	1.A Z
915183-H8-3	UNIVERSITY UTAH UNIV REVS		02/14/2024	PIPER JAFFRAY INC.		954,756	875,000	1,037,383	954,888		(2,040)		(2,040)		952,848		1,909	1,909	23,698	08/01/2033	1.B FE
915200-A2-5	UNIVERSITY VT & ST AGRIC COLLE		02/14/2024	OPPENHEIMER & CO., INC.		768,446	690,000	872,850	798,642		(2,224)		(2,224)		796,418		(27,971)	(27,971)	12,938	10/01/2031	1.E FE
915200-A3-3	UNIVERSITY VT & ST AGRIC COLLE		02/15/2024	BANK OF NEW YORK		1,088,471	975,000	1,227,301	1,125,090		(3,340)		(3,340)		1,121,749		(33,279)	(33,279)	18,823	10/01/2032	1.E FE
915200-ZC-6	UNIVERSITY VT & ST AGRIC COLLE		02/14/2024	OPPENHEIMER & CO., INC.		1,085,848	975,000	1,233,375	1,128,516		(3,143)		(3,143)		1,125,373		(39,525)	(39,525)	18,281	10/01/2031	1.E FE
917393-CK-4	UTAH CNTY UTAH HOSP REV		02/22/2024	INTL FCStone		1,480,312	1,370,000	1,608,038	1,484,381		(3,760)		(3,760)		1,480,620		(308)	(308)	19,218	05/15/2031	1.B FE
917393-CL-2	UTAH CNTY UTAH HOSP REV		02/15/2024	INTL FCStone		957,588	885,000	1,035,468	957,375		(2,118)		(2,118)		955,257		2,331	2,331	11,677	05/15/2032	1.B FE
917393-CM-0	UTAH CNTY UTAH HOSP REV		02/15/2024	MORGAN STANLEY		757,932	700,000	815,773	755,756		(1,630)		(1,630)		754,126		3,806	3,806	9,236	05/15/2033	1.B FE
917393-CN-8	UTAH CNTY UTAH HOSP REV		02/22/2024	MESIROW FINANCIAL, INC.		1,586,233	1,470,000	1,707,699	1,584,589		(3,757)		(3,757)		1,580,832		5,401	5,401	20,621	05/15/2034	1.B FE
91756S-AG-8	UTAH TELECOMMUNICATION OPEN INFRAS		03/15/2024	UMB BANK		558,515	500,000	549,360	541,841		(1,538)		(1,538)		540,303		18,212	18,212	7,500	06/01/2029	1.D FE
91756S-AJ-2	UTAH TELECOMMUNICATION OPEN INFRAS		02/15/2024	OPPENHEIMER & CO., INC.		688,752	600,000	670,350	662,460		(1,015)		(1,015)		661,445		27,307	27,307	6,583	06/01/2031	1.D FE
91756S-AK-9	UTAH TELECOMMUNICATION OPEN INFRAS		02/15/2024	OPPENHEIMER & CO., INC.		699,222	600,000	673,752	666,503		(933)		(933)		665,570		33,652	33,652	6,583	06/01/2032	1.D FE
917572-XM-6	UTAH WTR FIN AGY REV		02/15/2024	MORGAN STANLEY		312,387	300,000	373,554	319,710		(1,212)		(1,212)		318,498		(6,111)	(6,111)	7,042	03/01/2026	1.C FE
645790-MW-3	VALLEY HEALTH CARE SYSTEM		02/29/2024	BARCLAYS		1,796,326	1,760,000	1,901,698	1,848,593		(2,614)		(2,614)		1,845,980		(49,653)	(49,653)	47,520	07/01/2036	1.F FE
041438-GV-8	VIRGINIA HOSPITAL CTR ARLINGTON HE		02/29/2024	DAVENPORT AND COMPANY LLC		992,520	900,000	1,066,347	1,012,354		(2,772)		(2,772)		1,009,581		(17,061)	(17,061)	30,375	07/01/2033	1.E FE
930876-GS-0	WAKE CNTY N C		01/11/2024	MORGAN STANLEY		1,817,685	1,500,000	1,789,065	1,772,589		(1,079)		(1,079)		1,771,510		46,175	46,175	21,875	04/01/2035	1.B FE
950511-LB-9	WENATCHEE WASH WTR & SWR REV		02/14/2024	HILLTOP SECURITIES INC		613,075	570,000	670,138	614,884		(1,361)		(1,361)		613,524		(449)	(449)	5,938	12/01/2030	1.D FE
950511-LC-7	WENATCHEE WASH WTR & SWR REV		02/15/2024	MORGAN STANLEY		391,667	365,000	428,134	393,320		(934)		(934)		392,386		(719)	(719)	4,005	12/01/2031	1.D FE
950511-LD-5	WENATCHEE WASH WTR & SWR REV		02/28/2024	HILLTOP SECURITIES INC		687,065	665,000	711,331	685,914		(841)		(841)		685,073		1,992	1,992	6,650	12/01/2032	1.D FE
950511-LE-3	WENATCHEE WASH WTR & SWR REV		02/14/2024	Mischler Financial Group		383,309	370,000	393,292	380,535		(317)		(317)		380,218		3,091	3,091	3,083	12/01/2033	1.D FE
950511-LF-0	WENATCHEE WASH WTR & SWR REV		02/14/2024	JPMORGAN CHASE & CO.		295,460	285,000	301,040	292,270		(219)		(219)		292,051		3,408	3,408	2,375	12/01/2034	1.D FE
955525-BP-4	WEST RANKIN MISS UTIL AUTH REV		02/28/2024	Academy Securities		487,344	480,000	538,622	495,208		(1,236)		(1,236)		493,972		(6,628)	(6,628)	16,000	01/01/2031	1.E FE
971697-KU-0	WILMINGTON N C LTD OBLIG		02/06/2024	INCAPITAL		878,400	750,000	857,663	853,428		(931)		(931)		852,497		25,903	25,903	16,354	09/01/2039	1.B FE
97712D-C8-7	WISCONSIN ST HEALTH & EDL FACS		03/28/2024	UMB BANK		715,897	700,000	827,848	729,002		(4,448)		(4,448)		724,554		(8,657)	(8,657)	22,069	08/15/2025	1.D FE
97712D-D2-9	WISCONSIN ST HEALTH & EDL FACS		02/15/2024	STERN BROTHERS		882,808	825,000	993,292	893,007		(2,433)		(2,433)		890,573		(7,766)	(7,766)	21,198	08/15/2027	1.D FE
985900-EQ-8	YAVAPAI REGIONAL MEDICAL CENTER AZ		02/15/2024	MORGAN STANLEY		495,050	500,000	547,385	528,158		(633)		(633)		527,525		(32,475)	(32,475)	11,056	08/01/2038	1.F FE
985900-ER-6	YAVAPAI REGIONAL MEDICAL CENTER AZ		02/15/2024	Headlands Tech Global Markets LLC		366,380	350,000	422,433	392,809		(970)		(970)		391,839		(25,459)	(25,459)	9,674	08/01/2039	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						434,445,146	392,366,938	450,644,229	431,545,352		(653,029)		(653,029)		430,892,324		3,552,823	3,552,823	7,860,831	XXX	XXX
00287Y-AQ-2	ABBVIE INC		03/07/2024	TD SECURITIES		2,878,183	2,931,000	3,235,456	3,030,890		(14,102)		(14,102)		3,016,787		(138,604)	(138,604)	34,293	05/14/2025	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00287Y-AY-5	ABBVIE INC		01/08/2024	JPMORGAN CHASE & CO.		9,152,350	9,464,000	9,048,436	9,189,323		2,764		2,764		9,192,087		(39,736)	(39,736)	47,110	05/14/2026	1.G FE
00287Y-BV-0	ABBVIE INC		02/27/2024	JPMORGAN CHASE & CO.		6,241,142	6,588,000	6,047,701	6,200,316		20,202		20,202		6,220,519		20,623	20,623	52,905	11/21/2026	1.G FE
00287Y-DR-7	ABBVIE INC		03/27/2024	JPMORGAN CHASE & CO.		30,022,200	30,000,000	29,957,700			1,253		1,253		29,958,953		63,247	63,247	140,000	03/15/2027	1.G FE
00287Y-DU-0	ABBVIE INC		03/19/2024	JPMORGAN CHASE & CO.		15,037,350	15,000,000	14,952,750			250		250		14,953,000		84,350	84,350	52,604	03/15/2034	1.G FE
00900C-AJ-3	AIMCO 2017-AA XR CLO		01/22/2024	SCHEDULED REDEMPTION		316,667	316,667	309,386	313,313		3,354		3,354		316,667				5,439	04/20/2034	1.A FE
00900P-AM-7	AIMCO 2018-BA BR CLO		03/05/2024	ASSIGNMENT OF SECURITIES		2,125,000	2,125,000	2,032,095	2,048,582						2,048,582		76,418	76,418	60,572	01/15/2032	1.C FE
00900P-AN-5	AIMCO 2018-BA CR CLO		03/05/2024	ASSIGNMENT OF SECURITIES		975,000	975,000	910,445	923,648						923,648		51,352	51,352	29,510	01/15/2032	1.F FE
00900P-AJ-4	AIMCO 2018-BA D CLO		03/05/2024	ASSIGNMENT OF SECURITIES		2,500,000	2,500,000	2,228,000	2,218,176		(14,238)		(14,238)		2,203,939		296,061	296,061	84,480	01/15/2032	2.C FE
00900K-AA-4	AIMCO 2018-BA E CLO		03/05/2024	ASSIGNMENT OF SECURITIES		1,025,000	1,025,000	870,789	880,009		1,784		1,784		881,792		143,208	143,208	48,086	01/15/2032	3.C FE
00914A-AF-9	AIR LEASE CORPORATION		03/27/2024	GOLDMAN, SACHS & CO.		8,936,880	9,200,000	9,104,596	9,178,502		4,917		4,917		9,183,418		(246,538)	(246,538)	141,067	02/01/2025	2.B FE
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		03/25/2024	Various		10,452,088	10,531,000	10,516,994			316		316		10,517,310		(65,222)	(65,222)	60,737	02/08/2029	1.F FE
01021F-AB-5	AKUMIN ESCROW INC		02/06/2024	EXCHANGE		20,505,557	20,425,000	13,554,847	13,554,847		6,950,710		6,950,710		20,505,557				765,938	08/01/2028	6. FE
010392-FY-9	ALABAMA POWER COMPANY		01/18/2024	Various		9,739,150	10,000,000	9,991,600	9,993,750		93		93		9,993,843		(254,693)	(254,693)	146,875	09/01/2027	1.E FE
012653-AD-3	ALBEMARLE CORP		03/27/2024	JPMORGAN CHASE & CO.		2,323,660	2,367,000	2,364,822	2,365,472		104		104		2,365,576		(41,916)	(41,916)	36,689	06/01/2027	2.B FE
01309Q-AA-6	ALBERTSONS COMPANIES INC		01/24/2024	BANK OF AMERICA/MERRILL LYNCH		11,672,770	11,510,000	11,510,000	11,510,000						11,510,000		162,770	162,770	322,005	02/15/2028	3.C FE
013092-AA-9	ALBERTSONS COS LLC/SAFEWAY INC/NEW		02/05/2024	Jane Street Execution Services, LLC		518,910	510,000	513,126	511,474		(117)		(117)		511,357		7,552	7,552	15,088	03/15/2026	3.C FE
013092-AB-7	ALBERTSONS HOLDINGS LLC / SAFEWAY		03/05/2024	BANK OF AMERICA/MERRILL LYNCH		514,103	520,000	502,980	505,840		550		550		506,391		7,712	7,712	17,142	02/15/2028	3.C FE
013817-AJ-0	ALCOA INC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH		3,041,250	3,000,000	3,083,750	3,036,235		(1,079)		(1,079)		3,035,156		6,094	6,094	91,450	02/01/2027	2.C FE
013817-AK-7	ALCOA INC		02/14/2024	Various		14,488,953	14,150,000	14,871,875	14,769,860		(1,048)		(1,048)		14,768,812		(279,860)	(279,860)	417,209	02/01/2037	2.C FE
01566M-AD-7	ALGOMA STEEL INC	A	03/27/2024	BANK MONTREAL / NESBITT BURNS		2,355,875	2,350,000	2,350,000							2,350,000		5,875	5,875		04/15/2029	2.C FE
01879N-AA-3	ALLIANCE RESOURCE OPERATING PARTNE		03/05/2024	Market Axess		222,333	222,000	225,463	220,890	1,110			1,110		222,000		333	333	5,828	05/01/2025	4.A FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		02/16/2024	ASSIGNMENT OF SECURITIES		10,563,555	10,511,000	11,220,773	10,455,806	140,406	(19,651)		120,755		10,576,561		(328,336)	(328,336)	408,141	07/15/2026	4.C FE
017154-AL-9	ALLPK 2019-1A AR CLO		02/16/2024	MORGAN STANLEY		12,000,000	12,000,000	11,521,080	11,688,319		27,699		27,699		11,716,019		283,981	283,981	276,607	01/20/2035	1.A FE
02156L-AA-9	ALTICE FRANCE SA (FRANCE)	D	03/28/2024	DEUTSCHE BANK AG		772,500	1,000,000	960,000			443		443		960,443		(187,943)	(187,943)	13,767	02/01/2027	4.B FE
02156L-AC-5	ALTICE FRANCE SA (FRANCE)	D	03/28/2024	DEUTSCHE BANK AG		1,274,663	1,789,000	1,820,308	1,473,376	323,853	(2,596)		321,256		1,794,632		(519,970)	(519,970)	45,644	01/15/2028	4.C FE
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	D	03/28/2024	Various		3,175,300	4,661,000	4,669,652	3,625,082	1,039,174	(466)		1,038,708		4,663,789		(1,488,489)	(1,488,489)	130,387	01/15/2029	4.C FE
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	03/28/2024	Various		6,101,755	8,930,000	8,847,838	7,002,231	1,862,316	2,377		1,864,693		8,866,924		(2,765,169)	(2,765,169)	227,222	10/15/2029	4.C FE
00164V-AG-8	AMC NETWORKS INC		03/26/2024	STIFEL CAPITAL MARKETS		1,712,750	1,700,000	1,700,000							1,700,000		12,750	12,750		01/15/2029	3.C FE
02376Y-AA-5	AMERICAN AIRLINES 2016-1 PASS THRO		01/15/2024	SCHEDULED REDEMPTION		3,859,178	3,859,178	3,760,011	3,790,018		69,160		69,160		3,859,178				101,303	07/15/2025	3.C FE
X02379-DA-A	AMERICAN AIRLINES 2019-1 CLASS B C		01/31/2024	CONVERSION		2,008,111	2,666,507	1,762,000	1,994,226		13,885		13,885		2,008,111				47,338	08/15/2029	3.C FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C ABS		02/15/2024	SCHEDULED REDEMPTION		613,588	613,588	531,079			82,509		82,509		613,588				11,812	08/15/2029	3.C FE
00253X-AA-9	AMERICAN AIRLINES INC		02/13/2024	Various		7,004,016	7,041,516	7,121,473	6,986,369	84,764	(29,617)		55,147		7,041,516		(37,500)	(37,500)	112,150	04/20/2026	3.A FE
02377B-AB-2	AMERICAN AIRLINES INC		03/22/2024	SCHEDULED REDEMPTION		31,409	31,409	28,460	28,863		2,546		2,546		31,409				565	09/22/2027	1.G FE
02378W-AA-7	AMERICAN AIRLINES INC		02/15/2024	SCHEDULED REDEMPTION		96,156	96,156	67,771	77,902		18,254		18,254		96,156				2,380	08/15/2026	3.A FE
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN		01/24/2024	U.S. BANCORP		5,690,766	6,020,000	6,009,766	6,015,652		74		74		6,015,726		(324,960)	(324,960)	39,063	11/13/2027	2.B FE
025537-AK-7	AMERICAN ELECTRIC POWER COMPANY IN		03/15/2024	MATURED		1,000,000	1,000,000	1,008,950	1,000,851		(851)		(851)		1,000,000				10,155	03/15/2024	2.C FE
03027X-AD-2	AMERICAN TOWER CORP		02/15/2024	MATURED		895,000	895,000	1,012,950	899,661		(4,661)		(4,661)		895,000				22,375	02/15/2024	2.C FE
03027X-AT-7	AMERICAN TOWER CORPORATION		03/28/2024	JPMORGAN CHASE & CO.		4,940,234	4,955,000	5,061,241	4,967,215		(8,295)		(8,295)		4,958,920		(18,686)	(18,686)	63,641	05/15/2024	2.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
03027X-BB-5	AMERICAN TOWER CORPORATION		02/05/2024	Market Axess		1,400,123	1,490,000	1,383,554	1,387,528		5,722		5,722		1,393,250		6,874	6,874	7,640	09/15/2025	2.C FE
031162-DA-5	AMGEN INC		03/05/2024	BANK OF AMERICA/MERRILL LYNCH		678,041	940,000	681,444			1,558		1,558		683,002		(4,961)	(4,961)	14,768	08/15/2041	2.A FE
031162-DH-0	AMGEN INC		03/19/2024	BARCLAYS		4,780,100	5,000,000	4,993,350	4,994,509		194		194		4,994,702		(214,602)	(214,602)	119,813	08/18/2029	2.A FE
031162-DT-4	AMGEN INC		03/18/2024	CITADEL SECURITIES LLC		12,053,760	12,000,000	11,982,720	11,982,909		51		51		11,982,961		70,799	70,799	372,900	03/02/2053	2.A FE
031162-DU-1	AMGEN INC		03/18/2024	CITADEL SECURITIES LLC		11,038,720	11,000,000	10,919,640	10,919,912		120		120		10,920,032		118,688	118,688	347,875	03/02/2063	2.A FE
03328L-AA-0	ANCHC_4R-R CLO		01/29/2024	SCHEDULED REDEMPTION		102,247	102,247	100,666	100,770		1,477		1,477		102,247				1,732	01/28/2031	1.A FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	C	03/21/2024	RBC DOMINION SECURITIES		5,507,193	5,830,000	5,699,359	5,702,266		726		726		5,702,991		(195,798)	(195,798)	183,702	02/01/2046	1.G FE
037411-BG-9	APACHE CORPORATION		01/18/2024	MORGAN STANLEY		1,220,870	1,498,000	1,419,355	1,423,414		77		77		1,423,492		(202,622)	(202,622)	44,747	07/01/2049	2.C FE
03767C-AB-6	APID 17-28A A1B CLO		01/26/2024	RBC DOMINION SECURITIES		15,406,799	15,425,000	14,449,450	15,214,843		(15,566)		(15,566)		15,199,277		207,522	207,522	298,051	01/20/2031	1.A FE
03770D-AA-1	APOLLO DEBT SOLUTIONS BDC		03/20/2024	STIFEL CAPITAL MARKETS		4,017,560	4,000,000	3,973,840			12		12		3,973,852		43,708	43,708	767	04/13/2029	2.C FE
00213M-AV-6	APX GROUP INC		03/05/2024	Market Axess		250,803	250,000	243,140	243,702		329		329		244,031		6,772	6,772	9,469	02/15/2027	3.B FE
007036-PC-4	ARMT_05-6A RMBS		03/25/2024	SCHEDULED REDEMPTION		197	197				197		197		197				2	11/25/2035	6. *
045054-AR-4	ASHTEAD CAPITAL INC	C	03/07/2024	HSBC SECURITIES, INC.		6,076,320	6,000,000	5,994,720	5,994,883		75		75		5,994,959		81,361	81,361	144,783	10/15/2033	2.C FE
04636N-AN-3	ASTRAZENECA FINANCE LLC	C	03/19/2024	BARCLAYS		11,982,840	12,000,000	11,956,080			238		238		11,956,318		26,522	26,522	41,667	02/26/2034	1.F FE
00206R-KG-6	AT&T INC		02/27/2024	SOCIETE GENERALE		4,393,500	5,000,000	4,993,700	4,996,469		135		135		4,996,604		(603,104)	(603,104)	47,667	02/01/2028	2.B FE
05453G-AC-9	AXALTA COATING SYSTEMS LLC		02/21/2024	BANK OF AMERICA/MERRILL LYNCH		2,546,269	2,865,000	2,763,081	2,571,135	218,916	1,903		220,819		2,791,953		(245,685)	(245,685)	50,496	02/15/2029	4.A FE
05964H-AL-9	BANCO SANTANDER SA	D	01/03/2024	BNP CAPITAL MARKETS		1,291,724	1,400,000	1,244,152	1,284,632		538		538		1,285,170		6,554	6,554	7,191	03/25/2026	1.G FE
06051G-HR-3	BANK OF AMERICA CORP		03/15/2024	ASSIGNMENT OF SECURITIES		21,909,000	21,909,000	22,004,550	21,913,382		(4,382)		(4,382)		21,909,000				378,807	03/15/2025	1.E FE
06051G-KF-5	BANK OF AMERICA CORP		02/05/2024	ASSIGNMENT OF SECURITIES		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				304,401	02/04/2025	1.G FE
06051G-LU-1	BANK OF AMERICA CORP		03/18/2024	WELLS FARGO		15,427,050	15,000,000	15,000,000	15,000,000						15,000,000		427,050	427,050	452,633	09/15/2034	1.E FE
06428C-AA-2	BANK OF AMERICA NA		03/27/2024	GOLDMAN, SACHS & CO.		10,107,300	10,000,000	10,000,000	10,000,000						10,000,000		107,300	107,300	342,305	08/18/2026	1.E FE
06368L-AP-1	BANK OF MONTREAL	A	03/28/2024	Various		29,814,800	30,000,000	29,981,100	29,993,188		2,406		2,406		29,995,593		(180,793)	(180,793)	698,889	09/14/2024	1.F FE
06417X-AB-7	BANK OF NOVA SCOTIA	A	03/27/2024	BANK MONTREAL / NESBITT BURNS		3,879,920	4,000,000	3,997,320	3,999,071		226		226		3,999,297		(119,377)	(119,377)	42,050	01/10/2025	1.F FE
06417X-AD-3	BANK OF NOVA SCOTIA	A	03/06/2024	TD SECURITIES		13,793,700	15,000,000	14,993,400	14,995,899		240		240		14,996,139		(1,202,439)	(1,202,439)	175,500	02/02/2027	1.F FE
06417X-AP-6	BANK OF NOVA SCOTIA	A	01/22/2024	RBS SECURITIES INC		4,941,950	5,000,000	4,996,500	4,996,893		28		28		4,996,921		(54,971)	(54,971)	116,535	02/01/2030	1.F FE
073685-AH-2	BEACON ROOFING SUPPLY INC		01/03/2024	MORGAN STANLEY		453,170	500,000	439,500	443,973		98		98		444,071		9,099	9,099	2,865	05/15/2029	4.B FE
08576P-AP-6	BERRY GLOBAL INC		03/25/2024	MORGAN STANLEY		10,900,570	11,000,000	11,068,600			(736)		(736)		11,067,864		(167,294)	(167,294)	120,063	01/15/2034	2.C FE
09261H-AD-9	BLACKSTONE PRIVATE CREDIT FUND		03/05/2024	MORGAN STANLEY		1,032,806	1,140,000	1,018,467	1,019,985		6,843		6,843		1,026,828		5,978	5,978	6,816	12/15/2026	2.C FE
093662-AG-9	BLOCK FINANCIAL LLC		03/25/2024	MORGAN STANLEY		538,288	540,000	534,173	534,385		729		729		535,114		3,174	3,174	13,860	10/01/2025	2.C FE
852234-AP-8	BLOCK INC		03/01/2024	JEFFERIES & COMPANY, INC.		1,282,500	1,500,000	1,500,000	1,331,927	168,074			168,074		1,500,000		(217,500)	(217,500)	13,708	06/01/2031	3.A FE
09659W-2G-8	BNP	D	01/10/2024	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				117,625	01/10/2025	1.G FE
09659W-2Q-6	BNP PARIBAS SA	D	02/12/2024	BNP CAPITAL MARKETS		7,017,452	7,667,000	7,667,000	7,667,000						7,667,000		(649,548)	(649,548)	79,907	06/30/2027	1.G FE
097023-CZ-6	BOEING CO		02/01/2024	MATURED		7,750,000	7,750,000	7,739,460	7,749,722		278		278		7,750,000				75,563	02/01/2024	2.C FE
097023-DE-2	BOEING CO		02/04/2024	MATURED		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				46,573	02/04/2024	2.C FE
097023-DG-7	BOEING CO		03/20/2024	CITADEL SECURITIES LLC		13,063,120	14,000,000	14,000,000	14,000,000						14,000,000		(936,880)	(936,880)	194,712	02/04/2026	2.C FE
097751-BT-7	BOMBARDIER INC	A	03/27/2024	ASSIGNMENT OF SECURITIES		154,000	154,000	154,000							154,000				156	04/15/2027	4.B FE
097751-CB-5	BOMBARDIER INC	A	03/25/2024	MORGAN STANLEY		4,900,000	4,900,000	4,887,750							4,887,750		12,250	12,250		07/01/2031	4.B FE
09857L-AR-9	BOOKING HOLDINGS INC		03/05/2024	Market Axess		858,377	870,000	852,731	854,360		390		390		854,751		3,626	3,626	16,095	04/13/2030	1.G FE
101137-AV-9	BOSTON SCIENTIFIC CORPORATION		03/01/2024	MATURED		11,317,000	11,317,000	11,994,001	11,346,048		(29,048)		(29,048)		11,317,000				195,218	03/01/2024	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION		02/29/2024	GOLDMAN, SACHS & CO.		3,923,678	4,091,000	4,089,036	4,090,429		70		70		4,090,498		(166,820)	(166,820)	20,080	06/01/2025	2.A FE
110122-EB-0	BRISTOL-MYERS SQUIBB CO		03/07/2024	Various		12,461,604	11,050,000	11,018,729	11,018,777		42		42		11,018,819		1,442,785	1,442,785	170,885	11/15/2053	1.F FE
110122-EC-8	BRISTOL-MYERS SQUIBB CO		03/07/2024	DEUTSCHE BANK AG		3,446,010	3,000,000	2,999,550	2,999,550						2,999,551		446,459	446,459	62,933	11/15/2063	1.F FE
110122-EK-0	BRISTOL-MYERS SQUIBB CO		03/07/2024	DEUTSCHE BANK AG		3,113,820	3,000,000	2,988,270			8		8		2,988,278		125,542	125,542	8,788	02/22/2054	1.F FE
X11043-XA-A	BRITISH AIR 19-1 AA PTT	C	01/31/2024	CONVERSION		5,779,169	6,693,139	5,672,445	5,766,637		12,532		12,532		5,779,169				28,223	12/15/2032	1.E FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT ABS	C	03/15/2024	SCHEDULED REDEMPTION		112,397	112,397	97,049			15,348		15,348		112,397				927	12/15/2032	1.E FE
112585-AH-7	BROOKFIELD ASSET MANAGEMENT INC	A	02/20/2024	Millennium Advisors		601,759	610,000	593,329	597,094		1,722		1,722		598,816		2,943	2,943	14,708	01/15/2025	1.G FE
117043-AT-6	BRUNSWICK CORPORATION		03/13/2024	CITADEL SECURITIES LLC		199,390	250,000	249,360	249,498		12		12		249,510		(50,120)	(50,120)	3,450	08/18/2031	2.B FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC		03/05/2024	BANK OF AMERICA/MERRILL LYNCH		4,904,834	4,889,000	4,696,903	4,710,914		2,873		2,873		4,713,787		191,047	191,047	70,638	06/15/2032	3.C FE
12008R-AS-6	BUILDERS FIRSTSOURCE INC		03/18/2024	GOLDMAN, SACHS & CO.		1,661,445	1,674,000	1,674,000							1,674,000		(12,555)	(12,555)	6,225	03/01/2034	3.C FE
136375-DJ-8	CANADIAN NATIONAL RAILWAY COMPANY	A	01/16/2024	MORGAN STANLEY		4,628,360	4,000,000	3,988,560	3,988,583		6		6		3,988,589		639,771	639,771	52,403	11/01/2053	1.F FE
13645R-BE-3	CANADIAN PACIFIC RAILWAY COMPANY	A	03/13/2024	Various		15,619,090	17,000,000	16,974,840	16,985,041		1,002		1,002		16,986,042		(1,366,952)	(1,366,952)	83,465	12/02/2026	2.B FE
14040H-BG-9	CAPITAL ONE FINANCIAL CORP		03/05/2024	Jane Street Execution Services, LLC		1,965,318	2,010,000	1,921,058	1,950,420		9,720		9,720		1,960,140		5,177	5,177	37,877	02/05/2025	2.A FE
14308C-AA-1	CARLYLE AVIATION ELEVATE MERGER SU	D	03/07/2024	Various		2,923,135	2,957,000	2,986,570	2,853,505	111,373	(1,210)		110,162		2,963,667		(40,532)	(40,532)	69,314	10/15/2024	6. FE
143658-BN-1	CARNIVAL CORP		03/01/2024	Various		7,757,800	7,856,000	6,651,473	6,908,034	16,410	40,945		57,355		6,965,390		792,410	792,410	227,557	03/01/2027	4.C FE
144285-AL-7	CARPENTER TECHNOLOGY CORPORATION		02/21/2024	MORGAN STANLEY		1,396,500	1,400,000	1,449,125	1,394,747	21,930	(1,514)		20,416		1,415,163		(18,663)	(18,663)	54,046	07/15/2028	3.B FE
14448C-AT-1	CARRIER GLOBAL CORP		02/23/2024	EXCHANGE		6,997,886	7,000,000	6,997,620	6,997,718		165		165		6,997,883		3	3	93,606	11/30/2025	2.B FE
1248EP-CL-5	CCO HOLDINGS LLC		03/01/2024	MORGAN STANLEY		4,627,500	6,000,000	5,970,095	5,076,826	897,984	303		898,286		5,975,112		(1,347,612)	(1,347,612)	70,500	06/01/2033	3.C FE
1248EP-CK-7	CCO HOLDINGS LLC / CCO HOLDINGS CA		02/28/2024	GOLDMAN, SACHS & CO.		1,583,508	1,961,000	2,000,220	1,713,777	271,130	(796)		270,334		1,984,111		(400,603)	(400,603)	48,616	02/01/2031	3.C FE
19737L-AA-1	CECLO 2021-31A X CLO		01/22/2024	SCHEDULED REDEMPTION		100,000	100,000	98,023	99,076		924		924		100,000				1,744	04/20/2034	1.A FE
15032A-AN-7	CEDF 2016-5A A1R CLO		01/17/2024	SCHEDULED REDEMPTION		254,936	254,936	250,887	251,264		3,672		3,672		254,936				4,407	07/17/2031	1.A FE
15032D-AR-2	CEDF 2016-6A ARR		03/08/2024	MORGAN STANLEY		13,650,000	13,650,000	13,536,705	13,539,826		8,688		8,688		13,548,515		101,485	101,485	356,878	04/20/2034	1.A FE
15089Q-AK-0	CELANESE US HOLDINGS LLC		01/22/2024	MORGAN STANLEY		2,015,538	2,220,000	1,985,160	1,994,923		5,104		5,104		2,000,028		15,510	15,510	14,590	08/05/2026	2.C FE
15135B-AR-2	CENTENE CORPORATION		01/04/2024	GOLDMAN, SACHS & CO.		951,360	991,000	983,048	986,534		20		20		986,554		(35,194)	(35,194)	2,691	12/15/2027	2.C FE
15189T-AW-7	CENTERPOINT ENERGY INC		02/29/2024	DEUTSCHE BANK AG		14,895,488	15,142,000	15,361,467	15,175,540		(8,741)		(8,741)		15,166,799		(271,311)	(271,311)	192,430	09/01/2024	2.B FE
14311A-AS-1	CGMS 2014-5A A1RR CLO		01/16/2024	SCHEDULED REDEMPTION		138,111	138,111	137,722	137,732		379		379		138,111				2,398	07/15/2031	1.A FE
15870L-AA-6	CHAMPIONS FINANCING INC		02/06/2024	STIFEL CAPITAL MARKETS		2,727,000	2,700,000	2,700,000							2,700,000		27,000	27,000		02/15/2029	4.C FE
161175-BQ-6	CHARTER COMMUNICATIONS OPERATING L		02/01/2024	MATURED		300,000	300,000	319,426	300,000						300,000				6,750	02/01/2024	2.C FE
163851-AH-1	CHEMOURS COMPANY		03/05/2024	Market Axess		443,319	530,000	444,988	450,472		1,982		1,982		452,454		(9,136)	(9,136)	7,626	11/15/2029	4.A FE
16411Q-AK-7	CHENIERE ENERGY PARTNERS LP		01/24/2024	JPMORGAN CHASE & CO.		8,777,767	9,750,000	9,714,371	9,715,363		264		264		9,715,627		(937,860)	(937,860)	150,892	03/01/2031	2.C FE
16411Q-AN-1	CHENIERE ENERGY PARTNERS LP		01/26/2024	DEUTSCHE BANK AG		698,030	830,000	830,000	830,000						830,000		(131,970)	(131,970)	13,488	01/31/2032	2.C FE
16411Q-AP-6	CHENIERE ENERGY PARTNERS LP		02/29/2024	EXCHANGE		22,092,911	22,000,000	22,092,580	11,973,943		(733)		(733)		22,092,911				589,381	06/30/2033	2.C FE
12511V-AA-6	CHURCHILL DOWNS INCORPORATED		02/14/2024	MORGAN STANLEY		3,592,050	3,732,000	3,565,485	1,833,620		2,469		2,469		3,568,589		23,461	23,461	80,471	04/01/2030	4.A FE
125523-AG-5	CIGNA CORP		02/22/2024	Various		12,228,411	12,414,000	13,404,340	12,761,345		(25,895)		(25,895)		12,735,450		(879,460)	(879,460)	510,396	11/15/2025	2.A FE
125523-BZ-2	CIGNA CORP		02/22/2024	ASSIGNMENT OF SECURITIES		4,820,910	4,870,000	4,849,623	4,861,577		526		526		4,862,104		(187,293)	(187,293)	107,749	02/25/2026	2.A FE
125523-CL-2	CIGNA CORP		02/22/2024	ASSIGNMENT OF SECURITIES		3,795,378	4,381,000	3,770,064	3,833,472		10,740		10,740		3,844,212		(180,294)	(180,294)	45,854	03/15/2030	2.A FE
125523-CP-3	CIGNA CORP		02/22/2024	ASSIGNMENT OF SECURITIES		649,610	701,000	688,465	694,355		419		419		694,773		(66,194)	(66,194)	3,821	03/15/2026	2.A FE
17275R-BQ-4	CISCO SYSTEMS INC		03/28/2024	Various		26,065,150	26,000,000	25,966,200			1,042		1,042		25,967,242		97,908	97,908	122,667	02/26/2027	1.E FE
17275R-BU-5	CISCO SYSTEMS INC		03/27/2024	MUFG SECURITIES AMERICAS INC		2,034,100	2,000,000	1,991,960			11		11		1,991,971		42,129	42,129	10,306	02/26/2054	1.E FE
17325F-AS-7	CITIBANK NA		01/23/2024	MATURED		1,442,000	1,442,000	1,517,825	1,444,241		(2,241)		(2,241)		1,442,000				26,317	01/23/2024	1.E FE
185899-AG-6	CLEVELAND-CLIFFS INC		03/18/2024	ASSIGNMENT OF SECURITIES		9,495,904	9,328,000	9,481,080	9,293,123	48,928	(6,544)		42,385		9,335,508		160,396	160,396	320,067	03/15/2026	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
185899-AH-4	CLEVELAND-CLIFFS INC		02/16/2024	CANTOR FITZGERALD		2,379,000	2,400,000	2,274,000	2,304,490		3,474		3,474		2,307,964		71,036	71,036	31,333	06/01/2027	3.C FE
185899-AN-1	CLEVELAND-CLIFFS INC		02/22/2024	Various		17,289,893	17,250,000	17,122,500	17,132,279		2,092		2,092		17,134,371		155,522	155,522	359,907	04/15/2030	3.C FE
189054-AY-5	CLOROX COMPANY		03/19/2024	MORGAN STANLEY		2,440,450	2,500,000	2,488,175	2,490,637		347		347		2,490,984		(50,534)	(50,534)	42,778	05/01/2029	2.A FE
12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC		03/19/2024	BANK OF AMERICA/MERRILL LYNCH		10,934,891	11,946,000	11,825,214	11,882,464		5,460		5,460		11,887,923		(953,033)	(953,033)	118,365	07/15/2026	2.A FE
12653C-AL-2	CNX RESOURCES CORP		02/14/2024	GOLDMAN, SACHS & CO.		4,987,500	5,000,000	5,000,000							5,000,000		(12,500)	(12,500)		03/01/2032	3.B FE
191098-AK-8	COCA COLA BOTTLING CO CONSOLIDATED		03/25/2024	U.S. BANCORP		980,180	1,000,000	979,060			2,428		2,428		981,488		(1,308)	(1,308)	12,878	11/25/2025	2.A FE
20030N-EB-3	COMCAST CORPORATION		01/17/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		7,330,890	7,000,000	6,955,760	6,959,691		177		177		6,959,868		371,022	371,022	68,444	11/15/2032	1.G FE
203372-AX-5	COMMSCOPE INC		03/04/2024	DEUTSCHE BANK AG		2,086,403	3,057,000	3,057,000	2,052,487	1,004,513			1,004,513		3,057,000		(970,598)	(970,598)	74,621	09/01/2029	5.A FE
205768-AS-3	COMSTOCK RESOURCES INC		02/15/2024	GOLDMAN, SACHS & CO.		2,576,175	2,804,000	2,866,620	2,564,278	276,914	(1,445)		275,469		2,839,747		(263,572)	(263,572)	88,852	03/01/2029	4.A FE
20826F-BE-5	CONOCOPHILLIPS CO		01/30/2024	GOLDMAN, SACHS & CO.		7,002,520	7,000,000	6,956,390	6,956,757		52		52		6,956,809		45,711	45,711	78,322	05/15/2053	1.F FE
20826F-BG-0	CONOCOPHILLIPS CO		01/30/2024	RBC DOMINION SECURITIES		5,184,550	5,000,000	4,987,250	4,987,311		14		14		4,987,324		197,226	197,226	126,417	03/15/2054	1.F FE
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW		01/24/2024	JPMORGAN CHASE & CO.		8,539,470	9,000,000	8,997,660	8,999,007		17		17		8,999,024		(459,554)	(459,554)	55,469	11/15/2027	1.G FE
210385-AE-0	CONSTELLATION ENERGY GENERATION LL		03/04/2024	Various		10,994,650	10,000,000	9,996,000	9,996,011		8		8		9,996,019		998,631	998,631	281,667	10/01/2053	2.B FE
22535W-AH-0	CREDIT AGRICOLE SA	D	03/06/2024	CREDIT AGRICOLE		4,162,500	4,500,000	4,500,000	4,500,000						4,500,000		(337,500)	(337,500)	34,604	01/26/2027	1.G FE
227046-AA-7	CROCS INC		01/03/2024	Jane Street Execution Services, LLC		169,334	190,000	160,031	165,283		43		43		165,327		4,007	4,007	2,467	03/15/2029	4.B FE
22944B-AK-4	CSMC 2007-5 1A10 RMBS		03/01/2024	Various		(4,274)	4,232	4,233			(4,274)		(4,274)		(4,274)				35	08/25/2037	6. FE
126408-HH-9	CSX CORP		01/08/2024	MORGAN STANLEY		4,803,600	5,000,000	4,993,900	4,997,707		16		16		4,997,723		(194,123)	(194,123)	17,604	06/01/2027	1.G FE
126408-HU-0	CSX CORP		01/12/2024	Various		20,426,483	21,250,000	21,112,853	21,127,521		492		492		21,128,013		(701,531)	(701,531)	140,197	11/15/2032	2.A FE
126408-HW-6	CSX CORP		01/08/2024	BARCLAYS		13,384,800	13,000,000	12,975,430	12,976,015		47		47		12,976,062		408,738	408,738	230,967	11/15/2033	2.A FE
233853-AD-2	DAIMLER TRUCKS FINANCE NORTH AMERI	C	03/04/2024	BARCLAYS		9,702,100	10,000,000	9,997,400	9,999,162		159		159		9,999,321		(297,221)	(297,221)	37,465	12/13/2024	2.A FE
237266-AH-4	DARLING INGREDIENTS INC		03/07/2024	Various		5,895,000	6,000,000	6,257,500	5,905,781	113,844	(10,020)		103,824		6,009,605		(114,605)	(114,605)	112,438	04/15/2027	3.A FE
23311V-AG-2	DCP MIDSTREAM OPERATING LP		03/01/2024	ASSIGNMENT OF SECURITIES		2,203,241	2,202,000	2,190,092	2,195,280		1,035		1,035		2,196,315		5,685	5,685	84,749	07/15/2025	2.C FE
24703T-AD-8	DELL INTERNATIONAL LLC		03/07/2024	ASSIGNMENT OF SECURITIES		3,892,272	3,828,000	4,547,002	4,191,528		(31,418)		(31,418)		4,160,110		(332,110)	(332,110)	124,444	06/15/2026	2.B FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		01/20/2024	SCHEDULED REDEMPTION		558,500	558,500	558,500	558,500						558,500				6,283	10/20/2025	2.B FE
25243Y-BD-0	DIAGEO CAPITAL PLC	D	01/22/2024	DEUTSCHE BANK AG		1,071,125	1,250,000	1,023,988	1,055,540		1,685		1,685		1,057,225		13,900	13,900	5,903	04/29/2030	1.G FE
25277L-AF-3	DIAMOND SPORTS GROUP LLC/DIAMOND S		01/26/2024	BANK OF AMERICA/MERRILL LYNCH		933,938	14,650,000	494,438	494,438						494,438		439,500	439,500		08/15/2026	6. *
25461L-AB-8	DIRECTV FINANCING LLC		01/16/2024	GOLDMAN, SACHS & CO.		1,868,500	1,850,000	1,850,000							1,850,000		18,500	18,500		02/01/2030	3.B FE
25470X-BE-4	DISH DBS CORP		02/21/2024	Various		5,610,938	7,125,000	7,124,213	6,104,344	1,019,887	(5)		1,019,882		7,124,226		(1,513,288)	(1,513,288)	65,983	12/01/2026	4.B FE
25470X-BF-1	DISH DBS CORP		02/21/2024	Various		2,374,375	3,625,000	3,625,000	2,891,300	733,700			733,700		3,625,000		(1,250,625)	(1,250,625)	30,802	12/01/2028	4.B FE
256677-AJ-4	DOLLAR GENERAL CORPORATION		03/28/2024	WELLS FARGO		9,925,800	10,000,000	9,990,700	9,996,569		1,191		1,191		9,997,760		(71,960)	(71,960)	226,667	09/20/2024	2.B FE
260543-DK-6	DOW CHEMICAL COMPANY (THE)		03/15/2024	GOLDMAN, SACHS & CO.		4,912,000	5,000,000	4,982,650			25		25		4,982,675		(70,675)	(70,675)	31,111	02/15/2054	2.A FE
23338V-AB-2	DTE ELECTRIC CO		03/15/2024	MATURED		817,000	817,000	826,575	817,000						817,000				14,910	03/15/2024	1.F FE
23338V-AT-3	DTE ELECTRIC COMPANY		01/30/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		4,077,920	4,000,000	3,992,640	3,992,724		9		9		3,992,732		85,188	85,188	72,000	04/01/2053	1.E FE
233331-BG-1	DTE ENERGY COMPANY		02/21/2024	JPMORGAN CHASE & CO.		8,516,250	9,000,000	8,989,110	8,996,740		330		330		8,997,071		(480,821)	(480,821)	21,525	06/01/2025	2.B FE
26441C-BU-8	DUKE ENERGY CORP		03/25/2024	GOLDMAN, SACHS & CO.		1,790,680	2,000,000	1,991,660	1,991,833		31		31		1,991,864		(201,184)	(201,184)	61,667	08/15/2052	2.B FE
26441C-BZ-7	DUKE ENERGY CORP		03/25/2024	GOLDMAN, SACHS & CO.		5,381,856	5,253,000	5,248,955	5,249,051		73		73		5,249,124		132,733	132,733	166,965	09/15/2033	2.B FE
26441C-CA-1	DUKE ENERGY CORP		03/25/2024	GOLDMAN, SACHS & CO.		7,306,880	7,000,000	6,996,990	6,997,001		9		9		6,997,010		309,870	309,870	236,036	09/15/2053	2.B FE
26444H-AE-1	DUKE ENERGY FLORIDA LLC		03/07/2024	JPMORGAN CHASE & CO.		6,095,387	6,320,000	7,417,930	6,994,474		(28,083)		(28,083)		6,966,391		(871,004)	(871,004)	157,438	07/15/2028	1.F FE
28470R-AH-5	ELDORADO RESORTS INC		02/06/2024	ASSIGNMENT OF SECURITIES		19,526,727	19,453,000	20,372,161	19,497,430	76,646	(24,480)		52,167		19,549,597		(22,870)	(22,870)	726,110	07/01/2025	4.A FE
28622H-AC-5	ELEVANCE HEALTH INC		02/21/2024	U.S. BANCORP		5,173,245	5,500,000	5,479,870	5,480,131		43		43		5,480,174		(306,929)	(306,929)	147,201	02/15/2053	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29250N-BK-0	ENBRIDGE INC	A	02/16/2024	MATURED		6,000,000	6,000,000	5,994,960	5,999,679		321		321		6,000,000				64,500	02/16/2024	2.A FE
29250N-BL-8	ENBRIDGE INC	A	02/29/2024	TD SECURITIES		4,860,000	5,000,000	4,996,700	4,998,737		195		195		4,998,932		(138,932)	(138,932)	69,444	02/14/2025	2.A FE
29250N-BR-5	ENBRIDGE INC	A	01/30/2024	GOLDMAN, SACHS & CO.		9,501,586	9,259,000	9,247,148	9,247,885		77		77		9,247,962		253,624	253,624	209,639	03/08/2033	2.A FE
29250N-BY-0	ENBRIDGE INC	A	01/30/2024	WELLS FARGO		3,713,710	3,500,000	3,494,050	3,494,149		58		58		3,494,207		219,503	219,503	49,428	11/15/2030	2.A FE
29261A-AA-8	ENCOMPASS HEALTH CORP		01/03/2024	Market Axess		284,946	300,000	277,065	282,890		41		41		282,931		2,015	2,015	5,775	02/01/2028	4.A FE
29272W-AD-1	ENERGIZER HOLDINGS INC		03/05/2024	Market Axess		455,257	510,000	397,662	417,174		2,567		2,567		419,742		35,515	35,515	9,731	03/31/2029	4.B FE
226373-AQ-1	ENERGY TRANSFER LP		01/26/2024	BARCLAYS		3,608,688	3,625,000	3,621,406	3,621,267		(97)		(97)		3,621,170		(12,482)	(12,482)	50,410	05/01/2027	2.C FE
226373-AR-9	ENERGY TRANSFER LP		01/11/2024	JEFFERIES & COMPANY, INC.		6,224,887	6,197,000	6,276,570	6,247,239		(618)		(618)		6,246,621		(21,735)	(21,735)	170,418	02/01/2029	2.C FE
226373-AT-5	ENERGY TRANSFER LP		01/31/2024	BARCLAYS		3,379,769	3,215,000	3,215,000	3,215,000						3,215,000		164,769	164,769	119,212	02/01/2031	2.C FE
29278N-AM-5	ENERGY TRANSFER OPERATING LP		01/15/2024	MATURED		4,099,000	4,099,000	4,156,937	4,100,681		(1,681)		(1,681)		4,099,000				120,408	01/15/2024	2.C FE
29273R-AY-5	ENERGY TRANSFER PARTNERS LP		02/01/2024	MATURED		8,865,000	8,865,000	8,859,222	8,865,000						8,865,000				217,193	02/01/2024	2.C FE
29364G-AM-5	ENTERGY CORPORATION		02/28/2024	GOLDMAN, SACHS & CO.		2,336,225	2,500,000	2,490,150	2,496,621		327		327		2,496,948		(160,723)	(160,723)	10,375	09/15/2025	2.B FE
29379V-BV-4	ENTERPRISE PRODUCTS OPERATING LLC		02/28/2024	SCOTIA CAPITAL (USA) INC.		5,481,300	6,000,000	6,290,160	6,180,125		(5,021)		(5,021)		6,175,104		(693,804)	(693,804)	109,896	07/31/2029	1.G FE
26885B-AK-6	EQM MIDSTREAM PARTNERS LP		02/21/2024	WELLS FARGO		3,272,500	3,500,000	3,575,625	3,306,542	247,228	(1,568)		245,661		3,552,202		(279,702)	(279,702)	95,375	01/15/2029	3.C FE
294429-AR-6	EQUIFAX INC		01/03/2024	BANK OF AMERICA/MERRILL LYNCH		581,849	610,000	582,452	582,639		150		150		582,789		(940)	(940)	881	12/15/2025	2.B FE
29444U-BC-9	EQUINIX INC		03/19/2024	DEUTSCHE BANK AG		17,105,403	17,452,000	17,660,844	17,492,197		(10,078)		(10,078)		17,482,119		(376,716)	(376,716)	156,523	11/18/2024	2.B FE
30161M-AS-2	EXELON GENERATION COMPANY LLC		02/20/2024	Jane Street Execution Services, LLC		242,855	250,000	242,958			216		216		243,174		(319)	(319)	1,828	06/01/2025	2.B FE
31429K-AD-5	FEDERATION DES CAISSES DESJARDINS	A	03/28/2024	JPMORGAN CHASE & CO.		2,706,918	2,786,300	2,783,706	2,770,756		3,419		3,419		2,774,174		(67,256)	(67,256)	36,810	02/10/2025	1.E FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		03/18/2024	BARCLAYS		7,026,048	7,600,000	7,545,621	7,572,141		2,771		2,771		7,574,912		(548,864)	(548,864)	48,313	03/01/2026	2.B FE
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV		01/23/2024	BNP CAPITAL MARKETS		10,475,096	11,800,000	11,709,921	11,742,984		876		876		11,743,859		(1,268,763)	(1,268,763)	77,880	03/01/2028	2.B FE
31620M-BV-7	FIDELITY NATIONAL INFORMATION SERV		03/07/2024	ASSIGNMENT OF SECURITIES		11,116,448	11,200,000	11,167,188	11,172,919		3,119		3,119		11,176,038		(59,590)	(59,590)	324,800	07/15/2025	2.B FE
345370-CQ-1	FORD MOTOR COMPANY		02/20/2024	GOLDMAN, SACHS & CO.		4,631,265	5,681,000	6,046,563	4,689,548	1,333,686	(1,667)		1,332,019		6,021,567		(1,390,302)	(1,390,302)	162,658	01/15/2043	3.A FE
345370-DA-5	FORD MOTOR COMPANY		02/14/2024	JPMORGAN CHASE & CO.		11,552,582	14,030,000	13,065,500	11,551,359	1,553,376	10,214		1,563,590		13,114,950		(1,562,368)	(1,562,368)	229,175	02/12/2032	3.A FE
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		01/09/2024	MATURED		4,500,000	4,500,000	4,398,750	4,499,328		672		672		4,500,000				85,725	01/09/2024	2.C FE
35137L-AG-0	FOX CORP		01/25/2024	MATURED		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				112,840	01/25/2024	2.B FE
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU	C	02/06/2024	Market Axess		1,549,160	2,000,000	1,993,980	1,995,723		56		56		1,995,779		(446,619)	(446,619)	22,694	02/16/2031	2.C FE
35805B-AA-6	FRESENIUS MEDICAL CARE US FINANCE		03/25/2024	JPMORGAN CHASE & CO.		10,318,689	11,550,000	11,772,274	11,689,250		(6,019)		(6,019)		11,683,231		(1,364,542)	(1,364,542)	114,807	06/15/2029	2.C FE
361448-BD-4	GATX CORPORATION		02/15/2024	MATURED		9,787,000	9,787,000	10,323,942	9,811,731		(24,731)		(24,731)		9,787,000				212,867	02/15/2024	2.B FE
373334-KK-6	GEORGIA POWER COMPANY		03/19/2024	Various		4,917,223	5,000,000	4,996,000	4,999,411		182		182		4,999,592		(82,370)	(82,370)	56,479	09/15/2024	2.A FE
37331N-AJ-0	GEORGIA-PACIFIC LLC		03/06/2024	TD SECURITIES		18,965,800	20,000,000	19,996,000	19,998,669		140		140		19,998,808		(1,033,008)	(1,033,008)	153,611	09/30/2025	1.G FE
36168Q-AM-6	GFL ENVIRONMENTAL INC	A	03/27/2024	MORGAN STANLEY		3,364,428	3,682,000	3,682,000	3,402,392	279,608			279,608		3,682,000		(317,573)	(317,573)	75,174	09/01/2028	3.C FE
361841-AL-3	GLP CAPITAL LP		01/24/2024	RBC DOMINION SECURITIES		491,500	500,000	465,000	477,351		266		266		477,617		13,883	13,883	14,060	01/15/2029	2.C FE
361841-AP-4	GLP CAPITAL LP		01/12/2024	GOLDMAN, SACHS & CO.		4,355,750	4,750,000	4,738,173	4,742,530		48		48		4,742,579		(386,829)	(386,829)	96,056	01/15/2030	2.C FE
362670-AA-2	GN BONDCO LLC		01/24/2024	MORGAN STANLEY		9,645,056	10,070,000	9,879,288	9,831,240	52,016	1,020		53,035		9,884,276		(239,219)	(239,219)	297,169	10/15/2031	3.C FE
38175G-AA-1	GOCAP 2015-23A AR CLO		01/22/2024	SCHEDULED REDEMPTION		760,094	760,094	747,895	752,729		7,365		7,365		760,094				13,650	01/20/2031	1.A FE
380355-AJ-6	GOEASY LTD	A	03/20/2024	Various		6,247,768	6,250,000	6,250,000							6,250,000		(2,233)	(2,233)	37,633	07/01/2029	3.C FE
38141G-VM-3	GOLDMAN SACHS GROUP INC		03/03/2024	MATURED		2,192,000	2,192,000	2,404,039	2,204,188		(12,188)		(12,188)		2,192,000				43,840	03/03/2024	2.A FE
38141G-XE-9	GOLDMAN SACHS GROUP INC/THE		02/20/2024	MATURED		704,000	704,000	737,777	706,152		(2,152)		(2,152)		704,000				12,760	02/20/2024	1.F FE
38141G-ZH-0	GOLDMAN SACHS GROUP INC/THE		01/24/2024	ASSIGNMENT OF SECURITIES		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				41,729	01/24/2025	1.F FE
38141G-ZJ-6	GOLDMAN SACHS GROUP INC/THE		01/24/2024	ASSIGNMENT OF SECURITIES		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				232,348	01/24/2025	1.F FE
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC		03/25/2024	STIFEL CAPITAL MARKETS		1,508,580	1,972,000	1,921,832	1,520,905	404,541	1,760		406,302		1,927,207		(418,627)	(418,627)	55,175	12/15/2028	4.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL		03/27/2024	LOOP CAPITAL MARKETS		9,979,800	10,000,000	10,000,000	10,000,000						10,000,000		(20,200)	(20,200)	37,857	04/15/2024	2.C FE
389375-AL-0	GRAY TELEVISION INC		03/05/2024	Jane Street Execution Services, LLC		346,960	520,000	374,920	375,942		2,699		2,699		378,641		(31,682)	(31,682)	9,743	10/15/2030	4.B FE
398905-AN-9	GROUP 1 AUTOMOTIVE INC		01/22/2024	BARCLAYS		468,088	510,000	452,574	459,343		597		597		459,940		8,148	8,148	9,010	08/15/2028	3.B FE
36264F-AH-4	GSK CONSUMER HEALTHCARE CAPITAL US		03/24/2024	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				378,000	03/24/2024	2.B FE
418751-AL-7	HAT HOLDINGS I LLC / HAT HOLDINGS		03/19/2024	Various		5,485,500	5,300,000	5,324,750	4,400,000		(1,242)		(1,242)		5,323,508		161,992	161,992	121,142	06/15/2027	3.A FE
41984L-AA-5	HAWAIIAN AIRLINES INC		01/23/2024	Various		7,239,824	7,803,000	8,238,190	7,351,531	575,686	(6,758)		568,928		7,920,459		(680,635)	(680,635)	114,769	01/20/2026	4.B FE
404119-BN-8	HCA INC		03/15/2024	MATURED		1,000,000	1,000,000	1,124,973	1,008,126		(8,126)		(8,126)		1,000,000				25,000	03/15/2024	2.C FE
404121-AH-8	HCA INC		02/14/2024	BARCLAYS		3,994,000	4,000,000	3,996,000	3,997,208		121		121		3,997,329		(3,329)	(3,329)	98,542	09/01/2026	2.C FE
42704M-AA-0	HERBALIFE NUTRITION LTD		03/05/2024	Various		5,598,718	5,752,000	6,055,375	5,681,565	118,691	(11,809)		106,882		5,788,447		(189,730)	(189,730)	229,219	09/01/2025	4.A FE
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO		02/28/2024	BARCLAYS		9,962,800	10,000,000	9,988,300	9,999,192		808		808		10,000,000		(37,200)	(37,200)	60,417	04/01/2024	2.B FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		03/19/2024	BNP CAPITAL MARKETS		2,793,700	3,070,000	3,093,025	2,846,283	236,763	(1,191)		235,572		3,081,855		(288,155)	(288,155)	44,662	05/01/2029	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING COMPANY		01/03/2024	DEUTSCHE BANK AG		1,121,263	1,300,000	1,049,373	1,052,859		254		254		1,053,113		68,150	68,150	18,326	02/15/2032	3.B FE
43283Q-AC-4	HILTON GRAND VACATIONS BORROWER ES		02/15/2024	SMBC Nikko Securities America, Inc		4,400,000	4,400,000	4,400,000							4,400,000				24,778	01/15/2032	3.A FE
438516-CT-1	HONEYWELL INTERNATIONAL INC		03/18/2024	WELLS FARGO		2,483,850	2,500,000	2,494,375			4		4		2,494,379		(10,529)	(10,529)	6,927	03/01/2054	1.F FE
438516-CU-8	HONEYWELL INTERNATIONAL INC		03/18/2024	BNP CAPITAL MARKETS		2,483,175	2,500,000	2,493,850			2		2		2,493,852		(10,677)	(10,677)	7,059	03/01/2064	1.F FE
443201-AB-4	HOWMET AEROSPACE INC		02/14/2024	Various		31,045,762	34,499,000	32,714,045	32,976,562		26,795		26,795		33,003,356		(1,957,595)	(1,957,595)	560,664	01/15/2029	2.C FE
40434L-AF-2	HP INC		03/19/2024	Various		23,642,973	25,700,000	25,656,385	25,675,238		2,143		2,143		25,677,381		(2,034,409)	(2,034,409)	95,079	06/17/2026	2.B FE
40434L-AL-9	HP INC		01/22/2024	TRUIST BANK		3,581,472	3,846,000	3,844,692	3,844,883		7		7		3,844,890		(263,418)	(263,418)	44,421	04/15/2032	2.B FE
444859-BQ-4	HUMANA INC		03/04/2024	Market Axess		1,198,372	1,334,000	1,332,733	1,333,277		41		41		1,333,318		(134,946)	(134,946)	10,655	02/03/2027	2.B FE
444859-BX-9	HUMANA INC		03/15/2024	DEUTSCHE BANK AG		9,574,500	10,000,000	9,643,100	9,646,804		1,023		1,023		9,647,826		(73,326)	(73,326)	281,111	03/15/2053	2.B FE
445587-AE-8	HUNT COS INC		02/14/2024	Various		11,803,614	12,703,000	12,087,375	11,142,053	1,040,678	9,612		1,050,290		12,192,343		(388,730)	(388,730)	221,211	04/15/2029	4.B FE
44891A-BR-7	HYUNDAI CAPITAL AMERICA		01/08/2024	MATURED		8,500,000	8,500,000	8,489,205	8,499,929		71		71		8,500,000				34,000	01/08/2024	2.A FE
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD		01/29/2024	BARCLAYS		4,981,600	5,000,000	4,979,800							4,979,800		1,800	1,800		02/05/2044	1.G FE
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE LTD		01/30/2024	Various		10,005,900	10,000,000	9,943,500							9,943,500		62,400	62,400		02/05/2054	1.G FE
44929F-BA-9	ICG 2014-3A A1RR CLO		01/25/2024	SCHEDULED REDEMPTION		665,998	665,998	646,351	652,233		13,766		13,766		665,998				11,352	04/25/2031	1.A FE
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		01/01/2024	SCHEDULED REDEMPTION		23,372	23,372	23,333	23,327	25	20		45		23,372					07/25/2031	5.B GI
45669E-AD-8	INDX 2007-AR5 CM RMBS		02/01/2024	SCHEDULED REDEMPTION		122	122	22			122		122		122				1	05/26/2037	6.
459200-KT-7	INTERNATIONAL BUSINESS MACHINES CO		01/08/2024	GOLDMAN, SACHS & CO.		14,750,700	15,000,000	14,980,500	14,985,666		92		92		14,985,758		(235,058)	(235,058)	281,854	07/27/2027	1.G FE
46266T-AB-4	IQVIA INC		02/26/2024	EXCHANGE		29,444,257	29,546,000	29,433,048	29,440,953		3,245		3,245		29,444,198		59	59	472,490	05/15/2028	2.C FE
46266T-AE-8	IQVIA INC		02/26/2024	EXCHANGE		19,972,757	20,000,000	19,971,600	19,972,025		718		718		19,972,743		13	13	305,556	02/01/2029	2.C FE
47216F-AA-5	JAZZ SECURITIES DAC		02/13/2024	CANTOR FITZGERALD		6,189,125	6,700,000	6,880,120	6,235,886	553,314	(4,525)		548,789		6,784,675		(595,550)	(595,550)	170,990	01/15/2029	3.B FE
46590X-AM-8	JBS USA LUX SA		01/10/2024	JPMORGAN CHASE & CO.		4,139,960	4,850,000	4,845,601	4,845,764		14		14		4,845,778		(705,818)	(705,818)	20,714	12/01/2031	2.C FE
46647P-BW-5	JPMORGAN CHASE & CO		02/27/2024	GOLDMAN, SACHS & CO.		921,050	1,000,000	1,000,000	1,000,000						1,000,000		(78,950)	(78,950)	5,922	02/04/2027	1.E FE
46647P-DE-3	JPMORGAN CHASE & CO		03/05/2024	BANK OF AMERICA/MERRILL LYNCH		45,765,400	46,000,000	46,000,000	46,000,000						46,000,000		(234,600)	(234,600)	407,784	06/14/2025	1.E FE
494553-AE-0	KINDER MORGAN INC		03/28/2024	BARCLAYS		19,915,600	20,000,000	19,937,400			812		812		19,938,212		(22,612)	(22,612)	183,000	02/01/2034	2.B FE
49456B-AV-3	KINDER MORGAN INC		01/18/2024	DEUTSCHE BANK AG		7,591,440	8,000,000	7,995,440	7,995,929		21		21		7,995,950		(404,510)	(404,510)	182,400	02/01/2033	2.B FE
49461M-AB-6	KINETIK HOLDINGS LP		02/02/2024	SCOTIA CAPITAL (USA) INC.		3,188,993	3,138,000	3,138,000	3,138,000						3,138,000		50,993	50,993	34,649	12/15/2028	3.A FE
50077L-BC-9	KRAFT HEINZ FOODS CO		03/19/2024	JPMORGAN CHASE & CO.		5,750,616	5,950,000	6,522,688	6,282,714		(21,204)		(21,204)		6,261,511		(510,895)	(510,895)	80,697	05/15/2027	2.B FE
501889-AD-1	LKQ CORP		01/12/2024	BARCLAYS		6,126,000	6,000,000	5,984,766	5,985,284		130		130		5,985,415		140,585	140,585	30,667	06/15/2028	2.C FE
548661-ER-4	LOWES COMPANIES INC		01/17/2024	MORGAN STANLEY		4,163,480	4,000,000	3,994,720	3,994,770		3		3		3,994,774		168,706	168,706	126,500	07/01/2053	2.A FE
50212Y-AD-6	LPL HOLDINGS INC		01/10/2024	JPMORGAN CHASE & CO.		12,701,563	13,750,000	13,750,000	13,750,000						13,750,000		(1,048,438)	(1,048,438)	178,750	03/15/2029	2.C FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		03/26/2024	CANCELLED TRADE		33,287											33,287	33,287		08/25/2047	2.C FE
55617L-AL-6	MACYS RETAIL HOLDINGS LLC		01/22/2024	Millennium Advisors		210,083	250,000	210,225	210,256		145		145		210,401		(319)	(319)	8,794	07/15/2034	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
559080-AK-2	MAGELLAN MIDSTREAM PARTNERS LP		03/01/2024	EXCHANGE		10,334,888	10,391,000	10,310,973	10,338,799		3,780		3,780		10,342,579		(7,691)	(7,691)	259,775	03/01/2026	2.B FE
571748-BF-8	MARSH & MCLENNAN COMPANIES INC		03/15/2024	MATURED		878,000	878,000	968,397	883,846		(5,846)		(5,846)		878,000				17,011	03/15/2024	1.G FE
573284-AT-3	MARTIN MARIETTA MATERIALS INC		03/18/2024	BARCLAYS		1,410,674	1,483,000	1,479,293	1,481,375		85		85		1,481,460		(70,786)	(70,786)	13,697	12/15/2027	2.B FE
57629W-DK-3	MASSMUTUAL GLOBAL FUNDING II		02/15/2024	CREDIT AGRICOLE		14,802,300	15,000,000	14,984,550	14,991,257		693		693		14,991,950		(189,650)	(189,650)	300,875	08/26/2025	1.B FE
581557-BR-5	MCKESSON CORP		03/15/2024	JEFFERIES & COMPANY, INC.		9,116,600	10,000,000	9,954,700	9,975,892		1,959		1,959		9,977,851		(861,251)	(861,251)	77,278	08/15/2026	2.A FE
552704-AE-8	MEG ENERGY CORP	A	03/15/2024	ASSIGNMENT OF SECURITIES		1,082,950	1,064,000	1,106,083	1,080,335		(3,322)		(3,322)		1,077,013		(13,013)	(13,013)	67,595	02/01/2027	3.C FE
58933Y-BN-4	MERCK & CO INC		01/31/2024	GOLDMAN, SACHS & CO.		6,106,320	6,000,000	5,973,780	5,973,906		18		18		5,973,924		132,396	132,396	64,375	05/17/2063	1.E FE
59001A-BD-3	MERITAGE HOMES CORP		01/05/2024	TRUIST BANK		3,193,750	3,500,000	3,145,625	3,167,666		1,193		1,193		3,168,858		24,892	24,892	31,646	04/15/2029	2.C FE
59217G-FC-8	MET LIFE GLOB FUNDING I		01/16/2024	CREDIT AGRICOLE		7,906,000	8,000,000	7,996,880	7,998,239		49		49		7,998,287		(92,287)	(92,287)	128,700	08/25/2025	1.D FE
30303M-8G-0	META PLATFORMS INC		01/10/2024	Various		21,140,944	21,863,000	21,822,198	21,830,510		226		226		21,830,736		(689,792)	(689,792)	309,733	08/15/2027	1.E FE
595017-BC-7	MICROCHIP TECHNOLOGY INCORPORATED		02/28/2024	TD SECURITIES		4,394,416	4,501,000	4,501,000	4,501,000						4,501,000		(106,584)	(106,584)	22,122	09/01/2024	2.B FE
59802U-AX-7	MIDO 2014-3A A3A2 CLO		01/22/2024	SCHEDULED REDEMPTION		655,071	655,071	641,983	643,083		11,988		11,988		655,071				11,001	04/21/2031	1.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		03/20/2024	SCHEDULED REDEMPTION		725,000	725,000	715,938	721,037		3,963		3,963		725,000				11,781	06/20/2027	2.C FE
60871R-AD-2	MOLSON COORS BREWING CO		01/17/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		4,776,850	5,000,000	4,574,850	4,582,577		651		651		4,583,228		193,622	193,622	54,167	05/01/2042	2.B FE
61690U-4T-4	MORGAN STANLEY		03/27/2024	KEYBANC CAPITAL MARKETS		9,840,105	9,900,000	9,880,132	9,882,032		1,832		1,832		9,883,864		(43,759)	(43,759)	209,176	04/21/2026	1.D FE
61747Y-EJ-0	MORGAN STANLEY		01/24/2024	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				76,491	01/24/2025	1.E FE
61772B-AB-9	MORGAN STANLEY		02/27/2024	GOLDMAN, SACHS & CO.		9,220,800	10,000,000	10,000,000	10,000,000						10,000,000		(779,200)	(779,200)	50,888	05/04/2027	1.E FE
55354G-AL-4	MSCI INC		01/26/2024	Various		3,322,900	3,694,000	3,870,930	3,806,682		(1,503)		(1,503)		3,805,179		(482,279)	(482,279)	19,168	02/15/2031	2.C FE
626717-AM-4	MURPHY OIL CORPORATION			GOLDMAN, SACHS & CO.		83,161														12/01/2027	3.A FE
62432P-AC-6	MVEW 2019-2A A2 CLO		01/26/2024	SCOTIA CAPITAL (USA) INC.		4,518,000	4,500,000	4,207,500	4,396,497		3,952		3,952		4,400,449		117,551	117,551	99,970	01/15/2033	1.A FE
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	03/18/2024	BARCLAYS		4,537,719	4,687,000	4,687,000	4,687,000						4,687,000		(149,281)	(149,281)	51,349	06/09/2027	1.D FE
63861C-AF-6	NATIONSTAR MORTGAGE HOLDINGS INC		02/01/2024	GOLDMAN, SACHS & CO.		3,324,875	3,350,000	3,324,909			26		26		3,324,935		(60)	(60)	2,652	02/01/2032	4.A FE
631704-AA-1	NCC 2021-IA A1 CLO		01/18/2024	BANK MONTREAL / NESBITT BURNS		5,961,720	6,000,000	5,687,700	5,719,360		(12,175)		(12,175)		5,707,185		254,535	254,535	112,710	08/26/2034	1.A FE
02608A-AA-7	NECESSITY RETAIL REIT INC		03/25/2024	Jane Street Execution Services, LLC		332,183	390,000	334,016	328,411	17,709	1,852		19,561		347,972		(15,790)	(15,790)	8,629	09/30/2028	3.A FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		01/01/2024	SCHEDULED REDEMPTION		1,573	1,573	799	759	335	452		786		1,545				5	10/01/2041	4.B Z
644393-AC-4	NEW FORTRESS ENERGY INC		03/07/2024	MORGAN STANLEY		1,813,500	1,800,000	1,800,000							1,800,000		13,500	13,500	1,313	03/15/2029	3.C FE
64828T-AA-0	NEW RESIDENTIAL INVESTMENT CORP		03/19/2024	ASSIGNMENT OF SECURITIES		153,000	153,000	150,919	150,598	1,324	123		1,448		152,046		(3,636)	(3,636)	4,091	10/15/2025	4.C FE
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING		03/27/2024	U.S. BANCORP		12,941,370	13,000,000	12,989,470	12,997,679		1,348		1,348		12,999,027		(57,657)	(57,657)	130,813	06/06/2024	1.A FE
65336Y-AN-3	NEXSTAR BROADCASTING INC		02/20/2024	Various		7,172,841	8,000,000	8,025,250	7,371,842	637,917	(713)		637,204		8,009,045		(836,204)	(836,204)	114,970	11/01/2028	4.B FE
65339K-BW-9	NEXTERA ENERGY CAPITAL HOLDINGS IN		01/08/2024	BANK OF AMERICA/MERRILL LYNCH		2,646,270	3,000,000	2,586,690	2,680,699		1,633		1,633		2,682,332		(36,062)	(36,062)	3,958	06/15/2028	2.A FE
65339K-CF-5	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/27/2024	Various		31,860,360	32,000,000	31,999,360	31,999,844		66		66		31,999,910		(139,550)	(139,550)	307,067	06/20/2024	2.A FE
65339K-CP-3	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/25/2024	Various		39,583,700	40,000,000	39,989,200	39,989,957		122		122		39,990,079		(406,379)	(406,379)	973,528	02/28/2033	2.A FE
65339K-CU-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/25/2024	Jane Street Execution Services, LLC		4,959,700	5,000,000	4,985,100			174		174		4,985,274		(25,574)	(25,574)	41,563	03/15/2034	2.A FE
65473P-AK-1	NISOURCE INC		03/18/2024	U.S. BANCORP		14,088,150	15,000,000	14,962,800	14,987,708		1,651		1,651		14,989,359		(901,209)	(901,209)	85,104	08/15/2025	2.B FE
666807-BM-3	NORTHROP GRUMMAN CORP		03/27/2024	Various		39,719,590	40,509,000	40,793,474	40,583,542		(15,901)		(15,901)		40,567,641		(848,051)	(848,051)	823,680	01/15/2025	2.A FE
62954W-AH-8	NTT FINANCE CORP	D	03/27/2024	JPMORGAN CHASE & CO.		14,929,350	15,000,000	15,000,000	15,000,000						15,000,000		(70,650)	(70,650)	422,829	07/26/2024	1.F FE
62947Q-BA-5	NXP BV	D	03/01/2024	MATURED		2,993,000	2,993,000	3,207,030	3,013,112		(20,112)		(20,112)		2,993,000				72,954	03/01/2024	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
674599-DD-4	OCCIDENTAL PETROLEUM CORPORATION		01/08/2024	MIZUHO SECURITIES USA INC.		1,104,000	1,000,000	1,301,370	1,241,672		(720)		(720)		1,240,952		(136,952)	(136,952)	14,375	05/01/2031	2.C FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		01/25/2024	SCHEDULED REDEMPTION		274,022	274,022	266,761	271,228		2,794		2,794		274,022				4,650	01/25/2031	1.A FE
67590G-BJ-7	OCT17 2013-1A A2R2 CLO		01/26/2024	RBC DOMINION SECURITIES		1,223,555	1,225,000	1,214,857	1,215,187		(104)		(104)		1,215,083		8,472	8,472	22,237	01/25/2031	1.A FE
67706H-AW-8	OHALF 2013-1A A1R2 CLO		01/23/2024	SCHEDULED REDEMPTION		4,635	4,635	4,543	4,552		83		83		4,635				80	07/23/2031	1.A FE
680665-AL-0	OLIN CORP		03/13/2024	JPMORGAN CHASE & CO.		4,678,750	4,750,000	4,676,990	4,646,514	42,362	1,901		44,264		4,690,778		(12,028)	(12,028)	166,250	08/01/2029	3.A FE
68233J-CP-7	ONCOR ELECTRIC DELIVERY COMPANY LL		01/25/2024	EXCHANGE		9,526,200	10,000,000	9,521,200	9,525,692		475		475		9,526,167		33	33	178,750	09/15/2052	1.F FE
68235P-AL-2	ONE GAS INC		03/11/2024	MATURED		4,204,000	4,204,000	4,188,835	4,202,733		1,267		1,267		4,204,000				23,122	03/11/2024	1.G FE
68389X-AV-7	ORACLE CORPORATION		01/03/2024	Millennium Advisors		971,492	1,050,000	937,745	944,834		81		81		944,915		26,576	26,576	22,199	07/08/2034	2.B FE
68389X-BT-1	ORACLE CORPORATION		03/27/2024	JEFFERIES & COMPANY, INC.		29,111,100	30,000,000	30,364,543	30,108,678		(21,648)		(21,648)		30,087,030		(975,930)	(975,930)		04/01/2025	2.B FE
694308-JW-8	PACIFIC GAS AND ELECTRIC COMPANY		03/14/2024	DEUTSCHE BANK AG		4,725,760	5,200,000	5,174,468	5,183,196		758		758		5,183,954		(458,194)	(458,194)	40,300	06/15/2028	2.C FE
6944PL-2B-4	PACIFIC LIFE GLOBAL FUNDING II		03/12/2024	CREDIT AGRICOLE		9,508,100	10,000,000	9,977,800	9,993,283		921		921		9,994,204		(486,104)	(486,104)	26,667	06/24/2025	1.D FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC		03/25/2024	CANTOR FITZGERALD		1,708,500	1,700,000	1,700,000							1,700,000		8,500	8,500		06/01/2031	4.A
701094-AQ-7	PARKER HANNIFIN CORPORATION		03/28/2024	BARCLAYS		7,964,880	8,000,000	7,994,480	7,998,708		717		717		7,999,425		(34,545)	(34,545)	86,789	06/15/2024	2.A FE
70259#-AB-3	PASHA HAWAII SHIPPING COMPANY LLC		03/28/2024	Various		9,915,955	9,800,000	9,477,559	9,682,160		28,273		28,273		9,710,433		89,567	89,567	345,146	12/30/2024	4.A PL
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		01/03/2024	MORGAN STANLEY		381,728	430,000	371,726	382,500	647	82		729		383,229		(1,501)	(1,501)	896	06/15/2029	3.C FE
713448-CM-8	PEPSICO INC		03/01/2024	MATURED		5,000,000	5,000,000	5,075,350	5,007,168		(7,168)		(7,168)		5,000,000				90,000	03/01/2024	1.E FE
716973-AF-9	PFIZER INVESTMENT ENTERPRISES PTE		01/30/2024	JPMORGAN CHASE & CO.		7,909,440	8,000,000	7,840,000	7,842,854		394		394		7,843,248		66,192	66,192	81,760	05/19/2043	1.F FE
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE		03/28/2024	Various		9,830,220	10,000,000	9,805,700	9,806,562		197		197		9,806,759		23,461	23,461	136,022	05/19/2063	1.F FE
718172-CU-1	PHILIP MORRIS INTERNATIONAL INC ABS		03/27/2024	JPMORGAN CHASE & CO.		9,980,000	10,000,000	9,976,300	9,984,759		1,949		1,949		9,986,708		(6,708)	(6,708)	186,111	11/17/2025	1.F FE
718172-CY-3	PHILIP MORRIS INTERNATIONAL INC ABS		03/25/2024	Market Axess		2,492,525	2,500,000	2,509,450	2,507,297		(788)		(788)		2,506,509		(13,984)	(13,984)	75,833	02/13/2026	1.F FE
718546-AV-6	PHILLIPS 66		03/06/2024	GOLDMAN, SACHS & CO.		5,963,095	6,064,000	6,470,652	6,225,318		(23,361)		(23,361)		6,201,958		(238,863)	(238,863)	96,628	04/09/2025	2.A FE
72147K-AJ-7	PILGRIMS PRIDE CORP		01/10/2024	JPMORGAN CHASE & CO.		1,697,712	1,878,000	1,858,808	1,860,550		62		62		1,860,612		(162,900)	(162,900)	19,289	04/15/2031	2.C FE
723484-AH-4	PINNACLE WEST CAPITAL CORPORATION		02/20/2024	MORGAN STANLEY		1,006,650	1,060,000	967,324	990,759		6,533		6,533		997,292		9,358	9,358	2,565	06/15/2025	2.A FE
737446-AU-8	POST HOLDINGS INC		02/13/2024	TD SECURITIES		5,018,750	5,000,000	5,000,000							5,000,000		18,750	18,750		02/15/2032	3.B FE
693506-BU-0	PPG INDUSTRIES INC		03/14/2024	Various		6,105,756	6,600,000	6,536,005	6,568,438		2,961		2,961		6,571,399		(465,643)	(465,643)	39,771	03/15/2026	2.A FE
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		01/11/2024	GOLDMAN, SACHS & CO.		2,019,200	2,000,000	1,959,540	1,959,999		24		24		1,960,022		59,178	59,178	17,792	05/15/2053	1.E FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		02/29/2024	BARCLAYS		7,314,600	7,500,000	7,485,150			187		187		7,485,337		(170,737)	(170,737)	59,615	02/15/2034	1.E FE
69354N-AD-8	PRA GROUP INC		03/05/2024	Market Axess		209,398	250,000	204,458			1,045		1,045		205,503		3,895	3,895	5,417	10/01/2029	1.E FE
74168L-AA-4	PRIMO WATER CORP (MISSISSAUGA)	C	02/20/2024	JPMORGAN CHASE & CO.		4,530,000	5,000,000	5,000,000	4,606,963	393,037			393,037		5,000,000		(470,000)	(470,000)	66,597	04/30/2029	4.A FE
74256L-ET-2	PRINCIPAL LIFE GLOBAL FUNDING II		03/04/2024	BARCLAYS		9,672,700	10,000,000	9,967,600	9,988,759		1,971		1,971		9,990,730		(318,030)	(318,030)	90,139	01/10/2025	1.E FE
742718-GG-8	PROCTER & GAMBLE CO		01/25/2024	MUFG SECURITIES AMERICAS INC		1,003,170	1,000,000	1,000,000							1,000,000		3,170	3,170		01/29/2034	1.D FE
74456Q-CM-6	PUBLIC SERVICE ELECTRIC AND GAS CO		03/07/2024	UNION BANK OF SWITZERLAND		3,440,290	3,500,000	3,497,935	3,497,958		6		6		3,497,964		(57,674)	(57,674)	87,694	03/15/2053	1.F FE
74834L-AX-8	QUEST DIAGNOSTICS INC		02/05/2024	Market Axess		560,207	570,000	551,783	553,709		1,261		1,261		554,970		5,237	5,237	7,038	03/30/2025	2.B FE
74969P-AA-6	RADIOLOGY PARTNERS INC		02/22/2024	Various		8,431,975	8,685,000	6,299,970	6,299,970						6,299,970		2,132,005	2,132,005	84,860	12/15/2025	5.B FE
75041V-AA-2	RADIOLOGY PARTNERS INC		02/22/2024	EXCHANGE		4,427,120	4,680,000	1,848,600	1,848,600						1,848,600		2,578,520	2,578,520	216,450	02/01/2028	6. FE
758750-AC-7	REGAL REXNORD CORP		02/14/2024	GOLDMAN, SACHS & CO.		9,047,520	9,000,000	8,987,310	8,990,953		496		496		8,991,450		56,071	56,071	273,763	02/15/2026	2.C FE
758750-AD-5	REGAL REXNORD CORP		01/11/2024	STIFEL CAPITAL MARKETS		5,045,000	5,000,000	4,996,800	4,997,303		23		23		4,997,326		47,674	47,674	76,465	04/15/2028	2.C FE
758750-AE-3	REGAL REXNORD CORP		01/12/2024	STIFEL CAPITAL MARKETS		5,151,237	5,027,000	5,022,727	5,023,192		18		18		5,023,211		128,026	128,026	131,064	02/15/2030	2.C FE
758750-AF-0	REGAL REXNORD CORP		01/24/2024	BARCLAYS		5,160,000	5,000,000	4,984,700	4,985,726		79		79		4,985,804		174,196	174,196	89,778	04/15/2033	2.C FE
760759-AY-6	REPUBLIC SERVICES INC		03/04/2024	LOOP CAPITAL MARKETS		4,645,100	5,000,000	4,994,900	4,998,054		186		186		4,998,241		(353,141)	(353,141)	13,490	11/15/2025	2.A FE
775109-DF-5	ROGERS COMMUNICATIONS INC	A	03/22/2024	MORGAN STANLEY		4,338,819	4,375,000	4,336,456			384		384		4,336,840		1,978	1,978	30,273	02/15/2034	2.C FE
77578J-AC-2	ROLLS-ROYCE PLC	D	03/18/2024	Various		9,284,088	9,270,000	10,172,214	9,285,926	568,766	(31,269)		537,497		9,823,423		(539,335)	(539,335)	228,219	10/15/2027	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
776743-AN-6	ROPER TECHNOLOGIES INC		03/04/2024	Various		6,113,113	6,920,000	6,910,312	6,914,780		242		242		6,915,022		(801,909)	(801,909)	45,623	09/15/2027	2.B FE
78016E-ZH-3	ROYAL BANK OF CANADA	A	03/27/2024	RBC DOMINION SECURITIES		19,898,600	20,000,000	20,000,000	20,000,000						20,000,000		(101,400)	(101,400)	540,361	07/26/2024	1.E FE
780153-BH-4	ROYAL CARIBBEAN CRUISES LTD		03/05/2024	DEUTSCHE BANK AG		1,223,023	1,270,000	940,181	1,029,448		15,427		15,427		1,044,875		178,147	178,147	36,883	07/01/2026	4.A FE
780153-BL-5	ROYAL CARIBBEAN CRUISES LTD		03/08/2024	ASSIGNMENT OF SECURITIES		1,407,038	1,299,000	1,299,000	1,299,000						1,299,000				193,190	08/15/2027	4.A FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		03/01/2024	ASSIGNMENT OF SECURITIES		3,693,000	3,693,000	3,727,530	3,701,038		(5,278)		(5,278)		3,695,759		(2,759)	(2,759)	79,040	05/15/2024	2.A FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC		01/03/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		740,787	760,000	716,999	717,957		98		98		718,056		22,732	22,732	9,753	03/15/2028	2.A FE
785592-AV-8	SABINE PASS LIQUEFACTION LLC		01/18/2024	Various		25,428,250	25,000,000	25,612,053	25,373,316		(10,509)		(10,509)		25,362,807		65,444	65,444	824,132	06/30/2026	2.A FE
79546V-AQ-9	SALLY HOLDINGS LLC		02/15/2024	MORGAN STANLEY		2,002,500	2,000,000	2,000,000							2,000,000		2,500	2,500		03/01/2032	3.C FE
80281L-AN-5	SANTANDER UK GROUP HOLDINGS PLC	D	03/15/2024	ASSIGNMENT OF SECURITIES		6,200,000	6,200,000	6,186,794	6,195,001		845		845		6,195,846		4,154	4,154	33,759	03/15/2025	2.A FE
X78403-DA-T	SBA TOWER TRUST		01/31/2024	CONVERSION		4,302,410	4,900,000	4,161,463	4,286,133		16,277		16,277		4,302,410				10,212	11/15/2026	1.F FE
81761L-AB-8	SERVICE PROPERTIES TRUST		01/22/2024	MORGAN STANLEY		674,805	730,000	662,971			773		773		663,745		11,060	11,060	4,350	12/15/2027	3.A FE
828807-DK-0	SIMON PROPERTY GROUP LP		03/05/2024	Market Axess		454,532	520,000	442,016	450,958		1,652		1,652		452,610		1,922	1,922	8,880	07/15/2030	1.G FE
78392B-AA-5	SK HYNIX INC	D	01/19/2024	MATURED		6,800,000	6,800,000	6,786,808	6,799,777		223		223		6,800,000				34,000	01/19/2024	2.C FE
78392B-AG-2	SK HYNIX INC	D	01/11/2024	Various		9,998,750	10,000,000	9,989,400							9,989,400		9,350	9,350		01/16/2027	2.B FE
78392B-AH-0	SK HYNIX INC	D	01/09/2024	Various		14,942,390	15,000,000	14,932,200							14,932,200		10,190	10,190		01/16/2029	2.B FE
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		03/13/2024	SUNTRUST INVESTMENT SERVICES, INC.		2,125,000	2,000,000	2,000,000	2,000,000						2,000,000		125,000	125,000	56,701	11/15/2031	3.C FE
83608G-AN-6	SNDPT 2013-1A A1R CLO		01/26/2024	SCHEDULED REDEMPTION		297,656	297,656	290,512	294,640		3,015		3,015		297,656				5,105	01/26/2031	1.A FE
83610J-AA-4	SNDPT 2018-1A A		01/16/2024	SCHEDULED REDEMPTION		149,094	149,094	139,403	147,007		2,088		2,088		149,094				2,536	04/15/2031	1.A FE
83368R-BY-7	SOCIETE GENERALE SA	D	01/12/2024	Various		7,507,838	7,500,000	7,500,000							7,500,000		7,838	7,838		01/19/2055	2.C FE
83444M-AJ-0	SOLVENTUM CORP		03/21/2024	RBC DOMINION SECURITIES		3,939,160	4,000,000	3,983,000			16		16		3,983,016		(43,856)	(43,856)	18,356	04/30/2054	2.C FE
83545G-BE-1	SONIC AUTOMOTIVE INC		02/16/2024	JPMORGAN CHASE & CO.		1,740,000	2,000,000	2,005,750	1,782,704	221,700	(91)		221,609		2,004,313		(264,313)	(264,313)	26,000	11/15/2031	3.C FE
835495-AM-4	SONOCO PRODUCTS COMPANY		03/19/2024	RBC DOMINION SECURITIES		14,504,850	15,000,000	13,992,000	14,526,158		95,448		95,448		14,621,606		(116,756)	(116,756)	172,500	02/01/2025	2.B FE
84859D-AC-1	SPIRE MISSOURI INC		03/27/2024	MIZUHO SECURITIES USA INC.		9,771,400	10,000,000	9,985,000	9,986,057		307		307		9,986,364		(214,964)	(214,964)	301,333	02/15/2033	1.F FE
84859B-AA-9	SPIRIT IP CAYMAN LTD		01/19/2024	SMBC Nikko Securities America, Inc		964,386	1,607,310	1,764,023	1,155,926	497,044	(3,411)		493,633		1,649,559		(685,173)	(685,173)	33,218	09/20/2025	4.B FE
X85208-NA-D	SPRINT SPECTRUM CO LLC		01/31/2024	CONVERSION		3,937,500	3,937,500	3,937,500	3,937,500						3,937,500				21,247	03/20/2025	1.F FE
X85208-NA-E	SPRINT SPECTRUM CO LLC		01/31/2024	CONVERSION		3,570,000	3,570,000	3,570,000	3,570,000						3,570,000				20,947	03/20/2028	1.F FE
85208N-AD-2	SPRINT SPECTRUM CO LLC ABS		03/20/2024	SCHEDULED REDEMPTION		787,500	787,500	787,500							787,500				9,328	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO LLC ABS		03/20/2024	SCHEDULED REDEMPTION		210,000	210,000	210,000							210,000				2,705	03/20/2028	1.F FE
858119-BJ-8	STEEL DYNAMICS INC		03/27/2024	BARCLAYS		14,705,400	15,000,000	15,304,050	15,063,721		(16,569)		(16,569)		15,047,152		(341,752)	(341,752)	123,667	12/15/2024	2.B FE
858912-AF-5	STERICYCLE INC		03/14/2024	ASSIGNMENT OF SECURITIES		24,112,000	24,112,000	24,856,040	23,991,440	120,560			120,560		24,112,000				860,413	07/15/2024	3.C FE
861036-AB-7	STL HOLDING COMPANY LLC		01/31/2024	BANK OF AMERICA/MERRILL LYNCH		2,747,250	2,700,000	2,700,000							2,700,000		47,250	47,250		02/15/2029	3.C FE
863667-AN-1	STRYKER CORP		03/14/2024	BARCLAYS		4,846,250	5,000,000	5,465,150	5,175,694		(16,688)		(16,688)		5,159,005		(312,755)	(312,755)	88,958	03/15/2026	2.A FE
86562M-CA-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	03/04/2024	Various		12,165,504	12,800,000	12,800,000	12,800,000						12,800,000		(634,496)	(634,496)	124,209	07/08/2025	1.G FE
86765L-AQ-0	SUNOCO LP		03/25/2024	SMBC Nikko Securities America, Inc		2,725,305	2,739,000	2,748,167	2,739,179	2,114	(413)		1,701		2,740,880		(15,575)	(15,575)	73,953	04/15/2027	3.B FE
86765L-AT-4	SUNOCO LP		02/14/2024	TRUIST BANK		1,845,000	2,000,000	1,985,000	1,857,841	130,844	234		131,078		1,988,919		(143,919)	(143,919)	22,750	05/15/2029	3.B FE
86765L-AZ-0	SUNOCO LP		02/27/2024	GOLDMAN, SACHS & CO.		2,019,243	2,222,000	2,228,952	2,057,155	168,847	(339)		168,508		2,225,663		(206,420)	(206,420)	33,052	04/30/2030	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
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	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP		03/22/2024	GOLDMAN, SACHS & CO.		1,740,375	1,700,000	1,700,000	1,700,000						1,700,000		40,375	40,375	61,483	09/15/2028	3.B FE
86881W-AF-9	SURGERY CENTER HOLDINGS INC		03/26/2024	STIFEL CAPITAL MARKETS		2,418,000	2,400,000	2,400,000							2,400,000		18,000	18,000		04/15/2032	4.A FE
83612L-AE-9	SVHE 2006-WF1, M1 ABS		01/01/2024	SCHEDULED REDEMPTION			26													10/25/2036	4.A FE
87485L-AD-6	TALOS PRODUCTION INC		03/25/2024	MORGAN STANLEY		3,435,080	3,256,000	3,256,000							3,256,000		179,080	179,080	40,700	02/01/2029	4.A FE
87485L-AE-4	TALOS PRODUCTION INC		03/27/2024	BANK OF AMERICA/MERRILL LYNCH		4,324,375	4,070,000	4,070,000							4,070,000		254,375	254,375	57,234	02/01/2031	4.A FE
87612G-AF-8	TARGA RESOURCES CORP		02/02/2024	SCOTIA CAPITAL (USA) INC.		5,399,350	5,000,000	4,997,450	4,997,475		17		17		4,997,492		401,858	401,858	78,542	03/30/2034	2.C Z
87162W-AD-2	TD SYNNEX CORP		03/27/2024	BARCLAYS		9,836,300	10,000,000	9,995,156	9,998,568		590		590		9,999,158		(162,858)	(162,858)	80,556	08/09/2024	2.C FE
88033G-CZ-1	TENET HEALTHCARE CORPORATION		03/05/2024	ASSIGNMENT OF SECURITIES		10,249,000	10,249,000	10,254,608	4,418,644	55,831	785		56,617		10,237,529		11,471	11,471	197,757	01/01/2026	3.C FE
882508-CH-5	TEXAS INSTRUMENTS INC		03/20/2024	Various		4,984,575	5,000,000	4,997,650			23		23		4,997,673		(13,098)	(13,098)	29,639	02/08/2034	1.E FE
883556-CX-8	THERMO FISHER SCIENTIFIC INC		01/09/2024	JPMORGAN CHASE & CO.		10,300,400	10,000,000	10,000,000	10,000,000						10,000,000		300,400	300,400	213,329	08/10/2033	1.G FE
883556-DB-5	THERMO FISHER SCIENTIFIC INC		01/22/2024	Various		10,373,200	10,000,000	9,984,600	9,984,683		54		54		9,984,737		388,463	388,463	62,111	01/31/2034	1.G FE
885160-AA-9	THOR INDUSTRIES INC		03/22/2024	Various		6,304,188	7,050,000	7,051,988	6,288,177	762,465	(57)		762,408		7,050,585		(746,398)	(746,398)	116,917	10/15/2029	4.A FE
872540-AT-6	TJX COMPANIES INC		03/05/2024	Market Axess		372,622	390,000	369,560	371,941		454		454		372,394		227	227	5,961	04/15/2030	1.F FE
87264A-BB-0	T-MOBILE USA INC		03/27/2024	JPMORGAN CHASE & CO.		29,421,000	30,000,000	30,348,245	30,113,395		(21,724)		(21,724)		30,091,671		(670,671)	(670,671)	484,167	04/15/2025	2.B FE
87264A-CW-3	T-MOBILE USA INC		03/26/2024	Various		11,008,860	11,000,000	11,250,930	11,247,730		(844)		(844)		11,246,886		(238,026)	(238,026)	424,221	01/15/2053	2.B FE
87264A-DD-4	T-MOBILE USA INC		03/26/2024	GOLDMAN, SACHS & CO.		10,580,900	10,000,000	9,983,000	9,983,058		48		48		9,983,106		597,794	597,794	171,667	06/15/2054	2.B FE
89115A-2J-0	TORONTO-DOMINION BANK/THE	A	03/28/2024	Various		29,825,400	30,000,000	30,000,000	30,000,000						30,000,000		(174,600)	(174,600)	708,215	09/13/2024	1.E FE
893647-BE-6	TRANSDIGM INC		02/27/2024	TENDER OFFER		11,004,000	11,004,000	11,240,798	10,925,686	30,185	(7,896)		22,289		10,947,975		(274,095)	(274,095)	639,608	03/15/2026	4.A FE
893830-BX-6	TRANSOCEAN INC		02/15/2024	SCHEDULED REDEMPTION		130,000	130,000	130,000	130,000						130,000				5,688	02/15/2030	4.B FE
902674-ZZ-6	UBS AG (LONDON BRANCH)	D	03/05/2024	Jane Street Execution Services, LLC		973,515	1,060,000	943,612	950,064		7,845		7,845		957,909		15,606	15,606	3,533	06/01/2026	1.E FE
907818-FB-9	UNION PACIFIC CORPORATION		01/08/2024	MORGAN STANLEY		5,940,331	6,125,000	6,332,998	6,277,887		(699)		(699)		6,277,188		(336,857)	(336,857)	81,207	03/01/2029	1.G FE
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		03/03/2024	SCHEDULED REDEMPTION		29,878	29,878	27,941	28,118		1,759		1,759		29,878				560	09/03/2026	1.F FE
X90932-KA-A	UNITED AIRLINES 2019-2 CLASS B PAS		01/31/2024	CONVERSION		3,122,347	3,806,633	2,785,002	3,101,021		21,325		21,325		3,122,347				33,308	05/01/2028	1.F FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		01/15/2024	SCHEDULED REDEMPTION		156,000	156,000	145,700	149,181		6,819		6,819		156,000				1,901	01/15/2026	2.A FE
911365-BQ-6	UNITED RENTALS (NORTH AMERICA) INC		01/26/2024	Various		12,156,250	12,000,000	12,000,000	12,000,000						12,000,000		156,250	156,250	87,167	12/15/2029	2.C FE
912909-AU-2	UNITED STATES STEEL CORP		01/22/2024	Market Axess		509,105	500,000	488,330	489,974		102		102		490,076		19,029	19,029	13,655	03/01/2029	3.C FE
91324P-EV-0	UNITEDHEALTH GROUP INC		01/08/2024	BARCLAYS		8,371,735	8,500,000	8,446,195	8,449,462		110		110		8,449,572		(77,837)	(77,837)	90,313	04/15/2033	1.F FE
91324P-EW-8	UNITEDHEALTH GROUP INC		01/17/2024	Various		16,672,665	17,000,000	16,885,080	16,886,346		83		83		16,886,429		(213,764)	(213,764)	222,972	04/15/2053	1.F FE
91324P-EX-6	UNITEDHEALTH GROUP INC		01/30/2024	BNP CAPITAL MARKETS		2,973,450	3,000,000	2,977,890	2,978,018		14		14		2,978,032		(4,582)	(4,582)	45,933	04/15/2063	1.F FE
90320B-AA-7	UPC BROADBAND FINCO BV	D	02/16/2024	JEFFERIES & COMPANY, INC.		2,283,910	2,588,000	2,588,000	2,277,725	310,275			310,275		2,588,000		(304,090)	(304,090)	75,699	07/15/2031	3.C FE
91705J-AC-9	URBAN ONE INC		01/03/2024	JEFFERIES & COMPANY, INC.		427,600	500,000	444,900	424,990	24,320	109		24,430		449,420		(21,820)	(21,820)	15,774	02/01/2028	4.C FE
92332Y-AD-3	VENTURE GLOBAL LNG INC		02/14/2024	Various		4,794,360	4,596,000	4,601,775	4,601,524		(356)		(356)		4,601,168		193,192	193,192	114,852	02/01/2032	3.B FE
92556V-AD-8	VIATRIS INC		01/03/2024	U.S. BANCORP		581,235	690,000	549,419	555,313		190		190		555,503		25,733	25,733	673	06/22/2030	2.C FE
92564R-AF-2	VICI PROPERTIES LP		03/19/2024	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	2,074,200	2,012,674		(8,238)		(8,238)		2,004,436		(4,436)	(4,436)	43,125	05/01/2024	2.C FE
92564R-AJ-4	VICI PROPERTIES LP		01/05/2024	GOLDMAN, SACHS & CO.		1,421,775	1,420,000	1,472,723	1,455,536		(236)		(236)		1,455,301		(33,526)	(33,526)	35,835	02/01/2027	2.C FE
92564R-AD-7	VICI PROPERTIES LP/VICI NOTE CO IN		01/25/2024	MIZUHO SECURITIES USA INC.		6,498,908	6,869,000	6,204,205	6,530,917		7,540		7,540		6,538,456		(39,548)	(39,548)	117,345	02/15/2027	2.C FE
92660F-AK-0	VIDEOTRON LTD	A	03/05/2024	BANK MONTREAL / NESBITT BURNS		284,513	290,000	272,542	275,654		717		717		276,371		8,142	8,142	5,862	04/15/2027	3.B FE
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		01/22/2024	WELLS FARGO		4,108,693	4,118,000	4,090,286	4,090,569		24		24		4,090,593		18,100	18,100	70,446	04/01/2053	1.F FE
92858R-AD-2	VMED O2 UK FINANCING I PLC	D	03/28/2024	Various		4,113,000	4,100,000	4,100,000							4,100,000		13,000	13,000		04/15/2032	1.F FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	03/14/2024	SMBC Nikko Securities America, Inc		4,982,200	5,000,000	4,979,200							4,979,200		3,000	3,000		03/22/2029	1.G FE
928881-AF-8	VONTIER CORP		02/08/2024	GOLDMAN, SACHS & CO.		9,509,518	11,430,000	8,275,892	8,591,518		32,234		32,234		8,623,752		885,767	885,767	120,953	04/01/2031	2.C FE
960386-AN-0	WABTEC CORPORATION		03/15/2024	MATURED		8,428,000	8,428,000	8,411,565	8,423,080		4,920		4,920		8,428,000				174,881	03/15/2024	2.C FE
92939U-AD-8	WEC ENERGY GROUP INC		03/13/2024	Various		741,855	840,000	839,328	839,629		20		20		839,649		(97,794)	(97,794)	4,813	10/15/2027	2.A FE
94950J-AA-9	WELF 2018-1A A CLO		01/17/2024	SCHEDULED REDEMPTION		747,021	747,021	740,141	741,104		5,917		5,917		747,021				12,914	07/17/2031	1.A FE
94974B-GP-9	WELLS FARGO & COMPANY		03/06/2024	MORGAN STANLEY		2,821,840	2,892,000	3,211,823	3,015,306		(13,040)		(13,040)		3,002,266		(180,426)	(180,426)	45,344	09/29/2025	2.A FE
95000U-3J-0	WELLS FARGO & COMPANY		01/22/2024	DEUTSCHE BANK AG		9,994,300	10,000,000	10,000,000							10,000,000		(5,700)	(5,700)	1,444	01/23/2030	1.E FE
94988J-6F-9	WELLS FARGO BANK NA		03/27/2024	GOLDMAN, SACHS & CO.		25,112,500	25,000,000	25,000,000	25,000,000						25,000,000		112,500	112,500	401,347	12/11/2026	1.D FE
95081Q-AQ-7	WESCO DISTRIBUTION INC		02/27/2024	STIFEL CAPITAL MARKETS		1,805,000	1,805,000	1,805,000							1,805,000					03/15/2029	3.B FE
95081Q-AR-5	WESCO DISTRIBUTION INC		02/27/2024	STIFEL CAPITAL MARKETS		1,805,000	1,805,000	1,805,000							1,805,000					03/15/2032	3.B FE
958102-AR-6	WESTERN DIGITAL CORPORATION		03/26/2024	GOLDMAN, SACHS & CO.		12,018,750	15,000,000	14,958,900	14,966,228		893		893		14,967,120		(2,948,370)	(2,948,370)	306,125	02/01/2032	2.C FE
961214-EM-1	WESTPAC BANKING CORP	D	03/25/2024	NOMURA SECURITIES INTERNATIONAL INC		1,692,759	1,740,000	1,606,090	1,622,023		4,092		4,092		1,626,115		66,644	66,644	32,591	02/04/2030	2.A FE
969457-BW-9	WILLIAMS COS INC		03/28/2024	GOLDMAN, SACHS & CO.		11,719,272	11,751,000	11,934,433	11,795,255		(23,279)		(23,279)		11,771,976		(52,704)	(52,704)	145,549	06/24/2024	2.B FE
96950F-AM-6	WILLIAMS PARTNERS LP		03/04/2024	MATURED		5,000,000	5,000,000	5,402,900	5,018,235		(18,235)		(18,235)		5,000,000				107,500	03/04/2024	2.B FE
983133-AC-3	WYNN RESORTS FINANCE LLC		02/09/2024	DEUTSCHE BANK AG		3,829,500	3,700,000	3,811,000							3,811,000		18,500	18,500	5,858	02/15/2031	3.C FE
98389B-AV-2	XCEL ENERGY INC		02/29/2024	Various		12,430,362	13,007,000	12,727,572	12,763,226		8,743		8,743		12,771,969		(341,607)	(341,607)	114,173	06/15/2028	2.A FE
98389B-BB-5	XCEL ENERGY INC		02/29/2024	TRUIST BANK		4,978,450	5,000,000	4,982,650			18		18		4,982,668		(4,218)	(4,218)	3,819	03/15/2034	2.A FE
98885N-AA-1	ZAIS 2022-18A A1A CLO		03/15/2024	Various		49,789,750	50,000,000	48,637,000	48,924,719		52,421		52,421		48,977,140		812,610	812,610	1,051,914	01/25/2035	1.A FE
98875N-AA-3	ZAIS1_9 CLO		01/22/2024	SCHEDULED REDEMPTION		1,119,833	1,119,833	1,093,663	1,103,949		15,884		15,884		1,119,833				20,110	07/20/2031	1.A FE
98956P-AU-6	ZIMMER BIOMET HOLDINGS INC		02/29/2024	BARCLAYS		13,289,685	13,700,000	13,648,362	13,662,498		7,241		7,241		13,669,739		(380,054)	(380,054)	56,284	11/22/2024	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,708,376,337	2,791,464,420	2,753,906,983	2,399,441,484	18,813,766	7,170,751		25,984,517		2,755,434,170		(48,770,527)	(48,770,527)	44,900,393	XXX	XXX
05602X-DJ-4	BNP PARIBAS SA	D	02/23/2024	Various		7,002,100	7,000,000	7,000,000							7,000,000		2,100	2,100	1,556	12/31/2079	2.C FE
05565Q-DU-9	BP CAPITAL MARKETS PLC	D	03/12/2024	ASSIGNMENT OF SECURITIES		758,340	766,000	766,000	766,000						766,000		(30,640)	(30,640)	15,825	12/31/2079	2.A FE
29273V-AX-8	ENERGY TRANSFER LP		01/11/2024	Various		5,087,500	5,000,000	5,000,000							5,000,000		87,500	87,500		05/15/2054	3.A FE
65339K-CW-8	NEXTERA ENERGY CAPITAL HOLDINGS IN		03/04/2024	Various		9,967,500	10,000,000	10,000,000							10,000,000		(32,500)	(32,500)	8,375	09/01/2054	2.B FE
92556H-AE-7	PARAMOUNT GLOBAL		02/27/2024	BARCLAYS		2,101,050	2,415,000	2,415,000	2,173,500	241,500			241,500		2,415,000		(313,950)	(313,950)	63,721	03/30/2062	3.A FE
902613-BK-3	UBS GROUP AG	D	03/20/2024	Various		7,392,239	7,333,000	7,333,000							7,333,000		59,239	59,239	46,642	12/31/2079	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						32,308,729	32,514,000	32,514,000	2,939,500	241,500			241,500		32,514,000		(228,252)	(228,252)	136,118	XXX	XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		01/02/2024	CITADEL SECURITIES LLC	0.000	1,991,100		1,937,519	1,993,713	(56,194)			(56,194)		1,937,519		53,581	53,581			4.B YE
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		03/25/2024	Various	0.000	42,261,308		42,234,676	9,557,665	(258,496)			(258,496)		42,234,676		26,632	26,632	208,720		4.B YE
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		02/16/2024	Various	0.000	349,883,967		346,711,821	107,982,431	(5,530,022)			(5,530,022)		346,711,821		3,172,146	3,172,146	334,688		1.F YE
1619999999. Subtotal - Bonds - SVO Identified Funds						394,136,375		390,884,015	119,533,809	(5,844,712)			(5,844,712)		390,884,015		3,252,360	3,252,360	543,408	XXX	XXX
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1		03/29/2024	Various		1,258,206	1,253,531	1,232,718	1,231,062		844		844		1,233,286		24,920	24,920	18,558	12/21/2028	4.A FE
00439C-BD-5	ACCURIDE CORPORATION 2023 EXTEND		03/31/2024	SCHEDULED REDEMPTION		7,722	7,722	7,468	6,229	1,214	247		1,461		7,722				10	05/18/2026	5.A FE
00775K-AG-3	ADVISOR GROUP HOLDINGS INC TL		03/29/2024	SCHEDULED REDEMPTION		438	438	432	432		5		5		438					08/17/2028	4.A FE
00912Y-AL-6	AIR METHODS CORP TERM LOAN B		03/31/2024	EXCHNG_TDR		1,441,168	6,174,670	6,027,723	802,707	1,358,009			1,358,009		2,160,716		(719,548)	(719,548)		04/22/2024	5.B FE
00912Y-AR-3	AIR METHODS CORPORATION EXT FAC TL		03/28/2024	SCHEDULED REDEMPTION		3,038	3,038	3,038							3,038					12/28/2028	5.B Z
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		01/08/2024	SCHEDULED REDEMPTION		1,168	1,168	1,154	1,154		14		14		1,168				2,363	05/17/2029	4.A FE
01260H-AH-8	ALBAUGH LLC TLB		03/28/2024	SCHEDULED REDEMPTION		2,950	2,950	2,936	2,832	104	14		118		2,950				42	04/06/2029	3.B Z
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3		03/28/2024	Various		1,006,240	1,002,490	996,269	996,319		63		63		996,382		9,858	9,858	7,503	05/31/2030	4.A FE
02351Y-AB-2	AMER SPORTS COMPANY TL		02/29/2024	JPMORGAN CHASE & CO.		200,000	200,000	199,000			1		1		199,001		999	999		01/21/2031	4.A FE
02376C-BJ-3	AMERICAN AIRLINES INC. TL		01/24/2024	Various		5,397,236	5,311,111	5,279,997	5,281,820		3,541		3,541		5,285,361		111,875	111,875	184,988	04/20/2028	3.A FE
00185N-AE-6	AP GAMING I LLC TLB		03/29/2024	SCHEDULED REDEMPTION		43,533	43,533	41,885	42,007		1,527		1,527		43,533				698	02/15/2029	4.B FE
04287K-AB-7	ARSENAL AIC PARENT LLC		02/20/2024	EXCHANGE		746,678	748,125	746,644	746,655		(16)		(16)		746,638		40	40	10,846	08/19/2030	3.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05278H-AB-2	AUTOKINITON US HOLDINGS INC TLB		01/24/2024	EXCHANGE		1,417,677	1,425,322	1,417,466	1,417,580		(6)		(6)		1,417,574		103	103	10,264	04/06/2028	4.B FE
F6456U-AB-9	BANIJAY GROUP S.A.S TL	D	03/21/2024	Various		997,506	1,000,000	991,479	991,195		389		389		991,584		5,922	5,922	9,178	03/01/2028	4.A
C0787F-AB-8	BAUSCH & LOMB INCORPORATED TL		01/17/2024	Various		1,452,825	1,467,462	1,444,845	1,442,932	1,676	255		1,931		1,444,863		7,962	7,962	12,771	05/10/2027	4.C FE
08078U-AF-0	Belron Finance US LLC Term Loan		01/16/2024	EXCHANGE		1,496,154	1,496,154	1,496,154	1,494,284	1,870			1,870		1,496,154				49,873	04/13/2028	3.B FE
08078U-AJ-2	BELRON FINANCE US LLC TL		01/24/2024	Various		1,494,284	1,496,154	1,496,154							1,496,154		(1,870)	(1,870)	2,476	04/13/2028	2.C FE
09179F-AX-0	BJS WHOLESALE CLUB INC TL		01/19/2024	Various		262,820	261,512	261,243	261,252		2		2		261,254		1,566	1,566	1,950	02/05/2029	3.B FE
11284E-AP-8	BROOKFIELD WEC HOLDINGS INC TL		01/25/2024	EXCHANGE		960,889	977,525	959,346	960,202		752		752		960,954		(65)	(65)	6,676	08/01/2025	4.A FE
11823L-AK-1	BUCKEYE PARTNERS LP 2021 B1 TL		01/17/2024	Various		5,077,069	5,064,408	5,068,631	5,064,810	3,723	(56)		3,667		5,068,477		8,592	8,592	15,205	11/01/2026	3.A FE
11823L-AL-9	BUCKEYE PARTNERS LP TL B		02/21/2024	Various		2,688,876	2,682,171	2,683,336	2,683,335		(18)		(18)		2,683,317		5,559	5,559	20,187	11/22/2030	3.A FE
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		03/28/2024	SCHEDULED REDEMPTION		2,513	2,513	2,498	2,498		14		14		2,513				20	02/06/2030	4.A FE
12510E-AC-1	CCI BUYER INC TL		03/29/2024	Various		501,936	502,561	496,973	497,395	33	137		170		497,564		4,372	4,372		12/17/2027	4.C FE
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		03/28/2024	SCHEDULED REDEMPTION		1,750	1,750	1,651	1,651		99		99		1,750				23	02/11/2028	4.B FE
16115E-AS-6	CHART INDUSTRIES INC TL		02/06/2024	Various		500,000	500,000	491,873	491,865		80		80		491,945		8,055	8,055	7,419	03/15/2030	4.A FE
16308T-AE-1	CHEFS WAREHOUSE INC THE 2022 TL		01/31/2024	Various		3,569,211	3,549,608	3,390,498	3,391,913		(3,293)		(3,293)		3,388,620		180,590	180,590	(8,681)	08/23/2029	4.B FE
17288Y-AK-8	CITADEL SECURITIES LP 2023 TL		01/30/2024	EXCHANGE		1,396,266	1,411,081	1,395,997	1,396,120		(300)		(300)		1,395,820		446	446	9,997	07/29/2030	2.C FE
17288Y-AM-4	CITADEL SECURITIES LP TL		03/29/2024	Various		612,725	611,963	605,538			55		55		605,593		7,133	7,133	5,423	07/29/2030	2.C FE
18948T-AF-0	CLUBCORP HOLDINGS INC TL		02/27/2024	Various		1,962,370	2,060,093	1,963,668	1,962,272	2,477	2,298		4,775		1,967,047		(4,676)	(4,676)	38,486	09/18/2026	5.A Z
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		02/01/2024	MACQUARIE CAPITAL (USA) INC.		1,000,000	1,000,000	983,566	983,741		205		205		983,946		16,054	16,054	12,613	04/13/2029	4.B FE
22409*-AC-5	CP OPCO LLC TERM LOAN B1		01/18/2024	SCHEDULED REDEMPTION		73,255	73,255	57,978	12,366		60,889		60,889		73,255					09/30/2020	6. *
22739P-AH-9	CROSBY GROUP LLC THE TERM LOAN TLB		02/16/2024	SCHEDULED REDEMPTION		1,481,899	1,481,899	1,431,296	1,431,774		50,125		50,125		1,481,899				23,508	06/26/2026	4.C FE
22739P-AN-6	CROSBY US ACQUISITION CORP TL		03/29/2024	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500					08/12/2029	4.B FE
23340D-AR-3	CUSHMAN & WAKEFIELD U.S. TL		03/28/2024	SCHEDULED REDEMPTION		2,500	2,500	2,462	2,462		38		38		2,500				40	01/31/2030	3.C FE
23308U-AG-9	DCG ACQUISTION CORP TL		03/28/2024	SCHEDULED REDEMPTION		448	448	442	442		5		5		448				11	09/30/2026	4.C FE
25277B-AG-3	DIAMOND SPORTS GROUP 2ND LIEN TL		02/12/2024	OPPENHEIMER & CO., INC.		113,708	1,935,450	1,930,748	61,945						61,945		51,763	51,763		08/24/2026	6. *
25471N-AC-0	DISCOVERY PURCHASER CORP TL		01/24/2024	Various		1,423,463	1,492,491	1,457,044			26		26		1,457,070		(33,607)	(33,607)	3	10/04/2029	2.C FE
23345N-AB-1	DT MIDSTREAM INC. TL B		01/23/2024	Various		4,000,772	3,993,280	3,980,534	3,980,521		143		143		3,980,664		20,108	20,108	6,244	06/26/2028	2.C FE
26483N-AT-7	DUN & BRADSTREET CORPORATION - TLB		01/29/2024	EXCHANGE		1,486,373	1,496,035	1,486,361	1,486,029		332		332		1,486,361		13	13		02/06/2026	4.A FE
26826Y-AB-8	E2OPEN INC TERM LOAN B		01/17/2024	Various		1,001,250	1,000,000	1,002,602	999,790	2,808	(23)		2,785		1,002,575		(1,325)	(1,325)	4,734	02/04/2028	4.B FE
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		03/28/2024	Various		313,871	315,841	310,747	310,812	3	62		64		310,877		2,995	2,995		07/06/2029	4.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		03/28/2024	Various		681,730	686,010	680,333	678,293	1,572	83		1,654		679,947		1,784	1,784	7,850	07/06/2029	4.A FE
29359B-AB-7	ENSEMBLE RCM LLC TERM LOAN TL		02/01/2024	Various		853,868	853,071	853,983	852,628	1,306	(97)		1,209		853,837		31	31	59,185	08/03/2026	4.B FE
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	03/28/2024	Various		1,004,357	1,001,857	989,579	989,924		342		342		990,266		14,091	14,091		10/31/2029	3.A FE
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		03/31/2024	DIRECT			1,997,880	574,773	400						400		(400)	(400)		03/31/2027	6.
29373U-AF-8	ENVISION HEALTHCARE 2ND OUT TL		03/31/2024	EXCHNG_TDR		110,358	817,463	502,619	110,357						110,358					03/31/2027	6.
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		03/29/2024	SCHEDULED REDEMPTION		2,965	2,965	2,978	2,973	5	(13)		(8)		2,965				44	07/30/2027	4.C FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		03/28/2024	SCHEDULED REDEMPTION		5,536	5,536	5,549	5,522	27	(13)		14		5,536				47	02/04/2027	4.C FE
30034U-AC-4	EVERI HOLDINGS INC TL B		01/17/2024	Various		1,503,281	1,500,000	1,497,357	1,497,354		21		21		1,497,375		5,906	5,906	677	08/03/2028	3.A FE
30233P-AB-6	EYECARE PARTNERS LLC TL		02/01/2024	Various		1,067,000	1,989,744	1,633,142	1,067,000	579,419	7,117		586,536		1,653,536		(586,536)	(586,536)	47,772	02/18/2027	5.B FE
31935H-AG-2	FIRST BRANDS GROUP LLC 2022-II TL		03/28/2024	SCHEDULED REDEMPTION		1,187	1,187	1,178			9		9		1,187					03/30/2027	4.A FE
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		01/02/2024	SCHEDULED REDEMPTION		1,793	1,793	1,723	1,723		70		70		1,793				43	07/21/2028	4.A FE
33718F-AD-2	FIRST STUDENT BIDCO INC TL-B		01/24/2024	Various		1,286,248	1,309,095	1,213,443	1,215,261		(557)		(557)		1,214,704		71,544	71,544	28,633	07/21/2028	4.A FE
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		01/24/2024	Various		389,029	395,958	368,330			368,659		368,659		368,659		20,370	20,370		07/21/2028	4.A FE
34965P-AD-8	FORTREA HOLDINGS INC.		03/28/2024	SCHEDULED REDEMPTION		625	625	616	616		9		9		625				10	07/01/2030	3.C FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		03/31/2024	SCHEDULED REDEMPTION		14,635	14,635	14,629	14,570		66		66		14,635				397	09/30/2024	5.A Z
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		03/29/2024	SCHEDULED REDEMPTION		6,371	6,371	6,366	6,343		29		29		6,371				173	09/30/2024	5.A Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		03/31/2024	SCHEDULED REDEMPTION		4,375	4,375	4,373	4,355		20		20		4,375				119	09/30/2024	5.A Z
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		03/29/2024	SCHEDULED REDEMPTION		8,826	8,826	8,813	6,877	1,937	12		1,949		8,826				274	10/02/2025	5.B FE
92943E-AB-2	GTCR W MERGER SUB LLC TLB		02/12/2024	Various		4,998,750	5,000,000	4,975,000			(10,709)		(10,709)		4,964,291		34,459	34,459	9,490	01/31/2031	3.B FE
36250L-AV-6	GTT COMMUNICATIONS INC CLOSING TL		03/31/2024	Various		216,591	523,077	223,983	229,366		(3,150)		(3,150)		226,216		(9,625)	(9,625)	2,167	06/30/2028	5.B Z
36250L-AS-3	GTT COMMUNICATIONS OPCO TL		03/31/2024	BANK OF AMERICA/MERRILL LYNCH		470,732	651,107	526,742	520,886	9,283	(2,948)		6,334		527,220		(56,488)	(56,488)	29,451	12/30/2027	5.B Z
40227U-AC-0	GULF FINANCE LLC TL		03/29/2024	SCHEDULED REDEMPTION		11,072	11,072	10,188	10,166		906		906		11,072				477	08/25/2026	5.A FE
36249V-AJ-5	GYP HOLDINGS III CORP TL		02/02/2024	Various		994,240	1,000,000	994,169	994,175		(99)		(99)		994,076		164	164	8,121	05/12/2030	3.C FE
36249V-AK-2	GYP HOLDINGS III CORP TL		03/05/2024	WELLS FARGO		997,500	997,500	991,740			66		66		991,806		5,694	5,694	5,671	05/12/2030	3.C FE
41151P-AP-0	HARBOR FREIGHT 2021 ITL		02/02/2024	Various		1,472,555	1,474,398	1,459,651	1,459,678		253		253		1,459,931		12,624	12,624	10,867	10/19/2027	4.B FE
42328D-AJ-7	HELIOS SOFTWARE HOLDINGS INC TL		03/28/2024	SCHEDULED REDEMPTION		2,307	2,307	2,247			59		59		2,307					07/18/2030	4.B FE
42328D-AH-1	HELIOS SOFTWARE HOLDINGS INC TLB		01/25/2024	Various		901,300	925,000	901,098	900,550	569	173		743		901,293		7	7	2	07/18/2030	4.B FE
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	03/28/2024	SCHEDULED REDEMPTION		1,247	1,247	1,246	1,126	120			121		1,247					07/03/2028	4.C FE
44332E-AW-6	HUB INTERNATIONAL LTD TL		01/26/2024	EXCHANGE		1,884,075	1,877,901	1,884,083	1,884,124		(49)		(49)		1,884,075				2,000	06/20/2030	4.B FE
44332E-AX-4	HUB INTERNATIONAL LTD TL B		02/06/2024	GOLDMAN SACHS INTERNATIONAL		998,750	1,000,000	1,003,288			(12)		(12)		1,003,276		(4,526)	(4,526)		06/20/2030	4.B FE
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	03/29/2024	SCHEDULED REDEMPTION		6,888	6,888	6,815	6,808	7	72		80		6,888				107	04/18/2030	4.B FE
L5000D-AC-1	ICON LUXEMBOURG S.A.R.L. TLB	D	03/14/2024	Various		818,319	822,204	818,744	818,277		679		679		818,957		(638)	(638)		07/03/2028	2.C FE
L5000D-AD-9	ICON LUXEMBOURG S.AR.L. USDTLB	D	03/14/2024	Various		203,492	204,853	203,556	203,477		238		238		203,715		(224)	(224)	23,302	07/03/2028	2.C FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		03/28/2024	SCHEDULED REDEMPTION		2,659	2,659	2,666	2,665	1	(7)		(6)		2,659					12/01/2027	4.A FE
77669L-AE-3	INDICOR LLC TRANCHE B DOLLAR TL		03/29/2024	SCHEDULED REDEMPTION		7,500	7,500	7,326	7,327		173		173		7,500				51	11/22/2029	4.A Z
45674P-AF-1	INDY US BIDCO LLC 2021 REF TL		03/07/2024	Various		1,060,185	1,091,568	1,093,902	1,042,993	50,873	(87)		50,786		1,093,779		(33,594)	(33,594)	17,098	03/06/2028	4.B FE
45783U-AB-7	INSTRUCTURE HOLDINGS INC TLB		01/12/2024	Various		491,272	492,500	491,543	491,269	321	7		328		491,597		(325)	(325)	3,504	10/30/2028	4.A FE
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB		03/28/2024	SCHEDULED REDEMPTION		3,748	3,748	3,724	3,724		23		24		3,748				28	08/03/2030	4.A FE
G5080A-AF-9	JAZZ PHARMA	D	01/19/2024	EXCHANGE		1,499,977	1,495,742	1,500,082	1,500,020		(40)		(40)		1,499,980		(2)	(2)	7,827	05/05/2028	3.C FE
50168E-AN-2	LABL INC TERM LOAN DOLLAR TL		02/02/2024	Various		927,634	997,455	985,481	954,495	31,127	168		31,295		985,790		(58,156)	(58,156)	32,364	10/29/2028	4.C FE
50179J-AB-4	LBM ACQUISITION LLC TL B		03/31/2024	SCHEDULED REDEMPTION		2,560	2,560	2,564	2,526	38	(4)		34		2,560				51	12/17/2027	4.C FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		03/28/2024	SCHEDULED REDEMPTION		2,604	2,604	2,532	2,508	27	69		96		2,604				40	09/06/2025	4.C FE
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOP TL		03/29/2024	SCHEDULED REDEMPTION		2,362	2,362	2,341			21		21		2,362				17	05/04/2028	4.C FE
57777Y-AB-2	MAVIS TIRE EXPRESS SERVICES TOPC		01/29/2024	EXCHANGE		936,364	944,814	936,138	936,260		124		124		936,384		(20)	(20)	7,705	05/04/2028	4.C FE
58401D-AC-8	MED PARENTCO LP TERM LOAN		01/09/2024	Various		972,422	994,805	961,231	940,715		379		379		941,094		31,328	31,328	234	08/31/2026	4.C FE
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		03/27/2024	Various		1,878,368	1,880,316	1,873,096	1,873,187		170		170		1,873,357		5,011	5,011	17,768	10/23/2028	4.A FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		03/20/2024	SCHEDULED REDEMPTION		112,500	112,500	111,445	111,438		1,062		1,062		112,500				3,063	06/21/2027	2.C FE
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		02/29/2024	SCHEDULED REDEMPTION		3,343	3,343	3,325	3,320	5	17		23		3,343				27	12/08/2028	4.B FE
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		03/28/2024	SCHEDULED REDEMPTION		1,250	1,250	1,243	1,243		7		7		1,250				30	10/15/2028	4.C FE
60662W-AU-6	MITCHELL INTL TL 2ND LIEN		01/11/2024	Various		519,694	550,000	545,550	519,694	25,902	14		25,916		545,610		(25,916)	(25,916)	2,681	10/15/2029	5.B FE
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL		03/20/2024	Various		1,546,185	1,596,000	1,373,432	835,954		3,289		3,289		1,374,402		171,782	171,782	(28,152)	06/01/2030	4.B FE
61022Y-AG-6	MONOTYPE IMAGING HLDGS 2021 TL		01/10/2024	Various		854,538	846,360	827,774	831,871		(37)		(37)		831,813		22,725	22,725	(2,537)	10/09/2026	4.B FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		03/29/2024	SCHEDULED REDEMPTION		1,612	1,612	1,549	1,534	16	62		78		1,612				53	09/01/2028	4.B FE
62984C-AD-5	NAKED JUICE LLC INITIAL TL		01/24/2024	BANK OF AMERICA/MERRILL LYNCH		950,390	987,418	930,434			930,914		930,914		930,914		19,476	19,476		01/20/2029	4.C FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		03/28/2024	SCHEDULED REDEMPTION		4,938	4,938	4,384			4,938		4,938		4,938					03/02/2028	5.A FE
64746P-AC-3	NEW MILANI GROUP TL		02/20/2024	BANK MONTREAL / NESBITT BURNS		6,142,500	6,142,500	6,137,712	5,982,795	153,859	1,897		155,756		6,138,551		3,949	3,949	41,053	06/06/2024	5.A Z
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL	D	03/28/2024	SCHEDULED REDEMPTION		5,013	5,013	4,994	4,995		18		18		5,013				122	04/03/2028	4.A FE
68218H-AC-1	OMNIA PARTNERS LLC DDTL		01/24/2024	SCHEDULED REDEMPTION		1	1	1	1						1					07/25/2030	4.B Z
68218H-AB-3	OMNIA PARTNERS LLC FIRST LIEN		01/24/2024	EXCHANGE		1,223,676	1,234,072	1,223,378	1,223,598		74		74		1,223,672		4	4	31,604	07/25/2030	4.B Z
68277F-AE-9	ONEDIGITAL BORROWER LLC		03/31/2024	SCHEDULED REDEMPTION		3,732	3,732	3,673	3,674		58		58		3,732				29	11/16/2027	4.C FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Ident-ification	2 Description	3 For-eign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consid-eration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amor-tization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recog-nized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Con-tractual Maturity Date	22 NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
68764J-AD-3	ORYX MIDSTREAM SERVICES PERMIAN TL		02/06/2024	Various		3,684,996	3,689,354	3,681,026	3,680,998		74		74		3,681,072		3,924	3,924	1,066	10/05/2028	3.C FE
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN TL		03/29/2024	SCHEDULED REDEMPTION		2,494	2,494	2,483			11		11		2,494					10/05/2028	3.C FE
70468B-AC-7	PELICAN PRODUCTS INC		03/29/2024	SCHEDULED REDEMPTION		1,705	1,705	1,702	1,572	130	3		134		1,705					12/29/2028	4.C FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		02/09/2024	JPMORGAN CHASE & CO.		1	1	1			1		1		1					06/23/2027	4.A FE
71913B-AH-5	PHOENIX GUARANTOR INC (AKA BRI) TL		02/29/2024	SCHEDULED REDEMPTION		1,496,154	1,496,154	1,493,941	1,493,732	283	2,138		2,421		1,496,154				35,546	03/05/2026	4.B FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		03/28/2024	SCHEDULED REDEMPTION		500	500	497	497		3		3		500					12/14/2027	4.B FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		03/29/2024	SCHEDULED REDEMPTION		18,750	18,750	18,668	18,687		63		63		18,750					01/02/2025	4.C Z
74345H-AB-7	PROOFPOINT TL		01/10/2024	Various		2,378,931	2,393,893	2,345,484	2,346,110		205		205		2,346,316		32,616	32,616	(171)	08/31/2028	4.B FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		01/25/2024	JPMORGAN CHASE & CO.		992,500	1,000,000	922,323	922,080	1,859	1,331		3,189		925,270		67,230	67,230	9,208	02/12/2027	4.C FE
74773K-AB-1	QUARTZ ACQUIRECO LLC TLB		03/28/2024	SCHEDULED REDEMPTION		813	813	805	805		8		8		813				18	04/14/2030	4.A Z
75041E-AB-8	RADIOLOGY PARTNERS INC TL		02/22/2024	Various		51,653	51,653	42,097			9,556		9,556		51,653					07/09/2025	6. FE
75001C-AB-0	RV RETAILER LLC TL-B		01/04/2024	Various		807,939	997,455	997,354	855,817	141,540			141,540		997,357		(189,418)	(189,418)	9,032	02/08/2028	4.B FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		03/28/2024	Various		502,574	502,574	505,686	501,318	4,312	(89)		4,223		505,541		(2,967)	(2,967)	3,872	09/01/2027	4.A FE
83417U-AK-2	SOLARWINDS HOLDINGS INC TL		01/23/2024	EXCHANGE		1,457,757	1,496,231	1,456,193	1,457,071		656		656		1,457,727		30	30	9,462	02/05/2027	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		03/29/2024	SCHEDULED REDEMPTION		2,538	2,538	2,388	2,390		148		148		2,538				40	10/15/2028	4.C FE
84850X-AK-8	SPIN HOLDCO INC (AKA COINMACH) TL		01/05/2024	Various		1,158,778	1,337,694	1,305,835	1,158,778	147,484	66		147,549		1,306,327		(143,771)	(143,771)	5,161	03/04/2028	5.A FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		01/31/2024	SCHEDULED REDEMPTION		4,020	4,020	4,022	4,022	1	(2)		(2)		4,020				62	06/02/2028	4.C FE
85350E-AB-2	STANDARD INDUSTRIES INC TL		01/12/2024	Various		1,395,563	1,395,563	1,387,341	1,387,468		43		43		1,387,511		8,051	8,051	3,577	09/22/2028	2.C FE
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		02/01/2024	SCHEDULED REDEMPTION		9,303	9,303	9,265	9,269		34		34		9,303				160	09/12/2024	4.C FE
N8233B-AC-6	STARS GROUP HOLDINGS BV USD TL	D	01/23/2024	MORGAN STANLEY		1	1	1	1						1				1	07/21/2026	2.C FE
L8908Y-AE-8	SUNSHINE LUXEMBOURG VII SARL TLB	D	03/25/2024	Various		1,984,662	1,983,412	1,986,234	1,985,383		(2,734)		(2,734)		1,982,649		2,013	2,013	96,608	10/01/2026	4.B FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	03/28/2024	SCHEDULED REDEMPTION		1,443	1,443	1,438	1,438		4		4		1,443				22	03/05/2027	4.B FE
86880N-AZ-6	SURGERY CENTER HOLDINGS INC TL		02/07/2024	Various		2,000,000	2,000,000	1,988,533	1,988,472		125		125		1,988,597		11,403	11,403	38,187	12/19/2030	4.B FE
88023H-AG-5	TEMPO ACQUISITION LLC TL		03/28/2024	SCHEDULED REDEMPTION		2,506	2,506	2,506	2,506						2,506				35	08/31/2028	3.C FE
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	01/09/2024	Various		2,625,008	2,625,008	2,624,095	2,611,054		72		72		2,611,127		13,882	13,882	184,345	07/30/2027	4.A FE
89364M-BZ-6	TRANSDIGM INC TL		01/23/2024	Various		1,844,632	1,840,936	1,835,965	1,810,186	316	307		623		1,810,809		33,823	33,823	72,948	08/24/2028	4.A FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		03/28/2024	SCHEDULED REDEMPTION		2,571	2,571	2,591	2,478	112	(20)		93		2,571				61	10/29/2027	4.C FE
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL		03/29/2024	Various		973,243	1,003,537	998,125	616,521	123	107		231		964,884		8,359	8,359	12,142	03/03/2030	3.B FE
90266U-AJ-2	UFC HOLDINGS LLC TL B3		01/04/2024	Various		1,064,117	1,057,702	1,059,272	1,059,168		17		17		1,059,177		1,162	1,162	34,691	04/29/2026	3.C FE
90385K-AB-7	ULTIMATE SOFTWARE GROUP INC TL		02/09/2024	SCHEDULED REDEMPTION		422	422	420	420		2		2		422				11	05/04/2026	4.C FE
90932R-AJ-3	UNITED AIRLINES INC		02/22/2024	SCHEDULED REDEMPTION		1,499,999	1,499,999	1,518,299	1,503,329	14,967	(18,297)		(3,330)		1,499,999				21,824	04/21/2028	3.B FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		03/28/2024	SCHEDULED REDEMPTION		2,558	2,558	2,559	2,559		(1)		(1)		2,558				60	08/27/2025	4.A FE
92537E-AD-0	VERTIV GROUP CORPORATION TLB		03/31/2024	SCHEDULED REDEMPTION		2,578	2,578	2,587	2,585	2	(9)		(7)		2,578				9	03/02/2027	3.C FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		03/28/2024	Various		985,986	1,001,348	981,587	982,563	8	1,301		1,309		983,871		2,115	2,115	8,499	07/02/2025	4.C FE
00215N-AK-6	VM CONSOLIDATED INC TLB		02/08/2024	EXCHANGE		1,498,333	1,495,215	1,498,444	1,498,399		(65)		(65)		1,498,334		(1)	(1)	14,842	03/24/2028	3.C FE
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		03/28/2024	SCHEDULED REDEMPTION		2,545	2,545	2,549	2,548	1	(4)		(4)		2,545					09/22/2028	4.A FE
63939W-AG-8	WAYSTAR TECHNOLOGIES INC TLB		02/09/2024	Various		996,890	997,409	998,181	998,162		1,231		1,231		998,146		(1,257)	(1,257)	12,261	10/22/2026	4.B FE
96244U-AF-4	WHATABRANDS LLC TLB		01/23/2024	Various		1,193,909	1,193,909	1,186,381	1,186,483		81		81		1,186,564		7,345	7,345	2,022	08/03/2028	4.B FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		01/31/2024	SCHEDULED REDEMPTION		3,781	3,781	3,794	3,787	7	(13)		(6)		3,781				32	10/19/2027	4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						116,132,463	127,672,641	123,617,410	101,299,697	2,539,476	1,419,356		3,958,832		116,925,592		(793,129)	(793,129)	1,400,598	XXX	XXX
2509999997. Total - Bonds - Part 4						6,234,309,830	5,903,763,146	6,333,162,988	4,283,464,300	15,621,542	7,458,322		23,079,864		6,291,548,407		(58,974,971)	(58,974,971)	75,794,202	XXX	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
2509999999. Total - Bonds						6,234,309,830	5,903,763,146	6,333,162,988	4,283,464,300	15,621,542	7,458,322		23,079,864		6,291,548,407		(58,974,971)	(58,974,971)	75,794,202	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX													XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
88579Y-10-1	3M COMPANY		01/30/2024	MORGAN STANLEY	600.000	57,447		56,172	65,592	(9,420)			(9,420)		56,172		1,275	1,275			
012653-10-1	ALBEMARLE CORP		01/30/2024	MORGAN STANLEY	87.000	10,466		12,570	12,570						12,570		(2,103)	(2,103)	35		
015271-10-9	ALEXANDRIA REAL ESTATE		01/03/2024	BANK OF AMERICA/MERRILL LYNCH	8,534.000	1,058,237		879,255	1,081,855	(202,600)			(202,600)		879,255		178,981	178,981	10,838		
02209S-10-3	ALTRIA GROUP INC.		01/30/2024	MORGAN STANLEY	744.000	30,098		28,545	30,013	(1,468)			(1,468)		28,545		1,553	1,553	729		
023608-10-2	AMEREN CORP		01/30/2024	MORGAN STANLEY	440.000	30,811		31,830	31,830						31,830		(1,019)	(1,019)			
03064D-10-8	AMERICOLD REALTY TRUST		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	17,937.000	497,223		479,865	542,953	(63,088)			(63,088)		479,865		17,358	17,358	3,946		
039483-10-2	ARCHER DANIELS MIDLAND CO		01/30/2024	MORGAN STANLEY	1,525.000	85,392		90,463	110,136	(19,673)			(19,673)		90,463		(5,071)	(5,071)			
363576-10-9	ARTHUR J GALLAGHER & CO		01/30/2024	MORGAN STANLEY	243.000	56,027		54,646	54,646						54,646		1,381	1,381			
00206R-10-2	AT&T INC		01/30/2024	MORGAN STANLEY	2,167.000	37,976		32,548	36,362	(3,814)			(3,814)		32,548		5,428	5,428	601		
053484-10-1	AVALONBAY CMNTYS INC		03/05/2024	Various	7,092.000	1,300,699		1,183,271	922,059	(119,872)			(119,872)		1,183,271		117,428	117,428	8,126		
071813-10-9	BAXTER INTL INC		01/30/2024	MORGAN STANLEY	408.000	15,787		15,398	15,773	(375)			(375)		15,398		390	390	118		
090043-10-0	BILL COM HOLDINGS INC		01/30/2024	MORGAN STANLEY	48.000	3,754		3,916	3,916						3,916		(163)	(163)			
09062X-10-3	BIOGEN INC		01/30/2024	MORGAN STANLEY	12.000	2,965		2,330	3,105	(775)			(775)		2,330		635	635			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		01/30/2024	MORGAN STANLEY	46.000	4,122		3,987	4,435	(448)			(448)		3,987		135	135			
101121-10-1	BOSTON PPTYS INC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	7,919.000	493,555		428,576	555,676	(127,100)			(127,100)		428,576		64,979	64,979	7,761		
105368-20-3	BRANDYWINE REALTY		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	25,570.000	106,695		118,901	138,078	(19,178)			(19,178)		118,901		(12,205)	(12,205)	3,836		
110122-10-8	BRISTOL MYERS SQUIBB CO		01/30/2024	MORGAN STANLEY	2,207.000	108,992		113,241	113,241						113,241		(4,249)	(4,249)	1,324		
115637-20-9	BROWN FORM AN CORP CLASS B		01/30/2024	MORGAN STANLEY	169.000	9,482		9,650	9,650						9,650		(168)	(168)	37		
H11356-10-4	BUNGE GLOBAL SA		01/30/2024	MORGAN STANLEY	145.000	13,093		14,638	14,638						14,638		(1,545)	(1,545)			
134429-10-9	CAMPBELL SOUP CO		01/30/2024	MORGAN STANLEY	107.000	4,780		4,396	4,626	(230)			(230)		4,396		385	385	40		
143130-10-2	CARMAX INC		01/30/2024	MORGAN STANLEY	133.000	9,675		9,407	10,206	(799)			(799)		9,407		268	268			
16679L-10-9	CHEWY INC CLASS A		01/30/2024	MORGAN STANLEY	396.000	7,269		7,535	9,357	(1,822)			(1,822)		7,535		(267)	(267)			
H1467J-10-4	CHUBB LTD		01/30/2024	MORGAN STANLEY	66.000	16,049		14,540	14,916	(376)			(376)		14,540		1,508	1,508	57		
125896-10-0	CMS ENERGY CORP		01/30/2024	MORGAN STANLEY	4.000	229		212	232	(20)			(20)		212		17	17			
192422-10-3	COGNEX CORP		01/30/2024	MORGAN STANLEY	200.000	7,465		8,302	8,348	(46)			(46)		8,302		(838)	(838)			
20717M-10-3	CONFLUENT INC CLASS A		01/30/2024	MORGAN STANLEY	347.000	7,983		8,120	8,120						8,120		(137)	(137)			
216648-40-2	COOPER COMPANIES INC		02/20/2024	EXCHANGE	364.000	27,801		28,840	34,438	(5,598)			(5,598)		28,840		(1,039)	(1,039)			
127097-10-3	COTERRA ENERGY INC		01/30/2024	MORGAN STANLEY	598.000	15,132		15,261	15,261						15,261		(129)	(129)			
25179M-10-3	DEVON ENERGY CORP.		01/30/2024	MORGAN STANLEY	1,013.000	43,878		43,701	45,889	(2,188)			(2,188)		43,701		177	177			
253868-10-3	DIGITAL REALTY TRUST INC		02/28/2024	BANK OF AMERICA/MERRILL LYNCH	17,213.000	2,450,463		1,830,417	2,316,526	(486,109)			(486,109)		1,830,417		620,046	620,046	21,673		
26614N-10-2	DUPONT DE NEMOURS INC		01/30/2024	MORGAN STANLEY	509.000	32,039		25,654	39,157	(13,504)			(13,504)		25,654		6,385	6,385			
26875P-10-1	EOG RESOUR CES INC COM		01/30/2024	MORGAN STANLEY	238.000	27,792		28,786	28,786						28,786		(994)	(994)	217		
26884U-10-9	EPR PROPERTIES		03/05/2024	CABRERA CAPITAL MARKETS, INC	6,890.000	287,063		301,984	333,821	(31,836)			(31,836)		301,984		(14,922)	(14,922)	5,684		
26884L-10-9	EQT CORPORATION		01/30/2024	MORGAN STANLEY	440.000	15,904		17,010	17,010						17,010		(1,107)	(1,107)			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		03/05/2024	Various	6,992.000	422,857		394,449	427,631	(33,182)			(33,182)		394,449		28,408	28,408	4,632		
29670G-10-2	ESSENTIAL UTILITIES INC		01/30/2024	MORGAN STANLEY	188.000	6,805		6,454	7,022	(568)			(568)		6,454		351	351			
297178-10-5	ESSEX PROPERTY		01/30/2024	MORGAN STANLEY	79.000	18,523		16,460	19,587	(3,128)			(3,128)		16,460		2,063	2,063	182		
30063P-10-5	EXACT SCIENCES CORP		01/30/2024	MORGAN STANLEY	191.000	12,544		12,952	14,130	(1,178)			(1,178)		12,952		(408)	(408)			
30161N-10-1	EXELON CORP COM		01/30/2024	MORGAN STANLEY	2,033.000	71,246		70,077	72,985	(2,908)			(2,908)		70,077		1,169	1,169			
30303M-10-2	FACEBOOK INC		03/26/2024	DIRECT	4,577.000	2,269,689		550,796	1,620,075	(1,069,279)			(1,069,279)		550,796		1,718,892	1,718,892	2,289		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	6,341.000	324,164		322,938	333,980	(11,042)			(11,042)		322,938		1,226	1,226	2,029		

STATEMENT AS OF MARCH 31, 2024 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
339041-10-5	FLEETCOR TECHNOLOGIES I		03/25/2024	EXCHANGE	104.000	23,812		23,812	29,391	(5,580)			(5,580)		23,812						
42250P-10-3	HEALTHPEAK PROPERTIES INC		03/01/2024	Various	62.700	1,166		1,138	1,228	(89)			(89)		1,138		28	28			
427866-10-8	HERSHEY COMPANY		01/30/2024	MORGAN STANLEY	58.000	11,448		7,792	10,814	(3,022)			(3,022)		7,792		3,656	3,656			
44107P-10-4	HOST HOTELS & RESORTS INC		01/05/2024	JONES TRADING	30,633.000	607,631		486,452	596,425	(109,972)			(109,972)		486,452		121,179	121,179	13,785		
444859-10-2	HUMANA INC COM		01/30/2024	MORGAN STANLEY	321.000	120,960		124,917	146,957	(22,040)			(22,040)		124,917		(3,957)	(3,957)	284		
46124J-20-1	INVENTRUST PROPERTIES CORP		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	8,830.000	219,150		217,391	223,752	(6,361)			(6,361)		217,391		1,759	1,759	1,903		
46187W-10-7	INVITATION HOMES INC		03/05/2024	Various	28,934.000	962,435		857,604	986,939	(129,335)			(129,335)		857,604		104,832	104,832	8,102		
464288-58-8	ISHARES MBS ETF		01/02/2024	MORGAN STANLEY	28,152.000	2,633,599		2,499,898	2,648,540	(148,643)			(148,643)		2,499,898		133,701	133,701			
464287-30-9	ISHARES S&P GROWTH ETF TRUST		03/12/2024	CITADEL SECURITIES LLC	6,143.000	513,858		506,122							506,122		7,736	7,736			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/21/2024	BANK OF AMERICA/MERRILL LYNCH	15,500.000	3,080,581		3,002,514	1,906,745	(83,463)			(83,463)		3,002,514		78,067	78,067	2,350		
466313-10-3	JABIL CIRC UIT INC COM		01/30/2024	MORGAN STANLEY	20.000	2,552		2,496	2,548	(52)			(52)		2,496		55	55			
494368-10-3	KIMBERLY-CLARK CORP		01/30/2024	MORGAN STANLEY	336.000	40,889		40,606	40,827	(222)			(222)		40,606		284	284	396		
517834-10-7	LAS VEGAS SANDS CORP		01/30/2024	MORGAN STANLEY	54.000	2,673		2,475	2,657	(182)			(182)		2,475		198	198			
530307-30-5	LIBERTY BROADBAND CORP SERIES C		01/30/2024	MORGAN STANLEY	208.000	16,516		16,763	16,763						16,763		(247)	(247)			
579780-20-6	MCCORMICK & CO.		01/30/2024	MORGAN STANLEY	138.000	9,558		9,442	9,442						9,442		117	117	58		
58463J-30-4	MEDICAL PPTYS TRUST INC		02/28/2024	BANK OF AMERICA/MERRILL LYNCH	41,475.000	172,383		146,908							146,908		25,475	25,475			
594918-10-4	MICROSOFT CORP		03/26/2024	DIRECT	14,686.000	6,192,352		3,420,369	5,522,523	(2,102,154)			(2,102,154)		3,420,369		2,771,983	2,771,983	11,015		
59522J-10-3	MID AMERICA APT		01/26/2024	BANK OF AMERICA/MERRILL LYNCH	10,235.000	1,452,942		1,545,894	1,376,198	169,696			169,696		1,545,894		(92,952)	(92,952)	12,740		
637417-10-6	NATIONAL RETAIL PROPERTIES		03/05/2024	CABRERA CAPITAL MARKETS, INC	26,450.000	1,109,273		1,045,321	1,139,995	(94,674)			(94,674)		1,045,321		63,952	63,952	14,944		
637870-10-6	NATIONAL STORAGE AFFILIATES TRUST		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	7,130.000	273,707		236,042	295,681	(59,639)			(59,639)		236,042		37,665	37,665			
64110Y-10-8	NET LEASE OFFICE PROPERTIES		02/01/2024	VARIOUS	0.930			17	17	(1)			(1)		17		(17)	(17)			
654106-10-3	NIKE INC CL B		01/30/2024	MORGAN STANLEY	122.000	12,709		10,141	13,246	(3,105)			(3,105)		10,141		2,569	2,569	45		
67066G-10-4	NVIDIA CORP		03/26/2024	DIRECT	4,937.000	4,569,737		599,302	2,444,901	(1,845,599)			(1,845,599)		599,302		3,970,434	3,970,434	197		
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	01/30/2024	MORGAN STANLEY	17.000	3,658		3,043	3,905	(861)			(861)		3,043		614	614	15		
69047Q-10-2	OVINTIV INC		01/30/2024	MORGAN STANLEY	188.000	8,181		8,257	8,257						8,257		(76)	(76)			
700517-10-5	PARK HOTELS RESORTS INC		03/05/2024	CABRERA CAPITAL MARKETS, INC	22,436.000	389,856		297,968	343,271	(45,303)			(45,303)		297,968		91,888	91,888	38,141		
70432V-10-2	PAYCOM SOFTWARE INC		01/30/2024	MORGAN STANLEY	85.000	16,619		17,571	17,571						17,571		(953)	(953)			
70438V-10-6	PAYLOCITY HOLDING CORP		01/30/2024	MORGAN STANLEY	93.000	14,778		15,265	15,331	(66)			(66)		15,265		(487)	(487)			
717081-10-3	PFIZER INC		01/30/2024	MORGAN STANLEY	8,244.000	222,710		237,345	237,345						237,345		(14,635)	(14,635)	3,462		
71943U-10-4	PHYSICIANS REALTY TRUST REIT		03/01/2024	MERGER	43,050.000	486,001		511,222							511,222		(25,221)	(25,221)			
74340W-10-3	PROLOGIS INC		03/05/2024	CABRERA CAPITAL MARKETS, INC	2,553.000	338,707		317,708	340,315	(22,607)			(22,607)		317,708		20,999	20,999			
74460D-10-9	PUBLIC STORAGE		01/03/2024	BANK OF AMERICA/MERRILL LYNCH	1,848.000	564,591		517,791	563,640	(45,849)			(45,849)		517,791		46,799	46,799			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	27,905.000	376,950		365,017	391,507	(26,490)			(26,490)		365,017		11,933	11,933	7,163		
81211K-10-0	SEALED AIR CORP		01/30/2024	MORGAN STANLEY	3.000	107		99	110	(11)			(11)		99		9	9			
828806-10-9	SIMON PPTY GROUP INC		03/05/2024	CABRERA CAPITAL MARKETS, INC	3,107.000	472,693		316,902	443,182	(126,280)			(126,280)		316,902		155,791	155,791			
78464A-47-4	SPDR PORTFOLIO SHORT TERM CORPORAT		02/13/2024	Various	78,800.000	2,342,430		2,300,060	2,346,664	(46,604)			(46,604)		2,300,060		42,369	42,369	9,125		
848637-10-4	SPLUNK INC		03/18/2024	MERGER	328.000	51,494		27,293	49,971	(22,678)			(22,678)		27,293		24,202	24,202			
866674-10-4	SUN COMMUNITIES		03/05/2024	Various	4,787.000	627,682		626,291	639,783	(13,491)			(13,491)		626,291		1,391	1,391	4,452		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	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	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
H84989-10-4	TE CONNECTIVITY LTD		01/30/2024	MORGAN STANLEY	345.000	50,102		41,237	48,473	(7,236)			(7,236)		41,237		8,866	8,866			
88160R-10-1	TESLA INC		01/30/2024	MORGAN STANLEY	738.000	141,389		90,907	183,378	(92,471)			(92,471)		90,907		50,482	50,482			
88262P-10-2	TEXAS PACIFIC LAND TRUST		01/30/2024	MORGAN STANLEY	9.000	13,535		14,152	14,152						14,152		(617)	(617)			
888787-10-8	TOAST INC CLASS A		01/30/2024	MORGAN STANLEY	445.000	8,204		8,126	8,126						8,126		78	78			
902653-10-4	UDR INC		01/03/2024	BANK OF AMERICA/MERRILL LYNCH	10,860.000	412,558		420,608	415,829	4,778			4,778		420,608		(8,049)	(8,049)			
91307C-10-2	UNITED THERAPEUTICS CORP		01/30/2024	MORGAN STANLEY	82.000	17,631		18,031	18,031						18,031		(400)	(400)			
925652-10-9	VICI PPTYS INC		02/05/2024	BANK OF AMERICA/MERRILL LYNCH	45,479.000	1,357,636		1,407,637	1,136,745	(29,104)			(29,104)		1,407,637		(50,001)	(50,001)	14,798		
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		01/30/2024	MORGAN STANLEY	2,296.000	23,178		21,766	26,128	(4,362)			(4,362)		21,766		1,412	1,412			
939653-10-1	WASHINGTON REAL ESTATE		01/03/2024	BANK OF AMERICA/MERRILL LYNCH	15,347.000	220,195		252,305	224,066	28,238			28,238		252,305		(32,110)	(32,110)	2,762		
94106B-10-1	WASTE CONNECTIONS INC		01/30/2024	MORGAN STANLEY	78.000	12,218		10,296	11,643	(1,347)			(1,347)		10,296		1,922	1,922			
977852-10-2	WOLFSPEED INC		01/30/2024	MORGAN STANLEY	51.000	1,731		1,690	2,219	(529)			(529)		1,690		41	41			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						40,206,932	XXX	29,930,097	34,033,862	(7,128,330)			(7,128,330)		29,930,097		10,276,835	10,276,835	219,891	XXX	XXX
00085Q-14-2	AMERICAN COM BARG SER A ANTI DILUT		03/31/2024	BANK OF AMERICA/MERRILL LYNCH	733,826.000	319,904		331,625	344,018	(12,392)			(12,392)		331,625		(11,721)	(11,721)			
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		03/31/2024	BANK OF AMERICA/MERRILL LYNCH	505,635.000	293,900		305,744	294,954	(10,278)			(10,278)		305,744		(11,844)	(11,844)	21,068		
BAS1MT-ML-7	ENVISION HEALTHCARE CORP		03/31/2024	WELLS FARGO	16,581.000	110,357		110,358							110,358		(1)	(1)			
BAS1K1-CB-3	SERIES A ANTI-DILUT WRNT 25 SHARES		03/31/2024	BANK OF AMERICA/MERRILL LYNCH	54,041.000	1,256,453		1,223,024	1,351,025	(128,001)			(128,001)		1,223,024		33,429	33,429			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,980,614	XXX	1,970,751	1,989,996	(150,671)			(150,671)		1,970,751		9,863	9,863	21,068	XXX	XXX
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		02/08/2024	BANK OF AMERICA/MERRILL LYNCH	4,699.000	515,113		499,973							499,973		15,140	15,140			
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		02/28/2024	Various	12,700.000	1,647,917		1,677,341							1,677,341		(29,424)	(29,424)			
78462F-10-3	SPDR S&P 500 ETF TRUST		03/21/2024	BANK OF AMERICA/MERRILL LYNCH	11,488.000	5,807,751		5,333,899	5,460,361	(126,463)			(126,463)		5,333,899		473,853	473,853	21,897		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						7,970,781	XXX	7,511,212	5,460,361	(126,463)			(126,463)		7,511,212		459,569	459,569	21,897	XXX	XXX
5989999997. Total - Common Stocks - Part 4						50,158,327	XXX	39,412,060	41,484,220	(7,405,463)			(7,405,463)		39,412,060		10,746,267	10,746,267	262,856	XXX	XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						50,158,327	XXX	39,412,060	41,484,220	(7,405,463)			(7,405,463)		39,412,060		10,746,267	10,746,267	262,856	XXX	XXX
5999999999. Total - Preferred and Common Stocks						50,158,327	XXX	39,412,060	41,484,220	(7,405,463)			(7,405,463)		39,412,060		10,746,267	10,746,267	262,856	XXX	XXX
6009999999 - Totals						6,284,468,157	XXX	6,372,575,049	4,324,948,520	8,216,079	7,458,322		15,674,401		6,330,960,467		(48,228,704)	(48,228,704)	76,057,058	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un- discounted Premium (Received) Paid	Current Year Initial Cost of Un- discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
CALL OPTION ON JUN24 SPX @5200	PENDING - CALL OPTION ON JUN24 SPX @5200, effective 02/16/2024, attached to Cash Security - (912810TH1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	02/16/2024	06/21/2024	16	8,320,000	5,200.00		163,216		108,365		294,640			(54,851)				
0229999999. Subtotal - Purchased Options - Replications - Call Options and Warrants											163,216		108,365	XXX	294,640			(54,851)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications											163,216		108,365	XXX	294,640			(54,851)			XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											163,216		108,365	XXX	294,640			(54,851)			XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options											163,216		108,365	XXX	294,640			(54,851)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
CALL OPTION ON JUN24 SPX @5400	PENDING - WRITTEN CALL OPTION ON JUN24 SPX @5400, effective 02/16/2024, attached to Cash Security - (912810TH1)		Equity/Index	CBOE 529900RLNSGA90UPEH54	02/16/2024	06/21/2024	16	8,640,000	5,400.00		(60,976)		(40,484)		(118,000)			20,492				
0719999999. Subtotal - Written Options - Replications - Call Options and Warrants											(60,976)		(40,484)	XXX	(118,000)			20,492			XXX	XXX
0779999999. Subtotal - Written Options - Replications											(60,976)		(40,484)	XXX	(118,000)			20,492			XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants											(60,976)		(40,484)	XXX	(118,000)			20,492			XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options											(60,976)		(40,484)	XXX	(118,000)			20,492			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
SINGLE NAME CDS ON IRM	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/23/2019	06/20/2024		2,600,000	credit event/(5.0000)	(498,829)		(32,861)	(27,491)		(27,491)	5,575		24,586			3FE	0001
SINGLE NAME CDS ON CHTR	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(336,699)		(25,278)	(125,899)		(125,899)	1,717		17,711			4FE	0001
SINGLE NAME CDS ON GT	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/18/2021	12/20/2025		2,000,000	credit event/(5.0000)	(199,691)		(25,278)	(142,228)		(142,228)	(4,164)		10,504			4FE	0001
SINGLE NAME CDS ON UBER	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/07/2022	12/20/2026		5,000,000	credit event/(5.0000)	(337,411)		(63,194)	(584,880)		(584,880)	(11,081)		17,635			3FE	0001
SINGLE NAME CDS ON TOL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/17/2022	12/20/2027		5,000,000	credit event/(1.0000)	335,699		(12,639)	(70,938)		(70,938)	(17,888)		(16,492)			2FE	0001

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SINGLE NAME CDS ON BLL	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)	18,931		(2,528)	(12,169)		(7,975)	(1,756)		(1,592)			3FE	0001
SINGLE NAME CDS ON SEE	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(1.0000)	16,266		(2,528)	(7,975)		(67,051)	8,462		(1,368)			3FE	0001
SINGLE NAME CDS ON TGNA	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/29/2022	12/20/2025		1,000,000	credit event/(5.0000)	35,000		(12,639)	(67,051)		(12,169)	(664)		(2,944)			3FE	0001
SINGLE NAME CDS ON CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/14/2023	12/20/2024		30,000,000	credit event/(1.0000)	3,194,393		(75,833)	(167,925)		(167,925)	468,550		(452,749)			1FE	0001
SINGLE NAME CDS ON AMGFIN	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	11/07/2023	12/20/2028		3,000,000	credit event/(5.0000)	(132,666)		(37,917)	(352,664)		(352,664)	(74,392)		6,482			3FE	0001
SINGLE NAME CDS ON URI	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/27/2023	12/20/2028		1,000,000	credit event/(5.0000)	(173,519)		(12,639)	(176,060)		(176,060)	(12,509)		8,715			3FE	0001
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										1,921,473		(303,333)	(1,735,280)	XXX	(1,735,280)	361,850		(389,512)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										1,921,473		(303,333)	(1,735,280)	XXX	(1,735,280)	361,850		(389,512)			XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default										1,921,473		(303,333)	(1,735,280)	XXX	(1,735,280)	361,850		(389,512)			XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										1,921,473		(303,333)	(1,735,280)	XXX	(1,735,280)	361,850		(389,512)			XXX	XXX
FX FORWARD (0.8351 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	10/01/2021	09/30/2024		5,518,117	(0.83506 EUR) / 1 USD				489,839		489,839		133,940			19,536		0002
FX FORWARD (0.8694 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/21/2022	09/30/2024		808,577	(0.86942 EUR) / 1 USD				42,332		42,332		20,087			2,863		0002
FX FORWARD (0.908 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,233,331	(0.90802 EUR) / 1 USD				95,166		95,166		135,677			7,502		0002
FX FORWARD (0.7898 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2022	04/30/2024		5,058,437	(0.78976 GBP) / 1 USD				10,947		10,947		46,908			7,251		0002
FX FORWARD (0.9017 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2022	06/30/2025		992,613	(0.90166 EUR) / 1 USD				5,491		5,491		24,222			5,547		0002
FX FORWARD (10.3903 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/25/2022	07/31/2025		9,095,021	(10.39030 SEK) / 1 USD				69,487		69,487		523,364			52,528		0002
FX FORWARD 10.4856 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/29/2022	07/31/2025		1,820,688	10.48559 SEK / (1 USD)				1,621		1,621		(105,670)			10,515		0002
FX FORWARD (0.9073 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		439,751	(0.90733 GBP) / 1 USD				(64,058)		(64,058)		3,829			630		0002
FX FORWARD (0.9898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/23/2022	04/30/2024		355,615	(0.98983 EUR) / 1 USD				(24,839)		(24,839)		9,631			510		0002
FX FORWARD (10.1337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/16/2022	07/31/2025		487,185	(10.13372 SEK) / 1 USD				14,911		14,911		27,386			2,814		0002
FX FORWARD (0.9142 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/19/2022	09/30/2024		283,299	(0.91422 EUR) / 1 USD				1,382		1,382		7,248			1,003		0002
FX FORWARD (0.9054 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		170,099	(0.90535 EUR) / 1 USD				3,582		3,582		4,403			244		0002
FX FORWARD (0.8057 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/18/2023	04/30/2024		273,052	(0.80570 GBP) / 1 USD				(4,882)		(4,882)		2,511			391		0002
FX FORWARD (0.9088 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/07/2023	02/21/2025		11,004,111	(0.90875 EUR) / 1 USD				41,751		41,751		274,893			52,078		0002
FX FORWARD (0.9116 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/07/2023	09/30/2024		962,047	(0.91159 EUR) / 1 USD				7,373		7,373		24,571			3,406		0002
FX FORWARD (10.1832 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2023	07/31/2025		231,656	(10.18318 SEK) / 1 USD				6,065		6,065		13,081			1,338		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
FX FORWARD (0.8935 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	06/30/2025		104,087	(0.89348 EUR) / 1 USD				1,459		1,459		2,521			582		0002
FX FORWARD (0.8963 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/20/2023	09/30/2024		888,116	(0.89627 EUR) / 1 USD				21,224		21,224		22,458			3,144		0002
FX FORWARD (0.9132 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/24/2023	05/28/2024		21,023,088	(0.91315 EUR) / 1 USD				241,897		241,897		545,286			41,902		0002
FX FORWARD (0.8095 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/24/2023	05/28/2024		29,096,994	(0.80945 GBP) / 1 USD				(659,347)		(659,347)		261,591			57,994		0002
FX FORWARD (0.9162 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024		8,601,701	(0.91624 EUR) / 1 USD				70,481		70,481		223,492			17,144		0002
FX FORWARD (0.81 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	05/28/2024		1,178,069	(0.80997 GBP) / 1 USD				(27,452)		(27,452)		10,588			2,348		0002
FX FORWARD (10.4866 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/22/2023	07/31/2025		226,289	(10.48659 SEK) / 1 USD				(222)		(222)		13,135			1,307		0002
FX FORWARD (0.8898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2023	02/21/2025		747,337	(0.88982 EUR) / 1 USD				17,648		17,648		18,394			3,537		0002
FX FORWARD (0.8933 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	06/22/2023	09/30/2024		1,086,998	(0.89328 EUR) / 1 USD				29,426		29,426		27,433			3,848		0002
FX FORWARD (0.7904 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/26/2023	06/27/2024		22,320,840	(0.79042 GBP) / 1 USD				22,771		22,771		198,346			54,799		0002
FX FORWARD (0.8733 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/20/2023	06/30/2025		1,880,129	(0.87334 EUR) / 1 USD				65,635		65,635		44,693			10,507		0002
FX FORWARD (0.8927 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/27/2023	07/25/2024		24,622,318	(0.89272 EUR) / 1 USD				757,593		757,593		625,903			69,404		0002
FX FORWARD (0.9097 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	08/25/2023	07/25/2024		1,567,543	(0.90970 EUR) / 1 USD				19,846		19,846		40,254			4,418		0002
FX FORWARD 0.8137 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/21/2023	05/28/2024		65,136	0.81367 GBP / (1 USD)				1,820		1,820		(584)			130		0002
FX FORWARD 0.9287 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/21/2023	05/28/2024		211,046	0.92870 EUR / (1 USD)				1,092		1,092		(5,522)			421		0002
FX FORWARD (0.929 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/21/2023	05/28/2024		555,421	(0.92902 EUR) / 1 USD				(3,064)		(3,064)		14,534			1,107		0002
FX FORWARD 0.9279 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/26/2023	09/30/2024		801,848	0.92785 EUR / (1 USD)				7,671		7,671		(20,696)			2,839		0002
FX FORWARD (10.7324 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/26/2023	07/31/2025		524,766	(10.73240 SEK) / 1 USD				(12,060)		(12,060)		31,129			3,031		0002
FX FORWARD (0.9215 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/26/2023	02/21/2025		618,552	(0.92150 EUR) / 1 USD				(5,916)		(5,916)		15,606			2,927		0002
FX FORWARD (0.9168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/26/2023	06/30/2025		661,025	(0.91675 EUR) / 1 USD				(6,697)		(6,697)		16,353			3,694		0002
FX FORWARD (0.8223 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/27/2023	09/26/2024		32,152,904	(0.82225 GBP) / 1 USD				(1,246,717)		(1,246,717)		267,231			112,582		0002
FX FORWARD (0.8977 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	10/02/2023	09/29/2027		16,395,919	(0.89772 EUR) / 1 USD				(367,325)		(367,325)		332,974			153,340		0002
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/21/2024		8,341,165	(0.90706 EUR) / 1 USD				82,601		82,601		211,104			33,464		0002
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	11/15/2023	11/21/2024		44,510,466	(0.90706 EUR) / 1 USD				440,777		440,777		1,126,502			178,575		0002
FX FORWARD 0.9139 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/11/2023	11/21/2024		8,278,956	0.91388 EUR / (1 USD)				(22,449)		(22,449)		(210,524)			33,215		0002
FX FORWARD (0.7977 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/13/2023	04/30/2024		802,289	(0.79771 GBP) / 1 USD				(6,282)		(6,282)		7,409			1,150		0002
FX FORWARD 0.7973 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/13/2023	06/27/2024		7,537,583	0.79733 GBP / (1 USD)				57,279		57,279		(66,760)			18,505		0002
FX FORWARD (0.9212 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/13/2023	04/30/2024		872,805	(0.92116 EUR) / 1 USD				3,529		3,529		22,790			1,251		0002
FX FORWARD 0.9116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	12/13/2023	11/21/2024		5,928,878	0.91163 EUR / (1 USD)				(30,112)		(30,112)		(150,530)			23,786		0002

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FX FORWARD 0.8988 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	09/30/2024		625,272	0.89880 EUR / (1 USD)				(13,267)		(13,267)		(15,837)			2,214		0002
FX FORWARD (1.4841 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/14/2023	12/17/2024		9,433,032	(1.48414 AUD) / 1 USD				233,556		233,556		402,211			39,884		0002
FX FORWARD (0.8965 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/19/2023	12/19/2024		13,990,885	(0.89645 EUR) / 1 USD				275,562		275,562		350,263			59,381		0002
FX FORWARD (10.0845 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	12/19/2023	06/27/2024		499,706	(10.08452 SEK) / 1 USD				26,403		26,403		29,963			1,227		0002
FX FORWARD (0.7883 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2023	12/19/2024		66,753,939	(0.78834 GBP) / 1 USD				154,286		154,286		548,648			283,321		0002
FX FORWARD (0.7885 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024		2,006,392	(0.78847 GBP) / 1 USD				7,256		7,256		18,231			3,999		0002
FX FORWARD (0.9061 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024		1,108,073	(0.90607 EUR) / 1 USD				21,167		21,167		28,627			2,209		0002
FX FORWARD (0.8977 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	12/20/2023	12/19/2024		19,743,214	(0.89772 EUR) / 1 USD				362,504		362,504		494,730			83,795		0002
FX FORWARD 0.9061 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/20/2023	05/28/2024		238,390	0.90607 EUR / (1 USD)				(4,554)		(4,554)		(6,159)			475		0002
FX FORWARD (1.5099 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/16/2024	01/21/2025		9,106,813	(1.50985 AUD) / 1 USD				71,626		71,626		71,626			41,005		0002
FX FORWARD (0.9194 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/23/2024	04/25/2024		1,717,467	(0.91937 EUR) / 1 USD				10,605		10,605		10,605			2,247		0002
FX FORWARD (0.7891 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/23/2024	04/25/2024		195,160	(0.78909 GBP) / 1 USD				593		593		593			255		0002
FX FORWARD (0.7837 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2024	01/30/2025		21,779,258	(0.78368 GBP) / 1 USD				166,833		166,833		166,833			99,544		0002
FX FORWARD 0.9049 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2024	12/19/2024		1,043,234	0.90487 EUR / (1 USD)				(11,300)		(11,300)		(11,300)			4,428		0002
FX FORWARD (0.9022 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/24/2024	02/21/2025		414,524	(0.90223 EUR) / 1 USD				4,400		4,400		4,400			1,962		0002
FX FORWARD (0.7844 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	01/24/2024	09/26/2024		801,893	(0.78439 GBP) / 1 USD				6,316		6,316		6,316			2,808		0002
FX FORWARD (0.9092 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	01/29/2024	01/30/2025		10,785,442	(0.90918 EUR) / 1 USD				46,739		46,739		46,739			49,296		0002
FX FORWARD (0.9268 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/12/2024	04/25/2024		632,309	(0.92676 EUR) / 1 USD				(1,123)		(1,123)		(1,123)			827		0002
FX FORWARD 0.7925 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	02/12/2024	04/25/2024		13,880	0.79248 GBP / (1 USD)				17		17		17			18		0002
FX FORWARD (0.9091 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/21/2024	02/27/2025		9,655,820	(0.90908 EUR) / 1 USD				30,600		30,600		30,600			46,114		0002
FX FORWARD (0.7893 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/28/2024	09/26/2024		1,934,660	(0.78928 GBP) / 1 USD				3,578		3,578		3,578			6,774		0002
FX FORWARD (0.9072 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2024	03/27/2025		100,390,921	(0.90723 EUR) / 1 USD				385,569		385,569		385,569			499,197		0002
FX FORWARD (0.9074 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/26/2024	03/27/2025		2,635,008	(0.90739 EUR) / 1 USD				9,682		9,682		9,682			13,103		0002
FX FORWARD (0.9118 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	03/26/2024	12/19/2024		666,820	(0.91178 EUR) / 1 USD				2,371		2,371		2,371			2,830		0002
FX FORWARD (1.3502 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	03/26/2024	03/27/2025		6,619,853	(1.35015 CAD) / 1 USD				(18,820)		(18,820)		(18,820)			32,917		0002
1439999999. Subtotal - Forwards - Hedging Other													1,921,872	XXX	1,921,872		7,329,555			2,288,939	XXX	XXX
1479999999. Subtotal - Forwards													1,921,872	XXX	1,921,872		7,329,555			2,288,939	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										1,921,473		(303,333)	186,593	XXX	186,593	361,850	7,329,555	(389,512)		2,288,939	XXX	XXX
1719999999. Subtotal - Replication											102,240		67,881	XXX	176,640			(34,359)			XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other														XXX							XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										1,921,473	102,240	(303,333)	254,473	XXX	363,233	361,850	7,329,555	(423,872)		2,288,939	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.

STATEMENT AS OF MARCH 31, 2024 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESM4	461	119,659,623	FUTURE S&P500 EMINI JUN 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/11/2024	5,191.3068	5,308.5000	5,763		2,701,302				2,701,302	5,439,800	100/100	50
FAM4	85	25,382,540	FUTURE S&P MID 400 EMINI JUN 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/11/2024	2,986.1812	3,077.4000	91,800		775,360				775,360	1,283,500	100/100	100
MFSM4	180	20,949,635	FUTURE MSCI EAFE INDEX JUN 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	ICE 5493004R83R1LVX2IL36	03/11/2024	2,327.7372	2,357.1000	(54,900)		264,265				264,265	637,483	100/100	50
RTYM4	367	38,699,265	FUTURE RUSSELL 2000 EMINI CME JUN 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/11/2024	2,108.9518	2,145.9000	137,625		678,000				678,000	2,385,500	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												180,288		4,418,927				4,418,927	9,746,283	XXX	XXX
FVM4	1,640	1,640,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(192,188)					504,051	504,051	2,296,000		1,000
FVM4	50	50,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(5,859)					15,367	15,367	70,000		1,000
FVM4	90	90,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(10,547)					27,661	27,661	126,000		1,000
FVM4	58	58,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(6,797)					17,826	17,826	81,200		1,000
FVM4	24	24,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(2,813)					7,376	7,376	33,600		1,000
FVM4	13	13,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(1,523)					3,996	3,996	18,200		1,000
FVM4	12	12,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7083	107.0156	(1,406)					3,688	3,688	16,800		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
FVM4	37	37,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/14/2024	106.7188	107.0156	(4,336)					10,984	10,984	51,800		1,000
FVM4	8,814	8,814,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/14/2024	106.7341	107.0156	(1,032,895)					2,481,076	2,481,076	12,339,600		1,000
FVM4	10	10,000	FUTURE US 5YR NOTE JUN 24	PENDING - FUTURE US 5YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CCB5)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/20/2024	106.9063	107.0156	(1,172)					1,094	1,094	14,000		1,000
NQM4	6	2,195,376	FUTURE NASDAQ 100 E-MINI JUN 24	PENDING - FUTURE NASDAQ 100 E-MINI JUN 24, effective 03/11/2024, attached to Cash Security - (91282CGP0)		Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/11/2024	18,294.8000	18,475.0000	(3,450)					21,624	21,624	106,200		20
TUM4	23	46,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(4,672)					(5,634)	(5,634)	26,450		2,000
TUM4	30	60,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(12,116)					(7,348)	(7,348)	34,500		2,000
TUM4	26	52,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(5,281)					(6,368)	(6,368)	29,900		2,000
TUM4	49	98,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(9,953)					(12,002)	(12,002)	56,350		2,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
TUM4	9	18,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(1,828)					(2,204)	(2,204)	10,350		2,000
TUM4	30	60,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(6,094)					(7,348)	(7,348)	34,500		2,000
TUM4	85	170,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	102.3647	102.2422	(17,266)					(20,820)	(20,820)	97,750		2,000
TUM4	17	34,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/26/2024	102.2930	102.2422	(3,453)					(1,727)	(1,727)	19,550		2,000
TUM4	3	6,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2024	102.3359	102.2422	(609)					(563)	(563)	3,450		2,000
TUM4	13	26,000	FUTURE US 2YR NOTE JUN 24	PENDING - FUTURE US 2YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2024	102.3047	102.2422	(2,641)					(1,625)	(1,625)	14,950		2,000
TYM4	30	30,000	FUTURE US 10YR NOTE JUN 24	PENDING - FUTURE US 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (912828YQ7)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	110.0313	110.7969	(2,344)					22,969	22,969	63,750		1,000
TYM4	16	16,000	FUTURE US 10YR NOTE JUN 24	PENDING - FUTURE US 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (912828YQ7)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	110.0313	110.7969	(1,250)					12,250	12,250	34,000		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
UXYM4	7	7,000	FUTURE US ULTRA 10YR NOTE JUN 24	PENDING - FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.5000	114.6094	109					7,766	7,766	19,600		1,000
UXYM4	52	52,000	FUTURE US ULTRA 10YR NOTE JUN 24	PENDING - FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.5000	114.6094	813					57,688	57,688	145,600		1,000
UXYM4	11	11,000	FUTURE US ULTRA 10YR NOTE JUN 24	PENDING - FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.5000	114.6094	172					12,203	12,203	30,800		1,000
UXYM4	12	12,000	FUTURE US ULTRA 10YR NOTE JUN 24	PENDING - FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.5000	114.6094	188					13,313	13,313	33,600		1,000
UXYM4	64	64,000	FUTURE US ULTRA 10YR NOTE JUN 24	PENDING - FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.5000	114.6094	1,000					71,000	71,000	179,200		1,000
UXYM4	2,500	2,500,000	FUTURE US ULTRA 10YR NOTE JUN 24	PENDING - FUTURE US ULTRA 10YR NOTE JUN 24, effective 02/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/20/2024	113.8754	114.6094	39,063					1,834,828	1,834,828	7,000,000		1,000
WNM4	3	3,000	FUTURE US ULTRA T-BOND JUN 24	PENDING - FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security - (912828P46)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	129.0000	1,406					9,032	9,032	17,850		1,000
WNM4	4	4,000	FUTURE US ULTRA T-BOND JUN 24	PENDING - FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security - (912828P46)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	129.0000	1,875					12,043	12,043	23,800		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income Generation or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk(s) (a)	8 Date of Maturity or Expira-tion	9 Exchange	10 Trade Date	11 Transac-tion Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges 15 Cumulative Variation Margin	Highly Effective Hedges 16 Deferred Variation Margin	Highly Effective Hedges 17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
WNM4	18	18,000	FUTURE US ULTRA T-BOND JUN 24	PENDING - FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security - (912828P46)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	129.0000	8,438					54,194	54,194	107,100		1,000
WNM4	45	45,000	FUTURE US ULTRA T-BOND JUN 24	PENDING - FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security - (912828P46)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	129.0000	21,094					135,484	135,484	267,750		1,000
WNM4	625	625,000	FUTURE US ULTRA T-BOND JUN 24	PENDING - FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security - (912828P46)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	129.0000	292,969					1,881,726	1,881,726	3,718,750		1,000
WNM4	18	18,000	FUTURE US ULTRA T-BOND JUN 24	PENDING - FUTURE US ULTRA T-BOND JUN 24, effective 02/23/2024, attached to Cash Security - (912828P46)		Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9892	129.0000	8,438					54,194	54,194	107,100		1,000
1549999999. Subtotal - Long Futures - Replication												(954,930)					7,207,794	7,207,794	27,230,050	XXX	XXX
1579999999. Subtotal - Long Futures												(774,643)		4,418,927			7,207,794	11,626,722	36,976,333	XXX	XXX
ESM4	540	140,163,639	FUTURE S&P500 EMINI JUN 24	Equity Portfolio	Schedule D	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/11/2024	5,191.2459	5,308.5000	(6,750)					(3,165,861)	(3,165,861)	6,372,000	0002	50
ESM4	4	1,042,800	FUTURE S&P500 EMINI JUN 24	Equity Portfolio	Schedule D	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/18/2024	5,214.0000	5,308.5000	(1,094)					(18,900)	(18,900)	47,200	0002	50
ESM4	6	1,591,525	FUTURE S&P500 EMINI JUN 24	Equity Portfolio	Schedule D	Equity/Index	06/21/2024	CME LCZ7XYGSLJUHFXXNXD88	03/27/2024	5,305.0833	5,308.5000	(75)					(1,025)	(1,025)	70,800	0002	50
FVM4	750	750,000	FUTURE US 5YR NOTE JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/28/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	106.7018	107.0156	87,891					(235,359)	(235,359)	1,050,000	0001	1,000
TYM4	350	350,000	FUTURE US 10YR NOTE JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	110.0305	110.7969	51,762					(268,216)	(268,216)	743,750	0001	1,000
TYM4	36	36,000	FUTURE US 10YR NOTE JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	110.0305	110.7969	2,813					(27,588)	(27,588)	76,500	0001	1,000
TYM4	134	134,000	FUTURE US 10YR NOTE JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	110.0305	110.7969	10,469					(102,688)	(102,688)	284,750	0001	1,000
TYM4	15	15,000	FUTURE US 10YR NOTE JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	03/25/2024	110.5781	110.7969	1,172					(3,281)	(3,281)	31,875	0001	1,000
UXYM4	4	4,000	FUTURE US ULTRA 10YR NOTE JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	113.4922	114.6094	(63)					(4,469)	(4,469)	11,200	0001	1,000
WNM4	20	20,000	FUTURE US ULTRA T-BOND JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9877	129.0000	(9,375)					(60,247)	(60,247)	119,000	0001	1,000
WNM4	60	60,000	FUTURE US ULTRA T-BOND JUN 24	Bond Portfolio	Schedule D	Interest Rate	06/18/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	02/23/2024	125.9877	129.0000	(28,125)					(180,740)	(180,740)	357,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												108,626					(4,068,374)	(4,068,374)	9,164,075	XXX	XXX
1649999999. Subtotal - Short Futures												108,626					(4,068,374)	(4,068,374)	9,164,075	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												180,288		4,418,927				4,418,927	9,746,283	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												108,626					(4,068,374)	(4,068,374)	9,164,075	XXX	XXX
1719999999. Subtotal - Replication												(954,930)					7,207,794	7,207,794	27,230,050	XXX	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(666,017)		4,418,927			3,139,421	7,558,348	46,140,408	XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Interest rate futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.
0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		4,527,292	(40,484)	4,527,292	1,059,497	(1,548,874)	1,059,497	46,140,408	46,140,408
BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	Y	Y				(352,664)			(352,664)			
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	1,190,000		1,712,468	(276,447)	246,021	1,712,468	(276,447)	246,021	551,153	551,153
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y				(263,255)			(263,255)			
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y			188,991	(1,151,812)		188,991	(1,151,812)		239,375	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	1,360,000		1,278,891	(705,619)		1,278,891	(705,619)		1,079,268	292,540
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y			1,272,008	(1,515,968)		1,272,008	(1,515,968)		419,143	175,184
0299999999. Total NAIC 1 Designation			2,550,000		4,452,358	(4,265,765)	246,021	4,452,358	(4,265,765)	246,021	2,288,939	1,018,876
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			2,550,000		8,979,650	(4,306,250)	4,773,313	5,511,855	(5,814,639)	1,305,517	48,429,347	47,159,283
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					8,979,650	(4,306,250)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, N.A.	B4TYDEB6GKMZ0031MB27	Cash		CASH	260,000	260,000	260,000		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	980,000	980,000	980,000		V
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Cash		CASH	230,000	230,000	230,000		V
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Cash		CASH	260,000	260,000	260,000		V
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-FQ-9	TREASURY NOTE	9,948,958	10,000,000	9,987,221	10/31/2024	I
JPMORGAN CHASE BANK, N.A. (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-J2-7	TREASURY NOTE	20,441,778	21,000,000	20,840,917	02/15/2025	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,495,176	16,500,000	15,934,930	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME)	LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AE-1	TREASURY NOTE	21,637,970	27,000,000	22,368,479	08/15/2030	I
0199999999 - Total					69,253,883	76,230,000	70,861,547	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5I70UK5573	Cash		CASH	1,190,000	1,190,000	XXX		V
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	1,360,000	1,360,000	XXX		V
0299999999 - Total					2,550,000	2,550,000	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
	Short term investment fund (STIF)	C		27,453,000	27,453,000	04/01/2024
9609999999. Subtotal - Cash (Schedule E Part 1 type)				27,453,000	27,453,000	XXX
9999999999 - Totals				27,453,000	27,453,000	XXX

General Interrogatories:
1. Total activity for the year Fair Value $ (5,035,000) Book/Adjusted Carrying Value $ (5,035,000)
2. Average balance for the year Fair Value $ 32,326,355 Book/Adjusted Carrying Value $ 32,326,355
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 27,453,000 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0109999999. Total - U.S. Government Bonds						XXX
0309999999. Total - All Other Government Bonds						XXX
0509999999. Total - U.S. States, Territories and Possessions Bonds						XXX
0709999999. Total - U.S. Political Subdivisions Bonds						XXX
0909999999. Total - U.S. Special Revenues Bonds						XXX
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
1309999999. Total - Hybrid Securities						XXX
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
1909999999. Subtotal - Unaffiliated Bank Loans						XXX
2419999999. Total - Issuer Obligations						XXX
2429999999. Total - Residential Mortgage-Backed Securities						XXX
2439999999. Total - Commercial Mortgage-Backed Securities						XXX
2449999999. Total - Other Loan-Backed and Structured Securities						XXX
2459999999. Total - SVO Identified Funds						XXX
2469999999. Total - Affiliated Bank Loans						XXX
2479999999. Total - Unaffiliated Bank Loans						XXX
2489999999. Total - Unaffiliated Certificates of Deposit						XXX
2509999999. Total Bonds						XXX
4109999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
4409999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type) - Parent, Subsidiaries and Affiliates						XXX
4509999999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Industrial and Miscellaneous (Unaffiliated)						XXX
5409999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Mutual Funds						XXX
5609999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Unit Investment Trusts						XXX
5809999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Closed-End Funds						XXX
5979999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type) - Parent, Subsidiaries and Affiliates						XXX
5989999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - Preferred and Common Stocks						XXX
857492-70-6	STATE STR INSTI US GOVT CL INST			12,659,506	12,659,506	12/31/2025
85749P-10-1	STATE STREET CL INST LIQUID RSV			287,651,422	287,712,924	12/31/2025
24902T-D4-4	DENTSPLY INTERNATIONAL INC			1,997,888	1,999,072	04/04/2024
34965G-DH-6	FORTUNE BRANDS HOME & SECURITY INC			14,952,795	14,963,067	04/17/2024
13639C-D3-6	CANADIAN NATIONAL RAILWAY COMPANY			4,296,164	4,298,708	04/03/2024
50221F-DC-5	LSEGA FINANCING PLC			23,696,183	23,710,595	04/12/2024
67705A-D8-4	OGLETHORPE POWER CORP			3,289,527	3,291,431	04/08/2024
67705A-DR-2	OGLETHORPE POWER CORP			3,034,087	3,035,665	04/25/2024
23102U-EA-6	CUMMINS INC			9,496,787	9,503,970	05/10/2024
23102U-DF-6	CUMMINS INC			17,452,873	17,463,454	04/15/2024
30217H-DW-5	EXPERIAN FINANCE PLC			2,487,510	2,489,024	04/30/2024
30217H-D5-4	EXPERIAN FINANCE PLC			13,184,068	13,192,065	04/05/2024
91842J-D3-0	VW CREDIT INC			3,761,593	3,763,845	04/03/2024
0234D4-DK-5	AMCOR FINANCE (USA) INC			25,314,377	25,329,896	04/19/2024
30217H-DB-1	EXPERIAN FINANCE PLC			9,978,850	9,984,917	04/11/2024
6708K2-DH-5	OGE ENERGY CORPORATION			14,655,047	14,663,021	04/17/2024
50221F-DQ-4	LSEGA FINANCING PLC			11,204,033	11,210,756	04/24/2024
28621A-D1-2	ELEVANCE HEALTH INC			49,969,450	50,000,000	04/01/2024
78355A-D2-7	RYDER SYSTEM INC.			21,283,940	21,296,722	04/02/2024
23102U-DS-8	CUMMINS INC			4,978,215	4,981,389	04/26/2024
50221F-E1-8	LSEGA FINANCING PLC			14,922,780	14,931,375	05/01/2024
29251U-D1-3	ENBRIDGE (US) INC			9,744,014	9,750,000	04/01/2024
71112J-D8-4	PEOPLES GAS LIGHT AND COKE COMPANY			27,748,833	27,765,545	04/08/2024
71855A-D3-5	PHILLIPS 66			19,981,800	19,993,867	04/03/2024
97670R-D2-8	WISCONSIN GAS CO			17,841,537	17,852,292	04/02/2024
68236A-DA-5	ONE GAS INC			4,990,040	4,993,088	04/10/2024
71855A-D8-4	PHILLIPS 66			21,963,172	21,976,344	04/08/2024
67018B-DJ-0	NTT FINANCE AMERICAS INC			9,968,540	9,974,689	04/18/2024
95980G-D1-3	WESTERN UNION CO			17,489,395	17,500,000	04/01/2024
13639C-D5-1	CANADIAN NATIONAL RAILWAY COMPANY			44,147,402	44,173,431	04/05/2024
23102U-DH-2	CUMMINS INC			12,901,245	12,909,059	04/17/2024
13639C-E2-7	CANADIAN NATIONAL RAILWAY COMPANY			1,492,149	1,492,973	05/02/2024
23102U-DN-9	CUMMINS INC			4,981,250	4,984,308	04/22/2024
6708K2-DF-9	OGE ENERGY CORPORATION			14,659,634	14,667,644	04/15/2024
67018B-DB-7	NTT FINANCE AMERICAS INC			17,712,814	17,723,397	04/11/2024
67018B-DG-6	NTT FINANCE AMERICAS INC			17,200,924	17,211,271	04/16/2024
92930V-D9-1	WEC ENERGY GROUP INC			4,342,083	4,344,669	04/09/2024
70962A-DC-7	PENSKE TRUCK LEASING CO LP			1,413,704	1,414,601	04/12/2024
08465R-D9-9	BERKSHIRE HATHAWAY ENERGY CO			5,989,098	5,992,693	04/09/2024
68236A-D1-5	ONE GAS INC			24,984,775	25,000,000	04/01/2024
24902T-DJ-1	DENTSPLY INTERNATIONAL INC			18,937,933	18,949,756	04/18/2024
65478J-DC-5	NISOURCE INC			18,757,098	18,768,176	04/12/2024
71855A-DA-9	PHILLIPS 66			4,441,185	4,443,826	04/10/2024
03948G-DA-8	ARCHER DANIELS MIDLAND			54,891,760	54,924,788	04/10/2024
42824E-DA-0	HP ENTERPRISE CORP			11,976,360	11,983,350	04/10/2024
68236A-DK-3	ONE GAS INC			6,976,095	6,980,645	04/19/2024
08465R-D8-1	BERKSHIRE HATHAWAY ENERGY CO			19,966,720	19,979,000	04/08/2024
02343B-DK-0	AMCOR FLEXIBLES NA INC			24,515,376	24,532,104	04/19/2024
12636C-DG-2	CRH AMERICA FINANCE INC			12,164,596	12,171,889	04/16/2024
68236A-DP-2	ONE GAS INC			11,951,304	11,959,172	04/23/2024
05916R-D4-1	BALTIMORE GAS AND ELECTRIC CO			24,973,600	24,988,583	04/04/2024
912797-HH-3	TREASURY BILL			57,736,320	57,737,537	05/02/2024
912797-HG-5	TREASURY BILL			124,561,925	124,560,823	04/25/2024
912796-CX-5	TREASURY BILL			29,925,429	29,925,252	04/18/2024
912797-HQ-3	TREASURY BILL			94,471,639	94,471,741	05/09/2024
912797-HF-7	TREASURY BILL			119,825,364	119,823,965	04/11/2024
912797-JN-8	TREASURY BILL			49,890,220	49,890,125	04/16/2024
912797-JL-2	TREASURY BILL			79,988,400	79,988,261	04/02/2024
912797-GZ-4	TREASURY BILL			99,956,740	99,955,986	04/04/2024
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			25,472,749	25,476,844	12/31/2025
4812A0-36-7	JPMORGAN PRIME CL CAPITAL			18,825,682	18,827,431	12/31/2025
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING			4,977,041	4,999,626	06/06/2024
69371R-R8-1	PACCAR FINANCIAL CORP			4,975,791	4,999,882	06/13/2024
30231G-BH-4	EXXON MOBIL CORP			4,897,566	4,988,947	03/19/2025

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
904764-BN-6	UNILEVER CAPITAL CORP			4,909,627	4,957,583	08/12/2024
58933Y-AR-6	MERCK & CO INC			4,896,522	4,991,007	02/10/2025
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II			5,329,628	5,358,819	06/22/2024
341081-FK-8	FLORIDA POWER & LIGHT CO			4,977,391	5,000,000	06/01/2024
46625H-KC-3	JPMORGAN CHASE & CO			4,909,562	4,987,475	01/23/2025
857477-AN-3	STATE STREET CORP			4,927,985	5,003,721	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,854,962	4,932,015	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,936,687	5,035,703	04/15/2025
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,938,150	4,990,219	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,905,339	4,993,764	05/01/2025
037833-AS-9	APPLE INC			4,989,812	5,003,384	05/06/2024
023135-CE-4	AMAZON.COM INC			4,896,434	4,999,267	04/13/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,904,481	5,000,810	05/13/2025
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING			4,987,492	4,998,711	05/06/2024
747525-AT-0	QUALCOMM INCORPORATED			4,981,757	4,999,812	05/20/2024
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO			13,951,608	13,986,530	05/15/2024
37331N-AH-4	GEORGIA-PACIFIC LLC			7,873,370	7,949,560	03/01/2025
67066G-AL-8	NVIDIA CORPORATION			1,345,438	1,349,075	06/14/2024
62954W-AH-8	NTT FINANCE CORP			4,976,097	5,006,338	07/26/2024
440452-AG-5	HORMEL FOODS CORPORATION			5,972,999	5,989,121	06/03/2024
06368L-GU-4	BANK OF MONTREAL			8,687,890	8,697,262	12/12/2024
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES COR			5,008,300	5,000,000	02/27/2026
06405L-AE-1	BANK OF NEW YORK MELLON CORP/THE			15,011,507	15,000,000	03/13/2026
24422E-XL-8	JOHN DEERE CAPITAL CORP			10,005,570	10,000,000	03/06/2026
05565E-CL-7	BMW US CAPITAL LLC			7,008,190	7,000,000	04/02/2026
91282C-ER-8	TREASURY NOTE			74,655,015	74,993,220	05/31/2024
91282C-EK-3	TREASURY NOTE			49,884,455	49,993,821	04/30/2024
9609999999. Subtotal - Cash (Schedule E Part 1 type)				2,033,602,657	2,035,746,200	XXX
9999999999 - Totals				2,033,602,657	2,035,746,200	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 218,046,049 Book/Adjusted Carrying Value $ 216,880,298
2. Average balance for the year Fair Value $ 1,948,022,718 Book/Adjusted Carrying Value $ 1,950,433,757

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BNY Mellon	New York, New York		2.200	92,071		9,998,635	6,432,709	69,913,909	XXX
Northrim Bank - CD	Anchorage, Alaska		0.400	2,127					XXX
JP Morgan Chase *	New York, New York		1.200	293		(49,842,890)	125,606,517	149,493,979	XXX
Bank of America, N.A.	New York, New York					(1,187,892,880)	(1,181,705,897)	(1,131,864,386)	XXX
BNY Mellon	New York, New York					85	85	5,442,321	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(107,735,818)	(123,830,287)	(139,250,947)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					6,942,620	6,942,620	6,393,446	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	94,491		(1,328,530,248)	(1,166,554,253)	(1,039,871,678)	XXX
0299998. Deposits in ... depositories that 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	94,491		(1,328,530,248)	(1,166,554,253)	(1,039,871,678)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	94,491		(1,328,530,248)	(1,166,554,253)	(1,039,871,678)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
	TREASURY BILL		03/05/2024		04/18/2024	29,925,252		118,718
	TREASURY BILL		02/23/2024		04/04/2024	99,955,986		572,172
	TREASURY BILL		03/01/2024		04/11/2024	119,823,965		555,981
	TREASURY BILL		03/18/2024		04/25/2024	124,560,823		380,660
	TREASURY BILL		03/28/2024		05/02/2024	57,737,537		33,866
	TREASURY BILL		03/28/2024		05/09/2024	94,471,741		62,192
	TREASURY BILL		02/28/2024		04/02/2024	79,988,261		398,378
	TREASURY BILL		03/18/2024		04/16/2024	49,890,125		102,550
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						656,353,690		2,224,517
0109999999. Total - U.S. Government Bonds						656,353,690		2,224,517
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								
	AMCOR FLEXIBLES NA INC		03/22/2024		04/19/2024	24,532,104		37,720
	AMCOR FINANCE (USA) INC		03/22/2024		04/19/2024	25,329,896		38,947
	ARCHER DANIELS MIDLAND		03/27/2024		04/10/2024	54,924,788		41,785
	BALTIMORE GAS AND ELECTRIC CO		03/13/2024		04/04/2024	24,988,583		72,306
	BERKSHIRE HATHAWAY ENERGY CO		03/25/2024		04/08/2024	19,979,000		21,000
	BERKSHIRE HATHAWAY ENERGY CO		03/12/2024		04/09/2024	5,992,693		18,267
	CRH AMERICA FINANCE INC		03/25/2024		04/16/2024	12,171,889		13,118
	CANADIAN NATIONAL RAILWAY COMPANY		03/07/2024		04/03/2024	4,298,708		16,155
	CANADIAN NATIONAL RAILWAY COMPANY		03/07/2024		04/05/2024	44,173,431		166,057
	CANADIAN NATIONAL RAILWAY COMPANY		03/18/2024		05/02/2024	1,492,973		3,173
	CUMMINS INC		03/07/2024		04/15/2024	17,463,454		65,260
	CUMMINS INC		03/08/2024		04/17/2024	12,909,059		46,411
	CUMMINS INC		03/13/2024		04/22/2024	4,984,308		14,197
	CUMMINS INC		03/13/2024		04/26/2024	4,981,389		14,144
	CUMMINS INC		03/27/2024		05/10/2024	9,503,970		7,183
	DENTSPLY INTERNATIONAL INC		03/21/2024		04/04/2024	1,999,072		3,404
	DENTSPLY INTERNATIONAL INC		03/28/2024		04/18/2024	18,949,756		11,822
	ELEVANCE HEALTH INC		03/28/2024		04/01/2024	50,000,000		31,460
	ENBRIDGE (US) INC		03/22/2024		04/01/2024	9,750,000		14,842
	EXPERIAN FINANCE PLC		03/25/2024		04/05/2024	13,192,065		13,886
	EXPERIAN FINANCE PLC		03/22/2024		04/11/2024	9,984,917		15,083
	EXPERIAN FINANCE PLC		03/21/2024		04/30/2024	2,489,024		4,163
	FORTUNE BRANDS HOME & SECURITY INC		03/26/2024		04/17/2024	14,963,067		13,850
	HP ENTERPRISE CORP		03/27/2024		04/10/2024	11,983,350		9,250
	LSEGA FINANCING PLC		03/07/2024		04/12/2024	23,710,595		89,557
	LSEGA FINANCING PLC		03/11/2024		04/24/2024	11,210,756		37,538
	LSEGA FINANCING PLC		03/22/2024		05/01/2024	14,931,375		22,875
	NISOURCE INC		03/22/2024		04/12/2024	18,768,176		28,931
	NTT FINANCE AMERICAS INC		03/26/2024		04/11/2024	17,723,397		23,462
	NTT FINANCE AMERICAS INC		03/26/2024		04/16/2024	17,211,271		15,492
	NTT FINANCE AMERICAS INC		03/13/2024		04/18/2024	9,974,689		28,289
	OGE ENERGY CORPORATION		03/21/2024		04/15/2024	14,667,644		25,423
	OGE ENERGY CORPORATION		03/22/2024		04/17/2024	14,663,021		23,112
	OGLETHORPE POWER CORP		03/11/2024		04/08/2024	3,291,431		10,706
	OGLETHORPE POWER CORP		03/27/2024		04/25/2024	3,035,665		2,361
	ONE GAS INC		03/08/2024		04/01/2024	25,000,000		92,667
	ONE GAS INC		03/12/2024		04/10/2024	4,993,088		15,361
	ONE GAS INC		03/22/2024		04/19/2024	6,980,645		10,753
	ONE GAS INC		03/25/2024		04/23/2024	11,959,172		12,991
	PENSKE TRUCK LEASING CO LP		03/14/2024		04/12/2024	1,414,601		3,925
	PEOPLES GAS LIGHT AND COKE COMPANY		03/27/2024		04/08/2024	27,765,545		21,039
	PHILLIPS 66		03/27/2024		04/03/2024	19,993,867		15,333

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

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
	PHILLIPS 66		03/25/2024		04/08/2024	21,976,344		23,656
	PHILLIPS 66		03/26/2024		04/10/2024	4,443,826		4,116
	RYDER SYSTEM INC.		03/12/2024		04/02/2024	21,296,722		65,557
	VW CREDIT INC		03/21/2024		04/03/2024	3,763,845		6,350
	WEC ENERGY GROUP INC		03/22/2024		04/09/2024	4,344,669		6,664
	WESTERN UNION CO		03/28/2024		04/01/2024	17,500,000		10,597
	WISCONSIN GAS CO		03/26/2024		04/02/2024	17,852,292		16,248
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						739,510,131		1,306,487
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						739,510,131		1,306,487
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,395,863,821		3,531,004
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						1,395,863,821		3,531,004
4812A0-36-7	JPMORGAN PRIME CL CAPITAL		03/22/2024	5.390		18,825,682	65,018	24,466
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS		03/26/2024	5.380		25,472,749	134,575	
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF		03/31/2024			27,453,000		
09248U-55-1	BLACKROCK TREASURY TRUST		01/01/2024	5.210			336	527
857492-70-6	STATE STR INSTI US GOVT CL INST		03/31/2024	5.260		12,659,506	94,522	51,730
85749P-10-1	STATE STREET CL INST LIQUID RSV		03/31/2024	5.410		287,651,422	1,223,443	565,717
90262Y-86-9	UBS SLCT PRIME PREFERRED		03/31/2024	5.370				94,312
8309999999. Subtotal - All Other Money Market Mutual Funds						372,062,360	1,517,894	736,752
	ALLSTATE SHORT TERM POOL LLC		03/31/2024	5.440		1,141,085,642	6,085,278	3,291,849
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,141,085,642	6,085,278	3,291,849
8609999999 - Total Cash Equivalents						2,909,011,823	7,603,172	7,559,605