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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF JUNE 30, 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	JULIE EMMY CHO #

OTHER

ELIZABETH ANN BRADY, Executive Vice President	JOHN EDWARD DUGENSKE, President, Investments and Corporate Strategy	CHRISTINE MARIE DeBIASE #, Executive Vice President
ERIC KYLE FERREN* #, Controller	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
MARK QUINN PRINDIVILLE, Executive Vice President	GINGER LYNN PURGATORIO #, 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 Chairman of the Board	ALEXANDRA TAL BAND Treasurer	JESSE EDWARD MERTEN Chief Financial Officer

Subscribed and sworn to before me this 2ND day of AUGUST 2024

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.....

ZOFIA DUDEK
NOTARY
11/23/2025

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	38,169,015,319		38,169,015,319	34,222,722,698
2.	Stocks:				
	2.1 Preferred stocks	99,820,799		99,820,799	90,972,469
	2.2 Common stocks	2,456,891,267	2,360,762	2,454,530,504	2,329,760,590
3.	Mortgage loans on real estate:				
	3.1 First liens	711,404,130		711,404,130	714,614,240
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	61,697,333		61,697,333	60,785,548
	4.2 Properties held for the production of income (less $ ..... encumbrances)	155,892,369		155,892,369	190,992,979
	4.3 Properties held for sale (less $ ..... encumbrances)	43,085,069		43,085,069	9,808,624
5.	Cash ($ (1,282,737,211)), cash equivalents ($ 3,157,363,237) and short-term investments ($ 200,981,042)	2,075,607,068		2,075,607,068	2,528,365,790
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	7,423,123		7,423,123	3,575,554
8.	Other invested assets	10,558,449,509	31,244,353	10,527,205,156	10,133,365,645
9.	Receivables for securities	309,782,464		309,782,464	158,940,608
10.	Securities lending reinvested collateral assets	5,482,000		5,482,000	32,488,000
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	54,654,550,449	33,605,116	54,620,945,334	50,476,392,746
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	441,539,934	3,423,636	438,116,298	386,859,130
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,618,888,603	74,787,333	3,544,101,270	2,756,553,092
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,006,703,657		6,006,703,657	6,029,734,247
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	123,357,887		123,357,887	120,681,506
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	5,687		5,687	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	546,885,887		546,885,887	528,144,764
18.2	Net deferred tax asset	1,133,363,748		1,133,363,748	1,094,860,531
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	401,517,890	349,998,759	51,519,131	54,156,410
21.	Furniture and equipment, including health care delivery assets ($ .....)	62,449,924	62,449,924		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	566,505,012		566,505,012	459,810,055
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	1,253,217,403	912,881,623	340,335,779	323,797,973
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	68,808,986,083	1,437,146,392	67,371,839,691	62,230,990,455
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	68,808,986,083	1,437,146,392	67,371,839,691	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	362,809,543	27,178,825	335,630,718	313,086,050
2502.	Prepaid assessments	266,563,561	263,178,214	3,385,347	2,105,655
2503.	Collateral	1,319,714		1,319,714	8,606,269
2598.	Summary of remaining write-ins for Line 25 from overflow page	622,524,584	622,524,584		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,253,217,403	912,881,623	340,335,779	323,797,973

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 9,844,780,034)	25,114,693,553	23,746,401,080
2.	Reinsurance payable on paid losses and loss adjustment expenses	421,749,442	374,994,161
3.	Loss adjustment expenses	3,639,485,474	3,441,237,581
4.	Commissions payable, contingent commissions and other similar charges	312,875,609	281,553,870
5.	Other expenses (excluding taxes, licenses and fees)	1,482,256,430	1,536,707,661
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	156,411,451	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 $ 1,041,822,706 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)	17,501,350,408	16,404,795,113
10.	Advance premium	510,110,346	382,174,883
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	134,157,546	114,488,456
13.	Funds held by company under reinsurance treaties	10,225,109	32,530,901
14.	Amounts withheld or retained by company for account of others	52,063,179	46,006,662
15.	Remittances and items not allocated	62,463,726	52,969,296
16.	Provision for reinsurance (including $ certified)	54,364,764	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	94,455,480	78,520,882
20.	Derivatives	2,273,631	10,188,503
21.	Payable for securities	1,638,975,607	917,660,337
22.	Payable for securities lending	1,994,674,675	1,890,368,136
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	936,106,226	700,246,869
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	54,118,692,656	50,242,732,466
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	54,118,692,656	50,242,732,466
29.	Aggregate write-ins for special surplus funds	6,438,096	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)	9,958,057,674	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)	13,253,147,034	11,988,257,988
38.	Totals (Page 2, Line 28, Col. 3)	67,371,839,691	62,230,990,455
	DETAILS OF WRITE-INS		
2501.	Accounts payable	653,558,121	463,844,873
2502.	Reserve for uncashed checks	240,692,375	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	26,253,055	18,744,661
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	936,106,226	700,246,869
2901.	Deferred gain on sale/leaseback	3,428,136	5,298,028
2902.	SCOR retroactive reinsurance account	3,009,961	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)	6,438,096	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 $ 2,342,015,178)	2,452,270,433	2,608,401,701	5,115,867,282
	1.2 Assumed (written $ 23,876,157,873)	22,531,827,387	19,686,963,515	40,768,891,812
	1.3 Ceded (written $ 1,331,118,896)	1,193,946,916	1,409,304,694	2,471,883,296
	1.4 Net (written $ 24,887,054,155)	23,790,150,904	20,886,060,522	43,412,875,798
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 18,540,840,939):			
	2.1 Direct	1,371,619,224	1,733,806,108	3,591,956,642
	2.2 Assumed	15,499,318,407	16,486,364,080	30,425,279,347
	2.3 Ceded	730,146,293	905,722,858	1,546,579,981
	2.4 Net	16,140,791,338	17,314,447,331	32,470,656,008
3.	Loss adjustment expenses incurred	2,081,421,498	2,165,256,610	3,874,581,151
4.	Other underwriting expenses incurred	5,525,183,422	4,527,406,737	9,747,518,460
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	23,747,396,257	24,007,110,678	46,092,755,619
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	42,754,647	(3,121,050,156)	(2,679,879,822)
	INVESTMENT INCOME			
9.	Net investment income earned	1,086,647,097	743,916,327	1,663,061,217
10.	Net realized capital gains (losses) less capital gains tax of $ (31,799,399)	(118,558,362)	125,848,720	(135,610,834)
11.	Net investment gain (loss) (Lines 9 + 10)	968,088,735	869,765,047	1,527,450,383
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 148,392,177)	(148,392,177)	(163,457,423)	(314,334,571)
13.	Finance and service charges not included in premiums	284,601,494	265,881,039	523,148,780
14.	Aggregate write-ins for miscellaneous income	303,805,447	144,978,726	342,889,470
15.	Total other income (Lines 12 through 14)	440,014,764	247,402,342	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)	1,450,858,146	(2,003,882,767)	(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)	1,450,858,146	(2,003,882,767)	(600,725,760)
19.	Federal and foreign income taxes incurred	180,398,399	(387,898,080)	(132,872,540)
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,270,459,747	(1,615,984,687)	(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)	1,270,459,747	(1,615,984,687)	(467,853,219)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,878,432	108,852,519	(121,733,049)	(25,370,927)
25.	Change in net unrealized foreign exchange capital gain (loss)	10,325,535	57,107,346	79,837,109
26.	Change in net deferred income tax	43,381,650	191,203,917	191,807,992
27.	Change in nonadmitted assets	(279,737,284)	(13,747,990)	14,569,484
28.	Change in provision for reinsurance	(1,370,639)	(59,459,793)	(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	112,977,518	(14,384,500)	(21,516,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,264,889,046	(1,576,998,757)	(256,225,808)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	13,253,147,034	10,667,485,039	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	308,442,071	149,349,889	360,217,872
1402.	Transition service agreement income	2,841,055		8,097,078
1403.	Gain (loss) on sale of subsidiary	26,777	(289,694)	(15,419,512)
1498.	Summary of remaining write-ins for Line 14 from overflow page	(7,504,456)	(4,081,469)	(10,005,967)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	303,805,447	144,978,726	342,889,470
3701.	Prior year correction	119,603,018		
3702.	Transition obligation for postretirement benefits	(6,625,500)	(14,384,500)	(21,516,000)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	112,977,518	(14,384,500)	(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	24,276,376,472	21,574,646,425	43,879,407,561
2.	Net investment income	1,151,369,212	768,604,309	1,686,835,783
3.	Miscellaneous income	440,014,764	247,402,342	551,703,679
4.	Total (Lines 1 to 3)	25,867,760,448	22,590,653,076	46,117,947,023
5.	Benefit and loss related payments	14,775,175,247	14,656,992,868	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	7,394,181,960	6,918,732,225	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)	167,340,122	165,255	(80,686,905)
10.	Total (Lines 5 through 9)	22,336,697,328	21,575,890,348	42,993,092,053
11.	Net cash from operations (Line 4 minus Line 10)	3,531,063,120	1,014,762,727	3,124,854,970
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	13,541,535,210	9,403,688,161	19,243,303,685
	12.2 Stocks	118,401,069	3,301,021,153	3,520,158,560
	12.3 Mortgage loans	4,116,895	29,149,836	67,806,909
	12.4 Real estate		52,130,799	28,051,851
	12.5 Other invested assets	158,052,286	661,138,201	984,530,391
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	32,194	1,016,151	(587,080)
	12.7 Miscellaneous proceeds	103,800,244		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	13,925,937,898	13,448,144,302	23,843,264,316
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	17,230,282,301	12,668,815,345	24,352,939,980
	13.2 Stocks	132,741,837	1,022,720,302	1,202,610,222
	13.3 Mortgage loans	1,332,816	81,921,785	111,576,844
	13.4 Real estate	5,659,010	42,375,758	18,359,794
	13.5 Other invested assets	579,269,859	462,580,900	993,874,155
	13.6 Miscellaneous applications		128,181,178	295,780,603
	13.7 Total investments acquired (Lines 13.1 to 13.6)	17,949,285,823	14,406,595,268	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)	(4,023,347,925)	(958,450,966)	(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)	39,526,083	(255,239,173)	(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)	39,526,083	(255,239,173)	(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)	(452,758,722)	(198,927,412)	(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)	2,075,607,068	2,471,737,993	2,528,365,790

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

20.0001.	Change in payable for securities acquired	500,370,115	477,992,165	244,237,352
20.0002.	Portfolio investments exchanged	236,872,526	334,923,573	720,081,521
20.0003.	Change in receivable for securities sold	161,959,021	108,172,322	130,194,185
20.0004.	Low income housing commitment	142,805,532	75,658,392	160,335,031
20.0005.	Income from other invested assets	58,275,620	9,917,572	89,465,640
20.0006.	Donations	13,031,777		
20.0007.	AP Timber LLC - Change in liability	2,637,779		
20.0008.	Reinvestment of non-cash distributions from other invested assets	932,921	16,588,595	63,649,941
20.0009.	Stock dividends received	440,650	1,605,623	6,493,847
20.0010.	Liability associated with other invested assets	2,410	2,410	15,605,084

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), 3, 4, 5(A-C, J-L, O-Q), 6, 7(A, B, D, E), 9(A, B, E-I), 10(E-L, N, O), 12(B-I), 13, 14(A-F), 15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-H), 23(A, B, D-K), 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 #	June 30, 2024	December 31, 2023
Net Income					
(1) The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 1,270	$ (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	$ 1,270	$ (468)
Surplus					
(5) The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 13,253	$ 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	$ 13,253	$ 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 June 30, 2024 or December 31, 2023.

2. Accounting Changes and Corrections of Errors

In 2024, the Company discovered an accounting error related to deferred ceding commission associated with an intercompany reinsurance agreement with an affiliate totaling $151 million that should have transferred to the Company during 2021 and reported in receivables from parent, subsidiaries and affiliates (Assets Page, Line 23) and other underwriting expenses incurred (Statement of Income Page, Line 4) by the Company. The adjustment recorded in June 2024 included an increase to receivables from parent, subsidiaries and affiliates (Assets Page, Line 23) of $151 million, a reduction to current federal and foreign income tax recoverable and interest thereon (Assets Page, Line 18.1) of $31 million, and an increase to unassigned funds (surplus) (Liabilities, Surplus and Other Funds Page, Line 35) of $120 million as of June 30, 2024. There was no impact to net income in 2024 or 2023.

NOTES TO FINANCIAL STATEMENTS

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.

(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	172	1	171	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)	$ 172	$ 1	$ 171	$ 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)		$ 2			$ 15	

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.

NOTES TO FINANCIAL STATEMENTS

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:

(in millions)		June 30, 2024	December 31, 2023
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	$ —
	2. 12 months or longer	$ —	$ 1

5. As of June 30, 2024, the aggregate amount of unrealized losses related to LBASS was less than $1 million. The majority of the 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 June 30, 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 June 30, 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)	June 30, 2024	December 31, 2023
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 2,006	$ 1,848

5. Collateral Reinvestment

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 June 30, 2024, the Company had invested assets with a fair value of $2.01 billion, which included $213 million of investment grade bonds and money market funds with remaining maturities greater than one year. 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 June 30, 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 %

7. Investment Income

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

(in millions)

Interest Income Due and Accrued	June 30, 2024	December 31, 2023
1. Gross	$ 442	$ 390
2. Nonadmitted	$ 4	$ 3
3. Admitted	$ 438	$ 387

NOTES TO FINANCIAL STATEMENTS

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 June 30, 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) 6/30/2024	(2) 6/30/2023	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 180	$ (388)	$ 568
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	$ 180	$ (388)	$ 568
(d) Federal income tax on net capital gains (losses)	(32)	67	(99)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 148	$ (321)	$ 469

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)	6/30/2024	12/31/2023	Change
Total DTAs	$ 2,093	$ 2,072	$ 21
Total DTLs	960	977	(17)
Net DTAs (DTLs)	$ 1,133	$ 1,095	$ 38
Tax effect of unrealized gains (losses)			5
Change in net deferred income tax			43
Surplus adjustments – including stock option forfeitures			(1)
Change in net deferred income tax relating to the provision			$ 42

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 June 30:

($ in millions)	2024	Effective Tax Rate	2023	Effective Tax Rate
Provision computed at statutory rate	$ 298	21.0 %	$ (407)	21.0 %
Tax credits	(85)	(6.0)	(74)	3.8
Tax effect of nonadmitted assets	(59)	(4.1)	(3)	0.1
Adjustment of prior years (permanent piece only)	(25)	(1.7)	—	—
Stock Based Compensation	(12)	(0.8)	(5)	0.3
Tax exempt interest deduction	(10)	(0.7)	(9)	0.5
Intercompany dividends	(5)	(0.4)	(1)	0.1
LLC income	2	0.1	(1)	0.1
Other	2	—	(9)	0.4
Total statutory income taxes	$ 106	7.4 %	$ (509)	26.3 %
Federal and foreign income taxes incurred	$ 148	10.5 %	$ (321)	16.6 %
Change in net deferred income taxes	(42)	(3.1)	(188)	9.7
Total statutory income taxes	$ 106	7.4 %	$ (509)	26.3 %

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 June 30, 2024, the Company's reported investment in the Short term pool was $1.48 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) 06/30/2024

Ref #	Date of Transaction	Name of Related Party	Nature of Relationship	Type of Transaction	Written Agreement (Yes/No)	Due Date	Reporting Period Date Amount Due From (To)
001	7/15/2016	Allstate Short Term Pool, LLC	Affiliate	Investment in liquidity pool	Yes	on demand	$ 1,483

(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.

NOTES TO FINANCIAL STATEMENTS

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)	June 30, 2024	December 31, 2023
Integon National Insurance Company	$ 199	$ 86
National General Management Corp.	184	—
Allstate New Jersey Insurance Company	27	13
Pablo Creek Services, Inc.	26	22
American Heritage Life Insurance Company	19	22
First Colonial Insurance Company	14	14
Allstate Financial Services, LLC	13	16
National Health Insurance Company	12	12
Arity 875, LLC	9	9
Signature Motor Club, Inc.	7	10
Allstate Enterprises, LLC	7	7
Allstate Investments, LLC	7	1
Northeast Agencies, Inc.	5	4
Allstate Vehicle and Property Insurance Company	5	—
Castle Key Indemnity Company	4	8
Allstate Insurance Company of Canada ("AICC")	4	3
Castle Key Insurance Company	3	48
SquareTrade Holding Company, Inc.	3	4
Allstate Fire and Casualty Insurance Company	3	2
Answer Financial Inc.	3	1
Esurance Property and Casualty Insurance Company	2	109
ANIHI Newco, LLC	2	21
North Light Specialty Insurance Company	2	3
Allstate Property and Casualty Insurance Company	2	—
Encompass Indemnity Company	1	2
Arity Services, LLC	1	1
InfoArmor, Inc.	1	1
Allstate Indemnity Company	1	—
Allstate Non-Insurance Holdings, Inc.	1	—
Esurance Insurance Company	—	26
Esurance Insurance Company of New Jersey	—	6
Encompass Insurance Company	—	5
Direct General Life Insurance Company	—	3
ESMI Auto Insurance Company	—	1
Total	$ 567	$ 460

M. All SCA Investments

1. The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities:

($ in millions)	June 30, 2024			
SCA Entity	Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities	%	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ —	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	—	—	—
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	1,026	1,026	—
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,028	$ 1,026	$ 2
f. Aggregate Total (a+e)		$ 1,028	$ 1,026	$ 2

NOTES TO FINANCIAL STATEMENTS

SCA Entity	December 31, 2023 Percentage of SCA Ownership	Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities	%	$ —	$ —	$ —
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ —	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	—	—	—
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	902	902	—
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 904	$ 902	$ 2
f. Aggregate Total (a+e)		$ 904	$ 902	$ 2

2. The following table contains the NAIC filing response information about the Company's investments in foreign insurance SCA entity:

(in millions)

SCA Entity	June 30, 2024 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ —			
b. SSAP No. 97 8b(ii) entities			$ —			
c. SSAP No. 97 8b(iii) entities			—			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	9/5/2023	1,026	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,026			
f. Aggregate Total (a+e)			$ 1,026			

SCA Entity	December 31, 2023 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities			$ —			
b. SSAP No. 97 8b(ii) entities			$ —			
c. SSAP No. 97 8b(iii) entities			—			
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	9/5/2023	902	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 902			
f. Aggregate Total (a+e)			$ 902			

* S1 – Sub-1, S2 - Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material

Investments in ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filings requirements in 2024 and 2023.

11. Debt - Not applicable.

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 six months ended June 30:

(in millions)

	Pension Benefits 2024	Pension Benefits 2023	Postretirement Benefits 2024	Postretirement Benefits 2023	Special or Contractual Benefits Per SSAP No. 11 2024	Special or Contractual Benefits Per SSAP No. 11 2023
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	—	—	2	2	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	(7)	(8)	—	—
f. Prior service cost or credit	—	—	—	(6)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h Total net periodic benefit cost	$ —	$ —	$ (5)	$ (12)	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

14. Liabilities, Contingencies and Assessments

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Claims related proceedings

The Company is defending 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. In one such lawsuit, *Revival Chiropractic v. Allstate Insurance Company, et al*. (M.D. Fla. filed January 2019), 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 held 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. On May 24, 2024, the Eleventh Circuit entered an order dismissing plaintiff's class certification appeal and directing the federal district court to enter summary judgment in favor of Allstate. On July 2 , 2024, the federal district court entered judgment in Allstate's favor.

The Company is defending putative class actions pending in multiple states alleging that the Company underpays total loss vehicle physical damage claims on auto policies. The alleged systematic underpayments result from the following theories: (a) the third-party valuation tool used by the Company as part of a comprehensive adjustment process is allegedly flawed, biased, or contrary to applicable law; and/or (b) the Company allegedly does not pay sales tax, title fees, registration fees, and/or other specified fees that are allegedly mandatory under policy language or state legal authority. The Company is currently defending the following lawsuits: *Kronenberg v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (E.D.N.Y., filed December 2018); *Durgin v. Allstate Property and Casualty Insurance Company* (W.D. La., filed June 2019); *Golla v. Allstate Insurance Company* (N.D. Ohio filed June 2023); *Bibbs v. Allstate Insurance Company and Allstate Fire and Casualty Insurance Company* (N.D. Ohio filed August 2023); *Hail v. Allstate Property and Casualty Insurance Company* (State Court of Habersham Co., Ga. filed December 2023); *Katz v. Esurance Property and Casualty Insurance Company and National General Insurance Company* (E.D.N.Y. filed February 2024); and *Jarrett-Kelly v. Direct General Insurance Agency, Inc.* (Circuit Court of Pulaski Co., Ark. filed May 2024). No classes have been certified in any of these matters.

Other proceedings

The Company is defending a lawsuit in the U.S. District Court for the Southern District of California, *Chavez v. Allstate Northbrook Indemnity Company*, filed February 2022, where plaintiffs generally allege that Allstate's Shelter-in-Place Payback program provided insufficient premium relief in response to the reduction in driving in California during the state's COVID-19 stay-at-home restrictions in 2020 and 2021. Plaintiffs seek damages that include additional premium refunds and punitive damages. On June 25, 2024, the court issued an order granting plaintiffs' motion for class certification. The Company continues to defend the litigation and oppose plaintiffs' allegations.

The Company has an investigatory hearing before the California Insurance Commissioner concerning the private passenger automobile insurance rating practices of Allstate Insurance Company and Allstate Indemnity Company in California. The investigatory hearing is captioned: *In the Matter of the Rating Practices of Allstate Insurance Company and Allstate Indemnity Company*. Pursuant to the Notice of Hearing issued by the California Insurance Commissioner, the California Insurance Commissioner is investigating: (1) whether Allstate has potentially violated California insurance law by using illegal price optimization; (2) how Allstate implemented any such potentially illegal price optimization in its private passenger auto insurance rates and/or class plans; and (3) how such potentially illegal price optimization impacted Allstate's private passenger auto insurance policyholders. Allstate and the California Department of Insurance have reached an agreement in principle to resolve the investigatory hearing.

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	
	June 30, 2024	December 31, 2023	June 30, 2024	December 31, 2023
a. Swaps	$ 502	$ 105	$ 144	$ 533
b. Futures	238	308	144	185
c. Options	14	15	8	—
d. Total (a+b+c)	$ 754	$ 428	$ 296	$ 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.

NOTES TO FINANCIAL STATEMENTS

There were no securities with an NAIC designation of 3 or below sold during the second 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 second 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		3	$ 2	$ 3	$ 1

	2023				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Unaffiliated common stocks		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.

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)	June 30, 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	$ —	$ 1,138	$ 22	$ —	$ 1,160
SVO-identified investments	202	—	—	—	202
Bank loans	—	—	77	—	77
Hybrid securities	—	59	—	—	59
Total bonds	202	1,197	99	—	1,498
Perpetual preferred stocks					
Industrial and miscellaneous	—	38	8	54	100
Unaffiliated common stocks					
Industrial and miscellaneous	282	23	20	273	598
Mutual funds	53	—	—	—	53
Total unaffiliated common stocks	335	23	20	273	651
Cash equivalents					
Money market mutual funds	132	—	—	—	132
Derivative assets					
Foreign currency contracts	—	7	—	—	7
Credit contracts	—	—	—	—	—
Total derivative assets	—	7	—	—	7
Total assets at fair value/NAV	$ 669	$ 1,265	$ 127	$ 327	$ 2,388
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ —	$ (2)	$ —	$ —	$ (2)
Credit contracts	—	—	—	—	—
Total derivative liabilities	—	(2)	—	—	(2)
Total liabilities at fair value	$ —	$ (2)	$ —	$ —	$ (2)

NOTES TO FINANCIAL STATEMENTS

Description for each class of asset or liability	December 31, 2023 (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)

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	$ 110	$ (5)	$ (1)	$ 3
Industrial and miscellaneous	25	—	—	(3)	—
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	3	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	23	—	—	—	(1)
Total assets	$ 121	$ 110	$ (5)	$ (4)	$ 2

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2024
Bonds					
Bank loans	$ 40	$ —	$ (125)	$ (15)	$ 77
Industrial and miscellaneous	42	—	(42)	—	22
Hybrid securities	5	—	(5)	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	5	—	—	—	8
Unaffiliated common stocks					
Industrial and miscellaneous	—	—	(2)	—	20
Total assets	$ 92	$ —	$ (174)	$ (15)	$ 127

NOTES TO FINANCIAL STATEMENTS

(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	$ 26	$ (135)	$ (3)	$ 8
Industrial and miscellaneous	8	30	—	(9)	1
Hybrid securities	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	9	—	—	—	1
Unaffiliated common stocks					
Industrial and miscellaneous	30	—	—	(2)	(1)
Total assets	$ 541	$ 56	$ (135)	$ (14)	$ 9

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 06/30/2023
Bonds					
Bank loans	$ 44	$ —	$ (67)	$ (39)	$ 328
Industrial and miscellaneous	35	—	(35)	—	30
Hybrid securities	2	—	(2)	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	2	—	—	—	12
Unaffiliated common stocks					
Industrial and miscellaneous	16	—	(1)	—	42
Total assets	$ 99	$ —	$ (105)	$ (39)	$ 412

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 into Level 3 during 2023 also included situations where securities were written down utilizing price where the inputs have not been corroborated to be market observable resulting in the securities being classified as Level 3.

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 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.

NOTES TO FINANCIAL STATEMENTS

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

Financial assets

(in millions)	June 30, 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	$ 36,158	$ 36,767	$ 8,107	$ 27,832	$ 219	$ —	$ —
LBASS	$ 1,439	$ 1,402	$ —	$ 1,354	$ 85	$ —	$ —
Preferred stocks	$ 100	$ 100	$ —	$ 38	$ 8	$ 54	$ —
Unaffiliated common stocks	$ 651	$ 651	$ 335	$ 23	$ 20	$ 273	$ —
Mortgage loans on real estate	$ 654	$ 711	$ —	$ —	$ 654	$ —	$ —
Cash equivalents	$ 3,156	$ 3,157	$ 1,855	$ 1,301	$ —	$ —	$ —
Short-term investments	$ 201	$ 201	$ 148	$ 45	$ 8	$ —	$ —
Derivatives	$ 9	$ 7	$ 1	$ 8	$ —	$ —	$ —
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 1,471	$ 1,471	$ —	$ —	$ 1,471	$ —	$ —
Affiliated collateral loans	$ 169	$ 169	$ —	$ —	$ 169	$ —	$ —
Residual tranche securities	$ 41	$ 28	$ —	$ 41	$ —	$ —	$ —
Affiliated surplus notes	$ 25	$ 25	$ —	$ —	$ 25	$ —	$ —
Securities lending reinvested collateral	$ 5	$ 5	$ —	$ 5	$ —	$ —	$ —

	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, 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.

NOTES TO FINANCIAL STATEMENTS

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)	June 30, 2024						
Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	NAV	Not Practicable (Carrying Value)
Securities lending collateral	$ 1,995	$ 1,995	$ —	$ 1,995	$ —	$ —	$ —
Derivatives	$ 5	$ 2	$ 3	$ 2	$ —	$ —	$ —

	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 $18 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 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 June 30, 2024, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.10 billion, cash equivalents of $59 million and cash of $5 million and were included in the Company’s assets.

22. Events Subsequent

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

23. Reinsurance

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed with the return of unearned premium reserve was as follows:

(in millions)	June 30, 2024					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 16,585	$ —	$ 907	$ 294	$ 15,678	$ (294)
b. All other	35	3	—	—	35	3
c. Total (a+b)	$ 16,620	$ 3	$ 907	$ 294	$ 15,713	$ (291)

d. Direct unearned premium reserve $ 1.90 billion

NOTES TO FINANCIAL STATEMENTS

	December 31, 2023					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 15,221	$ —	$ 762	$ 248	$ 14,459	$ (248)
b. All other	58	14	—	—	58	14
c. Total (a+b)	$ 15,279	$ 14	$ 762	$ 248	$ 14,517	$ (234)

d. Direct unearned premium reserve $ 2.01 billion

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

C. The amount of net premiums written by the Company in the first six months in 2024 and 2023 subject to retrospective rating features was $4.45 billion and $3.81 billion, respectively. These amounts represented 17.9% and 17.7% of total net premiums written in the first six 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 June 30, 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.

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

(in millions)	June 30, 2024	December 31, 2023
Balance as of January 1	$ 27,188	$ 24,150
Incurred related to:		
Current year	18,541	35,892
Prior years	(319)	453
Total incurred	18,222	36,345
Paid related to:		
Current year	8,696	20,902
Prior years	7,960	12,405
Total paid	16,656	33,307
Balance	$ 28,754	$ 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 $2.79 billion and $5.40 billion for the six months ended June 30, 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 $(319) million and $453 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the six months ended June 30, 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 $1.47 billion and $1.59 billion was included as a reduction of loss reserves as of June 30, 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. 12/31/2022

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). 06/21/2024

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 68508				YES
ALLSTATE FINANCIAL SERVICES, LLC	151 N. 8TH ST, SUITE 450 LINCOLN, NE 68508				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:
$18,209,064 BONDS ON DEPOSIT WITH STATE; $80,464,213 TOTAL PLEDGED COLLATERAL; $69,466,764 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $1,113,830 RESTRICTED PUERTO RICO SECURITIES .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $.....2,835,629,725

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	$ 1,805,701,151
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 480,958,056	$ 472,792,955
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,185,833,351	$ 2,278,494,105
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.
.....

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. ..... $ 2,006,187,825

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,007,558,129

16.3 Total payable for securities lending reported on the liability page. ..... $ 1,994,674,675

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
00000	AA-3191298	ANTARES REINSURANCE COMPANY LIMITED	BMU	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

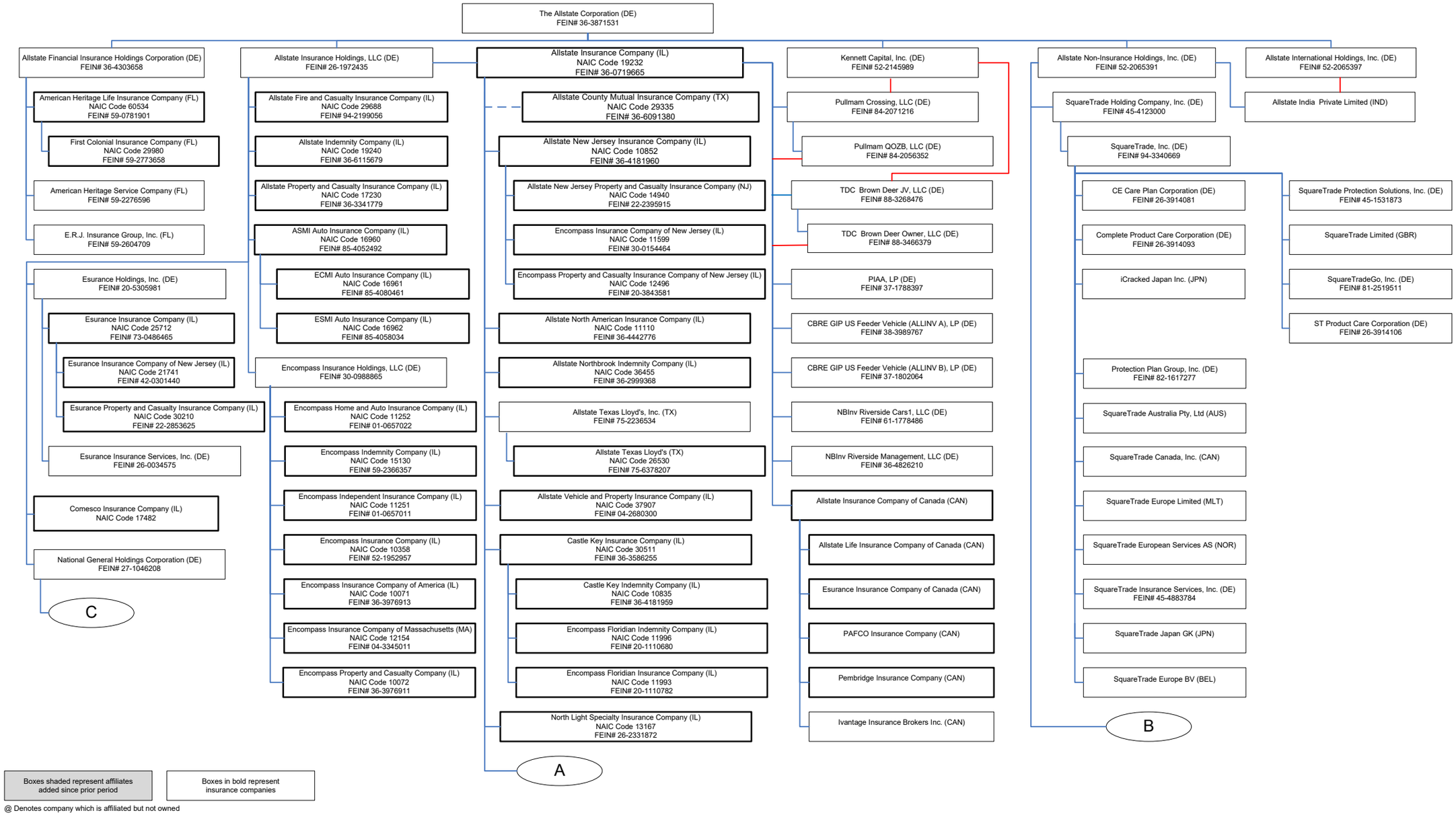
Current Year to Date - Allocated by States and Territories

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	34,342,209	34,903,744	16,332,456	19,604,920	32,920,389	35,564,519
2. Alaska AK	L	14,767,177	16,235,668	8,115,326	8,781,619	15,082,256	11,335,998
3. Arizona AZ	L	17,382,144	19,565,653	8,868,859	12,116,325	24,825,784	24,430,895
4. Arkansas AR	L	12,858,504	13,817,674	7,705,150	11,749,858	15,176,291	13,414,893
5. California CA	L	368,924,767	421,111,489	238,641,047	297,521,762	623,049,268	637,179,470
6. Colorado CO	L	31,992,632	35,372,477	19,108,393	18,025,614	40,376,941	54,196,171
7. Connecticut CT	L	56,568,049	57,313,133	25,909,955	30,430,499	59,320,755	58,479,981
8. Delaware DE	L	6,675,327	7,614,245	4,874,752	8,017,282	68,620,557	91,282,537
9. District of Columbia DC	L	4,688,227	5,817,635	2,222,842	3,724,566	2,979,589	4,126,784
10. Florida FL	L	167,002,513	208,575,924	111,285,634	180,979,513	369,377,001	415,433,836
11. Georgia GA	L	93,328,257	96,543,139	59,089,346	75,797,995	87,520,565	100,049,588
12. Hawaii HI	L	71,480,902	64,546,288	50,890,438	36,878,267	131,132,746	51,142,944
13. Idaho ID	L	5,044,671	5,448,395	4,029,022	3,248,026	4,433,996	4,675,256
14. Illinois IL	L	76,175,314	77,442,843	59,192,653	72,376,683	262,459,548	318,677,721
15. Indiana IN	L	19,532,408	22,014,227	14,444,328	13,417,013	42,487,654	29,341,886
16. Iowa IA	L	2,345,382	2,569,222	810,002	1,402,051	2,182,807	2,607,685
17. Kansas KS	L	7,016,113	6,967,949	2,925,839	3,414,019	4,277,137	5,007,087
18. Kentucky KY	L	24,504,611	24,415,902	11,821,279	17,808,580	24,432,189	27,774,398
19. Louisiana LA	L	114,340,048	126,107,557	57,196,857	79,760,167	150,845,701	200,441,514
20. Maine ME	L	4,936,769	5,164,035	5,664,373	3,225,473	3,300,936	4,171,799
21. Maryland MD	L	112,176,012	111,586,700	55,893,172	64,678,511	83,898,655	72,847,237
22. Massachusetts MA	L	60,452,955	55,060,824	41,374,461	43,117,707	65,846,483	59,171,015
23. Michigan MI	L	17,452,285	29,332,377	16,696,470	22,264,116	287,449,069	318,185,381
24. Minnesota MN	L	9,566,275	13,680,982	7,485,566	9,787,467	30,559,248	39,675,433
25. Mississippi MS	L	19,755,069	22,265,495	10,009,534	12,207,875	24,212,107	30,664,788
26. Missouri MO	L	8,687,926	9,511,877	5,432,327	6,798,271	38,632,052	32,743,223
27. Montana MT	L	2,263,292	2,650,934	897,318	1,079,894	7,426,338	7,051,529
28. Nebraska NE	L	3,667,116	3,942,807	2,661,582	1,783,188	9,448,510	7,986,743
29. Nevada NV	L	11,472,540	15,237,540	15,726,108	24,812,636	53,684,603	49,044,484
30. New Hampshire NH	L	7,163,643	7,554,651	3,475,472	3,512,719	7,008,639	5,726,028
31. New Jersey NJ	N			13,663,825	15,391,687	551,300,640	503,685,972
32. New Mexico NM	L	10,602,703	11,495,961	5,096,468	8,313,723	22,764,000	36,895,450
33. New York NY	L	377,166,005	392,469,880	269,113,094	298,588,873	875,056,280	818,852,930
34. North Carolina NC	L	51,842,707	53,899,893	23,374,532	29,263,652	44,539,000	41,450,907
35. North Dakota ND	L	6,531,947	6,067,875	2,499,797	3,302,956	2,876,535	4,042,648
36. Ohio OH	L	45,344,426	47,854,004	23,371,426	32,843,654	83,143,255	91,344,897
37. Oklahoma OK	L	13,616,128	15,094,006	7,035,359	5,820,811	8,387,070	2,938,848
38. Oregon OR	L	19,021,084	22,762,246	13,250,757	16,233,251	32,343,960	36,947,574
39. Pennsylvania PA	L	82,055,959	90,112,814	47,040,162	60,259,592	242,483,406	257,598,908
40. Rhode Island RI	L	13,400,015	14,057,131	5,695,028	7,522,796	11,023,831	12,174,321
41. South Carolina SC	L	65,314,475	66,132,386	41,060,238	42,414,706	96,495,367	74,779,316
42. South Dakota SD	L	5,513,125	5,300,504	3,038,398	4,112,823	5,301,235	5,033,809
43. Tennessee TN	L	36,308,173	39,955,371	22,068,162	30,817,475	43,541,152	67,514,013
44. Texas TX	L	47,147,711	43,922,670	18,538,588	15,140,444	50,860,599	18,436,424
45. Utah UT	L	11,953,822	15,301,112	7,995,767	14,902,612	14,818,612	20,083,806
46. Vermont VT	L	2,461,251	2,682,332	1,186,696	896,837	2,167,241	1,603,888
47. Virginia VA	L	90,780,429	92,971,851	44,659,154	45,705,540	77,051,947	72,443,609
48. Washington WA	L	56,269,526	61,149,101	44,781,129	51,837,931	130,904,906	143,122,118
49. West Virginia WV	L	10,096,995	10,785,823	3,983,017	4,568,539	9,450,124	10,062,553
50. Wisconsin WI	L	8,396,663	10,576,702	6,902,447	5,682,403	48,476,614	61,631,037
51. Wyoming WY	L	1,628,900	1,854,690	366,127	380,298	367,028	569,157
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					2,057	716,888
58. Aggregate Other Alien OT	XXX			34,134		76,617	107,737
59. Totals	XXX	2,342,015,178	2,526,817,737	1,473,534,867	1,782,323,222	4,926,399,290	4,994,467,633
DETAILS OF WRITE-INS							
58001. Other alien	XXX			34,134		76,617	107,737
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			34,134		76,617	107,737

(a) Active Status Counts:

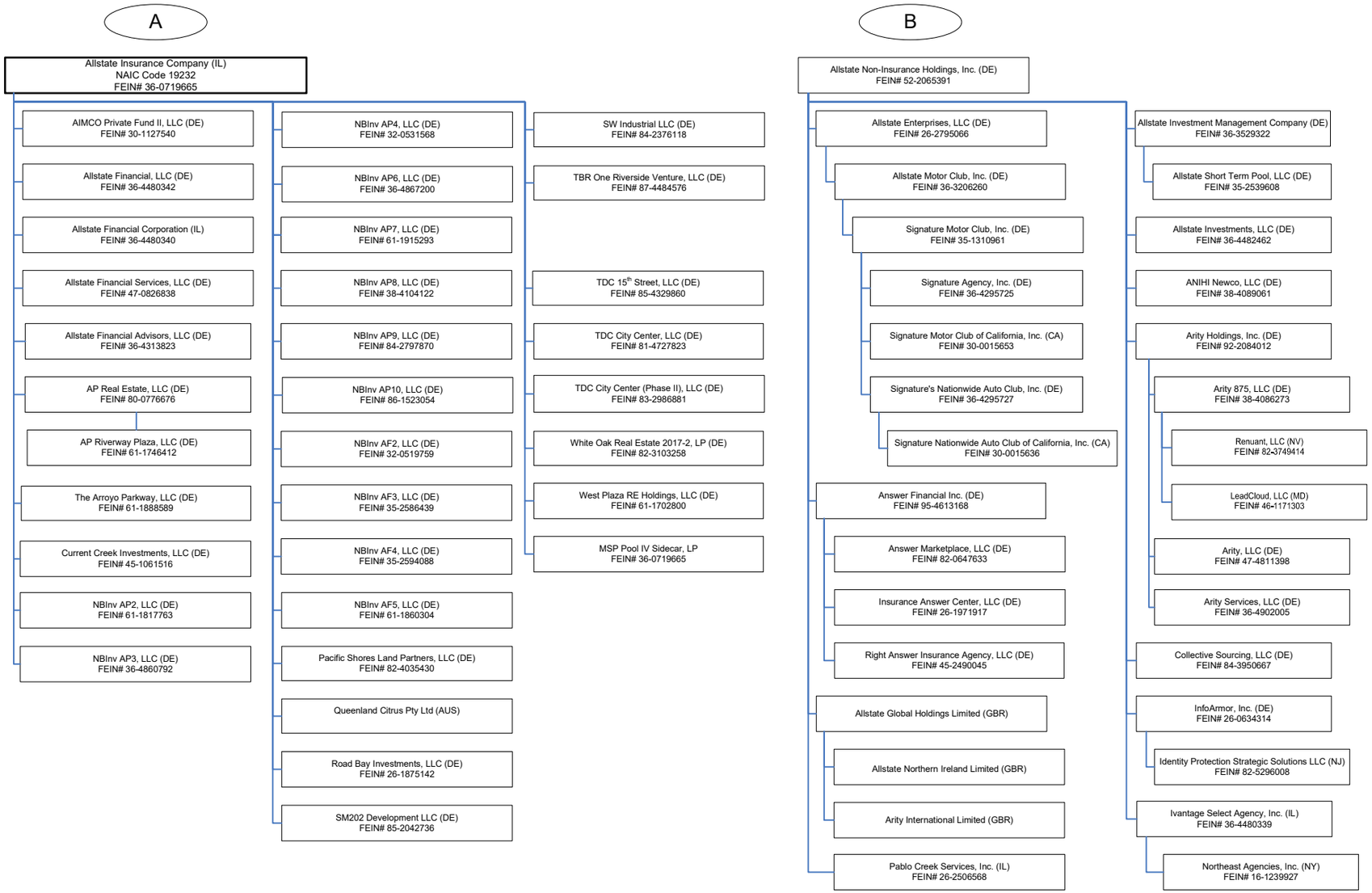
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....
4. Q - Qualified - Qualified or 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



@ 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

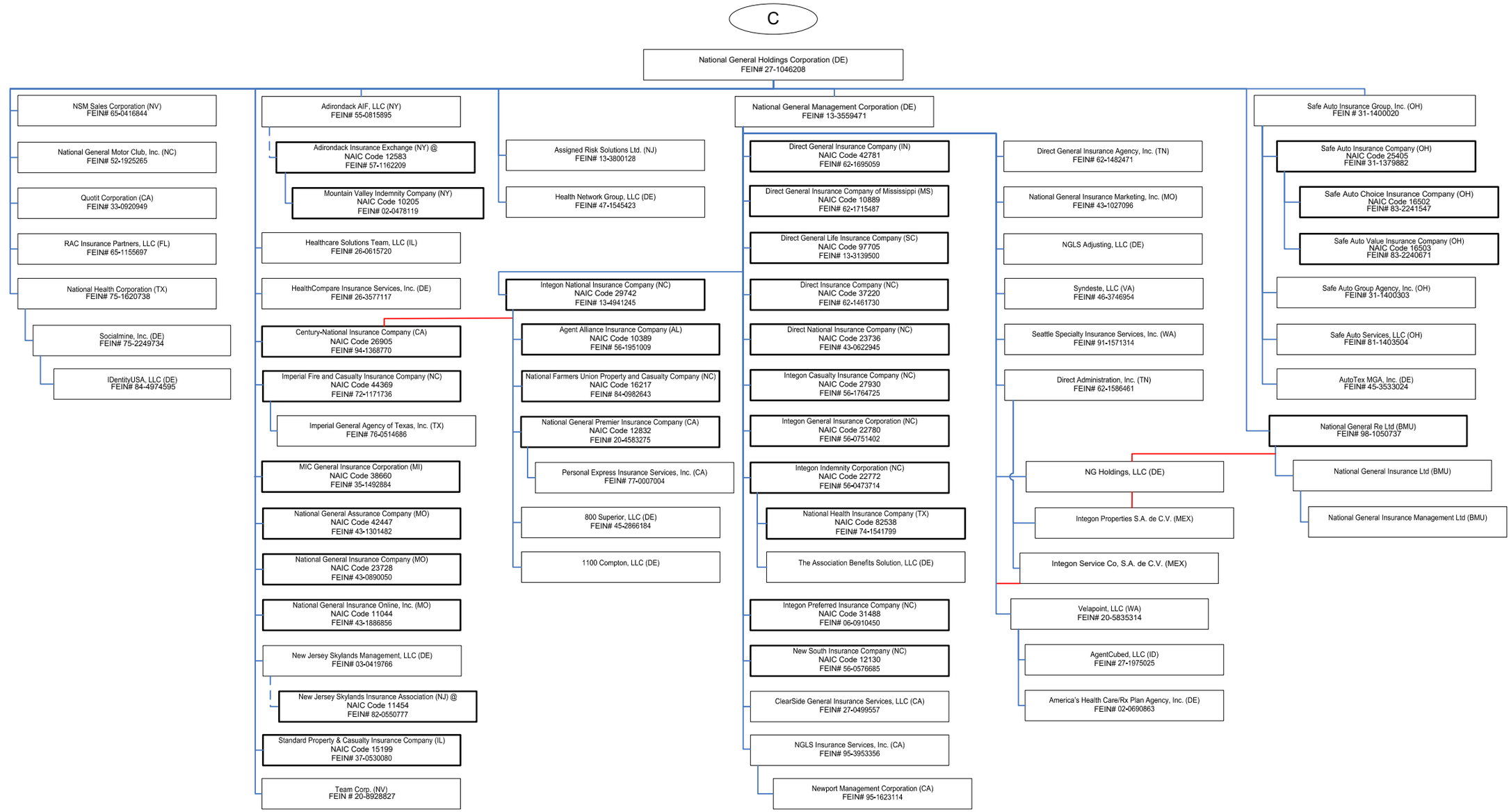


Boxes shaded represent affiliates added since prior period

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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

@ Denotes company which is affiliated but not owned

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				The Allstate Corporation	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	

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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

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			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 Pty Ltd	AUS	DS	Allstate Insurance Company	Ownership	95.588	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

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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	17,508	52,333	298.9	(24.9)
2.1	Allied Lines	187,885	3,970	2.1	88.7
2.2	Multiple peril crop				
2.3	Federal flood	138,173,124	20,930,818	15.1	29.9
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	986,797,769	471,191,742	47.7	63.5
5.1	Commercial multiple peril (non-liability portion)	59,262,815	22,343,626	37.7	84.1
5.2	Commercial multiple peril (liability portion)	17,099,227	9,808,409	57.4	100.0
6.	Mortgage guaranty				
8.	Ocean marine	124,579	72,627	58.3	4.9
9.1	Inland marine	22,231,470	6,193,094	27.9	35.9
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	419,911	(10,040)	(2.4)	9.3
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		43,165		
17.1	Other liability - occurrence	38,818,037	57,308,464	147.6	45.7
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	82,811	(1,240,453)	(1,497.9)	8,532.2
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	69,427,218	72,720,150	104.7	62.8
19.2	Other private passenger auto liability	453,708,426	410,395,825	90.5	91.3
19.3	Commercial auto no-fault (personal injury protection)	1,552,646	(5,899,978)	(380.0)	64.9
19.4	Other commercial auto liability	83,329,026	83,002,753	99.6	105.3
21.1	Private passenger auto physical damage	547,094,959	215,918,000	39.5	43.6
21.2	Commercial auto physical damage	23,629,887	8,478,724	35.9	79.5
22.	Aircraft (all perils)				
23.	Fidelity	916	105,822	11,553.5	(16.1)
24.	Surety				
26.	Burglary and theft		228		
27.	Boiler and machinery	1,159,456	200,027	17.3	63.6
28.	Credit				
29.	International				
30.	Warranty	8,517,281			
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	635,483	(81)	0.0	0.1
35.	Totals	2,452,270,433	1,371,619,224	55.9	66.5
	DETAILS OF WRITE-INS				
3401.	Identity theft	635,483	(81)	0.0	0.1
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)	635,483	(81)	0.0	0.1

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	1,869	9,162	12,904
2.1	Allied Lines	37,194	86,185	378,273
2.2	Multiple peril crop			
2.3	Federal flood	79,498,380	130,746,807	121,219,029
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	522,474,792	936,141,869	952,407,744
5.1	Commercial multiple peril (non-liability portion)	26,818,622	54,331,069	66,331,368
5.2	Commercial multiple peril (liability portion)	7,165,226	14,916,140	20,267,667
6.	Mortgage guaranty			
8.	Ocean marine	70,930	122,322	140,392
9.1	Inland marine	13,325,930	22,121,461	23,902,183
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	214,299	366,131	403,150
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	19,658,350	36,881,517	39,301,937
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	30,932	57,610	129,180
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	33,636,572	68,286,626	71,147,193
19.2	Other private passenger auto liability	224,186,572	455,352,744	438,149,845
19.3	Commercial auto no-fault (personal injury protection)	261,842	465,958	11,704,396
19.4	Other commercial auto liability	20,605,202	48,028,171	180,759,391
21.1	Private passenger auto physical damage	271,536,106	549,211,377	544,330,922
21.2	Commercial auto physical damage	6,804,133	15,755,027	45,795,487
22.	Aircraft (all perils)			
23.	Fidelity	341	585	1,666
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	411,440	952,407	1,508,780
28.	Credit			
29.	International			
30.	Warranty	4,041,056	7,603,311	8,302,831
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	324,163	578,698	623,401
35.	Totals	1,231,103,950	2,342,015,178	2,526,817,737
	DETAILS OF WRITE-INS			
3401.	Identity theft	324,163	578,698	623,401
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)	324,163	578,698	623,401

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	1,523,914	49,901	1,573,815	3,703,430	56,883	2,185,978	5,946,291	409,517	85,067	494,584
2. 2022	3,736,331	1,436,113	5,172,444	1,419,773	117,381	1,537,154	2,528,144	146,266	1,310,986	3,985,395	211,585	138,521	350,106
3. Subtotals 2022 + Prior	8,554,158	3,643,808	12,197,967	2,943,687	167,283	3,110,969	6,231,574	203,149	3,496,964	9,931,687	621,102	223,587	844,690
4. 2023	9,250,884	5,738,788	14,989,672	4,057,241	791,291	4,848,532	4,919,714	703,852	3,354,146	8,977,712	(273,929)	(889,499)	(1,163,428)
5. Subtotals 2023 + Prior	17,805,042	9,382,597	27,187,639	7,000,928	958,574	7,959,501	11,151,288	907,001	6,851,110	18,909,399	347,173	(665,912)	(318,738)
6. 2024	XXX	XXX	XXX	XXX	8,696,061	8,696,061	XXX	5,881,716	3,963,064	9,844,780	XXX	XXX	XXX
7. Totals	17,805,042	9,382,597	27,187,639	7,000,928	9,654,634	16,655,562	11,151,288	6,788,718	10,814,174	28,754,179	347,173	(665,912)	(318,738)
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. 1.9	2. (7.1)	3. (1.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.7)

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.	YES

Explanations:

1.

2.

3.

4.

Bar Codes:

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

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. Advances	330,864,087	330,864,087		
2505. Intangible asset	249,893,998	249,893,998		
2506. OPEB prepaid benefits	41,766,500	41,766,500		
2597. Summary of remaining write-ins for Line 25 from overflow page	622,524,584	622,524,584		

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	12,209,062	12,277,654
2505. Securities lending	8,207,326	8,473,233
2506. Derivative cash	9,564,211	1,679,810
2507. Retroactive reinsurance reserve ceded	(3,727,543)	(3,686,036)
2597. Summary of remaining write-ins for Line 25 from overflow page	26,253,055	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 gain (loss) on sale of fixed assets	(1,778,982)	(3,798,733)	(6,924,173)
1405. Fines and penalties	(5,725,474)	(282,736)	(3,081,794)
1497. Summary of remaining write-ins for Line 14 from overflow page	(7,504,456)	(4,081,469)	(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	7,577,655	17,228,416
3.	Current year change in encumbrances	(1,918,645)	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	6,571,391	16,809,019
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	260,674,771	261,587,152
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	260,674,771	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	1,332,816	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	4,116,895	67,806,909
8.	Deduct amortization of premium and mortgage interest points and commitment fees	426,031	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)	711,404,130	714,614,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	711,404,130	714,614,240
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	711,404,130	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	355,633,612	441,647,562
	2.2 Additional investment made after acquisition	386,473,661	854,913,642
3.	Capitalized deferred interest and other		
4.	Accrual of discount	263,382	262,488
5.	Unrealized valuation increase/(decrease)	(52,408,777)	47,749,582
6.	Total gain (loss) on disposals	(603,902)	(41,555,996)
7.	Deduct amounts received on disposals	218,968,094	1,016,030,602
8.	Deduct amortization of premium and depreciation	90,630,160	196,291,098
9.	Total foreign exchange change in book/adjusted carrying value	20,734,708	56,393,043
10.	Deduct current year's other than temporary impairment recognized	16,888,649	20,201,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,558,449,509	10,174,843,728
12.	Deduct total nonadmitted amounts	31,244,353	41,478,083
13.	Statement value at end of current period (Line 11 minus Line 12)	10,527,205,156	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	18,081,608,468	26,597,052,449
3.	Accrual of discount	51,668,698	85,386,488
4.	Unrealized valuation increase/(decrease)	144,868,112	(22,316,114)
5.	Total gain (loss) on disposals	(79,821,041)	64,955,510
6.	Deduct consideration for bonds and stocks disposed of	14,065,949,075	23,677,339,851
7.	Deduct amortization of premium	34,179,809	94,645,393
8.	Total foreign exchange change in book/adjusted carrying value	(4,686,477)	21,623,004
9.	Deduct current year's other than temporary impairment recognized	16,547,106	61,112,504
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,949,095	2,493,375
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	40,725,727,385	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)	40,723,366,623	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)	19,630,524,869	12,836,080,819	11,889,418,029	671,469,038	19,630,524,869	21,248,656,696		17,596,047,309
2. NAIC 2 (a)	14,626,694,767	2,809,441,385	2,770,023,137	289,443,251	14,626,694,767	14,955,556,266		14,266,813,564
3. NAIC 3 (a)	2,071,300,151	364,796,293	203,107,630	106,773,782	2,071,300,151	2,339,762,596		2,017,513,043
4. NAIC 4 (a)	1,349,256,083	242,840,975	208,644,206	(171,524,466)	1,349,256,083	1,211,928,386		1,310,813,964
5. NAIC 5 (a)	191,963,041	10,892,054	69,002,476	23,008,866	191,963,041	156,861,485		162,303,354
6. NAIC 6 (a)	592,928	1,541,952	3,895,453	1,921,631	592,928	161,058		19,883,045
7. Total Bonds	37,870,331,839	16,265,593,477	15,144,090,930	921,092,103	37,870,331,839	39,912,926,488		35,373,374,278
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	15,752,795			179,775	15,752,795	15,932,570		15,213,470
10. NAIC 3	22,176,425			181,050	22,176,425	22,357,475		20,925,772
11. NAIC 4								
12. NAIC 5	2,879,880				2,879,880	2,879,880		2,879,880
13. NAIC 6	52,856,534	4,545,455		1,248,885	52,856,534	58,650,875		51,953,348
14. Total Preferred Stock	93,665,634	4,545,455		1,609,710	93,665,634	99,820,799		90,972,469
15. Total Bonds and Preferred Stock	37,963,997,473	16,270,138,932	15,144,090,930	922,701,813	37,963,997,473	40,012,747,287		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 $ 1,210,376,661 ; NAIC 2 $ 526,034,508 ; NAIC 3 $ ..... 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	200,981,042	XXX	199,954,530	419,785	109,230

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	189,961,955	207,568,646
3.	Accrual of discount	1,234,317	6,944,408
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	8,229	(267,410)
6.	Deduct consideration received on disposals	90,767,632	583,180,911
7.	Deduct amortization of premium	19,586	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)	200,981,042	100,563,759
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	200,981,042	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	(4,847,371)
3.	Unrealized Valuation increase/(decrease)	1,967,195
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	4,060,430
6.	Considerations received/(paid) on terminations	(1,213,166)
7.	Amortization	(952,358)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	10,321,379
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	5,149,492
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	5,149,492

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	1,506,660			
	3.12 Section 1, Column 15, prior year	9,043,720	(7,537,060)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	5,277,297			
	3.14 Section 1, Column 18, prior year	1,279,242	3,998,055	(3,539,005)	
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	6,783,958			
	3.24 Section 1, Column 19, prior year plus	10,322,962			
	3.25 SSAP No. 108 adjustments		(3,539,005)	(3,539,005)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		(18,661,155)		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(28,984,117)			
	4.23 SSAP No. 108 adjustments		(28,984,117)		
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	FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,000	3,004	(2,119)	06/04/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(4,969)	912828-P4-6	TREASURY NOTE	1.A	3,004	2,850
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	11,816	10,335	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(1,313)	91282C-JZ-5	TREASURY NOTE	1.A	11,816	11,648
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	45,000	44,310	38,756	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(4,922)	91282C-JZ-5	TREASURY NOTE	1.A	44,310	43,678
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	90,000	88,621	77,513	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(9,844)	91282C-JZ-5	TREASURY NOTE	1.A	88,621	87,356
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	60,000	59,080	51,675	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(6,563)	91282C-JZ-5	TREASURY NOTE	1.A	59,080	58,238
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	29,000	28,556	24,976	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(3,172)	91282C-JZ-5	TREASURY NOTE	1.A	28,556	28,148
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	356,000	350,543	268,910	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(76,633)	91282C-JZ-5	TREASURY NOTE	1.A	350,543	345,543
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	18,000	18,022	(12,715)	05/23/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(29,813)	912828-P4-6	TREASURY NOTE	1.A	18,022	17,098
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,364,000	8,235,800	7,203,495	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(914,813)	91282C-JZ-5	TREASURY NOTE	1.A	8,235,800	8,118,308
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	71,000	69,912	61,149	05/23/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(7,766)	91282C-JZ-5	TREASURY NOTE	1.A	69,912	68,914
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	86,000	87,275	83,682	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(1,008)	91282C-GP-0	TREASURY NOTE	1.A	87,275	84,690
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	124,000	125,838	120,658	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(1,453)	91282C-GP-0	TREASURY NOTE	1.A	125,838	122,111
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	94,000	95,394	91,466	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(1,102)	91282C-GP-0	TREASURY NOTE	1.A	95,394	92,568
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	96,000	97,423	93,412	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(1,125)	91282C-GP-0	TREASURY NOTE	1.A	97,423	94,538
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	98,000	99,453	95,359	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(1,148)	91282C-GP-0	TREASURY NOTE	1.A	99,453	96,507
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,000	8,119	7,784	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(94)	91282C-GP-0	TREASURY NOTE	1.A	8,119	7,878
PENDING	FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	70,000	71,038	68,113	05/23/2024	09/30/2024	FUTURE US 2YR NOTE SEP 24		(820)	91282C-GP-0	TREASURY NOTE	1.A	71,038	68,934
PENDING	FUTURE US 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	30,000	29,846	20,047	05/23/2024	09/19/2024	FUTURE US 10YR NOTE SEP 24		(7,969)	912828-YQ-7	TREASURY NOTE	1.A	29,846	28,016
PENDING	FUTURE US 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	34,000	33,826	22,720	05/23/2024	09/19/2024	FUTURE US 10YR NOTE SEP 24		(9,031)	912828-YQ-7	TREASURY NOTE	1.A	33,826	31,751
PENDING	FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	52,000	52,794	26,020	05/23/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(25,188)	91282C-GP-0	TREASURY NOTE	1.A	52,794	51,208

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 SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	12,183	6,005	05/23/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(5,813)	91282C-GP-0	TREASURY NOTE	1.A	12,183	11,817
PENDING	FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	14,000	14,214	7,005	05/23/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(6,781)	91282C-GP-0	TREASURY NOTE	1.A	14,214	13,787
PENDING	FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	70,000	71,069	35,027	05/23/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(33,906)	91282C-GP-0	TREASURY NOTE	1.A	71,069	68,934
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	4,000	4,005	(2,825)	05/23/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(6,625)	912828-P4-6	TREASURY NOTE	1.A	4,005	3,800
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	624,000	624,778	(440,773)	05/23/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(1,033,500)	912828-P4-6	TREASURY NOTE	1.A	624,778	592,727
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	2,000	2,002	(1,413)	05/23/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(3,313)	912828-P4-6	TREASURY NOTE	1.A	2,002	1,900
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	35,000	35,044	(24,723)	05/23/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(57,969)	912828-P4-6	TREASURY NOTE	1.A	35,044	33,246
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/23/2024, attached to Cash Security-TREASURY NOTE	1.A IF	12,000	12,015	(8,476)	05/23/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(19,875)	912828-P4-6	TREASURY NOTE	1.A	12,015	11,399
PENDING	FUTURE US 5YR NOTE SEP 24, effective 05/28/2024, attached to Cash Security-TREASURY NOTE	1.A IF	36,000	35,448	31,005	05/28/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(3,938)	91282C-JZ-5	TREASURY NOTE	1.A	35,448	34,943
PENDING	FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/28/2024, attached to Cash Security-TREASURY NOTE	1.A IF	6,000	6,092	3,002	05/28/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(2,906)	91282C-GP-0	TREASURY NOTE	1.A	6,092	5,909
PENDING	FUTURE US ULTRA T-BOND SEP 24, effective 05/28/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,000	8,010	(5,651)	05/28/2024	09/19/2024	FUTURE US ULTRA T-BOND SEP 24		(13,250)	912828-P4-6	TREASURY NOTE	1.A	8,010	7,599
PENDING	FUTURE US 10YR NOTE SEP 24, effective 06/04/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,000	7,959	5,346	06/04/2024	09/19/2024	FUTURE US 10YR NOTE SEP 24		(2,125)	912828-YQ-7	TREASURY NOTE	1.A	7,959	7,471
PENDING	FUTURE US ULTRA 10YR NOTE SEP 24, effective 06/04/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,000	3,046	1,501	06/04/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(1,453)	91282C-GP-0	TREASURY NOTE	1.A	3,046	2,954
PENDING	FUTURE US ULTRA 10YR NOTE SEP 24, effective 06/04/2024, attached to Cash Security-TREASURY NOTE	1.A IF	11,000	11,168	5,504	06/04/2024	09/19/2024	FUTURE US ULTRA 10YR NOTE SEP 24		(5,328)	91282C-GP-0	TREASURY NOTE	1.A	11,168	10,832
PENDING	FUTURE US 5YR NOTE SEP 24, effective 06/12/2024, attached to Cash Security-TREASURY NOTE	1.A IF	10,000	9,847	8,613	06/12/2024	09/30/2024	FUTURE US 5YR NOTE SEP 24		(1,094)	91282C-JZ-5	TREASURY NOTE	1.A	9,847	9,706
PENDING	FUTURE NASDAQ 100 E-MINI SEP 24, effective 06/17/2024, attached to Cash Security-TREASURY NOTE	1.A IF	2,393,892	2,430,441	2,343,952	06/17/2024	09/20/2024	FUTURE NASDAQ 100 E-MINI SEP 24		(13,470)	91282C-GP-0	TREASURY NOTE	1.A	2,430,441	2,357,422
9999999999 - Totals				12,897,989	10,314,337	XXX	XXX	XXX		(2,320,087)	XXX	XXX	XXX	12,897,989	12,634,424

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	36	22,016,123					30	38,514,278
2. Add: Opened or Acquired Transactions	83	57,365,268	77	55,492,092					160	112,857,359
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	64,610,225					154	138,473,649
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	12,897,989					36	12,897,989

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	5,149,492	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	1,506,660	
3.	Total (Line 1 plus Line 2)		6,656,153
4.	Part D, Section 1, Column 6	8,929,784	
5.	Part D, Section 1, Column 7	(2,273,631)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	5,149,492	
8.	Part B, Section 1, Column 13	(1,585,648)	
9.	Total (Line 7 plus Line 8)		3,563,844
10.	Part D, Section 1, Column 9	8,740,662	
11.	Part D, Section 1, Column 10	(5,176,818)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,471,396	
14.	Part B, Section 1, Column 20	38,765,577	
15.	Part D, Section 1, Column 12	41,236,973	
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	36,560,408,519	76,366,577,094
3.	Accrual of discount	38,855,172	65,541,441
4.	Unrealized valuation increase/(decrease)	(71,582)	93,625
5.	Total gain (loss) on disposals	(30,824)	318,677
6.	Deduct consideration received on disposals	37,007,511,127	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)	3,157,363,237	3,565,713,080
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,157,363,237	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
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
IPC @ Hudson (formerly GLDC)	Hudson	OH	01/01/1968	VARIOUS				1,531,269
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				400,828
29 N Wacker	Chicago	IL	01/18/2022	VARIOUS				3,080
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				183,493
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				15,082
Joseph Vineyard	Bradley	CA	09/10/2020	VARIOUS				97,332
Pooler Retail	Pooler	GA	04/01/2021	VARIOUS				93,838
Sandstone Ranch	Coalinga	CA	05/01/2021	VARIOUS				1,489,426
Rincon Vineyard	Gonzales	CA	05/01/2021	VARIOUS				(43,996)
0199999. Acquired by Purchase								3,770,351
0399999 - Totals								3,770,351

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
	2	3						9	10	11	12	13							
Description of Property	City	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	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	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	908
0199999. Property Disposed																		3	908
0399999 - Totals																		3	908

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	9.194		146,922	20,249,358
400017	FEDERAL WAY	WA		06/30/2022	4.730		96,986	22,728,097
123730	COMMACK	NY		03/21/2023	9.429		897,730	13,852,221
0599999. Mortgages in good standing - Commercial mortgages-all other							1,141,638	56,829,676
0899999. Total Mortgages in good standing							1,141,638	56,829,676
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals							1,141,638	56,829,676

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		336,517							336,517	336,517			
123600	SEATTLE	WA		06/30/2017		492,666							492,666	492,666			
123627	SUGAR LAND	TX		04/27/2018		130,996		(555)			(555)		130,441	130,441			
123667	SACRAMENTO	CA		10/04/2019		81,552							81,552	81,552			
123669	OLATHE	KS		10/31/2019		166,705							166,705	166,705			
123677	DAYTON	OH		10/23/2019		227,949							227,949	227,949			
123674	CLEVELAND	OH		11/01/2019		188,892							188,892	188,892			
123682	GALLATIN	TN		12/19/2019		87,010							87,010	87,010			
123692	NASHVILLE	TN		04/15/2020		51,088							51,088	51,088			
123695	NORTH HILLS	CA		07/15/2021		51,366							51,366	51,366			
123699	HENDERSON	NV		07/07/2021		5,457							5,457	5,457			
123700	GAINESVILLE	FL		07/30/2021		35,408							35,408	35,408			
123707	ROCKLIN	CA		09/29/2021		35,026							35,026	35,026			
123697	LAKEWOOD	CA		10/01/2021		41,693							41,693	41,693			
123698	LINTHICUM	MD		10/27/2021		77,269							77,269	77,269			
123716	SPRING HILL	TN		12/15/2021		46,174							46,174	46,174			
123713	SALT LAKE CITY	UT		01/14/2022		26,332							26,332	26,332			

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						2,082,101		(555)			(555)		2,081,546	2,081,546			
0599999 - Totals						2,082,101		(555)			(555)		2,081,546	2,081,546			

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	AFFINITY ASIA PACIFIC FUND V LP	SINGAPORE	SGP	AFFINITY EQUITY PARTNERS		12/11/2018	3		33,760		17,224,771	1.050
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017			61,736		9,635,109	0.950
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		1,631,579		6,179,966	3.870
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC		11/19/2019			50,000			63.170
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019			55,612		2,622,149	1.560
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS		06/13/2014			329,462		7,765,463	3.110
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		997,837		2,888,562	2.600
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria		12/22/2011	3		21,962		2,621,687	26.090
000000-00-0	BACH CO-INVESTMENT LP 2	ST PETER PORT	GGY	EQT		08/22/2017	3		150,000			13.020
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			342,458		10,409,709	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			79,650		493,770	4.620
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019			199,616		4,366,426	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016			266,629		4,701,773	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			231,768		23,463,996	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO		11/12/2019			41,504		73,116	17.690
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		791,572		16,137,029	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			72,742			50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			113,168		8,285,968	9.320
000000-00-0	COBIA HOLDINGS LLC	LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/02/2019	3		48,645			25.030
000000-00-0	CARLYLE POWER PARTNERS II, L.P.	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015			820,353		2,507,141	1.360
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		563,792		12,656,395	8.460
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3		69,939			15.840
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		251,368		1,461,040	1.240
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019			923,528		7,427,966	2.790
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		162,581			4.130
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		66,500		698,250	2.790
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			312,712		3,261,141	14.370
000000-00-0	GTCR CP-1 INVESTORS LP	CHICAGO	IL	GTCR		11/01/2019	3		66,498		22,811	2.570
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		39,395		6,248,418	2.110
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		72,837		2,914,506	30.420
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		63,593		5,593,786	0.490
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		362,630		1,433,723	2.740
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/09/2019	3		320,204		9,488,063	5.870
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016			62,911			6.410
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		05/17/2018			485,149		1,403,429	0.490
000000-00-0	MAIN POST GROWTH CAPITAL II LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		06/25/2019	3		1,488,331		4,382,916	4.740
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		25,199		2,175,637	5.370
000000-00-0	NGP CAMINO FOLLOW-ON LLC	IRVING	TX	NATURAL GAS PARTNERS		04/09/2018			14,654			9.770
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014			93,170		1,421,083	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017			835,745		7,402,187	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016			2,138		1,633,180	10.000
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL		12/31/2018	3		990,845		3,773,253	0.510
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	QHP CAPITAL LP		11/05/2019	3		138,377		2,449,158	3.650
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	QHP CAPITAL LP		06/28/2018	3		22,895			28.550
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3		18,097		589,250	1.210
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		22,753		2,659,030	0.820
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		09/05/2018	3		2,269,275		3,578,036	3.650
000000-00-0	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011	3		140,845		5,042,900	5.220
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014	3		751,324		670,884	3.580
000000-00-0	PAG ASIA III LP	Central	HKG	PAG ASIA CAPITAL LIMITED		09/27/2019	3		461,962		5,443,654	0.670
000000-00-0	PBPE FUND IV (ONTARIO) LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011	3		635,423		3,245,177	3.720
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		7,610			12.910
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P.	Beverly Hills	CA	Platinum Equity Partners		08/05/2013	3		10,018		8,095,962	0.990

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 IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016	3		23,663		2,131,932	0.550
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		31,888			18.940
744648-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PGIM PRIVATE CAPITAL		12/20/2012	2		12,671		561,228	2.500
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		04/21/2017	2		41,993		701,219	1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017			234,028		2,456,261	1.670
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017			647,688		5,152,088	0.970
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners		08/27/2010	3		30,000			1.570
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		05/29/2014	3		20,604		1,392,006	7.180
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		171,673		1,025,744	0.350
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		86,706		6,087,829	0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		21,521		732,014	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		102,145		481,242	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		498,947		4,261,122	1.340
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3		9,188			0.710
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		629			0.070
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		1,141,813		7,929,834	0.430
000000-00-0	SUNSTONE PARTNERS I LP, TC GROWTH	SAN MATEO	CA	SUNSTONE PARTNERS		01/13/2016	3		452,373		2,758,331	7.370
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		61,019		1,673,673	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		165,086		3,354,819	2.000
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		48,488		951,477	2.800
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS III LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		10/30/2019			155,367		2,420,622	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		87,777		368,709	2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		622,457		4,375,402	3.070
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		02/11/2020			181,311		1,891,486	10.500
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		21,384		5,274,028	0.410
000000-00-0	BIF IV SIDE-CAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		01/16/2020			1,503			1.430
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020			1,042,511		3,358,168	3.230
000000-00-0	SHOREVIEW CAPITAL PARTNERS IV LP	MINNEAPOLIS	MN	SHOREVIEW CAPITAL		04/08/2020	3		1,035,250		8,742,569	5.300
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		419,482		6,001,097	5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3		173,112		5,328,824	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020			352,557		2,929,823	4.140
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT		09/23/2020			763,343		2,989,162	81.700
000000-00-0	PROVIDENCE EQUITY PARTNERS (JUDITH) LP	PROVIDENCE	RI	PROVIDENCE EQUITY PARTNERS		09/01/2020	3		815		6,074	0.250
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS		10/23/2020			1,361,417		8,596,541	5.540
000000-00-0	WHITEHORSE LIQUIDITY PARTNERS IV LP	TORONTO	CAN	WHITEHORSE LIQUIDITY PARTNERS		11/25/2020			939,530		8,539,635	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020			88,696			100.000
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		1,499,396		4,747,254	0.430
000000-00-0	GAUSS CO-INVEST SCSP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/27/2021			113,523		246,477	0.580
000000-00-0	PIONEER INFRASTRUCTURE PARTNERS SCSP	LONDON	GBR	PIONEER POINT PARTNERS		01/26/2021			1,731,829		5,235,105	3.700
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			232,012		14,707,115	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			8,441		26,904,132	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			61,830		2,199,770	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			205,344		5,903,585	4.090
000000-00-0	TVG-EP SCA HOLDINGS LLC	DENVER	CO	EXCELLERE PARTNERS LLC		01/19/2021	3		186,202			2.560
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL		02/01/2021	3		1,053,829		6,983,971	2.170
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND X, LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		06/14/2021	3		2,677,500		5,333,750	2.880
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3		2,859,784		2,042,480	1.560
000000-00-0	ARCLINE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		07/20/2021	3		975,073		10,793,715	1.370
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021			2,574,697		9,230,134	1.570
000000-00-0	BCP SPECIAL OPPORTUNITIES ONSHORE FEEDER II LP	NEW YORK	NY	BC PARTNERS		07/12/2021			1,712,083		6,133,056	1.710
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR		09/07/2021	3		7,624,890		22,215,054	0.810
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2		1,219,953		17,168,342	2.110
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3		150,890		410,484	1.480

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	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021			178,471		5,403,886	6.230
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL		07/01/2021			4,223,434		23,682,133	0.930
000000-00-0	MIDDLEGROUND PARTNERS II LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3		2,138,119		640,777	4.760
000000-00-0	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021			2,592,061		8,921,042	9.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021			1,593,654		10,528,977	4.360
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021			1,652,169		8,982,220	2.550
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3		1,540,413		1,785,845	0.990
000000-00-0	OHCP IV BC R, LP	STAMFORD	CT	OAK HILL PARTNERS		11/17/2021	3		37,369		1,216,661	5.360
000000-00-0	WINDROSE HEALTH INVESTORS VI LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		03/09/2022	3		1,698,080		10,488,652	1.540
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3		83,303		1,743,459	7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP		03/30/2022			32,514		3,201,633	10.190
000000-00-0	KAINOS CAPITAL PARTNERS III LP	DALLAS	TX	KAINOS CAPITAL		03/28/2022	3		3,002,790		18,237,763	3.350
000000-00-0	ORCHID ASIA VIII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT		02/14/2022	3		1,670,027		14,731,687	1.760
000000-00-0	APOLLO HYBRID VALUE FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		01/31/2022			2,131,650		6,518,424	0.830
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022			315,876		15,378,200	9.690
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3		199,571		21,219,750	6.350
000000-00-0	EQUISTONE SP I SCSP	LONDON	GBR	EQUISTONE PARTNERS EUROPE		06/27/2022	3		32,955		433,071	1.140
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3		1,597,500		4,132,500	5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022			9,612		162,902	4.810
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR		09/29/2022	3		1,021,275		7,735,425	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3		488,721		18,433,012	0.320
000000-00-0	HULL STREET ENERGY PARTNERS II LP	BETHESDA	MD	HULL STREET ENERGY		07/15/2022			1,108,520		4,536,234	1.720
000000-00-0	CCOF CINEMA CO-INVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP		07/21/2022			126,730			100.000
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022			54,865			79.990
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL		12/21/2022			4,044,419			22.750
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		12/21/2022	3		8,315,831		25,751,829	6.050
000000-00-0	ENCAP ENERGY TRANSITION FUND II LP	HOUSTON	TX	ENCAP INVESTMENTS		12/14/2022			408,549		33,974,958	11.970
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3		3,031,043		21,547,527	0.280
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022			5,140,108		16,446,585	0.950
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		12/13/2022	3		3,512,872		12,556,752	7.150
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP	RALEIGH	NC	QHP CAPITAL LP		10/05/2022	3		7,317		30,919	7.320
000000-00-0	MONARCH CAPITAL PARTNERS VI LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		02/13/2023			3,500,000		15,750,000	1.000
000000-00-0	CAPVEST EQUITY PARTNERS V SCSP	LONDON	GBR	CAPVEST PARTNERS		03/27/2023	3		5,015,747		29,700,456	1.050
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3		4,543,831		30,070,463	2.890
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		05/25/2023			100,981		16,786,731	0.090
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP		06/28/2023			6,190,781		23,198,180	0.670
000000-00-0	GTCR EVERGREEN FUND I/B LP CV	CHICAGO	IL	GTCR		04/04/2023	3		60,105		2,083,552	3.780
000000-00-0	MED PLATFORM II SLP	LYON	FRA	ARCHIMED		06/16/2023	3		582,192		24,753,765	1.020
000000-00-0	NEOS PARTNERS I LP	SAN DIEGO	CA	NEOS PARTNERS		05/26/2023	3		3,536,574		15,649,538	3.430
000000-00-0	SUNSTONE PARTNERS III LP	SAN MATEO	CA	SUNSTONE PARTNERS		06/12/2023	3		1,713,175		24,212,255	3.150
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS		09/06/2023			2,052,260		18,250,218	3.090
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL		08/25/2023			2,302,233		34,385,981	3.180
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		10/13/2023			2,649,741		22,144,137	2.060
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS		10/30/2023	3		3,010,252		25,555,511	3.650
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER		12/04/2023			143,411		32,336,902	1.330
000000-00-0	PSG EUROPE II LP	LONDON	GBR	PROVIDENCE STRATEGIC GROWTH		12/13/2023	3		3,686,935		28,679,388	1.200
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK		10/31/2023	3		3,486,572		32,601,028	3.210
000000-00-0	MIDDLEGROUND CARBON CV LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2023	3		2,242		513,674	1.120
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP	WASHINGTON	DC	THE CARLYLE GROUP		12/31/2023			5,121,299		20,979,666	1.100
000000-00-0	RM INVESTCO II LLC	NASHVILLE	TN	SEVEN HILLS CAPITAL		11/30/2023	3		447,651		2,552,349	59.700
000000-00-0	AMERICAN PACIFIC GROUP FUND II LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		01/29/2024	3		217,343		33,639,929	5.290
000000-00-0	PACIFIC AVENUE FUND I LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		01/10/2024	3		715,177		18,947,523	4.260

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	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		01/17/2024			544,056		26,229,339	3.000
000000-00-0	BD-CAPITAL FUND 2 LP	LONDON	GBR	BD-CAPITAL		05/13/2024	3	1,835,185			23,633,497	6.790
000000-00-0	BD-CAPITAL FUND 2 CO-INVEST I LP	LONDON	GBR	BD-CAPITAL		05/03/2024	3	15,858,207	310,066			36.530
000000-00-0	CW OPPORTUNITY 2 LP	EVANSTON	IL	MAGNETAR CAPITAL		05/15/2024		10,000,000				4.080
000000-00-0	DB DINO HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE		06/11/2024		7,427,950			12,645,505	0.980
000000-00-0	HERCULES CV LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		05/15/2024		3,695	2,204,502		216,755	0.150
000000-00-0	NEXT HORIZON CAPITAL TIRECO SPV LP	SAN FRANCISCO	CA	NEXT HORIZON CAPITAL		04/12/2024	3	17,100,000	1,754,959			32.230
000000-00-0	NORTHLEAF THOR CO-INVESTMENT II LP	TORONTO	CAN	NORTHLEAF CAPITAL PARTNERS		05/28/2024	3	24,285,492				5.980
000000-00-0	OCIENT HOLDINGS LLC	CHICAGO	IL	OCIENT		04/08/2024		454,541				20.890
000000-00-0	PLATINUM EQUITY DISCOVERY CO-INVESTORS (CAYMAN) LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		05/09/2024	3	9,500,000				2.380
000000-00-0	GIP PEGASUS FUND LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE PARTNERS		05/29/2024		21,823,257				3.110
000000-00-0	M/C PARTNERS IX LP	BOSTON	MA	MC PARTNERS		04/17/2024		1,412,640			22,337,360	5.280
000000-00-0	EMK CAPITAL PARTNERS III LP	LONDON	GBR	EMK CAPITAL		06/17/2024	3	1,673,478			42,937,979	1.370
000000-00-0	ASTIRA CAPITAL PARTNERS FUND I LP	BOSTON	MA	ASTIRA CAPITAL PARTNERS		04/26/2024	3	567,043			32,932,957	4.770
000000-00-0	PACP CARTA CO-INVEST LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		05/24/2024	3	8,197,636			1,302,364	1.900
000000-00-0	ARCTOS SPORTS PARTNERS FUND II LP	DALLAS	TX	ARCTOS PARTNERS		04/23/2024		4,998,883			25,387,420	0.870
000000-00-0	SDC DIGITAL INFRASTRUCTURE OPPORTUNITY FUND IV LP	NEW YORK	NY	SDC CAPITAL PARTNERS		04/02/2024		236,264			24,763,736	1.190
000000-00-0	COVE HILL PARTNERS FUND III LP	Boston	MA	COVE HILL PARTNERS		06/28/2024	3				28,500,000	1.900
1999999. Joint Venture Interests - Common Stock - Unaffiliated								125,374,271	159,910,161		1,459,376,830	XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019			1,444,530		5,248,329	7.220
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			554,451		2,388,937	0.250
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			748,006		3,807,612	0.380
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			31,792			12.870
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			7,849			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			3,084		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X LP	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			2,860,010		4,951,689	1.750
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021			315,000			50.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021			6,401,835		4,979,179	20.680
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021			4,334,000		30,064,283	32.190
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021			23,473		1,139,077	3.940
000000-00-0	RRG SWIF GARDEN CO-INVESTMENT PARTNERS LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		11/15/2021			47,554			53.940
000000-00-0	ALTERRA IOS VENTURE II LP	BRYN MAWR	PA	ALTERRA PROPERTY GROUP		03/09/2022			744,275		4,408,397	5.770
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022			5,919,370		63,937,053	20.180
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES		03/08/2024			1,279,252		36,840,516	6.090
000000-00-0	DP AIC RENO ALP HOLDINGS LP	RENO	NV	DERMODY PROPERTIES		04/04/2024		6,801,156	5,101,101		5,097,743	71.450
2199999. Joint Venture Interests - Real Estate - Unaffiliated								6,801,156	29,815,581		164,931,884	XXX
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			63,504			95.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company		10/20/2022			37,150			90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			796,181		839,254	85.000
000000-00-0	THE ARROYO PARKWAY LLC	PASADENA	CA	Edgewood Realty Partners		04/25/2019			1,620,000			90.000
2299999. Joint Venture Interests - Real Estate - Affiliated									2,516,835		839,254	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			28,437			6.790
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021			668,137			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021			6,768		3,090,536	9.620
000000-00-0	MATRIX HOLDINGS II DE LP	NEW YORK	NY	BLACKSTONE GROUP		06/28/2024		986,756			14,013,244	6.980
000000-00-0	TPG AG ESSENTIAL HOUSING FUND III LP	FORT WORTH	TX	TPG CAPITAL		05/21/2024		1,800,000			28,200,000	2.330
2599999. Joint Venture Interests - Other - Unaffiliated								2,786,756	703,342		45,303,781	XXX
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		02/29/2012			277			19.520
000000-00-0	CREA CORPORATE TAX CREDIT FUND 107 LP	INDIANAPOLIS	IN	CREA		06/20/2024		40,000,000			40,000,000	14.970

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	PNC LIHTC FUND 95 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL		06/27/2024		35,000,000			35,000,000	21.210
000000-00-0	RED STONE EQUITY FUND 111 LP	NEW YORK	NY	RED STONE EQUITY PARTNERS		06/27/2024		40,000,000			40,000,000	15.830
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								115,000,000	277		115,000,000	XXX
00900U-AC-8	AIMCO 2019-10A SUB CLO	0	CYM	TRANSFER	6.	01/01/2022			1,078,338			0.000
00901X-AE-7	AIMCO 2024-21A SUB CLO	0	JEY	BNP CAPITAL MARKETS	6.	04/09/2024		1,528,351				0.000
64129V-AB-9	NEUB 2014-17A SUB	0	CYM	VARIOUS	6.	01/01/2022			2,812,500			0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								1,528,351	3,890,838			XXX
6099999. Total - Unaffiliated								251,490,533	194,320,199		1,784,612,494	XXX
6199999. Total - Affiliated									2,516,835		839,254	XXX
6299999 - Totals								251,490,533	196,837,034		1,785,451,748	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 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 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	06/27/2024	893							893	893				
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	06/17/2024	498							498	(6,971)	(7,469)		(7,469)	
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	06/26/2024	7,559							7,559	(1,173)	(8,732)		(8,732)	
000000-00-0	BRAZIL CAPITAL GROWTH PARTNERS II A, LP	Rio de Janeiro	BRA	Fornax Assessoria	12/22/2011	05/24/2024	1,170,879							1,170,879	1,170,879				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	06/05/2024	1,711,865							1,711,865	1,711,865				
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	06/25/2024	494,987							494,987	494,987				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	04/26/2024	446,941							446,941	446,941				
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	04/16/2024	1,921,642							1,921,642	1,921,642				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	06/28/2024	185,834							185,834	185,834				
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	06/14/2024	(257,153)							(257,153)	(455,845)	(198,692)		(198,692)	
292768-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI	HOUSTON	TX	ENERVEST MANAGEMENT PARTNERS	06/22/2007	05/30/2024	403,523							403,523	403,523				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	06/28/2024	444,503							444,503	444,503				
000000-00-0	PROJECT HYPERION LP	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016	06/30/2024	164,779							164,779	164,779				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	05/15/2024	132,623							132,623	132,623				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	06/17/2024		2,091				2,091		2,091	2,091				(2,091)
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL	08/09/2019	06/05/2024	1,328,347							1,328,347	1,328,347				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	06/05/2024	63,606							63,606	63,606				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	06/28/2024	96,021							96,021	96,021				
000000-00-0	NGP Natural Resources X LP	Irving	TX	Natural Gas Partners	06/04/2012	04/04/2024	66,516							66,516	66,516				
000000-00-0	NORDIC CAPITAL IX BETA LP	SAINT HELIER	JEY	NORDIC CAPITAL	12/31/2018	05/03/2024	(315,354)							(315,354)	(481,647)	(166,293)		(166,293)	
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	06/06/2024	83,051							83,051	83,051				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	06/24/2024	7,761							7,761	(4,729)	(12,490)		(12,490)	
000000-00-0	ORCHID ASIA VII LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	09/05/2018	06/21/2024	3,315,852							3,315,852	3,315,852				

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	ORCHID ASIA V	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	06/13/2024	302,871							302,871	302,871				
000000-00-0	ORCHID ASIA VI LP	CENTRAL	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	05/24/2024	772,145							772,145	772,145				
000000-00-0	PBPE FUND IV (ONTARIO) LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	04/30/2024	549,250							549,250	549,250				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC/DYNACAST	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	06/04/2024	46,531							46,531	46,531				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	06/07/2024	323,668							323,668	323,668				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP LAVIEN	New York	NY	Quadrangle Group	02/28/2006	06/21/2024	440,710							440,710	440,710				
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	12/01/2017	04/11/2024	10,695							10,695	10,695				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	06/27/2024	64,502							64,502	64,502				
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	06/26/2024	15,211							15,211	15,211				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	06/12/2024	864,081							864,081	864,081				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	06/21/2024	11,618							11,618	11,618				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	06/28/2024	2,525,440							2,525,440	2,525,440				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	06/13/2024	2,851,782							2,851,782	2,851,782				
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED	01/21/2020	04/29/2024	250,066							250,066	250,066				
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC	02/11/2020	04/22/2024	56,660							56,660	56,660				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	05/10/2024	666,758							666,758	666,758				
000000-00-0	STRATEGIC VALUE CAPITAL SOLUTIONS FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS	09/16/2020	06/28/2024	38,691							38,691	38,691				
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	04/01/2021	06/11/2024	12							12	3	(9)		(9)	
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	06/24/2024	855,885							855,885	855,885				
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL	02/01/2021	04/17/2024	(438)							(438)	(2,625)	(2,187)		(2,187)	
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	06/05/2024	6,958							6,958	(86,002)	(92,960)		(92,960)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	06/26/2024	99,613							99,613	99,613				
000000-00-0	LEXINGTON PRIVATE EQUITY II LP	New York	NY	Lexington Partners	07/01/2021	05/15/2024	15,341							15,341	15,341				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	04/22/2024	9,762							9,762	5,736	(4,026)		(4,026)	
000000-00-0	BCP SPECIAL OPPORTUNITIES ONSHORE FEEDER II LP	NEW YORK	NY	BC PARTNERS	07/12/2021	06/27/2024	323,338							323,338	323,338				
000000-00-0	ACTIS ENERGY 5 LP	LONDON	GBR	ACTIS CAPITAL	07/01/2021	04/17/2024	23,894							23,894	23,894				
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	06/25/2024	101							101	(72)	(173)		(173)	
000000-00-0	GREYWOLF CONTAINERSHIP OPPORTUNITIES MASTER FUND II LP	PURCHASE	NY	GREYWOLF CAPITAL	12/21/2022	06/13/2024	281,988							281,988	281,988				
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS	12/21/2022	04/01/2024	8,268,251							8,268,251	8,268,251				
000000-00-0	ENTREPRENEURIAL EQUITY PARTNERS FUND II LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	12/13/2022	06/28/2024	5,831,026							5,831,026	5,831,026				
000000-00-0	STRATEGIC INVESTORS FUND VII LP	MENLO PARK	CA	SVB CAPITAL	10/01/2022	06/25/2024	294,000							294,000	294,000				
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS	01/19/2023	05/03/2024	1,419,632							1,419,632	1,419,632				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	05/25/2023	06/21/2024	131,364							131,364	131,364				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023	06/28/2024	697,697							697,697	697,697				
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL	08/25/2023	05/21/2024	1,432,854							1,432,854	1,432,854				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	10/13/2023	04/24/2024	199,684							199,684	199,684				
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS	10/30/2023	05/21/2024	661,005							661,005	666,452	5,447		5,447	
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER	12/04/2023	04/12/2024	38,749							38,749	38,749				
000000-00-0	PSG EUROPE II LP	LONDON	GBR	PROVIDENCE STRATEGIC GROWTH	12/13/2023	05/06/2024	(17,720)							(17,720)	(17,821)	(101)		(101)	
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK	10/31/2023	05/13/2024	666,304							666,304	666,304				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP	WASHINGTON	DC	THE CARLYLE GROUP	12/31/2023	06/24/2024	931,976							931,976	931,976				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	01/17/2024	04/22/2024								749,296	749,296				
000000-00-0	ARCTOS SPORTS PARTNERS FUND II LP	DALLAS	TX	ARCTOS PARTNERS	04/23/2024	04/23/2024								159,863	159,863				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							43,437,127	2,091				2,091		44,348,376	43,860,691	(487,685)		(487,685)	(2,091)
000000-00-0	PIAA, LP	NORTH ANDOVER	MA	HOUSE HANOVER, LLC	10/29/2014	05/31/2024	543,268							543,268	500,000	(43,268)		(43,268)	
2099999. Joint Venture Interests - Common Stock - Affiliated							543,268							543,268	500,000	(43,268)		(43,268)	
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	04/25/2024	410,223							410,223	410,223				
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	05/22/2024	3,125,967							3,125,967	3,125,967				
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York	NY	O'Connor Group	09/30/2008	05/17/2024	189,585							189,585	189,585				

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	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	05/23/2024	91,000							91,000	91,000				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	04/08/2024													377
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	05/31/2024	120,813							120,813	120,813				
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023	06/28/2024	75,002							75,002	75,002				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES	03/08/2024	06/26/2024								1,558,887	1,558,887				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							4,012,590							5,571,477	5,571,477				377
000000-00-0	SW INDUSTRIAL LLC	SPARKS	NV	The Bendetti Company	08/01/2019	04/30/2024	(304,000)							(304,000)	(304,000)				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	06/30/2024	252,901							252,901	252,901				
000000-00-0	TDC CITY CENTER PHASE II LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	06/30/2024	363							363	363				
000000-00-0	NBInv AP7 LLC	CHELAN	WA	DIRECT	03/10/2020	06/27/2024	6,075,735							6,075,735	6,075,735				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	06/30/2024	257,613							257,613	257,613				
2299999. Joint Venture Interests - Real Estate - Affiliated							6,282,611							6,282,611	6,282,611				
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	06/21/2024	29,426							29,426	(20,340)	(49,765)		(49,765)	
404738-AA-0	CRAYHILL CO-INVEST FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	08/20/2018	06/28/2024	141,323							141,323	141,323				
000000-00-0	AEP I HOLDCO LLC	NEW YORK	NY	ANVIL ENERGY PARTNERS	12/21/2018	06/13/2024	1							1			(1)	(1)	
000000-00-0	CENTERLINE RE SPEC SIT MTG FUND	New York	NY	C III CAPITAL PARTNERS	07/01/2021	06/27/2024	1,235							1,235	1,235				
2599999. Joint Venture Interests - Other - Unaffiliated							171,985							171,985	122,218	(49,765)	(1)	(49,766)	
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022	04/17/2024	99,596							99,596	99,596				
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	DIRECT	04/20/2021	04/22/2024	16,667							16,667	16,667				
3099999. Collateral Loans - Affiliated							116,263							116,263	116,263				
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	Portland	OR	PNC TAX CREDIT CAPITAL	11/23/2010	06/14/2024	66,814							66,814	66,814				
000000-00-0	PNC LIHTC FUND 71 LLC	PORTLAND	OR	PNC TAX CREDIT CAPITAL	06/03/2019	06/14/2024	16,931							16,931	16,931				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							83,745							83,745	83,745				
55953A-AE-8	MAGNE 2014-8A CLO	0	CYM	TRANSFER	01/01/2022	04/08/2024	919,991							919,991	919,991				
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							919,991							919,991	919,991				
000000-00-0	INVESTEC AFRICA CRDT OPPORT FD 1A	ST PETER PORT	GGY	INVESTEC ASSET MANAGEMENT GUERNSEY LIMITED	12/31/2019	04/30/2024	484,506							484,506	490,274		5,768	5,768	
5899999. Any Other Class of Assets - Unaffiliated							484,506							484,506	490,274		5,768	5,768	
6099999. Total - Unaffiliated							49,109,944	2,091				2,091		51,580,080	51,048,397	(537,450)	5,767	(531,683)	(1,713)
6199999. Total - Affiliated							6,942,143							6,942,143	6,898,874	(43,268)		(43,268)	
6299999 - Totals							56,052,086	2,091				2,091		58,522,223	57,947,271	(580,719)	5,767	(574,952)	(1,713)

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
91282C-KL-4	TREASURY (CPI) NOTE		06/28/2024	Various		151,032,478	148,613,900	666,852	1.A
912810-RH-3	TREASURY BOND		04/05/2024	BARCLAYS		247,946	311,300	1,416	1.A
912810-TV-0	TREASURY BOND		04/25/2024	CITADEL SECURITIES LLC		9,499,435	9,619,300	204,608	1.A
912810-TX-6	TREASURY BOND		05/31/2024	Various		20,663,684	22,054,700	277,747	1.A
912810-TZ-1	TREASURY BOND		05/15/2024	Various		19,981,132	20,291,000	228,274	1.A
912828-Y9-5	TREASURY NOTE		04/05/2024	BARCLAYS		722,319	769,000	2,694	1.A
912828-YS-3	TREASURY NOTE		06/14/2024	Various		29,989,751	33,957,500	53,289	1.A
91282C-EB-3	TREASURY NOTE		04/30/2024	BANK MONTREAL / NESBITT BURNS		3,974,993	4,529,100	14,307	1.A
91282C-HC-8	TREASURY NOTE		05/31/2024	JPMORGAN CHASE & CO.		20,148,251	21,969,300	38,282	1.A
91282C-HE-4	TREASURY NOTE		05/13/2024	GOLDMAN, SACHS & CO.		14,760,219	15,286,900	251,336	1.A
91282C-JZ-5	TREASURY NOTE		05/31/2024	Various		1,047,540,058	1,091,808,900	9,398,424	1.A
91282C-KF-7	TREASURY NOTE		04/16/2024	Various		29,722,247	30,713,200	58,846	1.A
91282C-KG-5	TREASURY NOTE		04/10/2024	BANK OF AMERICA/MERRILL LYNCH		147,111,328	150,000,000	185,963	1.A
91282C-KJ-9	TREASURY NOTE		04/18/2024	Various		300,957,587	305,000,000	98,361	1.A
91282C-KN-0	TREASURY NOTE		05/29/2024	Various		180,420,655	180,248,500	592,168	1.A
91282C-KP-5	TREASURY NOTE		05/15/2024	Various		782,769,922	780,000,000	707,575	1.A
91282C-KQ-3	TREASURY NOTE		06/28/2024	Various		1,150,529,763	1,154,812,000	2,416,599	1.A
91282C-KT-7	TREASURY NOTE		05/31/2024	JPMORGAN CHASE & CO.		64,946,680	65,000,000	23,975	1.A
91282C-KU-4	TREASURY NOTE		05/31/2024	CITADEL SECURITIES LLC		85,537,891	85,000,000	32,223	1.A
91282C-AE-1	WIT TREASURY NOTE		05/13/2024	Various		14,986,571	18,948,200	28,956	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,075,542,908	4,138,932,800	15,281,896	XXX
452153-HX-0	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		10,000,000	10,000,000		1.G FE
452153-JJ-9	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		1,047,020	1,000,000		1.G FE
452153-JK-6	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		531,185	500,000		1.G FE
452153-JL-4	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		538,475	500,000		1.G FE
452153-JM-2	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		240,033	220,000		1.G FE
452153-JN-0	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		552,355	500,000		1.G FE
452153-JQ-3	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		947,722	840,000		1.G FE
452153-JR-1	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		569,730	500,000		1.G FE
452153-JS-9	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,360,679	2,085,000		1.G FE
452153-JT-7	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		5,634,150	5,000,000		1.G FE
452153-JU-4	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		3,353,730	3,000,000		1.G FE
452153-JV-2	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,225,200	2,000,000		1.G FE
452153-JW-0	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,211,120	2,000,000		1.G FE
452153-JX-8	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,737,775	2,500,000		1.G FE
452153-JY-6	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		3,262,050	3,000,000		1.G FE
452153-JZ-3	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		3,323,280	3,000,000		1.G FE
452153-KA-6	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,749,950	2,500,000		1.G FE
452153-KB-4	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,732,800	2,500,000		1.G FE
452153-KC-2	ILLINOIS (STATE OF)		05/08/2024	JEFFERIES & COMPANY, INC.		2,176,000	2,000,000		1.G FE
574193-WK-0	MARYLAND (STATE OF)		06/05/2024	BANK OF AMERICA/MERRILL LYNCH		92,774,818	82,345,000		1.A Z
574193-WL-8	MARYLAND (STATE OF)		06/05/2024	BANK OF AMERICA/MERRILL LYNCH		28,589,750	25,000,000		1.A Z
574193-WQ-7	MARYLAND (STATE OF)		06/06/2024	MORGAN STANLEY		44,918,409	38,360,000		1.A Z
574193-WR-5	MARYLAND (STATE OF)		06/06/2024	JPMORGAN CHASE & CO.		58,174,500	50,000,000		1.A Z
57582R-5W-2	MASSACHUSETTS ST		06/13/2024	BANK OF AMERICA/MERRILL LYNCH		15,937,539	14,155,000	202,495	1.B Z
57582R-5X-0	MASSACHUSETTS ST		06/13/2024	BANK OF AMERICA/MERRILL LYNCH		15,179,033	13,275,000	189,906	1.B Z
68609U-JP-1	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		5,000,000	5,000,000		1.B FE
68609U-JQ-9	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		3,500,000	3,500,000		1.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
68609U-JR-7	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		4,000,000	4,000,000		1.B FE
68609U-JS-5	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		2,000,000	2,000,000		1.B FE
68609U-KX-2	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		2,062,483	1,830,000		1.B FE
68609U-KY-0	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		4,886,141	4,370,000		1.B FE
68609U-KZ-7	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		2,586,478	2,280,000		1.B FE
68609U-LA-1	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		1,716,171	1,520,000		1.B FE
68609U-LB-9	OREGON (STATE OF)		04/25/2024	MORGAN STANLEY		2,888,012	2,570,000		1.B FE
93974E-2L-9	WASHINGTON (STATE OF)		06/26/2024	BANK OF AMERICA/MERRILL LYNCH		27,183,879	24,090,000		1.B Z
93974E-2M-7	WASHINGTON (STATE OF)		06/26/2024	BANK OF AMERICA/MERRILL LYNCH		28,927,228	25,325,000		1.B Z
93974E-2Y-1	WASHINGTON (STATE OF)		06/27/2024	BANK OF AMERICA/MERRILL LYNCH		27,546,845	24,715,000		1.B Z
93974E-2A-3	WASHINGTON ST		06/11/2024	BANK OF AMERICA/MERRILL LYNCH		11,676,324	10,030,000	98,907	1.B FE
93974E-3M-6	WASHINGTON ST		06/27/2024	JPMORGAN CHASE & CO.		6,489,092	5,785,000		1.B Z
93974E-3N-4	WASHINGTON ST		06/27/2024	JPMORGAN CHASE & CO.		6,595,405	5,795,000		1.B Z
93974E-3Y-0	WASHINGTON ST		06/27/2024	JPMORGAN CHASE & CO.		10,953,553	9,795,000		1.B Z
93974E-3Z-7	WASHINGTON ST		06/27/2024	JPMORGAN CHASE & CO.		8,670,192	7,790,000		1.B Z
93974E-4C-7	WASHINGTON ST		06/27/2024	JPMORGAN CHASE & CO.		13,246,981	12,025,000		1.B Z
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						472,696,086	419,200,000	491,308	XXX
544647-HL-7	CHRISTUS HEALTH		04/25/2024	BANK OF AMERICA/MERRILL LYNCH		35,058,240	32,000,000		1.C FE
199492-7F-0	COLUMBUS OHIO		06/11/2024	BANK OF AMERICA/MERRILL LYNCH		7,261,717	6,235,000	5,196	1.A FE
248867-GL-1	DENTON TEX		06/14/2024	MORGAN STANLEY		10,809,700	10,000,000		1.B Z
248867-GM-9	DENTON TEX		06/14/2024	MORGAN STANLEY		10,197,912	9,290,000		1.B Z
248867-GN-7	DENTON TEX		06/14/2024	MORGAN STANLEY		10,868,248	9,760,000		1.B Z
248867-GP-2	DENTON TEX		06/14/2024	MORGAN STANLEY		11,591,947	10,275,000		1.B Z
249164-TY-0	DENVER COLO CITY & CNTY		06/04/2024	MORGAN STANLEY		5,086,004	4,400,000	24,444	1.A FE
349426-JM-9	FORT WORTH TEX		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		6,191,513	5,475,000		1.C Z
544647-HH-6	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	BANK OF AMERICA/MERRILL LYNCH		7,249,830	7,000,000		1.C FE
544647-HJ-2	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	BANK OF AMERICA/MERRILL LYNCH		17,951,320	17,000,000		1.C FE
544647-HK-9	LOS ANGELES CALIF UNI SCH DIST		04/25/2024	BANK OF AMERICA/MERRILL LYNCH		11,851,180	11,000,000		1.C FE
544647-HN-3	LOS ANGELES CALIF UNI SCH DIST		06/13/2024	BANK OF AMERICA/MERRILL LYNCH		28,647,252	25,255,000	154,336	1.C Z
54589T-PA-4	LOUDOUN CNTY VA		06/04/2024	JPMORGAN CHASE & CO.		10,981,916	9,480,000		1.A FE
54589T-PB-2	LOUDOUN CNTY VA		06/04/2024	JPMORGAN CHASE & CO.		10,341,861	8,955,000		1.A FE
721799-H9-8	PIMA CNTY ARIZ UNI SCH DIST NO 1 T		04/11/2024	RBC DOMINION SECURITIES		1,997,058	1,750,000		1.D FE
721799-J5-4	PIMA CNTY ARIZ UNI SCH DIST NO 1 T		04/11/2024	RBC DOMINION SECURITIES		1,884,210	1,700,000		1.D FE
721799-J6-2	PIMA CNTY ARIZ UNI SCH DIST NO 1 T		04/11/2024	RBC DOMINION SECURITIES		1,874,421	1,700,000		1.D FE
721799-J7-0	PIMA CNTY ARIZ UNI SCH DIST NO 1 T		04/11/2024	RBC DOMINION SECURITIES		1,926,778	1,750,000		1.D FE
721799-J8-8	PIMA CNTY ARIZ UNI SCH DIST NO 1 T		04/11/2024	RBC DOMINION SECURITIES		2,191,070	2,000,000		1.D FE
741702-CC-6	PRINCE GEORGES CNTY MD		06/05/2024	JPMORGAN CHASE & CO.		13,709,808	11,760,000		1.A Z
741702-CD-4	PRINCE GEORGES CNTY MD		06/05/2024	JPMORGAN CHASE & CO.		12,054,184	10,365,000		1.A Z
741702-CE-2	PRINCE GEORGES CNTY MD		06/05/2024	JPMORGAN CHASE & CO.		13,278,413	11,520,000		1.A Z
741702-CU-6	PRINCE GEORGES CNTY MD		06/13/2024	JPMORGAN CHASE & CO.		8,668,611	7,615,000		1.A Z
741702-CV-4	PRINCE GEORGES CNTY MD		06/13/2024	JPMORGAN CHASE & CO.		6,868,006	5,940,000		1.A Z
815832-ZY-9	SEGUIN TEX		04/04/2024	RBC DOMINION SECURITIES		3,709,300	3,500,000	16,042	1.C FE
927734-W5-8	VIRGINIA BEACH VA		06/13/2024	JPMORGAN CHASE & CO.		6,764,173	5,900,000	8,194	1.A Z
927734-W8-2	VIRGINIA BEACH VA		06/04/2024	JPMORGAN CHASE & CO.		6,861,051	5,900,000	819	1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						265,875,722	237,525,000	209,032	XXX
13032U-T4-0	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		25,883,352	24,200,000		2.A FE
13032U-T8-1	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		14,404,260	13,000,000		2.A FE
13032U-T9-9	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		7,307,124	6,600,000		2.A FE

SCHEDULE D - PART 3

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

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13032U-U2-2	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		7,486,664	6,800,000		2.A FE
13032U-U3-0	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		3,351,750	3,000,000		2.A FE
13032U-U4-8	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		3,055,498	2,750,000		2.A FE
13032U-U5-5	ADVENTIST HEALTH SYSTEM/WEST		05/15/2024	RBC DOMINION SECURITIES		3,320,160	3,000,000		2.A FE
478271-KR-9	BALLAD HEALTH		04/22/2024	INTL FCStone		2,978,853	2,675,000	41,983	1.G FE
478271-KS-7	BALLAD HEALTH		04/19/2024	INTL FCStone		3,432,038	3,075,000	47,833	1.G FE
120827-DP-2	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,902,986	2,700,000		1.F FE
120827-DQ-0	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		4,876,020	4,500,000		1.F FE
120827-DR-8	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		4,362,560	4,000,000		1.F FE
120827-DS-6	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		3,870,344	3,525,000		1.F FE
120827-DT-4	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		4,388,360	4,000,000		1.F FE
120827-DU-1	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		3,827,530	3,500,000		1.F FE
120827-DV-9	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		5,976,410	5,500,000		1.F FE
120827-DW-7	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,931,525	2,700,000		1.F FE
120827-EH-9	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		1.F FE
120827-EJ-5	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,400,000	2,400,000		1.F FE
120827-EK-2	BURBANK GLENDALE PASADENA ARPT		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		1.F FE
13068X-LH-0	CALIFORNIA ST PUB WKS BRD LEAS		04/05/2024	BARCLAYS		4,000,000	4,000,000		1.D FE
13068X-LJ-6	CALIFORNIA ST PUB WKS BRD LEAS		04/05/2024	BARCLAYS		4,000,000	4,000,000		1.D FE
13068X-LK-3	CALIFORNIA ST PUB WKS BRD LEAS		04/05/2024	BARCLAYS		6,000,000	6,000,000		1.D FE
13068X-LL-1	CALIFORNIA ST PUB WKS BRD LEAS		04/05/2024	BARCLAYS		3,300,000	3,300,000		1.D FE
13068X-LM-9	CALIFORNIA ST PUB WKS BRD LEAS		04/05/2024	BARCLAYS		4,500,000	4,500,000		1.D FE
16639E-BF-0	CHESTERFIELD CNTY VA ECON DEV AUTH		06/06/2024	WELLS FARGO		1,375,050	1,250,000		1.B Z
16639E-BG-8	CHESTERFIELD CNTY VA ECON DEV AUTH		06/06/2024	WELLS FARGO		1,671,585	1,500,000		1.B Z
16639E-BH-6	CHESTERFIELD CNTY VA ECON DEV AUTH		06/06/2024	WELLS FARGO		1,412,650	1,250,000		1.B Z
16639E-BJ-2	CHESTERFIELD CNTY VA ECON DEV AUTH		06/06/2024	WELLS FARGO		2,284,540	2,000,000		1.B Z
16639E-BK-9	CHESTERFIELD CNTY VA ECON DEV AUTH		06/06/2024	WELLS FARGO		2,310,560	2,000,000		1.B Z
16639E-BL-7	CHESTERFIELD CNTY VA ECON DEV AUTH		06/06/2024	WELLS FARGO		4,913,740	4,260,000		1.B Z
167727-G6-7	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		513,285	500,000		1.E FE
167727-G7-5	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		627,114	600,000		1.E FE
167727-G8-3	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		639,588	600,000		1.E FE
167727-G9-1	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		734,731	675,000		1.E FE
167727-H2-5	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,104,670	1,000,000		1.E FE
167727-H3-3	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,121,260	1,000,000		1.E FE
167727-H4-1	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,699,440	1,500,000		1.E FE
167727-H5-8	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,718,385	1,500,000		1.E FE
167727-H6-6	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		3,182,410	2,750,000		1.E FE
167727-H7-4	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		2,589,548	2,250,000		1.E FE
167727-H8-2	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,716,930	1,500,000		1.E FE
167727-H9-0	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,421,850	1,250,000		1.E FE
167727-J2-3	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,521,261	1,350,000		1.E FE
167727-J3-1	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,399,825	1,250,000		1.E FE
167727-J4-9	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,106,860	1,000,000		1.E FE
167727-J5-6	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,480,383	1,350,000		1.E FE
167727-J6-4	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,638,510	1,500,000		1.E FE
167727-J7-2	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,929,904	1,775,000		1.E FE
167727-J8-0	CHICAGO ILL WASTEWATER TRANSMI		04/05/2024	LOOP CAPITAL MARKETS		1,516,298	1,400,000		1.E FE
87638T-HF-3	CHRISTUS HEALTH		04/25/2024	RBC DOMINION SECURITIES		30,426,825	27,500,000		1.E FE

SCHEDULE D - PART 3

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67756C-GC-6	CLEVELAND CLINIC HLTH SYS OBLIG GR		06/20/2024	BANK OF AMERICA/MERRILL LYNCH		53,437,975	47,500,000		1.C Z
29270C-5T-8	ENERGY NORTHWEST		04/24/2024	JPMORGAN CHASE & CO.		17,079,300	15,000,000		1.C FE
29270C-5U-5	ENERGY NORTHWEST		04/24/2024	JPMORGAN CHASE & CO.		16,969,350	15,000,000		1.C FE
29270C-5V-3	ENERGY NORTHWEST		04/24/2024	JPMORGAN CHASE & CO.		22,426,200	20,000,000		1.C FE
29270C-5S-0	ENERGY NORTHWEST WASH ELEC REV		06/04/2024	PIPER JAFFRAY INC.		6,118,996	5,290,000	9,551	1.C FE
56678P-BR-7	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		4,574,070	4,500,000		1.F Z
56678P-BS-5	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		2,372,197	2,300,000		1.F Z
56678P-BT-3	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		3,355,840	3,200,000		1.F Z
56678P-BU-0	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		2,235,912	2,100,000		1.F Z
56678P-CD-7	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		2,851,940	2,600,000		1.F Z
56678P-CE-5	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		4,110,188	3,750,000		1.F Z
56678P-CF-2	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		4,057,456	3,725,000		1.F Z
56678P-CG-0	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		6,200,225	5,750,000		1.F Z
56678P-CH-8	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		4,707,868	4,400,000		1.F Z
56678P-CJ-4	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		4,515,795	4,250,000		1.F Z
56678P-CK-1	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		2,251,005	2,130,000		1.F Z
56678P-CL-9	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		2,861,222	2,720,000		1.F Z
56678P-CM-7	HONORHEALTH		04/12/2024	RBC DOMINION SECURITIES		2,305,314	2,200,000		1.F Z
19648F-XW-9	INTERMOUNTAIN HEALTHCARE INC		06/11/2024	RBC DOMINION SECURITIES		9,565,273	8,750,000		1.B Z
19648F-XX-7	INTERMOUNTAIN HEALTHCARE INC		06/05/2024	RBC DOMINION SECURITIES		3,305,910	3,000,000		1.B FE
19648F-XY-5	INTERMOUNTAIN HEALTHCARE INC		06/05/2024	RBC DOMINION SECURITIES		3,340,440	3,000,000		1.B Z
19648F-XZ-2	INTERMOUNTAIN HEALTHCARE INC		06/11/2024	RBC DOMINION SECURITIES		19,243,475	17,250,000		1.B Z
19648F-YC-2	INTERMOUNTAIN HEALTHCARE INC		06/05/2024	RBC DOMINION SECURITIES		12,544,023	11,325,000		1.B FE
19648F-YD-0	INTERMOUNTAIN HEALTHCARE INC		06/05/2024	RBC DOMINION SECURITIES		7,998,708	7,250,000		1.B FE
46247S-FP-4	IOWA ST FINANCE AUTHORITY		06/13/2024	SUNTRUST INVESTMENT SERVICES, INC.		8,345,083	7,230,000	11,046	1.A Z
646080-XU-0	NEW JERSEY HIGHER EDUCATION STUDEN		05/03/2024	RBC DOMINION SECURITIES		3,623,725	3,500,000		1.C FE
646080-XW-6	NEW JERSEY HIGHER EDUCATION STUDEN		05/03/2024	RBC DOMINION SECURITIES		7,923,975	7,500,000		1.C FE
646080-XX-4	NEW JERSEY HIGHER EDUCATION STUDEN		05/03/2024	RBC DOMINION SECURITIES		5,002,727	4,700,000		1.C FE
646080-XY-2	NEW JERSEY HIGHER EDUCATION STUDEN		05/03/2024	RBC DOMINION SECURITIES		3,940,703	3,675,000		1.C FE
646080-XZ-9	NEW JERSEY HIGHER EDUCATION STUDEN		05/03/2024	RBC DOMINION SECURITIES		3,018,960	2,800,000		1.C FE
646080-XV-8	NEW JERSEY ST HIGHER ED ASSIST		05/03/2024	RBC DOMINION SECURITIES		5,492,970	5,250,000		1.C FE
837032-BJ-9	NOVANT HEALTH OBLIGATED GROUP		05/01/2024	JPMORGAN CHASE & CO.		42,056,880	38,000,000		1.E FE
837032-BS-9	NOVANT HEALTH OBLIGATED GROUP		05/01/2024	JPMORGAN CHASE & CO.		17,468,960	16,000,000		1.E FE
837032-BT-7	NOVANT HEALTH OBLIGATED GROUP		05/01/2024	JPMORGAN CHASE & CO.		11,079,400	10,000,000		1.E FE
837032-BU-4	NOVANT HEALTH OBLIGATED GROUP		05/01/2024	JPMORGAN CHASE & CO.		8,251,125	7,500,000		1.E FE
67910F-AD-6	OKLAHOMA ST INDS AUTH EDL FACS		06/12/2024	D.A. DAVIDSON & CO.		22,191,750	21,000,000		1.D Z
67910F-AG-9	OKLAHOMA ST INDS AUTH EDL FACS		06/12/2024	D.A. DAVIDSON & CO.		21,956,000	20,000,000		1.D Z
73358X-LY-6	PORT AUTHORITY OF NEW YORK AND NEW		05/01/2024	SEIBERT, BRANFORD INC.		3,368,940	3,000,000		1.D FE
73358X-LZ-3	PORT AUTHORITY OF NEW YORK AND NEW		05/01/2024	SEIBERT, BRANFORD INC.		6,672,780	6,000,000		1.D FE
73358X-MA-7	PORT AUTHORITY OF NEW YORK AND NEW		05/01/2024	SEIBERT, BRANFORD INC.		7,741,020	7,000,000		1.D FE
645790-TE-6	RWJ BARNABAS HEALTH INC		04/25/2024	JEFFERIES & COMPANY, INC.		3,876,765	3,450,000		1.E FE
645790-TF-3	RWJ BARNABAS HEALTH INC		04/25/2024	JEFFERIES & COMPANY, INC.		7,783,720	7,000,000		1.E FE
645790-TH-9	RWJ BARNABAS HEALTH INC		04/25/2024	JEFFERIES & COMPANY, INC.		23,066,448	21,115,000		1.E FE
928173-DD-2	VIRGINIA ST PUB BLDG AUTH		06/06/2024	BANK OF AMERICA/MERRILL LYNCH		8,487,159	7,625,000		1.B FE
928173-DE-0	VIRGINIA ST PUB BLDG AUTH		06/06/2024	BANK OF AMERICA/MERRILL LYNCH		9,065,166	8,020,000		1.B FE
928173-DF-7	VIRGINIA ST PUB BLDG AUTH		06/13/2024	SUNTRUST INVESTMENT SERVICES, INC.		9,697,113	8,430,000	2,342	1.B Z
928173-CN-1	VIRGINIA ST PUB BLDG AUTH PUB		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		7,721,269	6,665,000		1.B FE
928173-CQ-4	VIRGINIA ST PUB BLDG AUTH PUB		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		12,426,217	10,840,000		1.B FE

SCHEDULE D - PART 3

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

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20775D-YE-6	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		4,037,272	3,800,000		1.D Z
20775D-YF-3	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		3,984,197	3,700,000		1.D Z
20775D-YG-1	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		3,272,130	3,000,000		1.D Z
20775D-YH-9	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		3,312,480	3,000,000		1.D Z
20775D-YJ-5	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		2,645,963	2,370,000		1.D Z
20775D-YK-2	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		1,655,128	1,465,000		1.D Z
20775D-YL-0	YALE NEW HAVEN HEALTH OBLIGATED GR		06/12/2024	BARCLAYS		857,160	750,000		1.D Z
20775D-YA-4	YALE UNIVERSITY		06/05/2024	BARCLAYS		8,257,200	7,000,000		1.A Z
0909999999. Subtotal - Bonds - U.S. Special Revenues						711,321,702	646,610,000	112,755	XXX
88579Y-BJ-9	3M CO		05/28/2024	Market Axess		1,146,235	1,320,000	8,099	1.G FE
00253P-AA-6	AAR ESCROW ISSUER LLC		05/01/2024	BANK OF AMERICA/MERRILL LYNCH		755,625	750,000	8,719	3.B FE
00287Y-DU-0	ABBVIE INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,309,781	3,386,000	31,349	1.G FE
00489L-AL-7	ACRISURE LLC		06/05/2024	MORGAN STANLEY		8,450,000	8,450,000		4.B Z
00489L-AM-5	ACRISURE LLC / ACRISURE FINANCE IN		06/05/2024	MORGAN STANLEY		4,500,000	4,500,000		5.A FE
00108W-AS-9	AEP TEXAS INC		05/20/2024	WELLS FARGO		3,998,840	4,000,000		2.A FE
00108W-AT-7	AEP TEXAS INC		05/20/2024	WELLS FARGO		9,974,600	10,000,000		2.A FE
00774M-AX-3	AERCAP IRELAND CAPITAL DAC	D	05/01/2024	Various		15,105,280	18,000,000	140,250	2.A FE
00774M-AY-1	AERCAP IRELAND CAPITAL DAC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,762,333	3,386,000	959	2.A FE
00774M-BC-8	AERCAP IRELAND CAPITAL DAC	D	04/11/2024	BARCLAYS		11,217,496	11,196,000	230,684	2.A FE
001200-AJ-3	AGL 2019-2A A1R CLO		05/16/2024	BNP CAPITAL MARKETS		25,000,000	25,000,000		1.A FE
00901X-AE-7	AIMCO 2024-21A SUB CLO		04/09/2024	BNP CAPITAL MARKETS		1,528,351	1,765,000		6. *
009158-BK-1	AIR PRODUCTS AND CHEMICALS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,240,605	3,386,000	38,318	1.F FE
01741R-AH-5	ALLEGHENY TECHNOLOGIES INCORPORATE		05/02/2024	Jane Street Execution Services, LLC		512,340	520,000	13,153	4.A FE
01882Y-AF-3	ALLIANT ENERGY FINANCE LLC		06/03/2024	BARCLAYS		9,994,300	10,000,000		2.B FE
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		05/08/2024	MORGAN STANLEY		4,039,875	4,050,000	85,050	4.C FE
00164V-AG-8	AMC NETWORKS INC		05/28/2024	Jane Street Execution Services, LLC		540,265	540,000	7,688	3.C FE
02352N-AA-7	AMER SPORTS CO	C	05/17/2024	GOLDMAN, SACHS & CO.		4,094,875	4,100,000	73,031	4.A FE
025816-DA-4	AMERICAN EXPRESS COMPANY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,148,946	3,386,000	37,000	1.F FE
025816-DF-3	AMERICAN EXPRESS COMPANY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,253,201	3,386,000	474	1.F FE
025816-DR-7	AMERICAN EXPRESS COMPANY		04/22/2024	BARCLAYS		5,000,000	5,000,000		1.G FE
025816-DT-3	AMERICAN EXPRESS COMPANY		04/22/2024	BARCLAYS		10,000,000	10,000,000		1.F FE
025816-DU-0	AMERICAN EXPRESS COMPANY		04/22/2024	BARCLAYS		11,000,000	11,000,000		1.F FE
03027X-AW-0	AMERICAN TOWER CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,100,899	3,386,000	27,521	2.C FE
030981-AJ-3	AMERIGAS PARTNERS L.P.		05/28/2024	MORGAN STANLEY		513,173	530,000	8,563	4.A FE
031162-DE-7	AMGEN INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,943,145	3,386,000	22,056	2.A FE
031162-DR-8	AMGEN INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,315,334	3,386,000	29,628	2.A FE
032095-AN-1	AMPHENOL CORPORATION		04/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,997,740	2,000,000		2.A FE
032095-AP-6	AMPHENOL CORPORATION		04/02/2024	BANK OF AMERICA/MERRILL LYNCH		6,993,000	7,000,000		2.A FE
031921-AC-3	AMWINS GROUP INC		04/11/2024	GOLDMAN, SACHS & CO.		5,204,063	5,250,000	55,781	4.A FE
034863-BE-9	ANGLO AMERICAN CAPITAL PLC	D	04/03/2024	MORGAN STANLEY		9,964,700	10,000,000		2.B FE
03523T-BY-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,281,813	3,386,000	19,281	1.G FE
001877-AA-7	API GROUP DE INC		04/02/2024	MORGAN STANLEY		450,470	500,000	4,526	4.A FE
038222-AS-4	APPLIED MATERIALS INC		06/06/2024	BANK OF AMERICA/MERRILL LYNCH		1,996,120	2,000,000		1.F FE
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY		05/06/2024	MUFG SECURITIES AMERICAS INC		6,980,820	7,000,000		2.A FE
04636N-AN-3	ASTRAZENECA FINANCE LLC	C	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,301,959	3,386,000	31,038	1.F FE
00206R-JY-9	AT&T INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,838,416	3,386,000	39,057	2.B FE
00206R-MN-9	AT&T INC		04/25/2024	CITADEL SECURITIES LLC		3,364,000	5,000,000	78,111	2.B FE
00206R-MT-6	AT&T INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,318,246	3,386,000	39,108	2.B FE
053332-BJ-0	AUTOZONE INC		06/24/2024	BANK OF AMERICA/MERRILL LYNCH		11,986,920	12,000,000		2.A Z

SCHEDULE D - PART 3

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053332-BK-7	AUTOZONE INC		06/24/2024	BANK OF AMERICA/MERRILL LYNCH		9,982,000	10,000,000		2.B FE
05401A-AV-3	AVOLON HOLDINGS FUNDING LTD	D	05/08/2024	DEUTSCHE BANK AG		19,838,600	20,000,000		2.C FE
05523R-AD-9	BAE SYSTEMS PLC	D	05/14/2024	BARCLAYS		11,627,673	12,900,000	37,768	2.A FE
05523R-AF-4	BAE SYSTEMS PLC	D	06/20/2024	GOLDMAN, SACHS & CO.		18,563,823	22,687,000	150,869	2.A FE
05523R-AK-3	BAE SYSTEMS PLC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,319,296	3,386,000	17,777	2.A FE
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS L		05/10/2024	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.C FE
05964H-AX-3	BANCO SANTANDER SA (FXD-FXD)	D	05/02/2024	SANTANDER INVESTMENT SECURITIES INC		2,446,434	2,400,000	76,583	1.F FE
06406R-BM-8	BANK OF NEW YORK MELLON CORP/THE		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,447,795	3,386,000	3,841	1.F FE
06406R-BU-0	BANK OF NEW YORK MELLON CORP/THE		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,580,695	3,386,000	4,262	1.F FE
06738E-CC-7	BARCLAYS BANK PLC	D	05/02/2024	WELLS FARGO		806,614	790,000	643	2.A FE
06738E-BR-5	BARCLAYS PLC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,750,448	3,386,000	13,044	2.A FE
073685-AH-2	BEACON ROOFING SUPPLY INC		05/02/2024	JPMORGAN CHASE & CO.		520,805	580,000	11,364	4.B FE
092113-AX-7	BLACK HILLS CORPORATION		05/13/2024	WELLS FARGO		4,989,350	5,000,000		2.A FE
852234-AR-4	BLOCK INC		05/06/2024	GOLDMAN, SACHS & CO.		12,800,000	12,800,000		3.A FE
097023-CV-5	BOEING CO		04/25/2024	MORGAN STANLEY		5,409,960	6,000,000	169,248	2.C FE
097023-CW-3	BOEING CO		04/25/2024	MORGAN STANLEY		2,194,875	2,500,000	71,756	2.C FE
097023-DH-5	BOEING CO		04/30/2024	Various		30,100,000	30,000,000	4,347	2.C FE
097023-DJ-1	BOEING CO		05/02/2024	Various		35,225,300	35,000,000	17,494	2.C FE
097023-DK-8	BOEING CO		04/29/2024	WELLS FARGO		2,000,000	2,000,000		2.C FE
097023-DL-6	BOEING CO		04/29/2024	JPMORGAN CHASE & CO.		20,000,000	20,000,000		2.C FE
097023-DM-4	BOEING CO		04/29/2024	Various		20,102,800	20,000,000		2.C FE
097023-DN-2	BOEING CO		05/23/2024	Various		22,251,500	22,000,000	52,560	2.C FE
097751-BT-7	BOMBARDIER INC	A	06/04/2024	SMBC Nikko Securities America, Inc		1,023,366	1,020,000	11,156	4.A FE
097751-CC-3	BOMBARDIER INC	A	05/21/2024	MORGAN STANLEY		9,100,000	9,100,000		4.A FE
103304-BV-2	BOYD GAMING CORPORATION		05/06/2024	Various		4,409,628	4,897,000	32,883	4.A FE
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,259,499	3,386,000	23,471	1.E FE
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,276,429	3,386,000	52,555	1.E FE
10373Q-BZ-2	BP CAPITAL MARKETS AMERICA INC		05/15/2024	DEUTSCHE BANK AG		9,998,100	10,000,000		1.E FE
10373Q-CA-6	BP CAPITAL MARKETS AMERICA INC		05/15/2024	DEUTSCHE BANK AG		10,000,000	10,000,000		1.E FE
05571A-AY-1	BPCE SA	D	05/21/2024	WELLS FARGO		10,000,000	10,000,000		2.A FE
109696-AC-8	BRINKS CO		06/05/2024	JPMORGAN CHASE & CO.		6,350,000	6,350,000		3.C FE
109696-AD-6	BRINKS CO		06/05/2024	JPMORGAN CHASE & CO.		6,350,000	6,350,000		3.B FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,325,086	3,386,000	34,236	1.F FE
11135F-BL-4	BROADCOM INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,805,369	3,386,000	5,547	2.C FE
11135F-BP-5	BROADCOM INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,639,048	3,386,000	49,274	2.C FE
11284D-AC-9	BROOKFIELD PROPERTY REIT INC		05/02/2024	Jane Street Execution Services, LLC		822,011	920,000	4,025	4.A FE
117043-AT-6	BRUNSWICK CORPORATION		04/02/2024	MORGAN STANLEY		711,243	900,000	2,760	2.B FE
118230-AV-3	BUCKEYE PARTNERS LP		06/10/2024	WELLS FARGO		6,300,000	6,300,000		3.B FE
12189L-BL-4	BURLINGTON NORTHERN SANTA FE LLC		06/03/2024	GOLDMAN, SACHS & CO.		7,957,600	8,000,000		1.G FE
127055-AL-5	CABOT CORPORATION		06/04/2024	MORGAN STANLEY		980,564	1,040,000	17,796	2.B FE
13607L-8C-0	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/24/2024	CIBC WORLD MARKETS		10,000,000	10,000,000		1.F FE
13607L-WW-9	CANADIAN IMPERIAL BANK OF COMMERCE	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,450,977	3,386,000	16,617	1.F FE
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE	A	06/24/2024	CIBC WORLD MARKETS		30,005,400	30,000,000	116,889	1.F FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,284,217	3,386,000	49,788	2.A FE
14040H-DF-9	CAPITAL ONE FINANCIAL CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,335,752	3,386,000	51,791	2.A FE
142339-AH-3	CARLISLE COMPANIES INCORPORATED		05/28/2024	Millennium Advisors		1,005,982	1,060,000	19,654	2.B FE
14448C-AQ-7	CARRIER GLOBAL CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,927,197	3,386,000	19,713	2.B FE
14448C-BC-7	CARRIER GLOBAL CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,465,740	3,386,000	26,082	2.B FE
1248EP-CB-7	CCO HOLDINGS LLC		06/04/2024	MORGAN STANLEY		1,228,488	1,360,000	812	3.C FE
19737P-AA-2	CECLO 2024-33A A1 CLO		04/19/2024	JEFFERIES & COMPANY, INC.		14,000,000	14,000,000		1.A FE

SCHEDULE D - PART 3

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15135B-AV-3	CENTENE CORPORATION		04/24/2024	TRUIST BANK		7,836,300	9,000,000	59,906	2.C FE
15189T-BG-1	CENTERPOINT ENERGY INC		05/08/2024	JPMORGAN CHASE & CO.		9,979,000	10,000,000		2.B FE
143122-AA-7	CGMS 2021-11A A CLO		04/22/2024	MORGAN STANLEY		34,788,225	34,750,000	580,436	1.A FE
808513-CE-3	CHARLES SCHWAB CORPORATION (THE)		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,377,670	3,386,000	89,733	1.F FE
161175-CR-3	CHARTER COMMUNICATIONS OPERATING L		05/09/2024	MORGAN STANLEY		16,958,350	17,000,000		2.C FE
163851-AF-5	CHEMOURS COMPANY		05/28/2024	SMBC Nikko Securities America, Inc		464,900	500,000	1,118	4.A FE
16411Q-AQ-4	CHENIERE ENERGY PARTNERS LP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,381,192	3,386,000	68,275	2.C FE
16411Q-AR-2	CHENIERE ENERGY PARTNERS LP		05/08/2024	BANK OF AMERICA/MERRILL LYNCH		9,982,000	10,000,000		2.C FE
12543D-BN-9	CHS/COMMUNITY HEALTH SYSTEMS INC		05/21/2024	UNION BANK OF SWITZERLAND		918,000	900,000	44,316	4.C FE
12550A-BD-7	CIFC 2014-5A A1R3 CLO		06/28/2024	BNP CAPITAL MARKETS		25,000,000	25,000,000		1.C FE
12575W-AA-7	CIFC 2024-3A A1 CLO		05/07/2024	BARCLAYS		40,000,000	40,000,000		1.A FE
125523-CM-0	CIGNA CORP		04/02/2024	SUNTRUST INVESTMENT SERVICES, INC.		493,045	590,000	740	2.A FE
125523-CV-0	CIGNA GROUP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,272,095	3,386,000	39,010	2.A FE
17325F-BG-2	CITIBANK NA		04/24/2024	Various		38,534,117	38,500,000		1.E FE
172967-MP-3	CITIGROUP INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,162,795	3,386,000	13,279	1.G FE
172967-PF-2	CITIGROUP INC		04/10/2024	CITADEL SECURITIES LLC		6,884,220	7,000,000	59,357	1.G FE
17327C-AR-4	CITIGROUP INC		04/30/2024	Various		13,342,149	13,386,000	331,270	2.B FE
184496-AN-7	CLEAN HARBORS INC		05/28/2024	BANK MONTREAL / NESBITT BURNS		532,774	550,000	9,980	3.A FE
191216-DR-8	COCA-COLA CO		05/06/2024	BARCLAYS		11,963,640	12,000,000		1.E FE
191216-DS-6	COCA-COLA CO		05/06/2024	BARCLAYS		11,930,400	12,000,000		1.E FE
191216-DT-4	COCA-COLA CO		05/06/2024	BARCLAYS		7,949,360	8,000,000		1.E FE
19240W-AA-7	COGENT COMMUNICATIONS GROUP INC		06/06/2024	JPMORGAN CHASE & CO.		4,186,250	4,250,000		4.C FE
19260Q-AC-1	COINBASE GLOBAL INC		04/22/2024	JPMORGAN CHASE & CO.		500,742	600,000	1,294	4.A FE
20030N-EC-1	COMCAST CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,210,402	3,386,000	33,677	1.G FE
20030N-EE-7	COMCAST CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,229,364	3,386,000	75,395	1.G FE
205768-AT-1	COMSTOCK RESOURCES INC		06/04/2024	WELLS FARGO		519,568	560,000	12,794	4.B FE
20600D-AA-1	CONCENTRA ESCROW ISSUER CORP		06/26/2024	JPMORGAN CHASE & CO.		3,600,000	3,600,000		1.G FE
209111-GH-0	CONSOLIDATED EDISON COMPANY OF NEW		05/06/2024	WELLS FARGO		6,988,660	7,000,000		1.G FE
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW		05/06/2024	JPMORGAN CHASE & CO.		7,944,160	8,000,000		1.G FE
30161M-AN-3	CONSTELLATION EN GEN LLC		06/14/2024	DEUTSCHE BANK AG		19,692,650	20,000,000	419,222	2.A FE
222070-AG-9	COTY INC/HFC PRESTIGE PRODUCTS INC		04/09/2024	MORGAN STANLEY		1,788,375	1,900,000	21,560	3.A FE
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		05/07/2024	BANK OF AMERICA/MERRILL LYNCH		1,750,000	1,750,000		4.A FE
12636Y-AE-2	CRH AMERICA FINANCE INC		05/14/2024	TD SECURITIES		20,921,460	21,000,000		2.A FE
12704P-AA-6	CRH SMW FINANCE DAC		05/15/2024	Various		34,990,150	35,000,000		2.A FE
22822V-AT-8	CROWN CASTLE INTERNATIONAL CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,727,254	3,386,000	22,644	2.B FE
YX8036-72-6	CRUISE YACHT UPPER HOLDCO LTD	D	06/25/2024	SEAPORT GROUP		2,801,750	2,800,000		6. FE
22944B-AK-4	CSMC 2007-5 1A10 RMBS		04/01/2024	SCHEDULED PAY UP		9,835	9,835		6. FE
126650-DU-1	CVS HEALTH CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,275,684	3,386,000	35,059	2.B FE
126650-DY-3	CVS HEALTH CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,281,305	3,386,000	75,273	2.B FE
126650-EB-2	CVS HEALTH CORP		05/07/2024	BANK OF AMERICA/MERRILL LYNCH		16,983,510	17,000,000		2.B FE
126650-EC-0	CVS HEALTH CORP		05/07/2024	WELLS FARGO		14,988,900	15,000,000		2.B FE
126650-ED-8	CVS HEALTH CORP		05/07/2024	BARCLAYS		9,992,600	10,000,000		2.B FE
24703D-BN-0	DELL INTERNATIONAL LLC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,290,921	3,386,000	22,348	2.B FE
24703T-AE-6	DELL INTERNATIONAL LLC		06/04/2024	Market Axess		1,684,360	1,700,000	14,809	2.B FE
24703D-BL-4	DELL TECHNOLOGIES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,414,138	3,386,000	49,215	2.B FE
251526-CW-7	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	05/07/2024	DEUTSCHE BANK AG		30,000,000	30,000,000		1.F FE
25243Y-BD-0	DIAGEO CAPITAL PLC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,825,888	3,386,000	564	1.G FE
25278X-BA-6	DIAMONDBACK ENERGY INC		04/09/2024	BANK OF AMERICA/MERRILL LYNCH		6,996,990	7,000,000		2.B FE

SCHEDULE D - PART 3

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

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25746U-DK-2	DOMINION ENERGY INC		06/18/2024	DEUTSCHE BANK AG		3,700,100	5,000,000	29,792	2.B FE
23345M-AA-5	DT MIDSTREAM INC		06/04/2024	JPMORGAN CHASE & CO.		496,692	540,000	10,519	3.A FE
233331-BL-0	DTE ENERGY COMPANY		04/29/2024	JPMORGAN CHASE & CO.		6,994,750	7,000,000		2.B FE
267475-AD-3	DYCOM INDUSTRIES INC		05/28/2024	MORGAN STANLEY		475,845	510,000	2,805	3.C FE
278642-AX-1	EBAY INC		06/04/2024	Millennium Advisors		1,106,117	1,190,000	1,157	2.A FE
268317-AY-0	ELECTRICITE DE FRANCE SA	D	04/15/2024	BANK OF AMERICA/MERRILL LYNCH		12,981,540	13,000,000		2.A FE
268317-AZ-7	ELECTRICITE DE FRANCE SA	D	04/15/2024	BANK OF AMERICA/MERRILL LYNCH		9,989,600	10,000,000		2.A FE
268317-BB-9	ELECTRICITE DE FRANCE SA	D	04/16/2024	Various		13,743,380	15,000,000		2.A FE
29163V-AG-8	EMPIRE COMMUNITIES CORP	A	05/16/2024	Various		12,632,625	12,400,000	28,681	4.C FE
26873C-AB-8	EMRLD BORROWER LP		06/18/2024	BARCLAYS		7,300,000	7,300,000	4,106	3.C FE
29250N-CA-1	ENBRIDGE INC	A	04/02/2024	DEUTSCHE BANK AG		4,997,100	5,000,000		2.A FE
29250N-CB-9	ENBRIDGE INC	A	04/02/2024	DEUTSCHE BANK AG		6,998,460	7,000,000		2.A FE
29261A-AE-0	ENCOMPASS HEALTH CORP		04/02/2024	Jane Street Execution Services, LLC		542,994	600,000	231	4.A FE
29281R-AA-7	ENDO FINANCE HOLDINGS INC		04/11/2024	JPMORGAN CHASE & CO.		3,600,000	3,600,000		4.B FE
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV	D	06/18/2024	JPMORGAN CHASE & CO.		24,719,500	25,000,000		2.A FE
29278G-BE-7	ENEL FINANCE INTERNATIONAL NV	D	06/18/2024	JPMORGAN CHASE & CO.		14,756,850	15,000,000		2.A FE
29273V-AU-4	ENERGY TRANSFER LP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,532,580	3,386,000	93,026	2.B FE
29273V-AZ-3	ENERGY TRANSFER LP		06/06/2024	JPMORGAN CHASE & CO.		19,959,400	20,000,000		2.B FE
29273V-BA-7	ENERGY TRANSFER LP		06/06/2024	TD SECURITIES		9,974,100	10,000,000		2.B FE
29273V-BB-5	ENERGY TRANSFER LP		06/06/2024	TD SECURITIES		14,919,150	15,000,000		2.B FE
29286D-AA-3	ENGIE SA	D	04/03/2024	MORGAN STANLEY		9,965,300	10,000,000		2.A FE
26874R-AP-3	ENI SPA	D	05/08/2024	GOLDMAN, SACHS & CO.		6,917,960	7,000,000		1.G FE
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,233,325	3,386,000	51,091	1.G FE
26885B-AM-2	EQM MIDSTREAM PARTNERS LP		06/04/2024	JPMORGAN CHASE & CO.		728,851	710,000	592	3.C FE
29390X-AA-2	EQUINIX EUROPE 2 FINANCING CORPORA		05/22/2024	BANK OF AMERICA/MERRILL LYNCH		6,945,470	7,000,000		2.B FE
29450Y-AB-5	EQUIPMENTSHARECOM INC		04/11/2024	WELLS FARGO		4,500,000	4,500,000		4.C FE
30037D-AD-7	EVERGY METRO INC		04/01/2024	PNC CAPITAL MARKETS LLC		4,990,500	5,000,000		1.F FE
30037E-AB-9	EVERGY MISSOURI WEST INC		05/21/2024	WELLS FARGO		9,990,900	10,000,000		1.G FE
30034T-AA-1	EVERI HOLDINGS INC		05/13/2024	BARCLAYS		2,459,375	2,500,000	41,667	4.A FE
30040W-AZ-1	EVERSOURCE ENERGY		04/15/2024	JPMORGAN CHASE & CO.		7,977,840	8,000,000		2.B FE
30040W-BA-5	EVERSOURCE ENERGY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,375,436	3,386,000	7,703	2.B FE
315289-AA-6	FERRELLGAS ESCROW LLC		06/04/2024	Market Axess		491,360	500,000	4,778	4.B FE
31620M-BR-6	FIDELITY NATIONAL INFORMATION SERV		04/22/2024	DEUTSCHE BANK AG		479,908	520,000	880	2.B FE
31620M-BS-4	FIDELITY NATIONAL INFORMATION SERV		06/04/2024	HSBC SECURITIES, INC.		608,552	690,000	2,973	2.B FE
31620M-BT-2	FIDELITY NATIONAL INFORMATION SERV		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,787,931	3,386,000	12,909	2.B FE
337738-BH-0	FISERV INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,368,020	3,386,000	37,563	2.B FE
34354P-AF-2	FLOWSERVE CORPORATION		05/02/2024	Market Axess		773,379	880,000	2,994	2.C FE
344045-AA-7	FLUTTER TREASURY DAC	D	05/13/2024	Various		11,673,875	11,650,000	8,252	2.C FE
345397-D6-7	FORD MOTOR CREDIT COMPANY LLC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,533,460	3,386,000	117,226	2.C FE
345397-E6-6	FORD MOTOR CREDIT COMPANY LLC		05/14/2024	BNP CAPITAL MARKETS		14,695,950	15,000,000	176,094	2.C FE
345397-E7-4	FORD MOTOR CREDIT COMPANY LLC		05/14/2024	BNP CAPITAL MARKETS		1,997,620	2,000,000		2.C FE
345397-ZR-7	FORD MOTOR CREDIT COMPANY LLC		04/17/2024	BANK OF AMERICA/MERRILL LYNCH		4,767,500	5,000,000	117,883	2.C FE
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		04/08/2024	Various		3,430,950	3,560,000	86,206	3.C FE
34960P-AE-1	FORTRESS TRANSPORTATION AND INFRAS		06/20/2024	MORGAN STANLEY		3,460,875	3,300,000	13,934	3.C FE
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRAS		05/14/2024	Various		14,326,363	14,230,000	29,701	3.C FE
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS		06/03/2024	JPMORGAN CHASE & CO.		8,500,000	8,500,000		3.C FE
350930-AB-9	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP CAPITAL MARKETS		11,989,440	12,000,000		2.A FE
350930-AD-5	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP CAPITAL MARKETS		14,964,450	15,000,000		2.A FE
350930-AE-3	FOUNDRY JV HOLDCO LLC		05/02/2024	BNP CAPITAL MARKETS		8,975,340	9,000,000		2.A FE
35641A-AA-6	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JPMORGAN CHASE & CO.		11,684,250	11,600,000	375,010	4.B FE

SCHEDULE D - PART 3

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35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	JPMORGAN CHASE & CO.		14,638,000	14,800,000	96,497	4.B FE
366504-AA-6	GARRETT MOTION HOLDINGS INC		06/20/2024	Various		11,099,223	11,018,000	12,800	4.A FE
367398-AA-2	GATES CORP		05/23/2024	Various		6,742,500	6,700,000		4.B FE
361448-BM-4	GATX CORPORATION		06/03/2024	MORGAN STANLEY		2,050,840	2,000,000	26,889	2.B FE
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,461,813	3,386,000	88,864	2.B FE
370334-CT-9	GENERAL MILLS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,249,612	3,386,000	15,364	2.B FE
37045X-DH-6	GENERAL MOTORS FINANCIAL CO INC		06/04/2024	WELLS FARGO		1,651,124	1,840,000	6,747	2.B FE
37045X-DL-7	GENERAL MOTORS FINANCIAL CO INC		06/04/2024	MORGAN STANLEY		1,105,230	1,330,000	17,456	2.B FE
37045X-EP-7	GENERAL MOTORS FINANCIAL CO INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,370,086	3,386,000	83,192	2.B FE
37045X-EU-6	GENERAL MOTORS FINANCIAL CO INC		04/01/2024	JPMORGAN CHASE & CO.		14,993,250	15,000,000		2.B FE
37045X-EV-4	GENERAL MOTORS FINANCIAL CO INC		04/01/2024	JPMORGAN CHASE & CO.		999,780	1,000,000		2.B FE
37045X-EY-8	GENERAL MOTORS FINANCIAL CO INC		06/13/2024	MIZUHO SECURITIES USA INC.		26,961,390	27,000,000		2.B FE
371559-AB-1	GENESEE & WYOMING INC.		04/05/2024	WELLS FARGO		8,500,000	8,500,000		3.C FE
37185L-AQ-5	GENESIS ENERGY LP/ GENESIS ENERGY		05/06/2024	RBC DOMINION SECURITIES		2,600,000	2,600,000		4.C FE
37190A-AB-5	GENPACT LUXEMBOURG SARL		05/30/2024	Various		25,501,830	25,500,000		2.C FE
36168Q-AP-9	GFL ENVIRONMENTAL INC	A	06/24/2024	Jane Street Execution Services, LLC		897,512	970,000	15,325	4.C FE
375558-BG-7	GILEAD SCIENCES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,128,359	3,386,000	26,392	2.A FE
37960B-AB-1	GLOBAL MEDICAL RESPONSE INC		05/20/2024	EXCHANGE		14,167,788	14,332,323		4.C FE
37892A-AA-8	GLOBAL NET LEASE INC		06/04/2024	JEFFERIES & COMPANY, INC.		454,532	520,000	9,208	3.A FE
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		05/28/2024	Jane Street Execution Services, LLC		519,442	580,000	4,962	3.C FE
38151L-AG-5	GOLDMAN SACHS BANK USA		05/15/2024	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1.E FE
38141G-A9-5	GOLDMAN SACHS GROUP INC/THE		04/18/2024	GOLDMAN, SACHS & CO.		9,000,000	9,000,000		1.F FE
38141G-YN-8	GOLDMAN SACHS GROUP INC/THE		04/18/2024	BARCLAYS		8,090,200	10,000,000	736	1.F FE
38173M-AC-6	GOLUB CAPITAL BDC INC.		05/02/2024	SMBC Nikko Securities America, Inc		562,237	630,000	2,906	2.C FE
389375-AM-8	GRAY TELEVISION INC		05/23/2024	TRUIST BANK		3,470,000	3,470,000		3.C FE
36268N-AA-8	GTCR W-2 MERGER SUB LLC		06/18/2024	BANK OF AMERICA/MERRILL LYNCH		2,090,000	2,000,000	106,667	3.B FE
417558-AB-9	HARVEST MIDSTREAM I LP		04/29/2024	WELLS FARGO		6,050,000	6,050,000		3.C FE
418056-BA-4	HASBRO INC		05/08/2024	BANK OF AMERICA/MERRILL LYNCH		9,971,800	10,000,000		2.B FE
404119-CU-1	HCA INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,309,138	3,386,000	36,343	2.C FE
42218S-AK-4	HEALTH CARE SERVICE CORP MUT LEG R		06/05/2024	JPMORGAN CHASE & CO.		16,992,350	17,000,000		1.E FE
42218S-AL-2	HEALTH CARE SERVICE CORP MUT LEG R		06/12/2024	JPMORGAN CHASE & CO.		21,973,280	22,000,000	3,179	1.G FE
42329H-AB-4	HELIOS SOFTWARE HOLDINGS INC		04/25/2024	JPMORGAN CHASE & CO.		8,200,000	8,200,000		4.B FE
42704L-AE-4	HERC HOLDINGS INC		06/04/2024	Various		7,303,843	7,300,000		3.C FE
427096-AJ-1	HERCULES CAPITAL INC		05/02/2024	MITSUBISHI UFJ SECURITIES (USA)		963,449	1,050,000	10,434	2.C FE
428102-AG-2	HESS MIDSTREAM OPERATIONS LP		05/08/2024	JPMORGAN CHASE & CO.		4,950,000	4,950,000		3.A FE
431318-BE-3	HILCORP ENERGY I LP		05/06/2024	JPMORGAN CHASE & CO.		12,800,000	12,800,000		3.B FE
40390D-AD-7	HLF FINANCING SARL LLC		05/28/2024	Jane Street Execution Services, LLC		512,080	520,000	8,316	4.A FE
437076-CP-5	HOME DEPOT INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,950,865	3,386,000	5,197	1.F FE
437076-CZ-3	HOME DEPOT INC		06/17/2024	GOLDMAN, SACHS & CO.		14,983,350	15,000,000		1.F FE
44107T-BB-1	HOST HOTELS & RESORTS LP		05/07/2024	JPMORGAN CHASE & CO.		6,882,260	7,000,000		2.C FE
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS L		06/06/2024	RBC DOMINION SECURITIES		650,000	650,000		4.A FE
40434L-AF-2	HP INC		06/04/2024	MORGAN STANLEY		869,425	940,000	6,361	2.B FE
40434L-AN-5	HP INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,338,596	3,386,000	55,352	2.B FE
404280-CM-9	HSBC HOLDINGS PLC	D	05/28/2024	HSBC SECURITIES, INC.		2,790,842	3,010,000	664	1.G FE
404280-EF-2	HSBC HOLDINGS PLC	D	05/08/2024	HSBC SECURITIES, INC.		10,000,000	10,000,000		1.G FE
404280-EG-0	HSBC HOLDINGS PLC	D	05/08/2024	HSBC SECURITIES, INC.		10,000,000	10,000,000		1.G FE
448579-AR-3	HYATT HOTELS CORP		06/03/2024	BANK OF AMERICA/MERRILL LYNCH		9,949,600	10,000,000		2.C FE
448579-AS-1	HYATT HOTELS CORP		06/03/2024	BANK OF AMERICA/MERRILL LYNCH		19,772,000	20,000,000		2.C FE
44891A-DB-0	HYUNDAI MOTOR AMERICA INC		06/18/2024	HSBC SECURITIES, INC.		14,974,950	15,000,000		1.G FE

SCHEDULE D - PART 3

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451102-CG-0	ICAHN ENTERPRISES LP / ICAHN ENTER		05/16/2024	JEFFERIES & COMPANY, INC.		10,506,000	10,500,000		3.C FE
45256#-AB-8	IMPACT CIL PARENT CMBS		05/03/2024	Various		14,194,950	14,194,950		1.G FE
45262B-AG-8	IMPERIAL BRANDS FINANCE PLC ABS	D	06/24/2024	BANK OF AMERICA/MERRILL LYNCH		24,922,250	25,000,000		2.C FE
45262B-AH-6	IMPERIAL BRANDS FINANCE PLC ABS	D	06/24/2024	BANK OF AMERICA/MERRILL LYNCH		9,950,000	10,000,000		2.B Z
45669E-AD-8	INDX 2007-AR5 CM RMBS		05/01/2024	SCHEDULED PAY UP		3,766	3,766		6. FE
45687V-AE-6	INGERSOLL RAND INC		05/07/2024	MIZUHO SECURITIES USA INC.		4,999,600	5,000,000		2.B FE
45765U-AC-7	INSIGHT ENTERPRISES INC		05/15/2024	JPMORGAN CHASE & CO.		4,250,000	4,250,000		3.C FE
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,571,735	3,386,000	8,178	1.G FE
45866F-BA-1	INTERCONTINENTAL EXCHANGE INC		05/06/2024	BANK OF AMERICA/MERRILL LYNCH		6,993,350	7,000,000		1.G FE
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		04/10/2024	BANK OF AMERICA/MERRILL LYNCH		881,575	985,000	20,110	3.C FE
47077W-AC-2	JANE STREET GROUP LLC		06/28/2024	Various		17,224,708	17,103,000	51,953	3.B FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		04/11/2024	JEFFERIES & COMPANY, INC.		6,988,730	7,000,000		2.B FE
24422E-XP-9	JOHN DEERE CAPITAL CORP		04/08/2024	HSBC SECURITIES, INC.		1,998,760	2,000,000		1.E FE
24422E-XT-1	JOHN DEERE CAPITAL CORP		06/06/2024	JPMORGAN CHASE & CO.		4,991,900	5,000,000		1.E FE
46647P-EE-2	JPMORGAN CHASE & CO		04/15/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1.E FE
46647P-EG-7	JPMORGAN CHASE & CO		04/15/2024	JPMORGAN CHASE & CO.		20,000,000	20,000,000		1.E FE
46647P-EH-5	JPMORGAN CHASE & CO		04/15/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1.E FE
487836-CA-4	KELLANOVA		05/06/2024	MORGAN STANLEY		6,986,070	7,000,000		2.B FE
48850P-AA-2	KEN GARFF AUTOMOTIVE LLC		05/13/2024	Various		4,552,850	4,922,000	32,819	4.A FE
49271V-AP-5	KEURIG DR PEPPER INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,173,359	3,386,000	6,316	2.B FE
494553-AE-0	KINDER MORGAN INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,271,485	3,386,000	46,219	2.B FE
501797-AN-4	L BRANDS INC		06/04/2024	WELLS FARGO		896,724	920,000	16,637	3.B FE
505742-AR-7	LADDER CAPITAL FINANCE HOLDINGS LL		06/20/2024	JPMORGAN CHASE & CO.		7,700,000	7,700,000		3.A FE
513272-AD-6	LAMB WESTON HOLDINGS INC		04/05/2024	GOLDMAN, SACHS & CO.		1,532,125	1,700,000	13,441	3.C FE
513272-AE-4	LAMB WESTON HOLDINGS INC		04/08/2024	WELLS FARGO		1,500,250	1,700,000	14,462	3.C FE
50205M-AC-3	LG ENERGY SOLUTION LTD	D	06/24/2024	BANK OF AMERICA/MERRILL LYNCH		39,891,600	40,000,000		2.A Z
50205M-AD-1	LG ENERGY SOLUTION LTD	D	06/24/2024	BANK OF AMERICA/MERRILL LYNCH		44,984,250	45,000,000		2.A Z
539830-BW-8	LOCKHEED MARTIN CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,388,777	3,386,000	52,836	1.F FE
548661-DJ-3	LOWE S COMPANIES INC		06/13/2024	DEUTSCHE BANK AG		3,325,907	3,970,000	42,939	2.A FE
548661-DN-4	LOWE S COMPANIES INC		06/12/2024	DEUTSCHE BANK AG		1,515,920	2,000,000	11,922	2.A FE
571903-BF-9	MARRIOTT INTERNATIONAL INC		06/20/2024	MORGAN STANLEY		4,692,581	5,347,000	34,310	2.B FE
571903-BQ-5	MARRIOTT INTERNATIONAL INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,257,569	3,386,000	34,895	2.B FE
57629T-BS-5	MASSMUTUAL GLOBAL FUNDING II		04/02/2024	JPMORGAN CHASE & CO.		5,000,000	5,000,000		1.B FE
57629W-4S-6	MASSMUTUAL GLOBAL FUNDING II		04/02/2024	JPMORGAN CHASE & CO.		9,997,000	10,000,000		1.B FE
57638P-AA-2	MASTERBRAND INC		06/24/2024	Various		8,849,260	8,800,000		3.A FE
577081-AW-2	MATTEL INC		06/04/2024	HILLTOP SECURITIES INC		3,643,800	4,000,000	20,589	2.C FE
577081-BE-1	MATTEL INC		04/24/2024	MORGAN STANLEY		14,306,400	15,000,000	35,156	2.C FE
57763R-AD-9	MAUSER PACKAGING SOLUTIONS HOLDING		04/16/2024	EXCHANGE		3,500,000	3,500,000		4.B FE
58506D-AA-6	MEDLINE BORROWER LP		06/05/2024	GOLDMAN, SACHS & CO.		2,493,750	2,500,000	37,760	3.C FE
585055-BT-2	MEDTRONIC INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,119,793	3,386,000	19,340	1.G FE
806605-AG-6	MERCK & CO INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,709,566	3,386,000	92,316	1.E FE
30303M-8Q-8	META PLATFORMS INC		04/22/2024	BARCLAYS		1,520,806	1,520,000	37,595	1.D FE
59151K-AM-0	METHANEX CORPORATION	A	05/28/2024	DEUTSCHE BANK AG		482,770	500,000	3,132	3.A FE
595112-BS-1	MICRON TECHNOLOGY INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,748,247	3,386,000	4,322	2.C FE
60672J-AA-7	MITER BRANDS ACQUISITION HOLDCO IN		04/10/2024	JPMORGAN CHASE & CO.		3,552,125	3,550,000	6,769	3.C FE
606822-CX-0	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,353,528	3,386,000	35,823	1.G FE
606822-DC-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,343,641	3,386,000	6,610	1.G FE
606822-DE-1	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/08/2024	MORGAN STANLEY		20,000,000	20,000,000		1.G FE
606822-DF-8	MITSUBISHI UFJ FINANCIAL GROUP INC	D	04/08/2024	MUFG SECURITIES AMERICAS INC		15,000,000	15,000,000		1.G FE
60687Y-CP-2	MIZUHO FINANCIAL GROUP INC	D	05/22/2024	SMBC Nikko Securities America, Inc		20,219,400	20,000,000	557,255	1.G FE

SCHEDULE D - PART 3

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

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60687Y-DB-2	MIZUHO FINANCIAL GROUP INC	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,382,343	3,386,000	62,713	1.G FE
60687Y-DF-3	MIZUHO FINANCIAL GROUP INC	D	06/27/2024	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1.G Z
60687Y-DG-1	MIZUHO FINANCIAL GROUP INC	D	06/27/2024	MIZUHO SECURITIES USA INC.		10,000,000	10,000,000		1.G Z
55336V-BX-7	MPLX LP		05/15/2024	MIZUHO SECURITIES USA INC.		9,877,800	10,000,000		2.B FE
63111X-AJ-0	NASDAQ INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,321,632	3,386,000	40,195	2.B FE
63743H-FR-8	NATIONAL RURAL UTILITIES COOPERATI		05/07/2024	RBC DOMINION SECURITIES		9,993,800	10,000,000		1.F FE
63743H-FS-6	NATIONAL RURAL UTILITIES COOPERATI		05/07/2024	RBC DOMINION SECURITIES		14,966,400	15,000,000		1.F FE
637639-AL-9	NATIONAL SECURITIES CLEARING CORP		06/17/2024	WELLS FARGO		4,999,700	5,000,000		1.A FE
637639-AM-7	NATIONAL SECURITIES CLEARING CORP		06/17/2024	WELLS FARGO		39,928,000	40,000,000		1.A FE
639057-AG-3	NATWEST GROUP PLC	D	05/28/2024	Market Axess		706,539	690,000	2,721	1.G FE
63906Y-AH-1	NATWEST MARKETS PLC	D	05/14/2024	RBS SECURITIES INC		20,000,000	20,000,000		1.E FE
63906Y-AJ-7	NATWEST MARKETS PLC	D	05/14/2024	RBS SECURITIES INC		20,000,000	20,000,000		1.E FE
65342Q-AL-6	NEXTERA ENERGY OPERATING PARTNERS		05/15/2024	JPMORGAN CHASE & CO.		2,954,875	3,150,000	37,383	3.A FE
65473P-AS-4	NISOURCE INC		06/17/2024	MITSUBISHI UFJ SECURITIES (USA)		9,979,800	10,000,000		2.B FE
65535H-AR-0	NOMURA HOLDINGS INC	D	05/28/2024	SMBC Nikko Securities America, Inc		726,492	760,000	5,197	2.A FE
65535H-BR-9	NOMURA HOLDINGS INC	D	06/27/2024	NOMURA SECURITIES INTERNATIONAL INC		20,000,000	20,000,000		2.A Z
65535H-BV-0	NOMURA HOLDINGS INC	D	06/27/2024	NOMURA SECURITIES INTERNATIONAL INC		20,000,000	20,000,000		2.A FE
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP	A	06/24/2024	RBC DOMINION SECURITIES		2,500,000	2,500,000		3.C FE
666807-CH-3	NORTHROP GRUMMAN CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,217,039	3,386,000	20,777	2.A FE
67021C-AV-9	NSTAR ELECTRIC CO		05/20/2024	BANK OF AMERICA/MERRILL LYNCH		4,992,650	5,000,000		1.F FE
62954W-AL-9	NTT FINANCE CORP	D	06/25/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1.F Z
62954W-AM-7	NTT FINANCE CORP	D	06/25/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1.F Z
67077M-BC-1	NUTRIEN LTD	A	06/17/2024	JPMORGAN CHASE & CO.		14,999,250	15,000,000		2.B FE
67077M-BD-9	NUTRIEN LTD	A	06/17/2024	GOLDMAN, SACHS & CO.		24,914,250	25,000,000		2.B FE
62954H-BB-3	NXP BV	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,218,156	3,386,000	50,320	2.A FE
677050-AU-0	OGLETHORPE POWER CORPORATION		05/14/2024	EXCHANGE		1,970,712	2,000,000	54,767	2.A FE
681639-AD-2	OLYMPUS WATER US HOLDING CORP		06/06/2024	BANK OF AMERICA/MERRILL LYNCH		6,500,000	6,500,000		4.C FE
682691-AF-7	ONEMAIN FINANCE CORP		05/16/2024	Various		8,273,750	8,250,000		3.B FE
682680-BL-6	ONEOK INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,431,643	3,386,000	34,711	2.B FE
68389X-AV-7	ORACLE CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,015,842	3,386,000	46,106	2.B FE
68389X-BW-4	ORACLE CORPORATION		06/24/2024	BARCLAYS		870,751	1,110,000	9,324	2.B FE
68389X-CC-7	ORACLE CORPORATION		06/24/2024	WELLS FARGO		1,960,336	2,090,000	8,621	2.B FE
68389X-CP-8	ORACLE CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,213,686	3,386,000	39,635	2.B FE
68622F-AA-9	ORGANON & CO / ORGANON FOREIGN DEB		05/07/2024	MORGAN STANLEY		5,600,000	5,600,000		3.B FE
68622F-AB-7	ORGANON & CO / ORGANON FOREIGN DEB		05/07/2024	MORGAN STANLEY		2,500,000	2,500,000		4.A FE
68622T-AB-7	ORGANON FINANCE 1 LLC		05/16/2024	JPMORGAN CHASE & CO.		1,424,000	1,600,000	4,556	4.A FE
68902V-AK-3	OTIS WORLDWIDE CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,906,610	3,386,000	18,576	2.B FE
690742-AF-8	OWENS CORNING		05/28/2024	MORGAN STANLEY		506,733	530,000	5,206	2.B FE
69073T-AV-5	OWENS-BROCKWAY GLASS CONTAINER INC		05/20/2024	BANK OF AMERICA/MERRILL LYNCH		4,250,000	4,250,000		4.B FE
67111D-BA-3	OZLM 2016-15A A1RR CLO		05/10/2024	CIBC WORLD MARKETS		5,250,000	5,250,000		1.A FE
69867R-AA-5	PANTHER ESCROW ISSUER LLC		05/15/2024	MORGAN STANLEY		1,833,750	1,800,000	13,894	4.B FE
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		05/02/2024	WELLS FARGO		2,600,000	2,600,000		4.A FE
70932M-AE-7	PENNYMAC FINANCIAL SERVICES INC		05/20/2024	GOLDMAN, SACHS & CO.		8,446,025	8,500,000		3.C FE
709599-CA-0	PENSKE TRUCK LEASING CO LP		06/13/2024	WELLS FARGO		14,981,400	15,000,000		2.B FE
71367V-AB-5	PERENTI FINANCE PTY LTD	D	04/18/2024	HSBC SECURITIES, INC.		2,100,000	2,100,000		2.B FE
19416M-AB-5	PERMIAN RESOURC OPTG LLC		04/18/2024	BANK OF AMERICA/MERRILL LYNCH		2,750,250	2,850,000	51,627	3.C FE
718172-CS-6	PHILIP MORRIS INTERNATIONAL INC ABS		06/04/2024	RBC DOMINION SECURITIES		440,678	540,000	893	1.F FE
718172-DJ-5	PHILIP MORRIS INTERNATIONAL INC ABS		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,272,908	3,386,000	39,010	1.F FE
71880K-AA-9	PHINIA INC		04/15/2024	JPMORGAN CHASE & CO.		3,421,250	3,400,000	6,694	3.A FE
724479-AP-5	PITNEY BOWES INC		05/28/2024	JPMORGAN CHASE & CO.		479,130	510,000	7,207	4.B FE

SCHEDULE D - PART 3

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72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,047,671	3,386,000	45,744	2.B FE
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP		06/17/2024	MUFG SECURITIES AMERICAS INC		29,985,900	30,000,000		2.C FE
72815L-AA-5	PLAYTIKA HOLDING CORP		05/02/2024	BARCLAYS		469,309	540,000	3,251	4.B FE
693475-BU-8	PNC FINANCIAL SERVICES GROUP INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,603,821	3,386,000	7,760	1.G FE
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		05/08/2024	PNC CAPITAL MARKETS LLC		10,000,000	10,000,000		1.G FE
74166M-AE-6	PRIME SECURITY SERVICES BORROWER L		06/04/2024	BARCLAYS		918,096	930,000	22,604	4.B FE
74319R-AA-9	PROG HOLDINGS INC		05/28/2024	MORGAN STANLEY		468,995	500,000	1,167	4.A FE
744448-CZ-2	PUBLIC SERVICE COMPANY OF COLORADO		04/01/2024	JPMORGAN CHASE & CO.		9,975,100	10,000,000		1.E FE
744448-DA-6	PUBLIC SERVICE COMPANY OF COLORADO		04/01/2024	JPMORGAN CHASE & CO.		4,987,350	5,000,000		1.E FE
745332-CM-6	PUGET SOUND ENERGY INC		06/04/2024	MIZUHO SECURITIES USA INC.		6,999,930	7,000,000		1.F FE
75009L-AL-0	RAD_16-R-A1R CLO		05/03/2024	GOLDMAN, SACHS & CO.		20,000,000	20,000,000		1.A FE
75041V-AB-0	RADIOLOGY PARTNERS INC		06/17/2024	Various		1,892,403	2,006,403	20,106	4.C Z
75102W-AG-3	RAKUTEN GROUP INC	D	06/24/2024	Various		1,497,669	1,420,000	48,338	3.B FE
75513E-CM-1	RAYTHEON TECHNOLOGIES CORPORATION		06/04/2024	SCOTIA CAPITAL (USA) INC.		2,002,607	2,490,000	12,353	2.A FE
75513E-CR-0	RAYTHEON TECHNOLOGIES CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,293,664	3,386,000	31,485	2.A FE
760759-BA-7	REPUBLIC SERVICES INC		06/24/2024	WELLS FARGO		451,097	560,000	3,694	2.A FE
760759-BJ-8	REPUBLIC SERVICES INC		06/17/2024	JPMORGAN CHASE & CO.		17,964,900	18,000,000		2.A FE
760759-BK-5	REPUBLIC SERVICES INC		06/17/2024	JPMORGAN CHASE & CO.		9,969,600	10,000,000		1.G FE
775109-CH-2	ROGERS COMMUNICATIONS INC	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,958,280	3,386,000	16,798	2.C FE
775109-DF-5	ROGERS COMMUNICATIONS INC	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,251,508	3,386,000	41,375	2.C FE
77578J-AC-2	ROLLS-ROYCE PLC	D	05/07/2024	JPMORGAN CHASE & CO.		9,962,500	10,000,000	38,333	2.C FE
780082-AR-4	ROYAL BANK OF CANADA	A	04/17/2024	RBC DOMINION SECURITIES		8,000,000	8,000,000		2.B FE
78016H-ZW-3	ROYAL BANK OF CANADA	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,277,039	3,386,000	49,892	1.E FE
780097-BP-5	ROYAL BANK OF SCOTLAND PLC	D	05/02/2024	Millennium Advisors		464,545	500,000	7,000	1.G FE
780153-BJ-0	ROYAL CARIBBEAN CRUISES LTD		05/02/2024	SUNTRUST INVESTMENT SERVICES, INC.		1,469,438	1,490,000	15,252	3.B FE
78081B-AQ-6	ROYALTY PHARMA PLC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH		9,875,800	10,000,000		2.C FE
78081B-AR-4	ROYALTY PHARMA PLC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH		14,680,800	15,000,000		2.C FE
78081B-AS-2	ROYALTY PHARMA PLC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH		9,761,700	10,000,000		2.C FE
75513E-CW-9	RTX CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,509,013	3,386,000	26,966	2.A FE
749983-AA-0	RWE FINANCE US LLC		04/11/2024	GOLDMAN, SACHS & CO.		10,958,090	11,000,000		2.B FE
749983-AB-8	RWE FINANCE US LLC		04/11/2024	GOLDMAN, SACHS & CO.		12,980,760	13,000,000		2.B FE
78409V-BK-9	S&P GLOBAL INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,871,125	3,386,000	16,638	1.G FE
79588Y-AA-7	SAMARCO MINERACAO SA	D	06/30/2024	DIRECT		142,989	142,989		4.C FE
80282K-BL-9	SANTANDER HOLDINGS USA INC		05/28/2024	SANTANDER INVESTMENT SECURITIES INC		5,000,000	5,000,000		2.A FE
81180W-BN-0	SEAGATE HDD CAYMAN		06/17/2024	EXCHANGE		2,600,000	2,600,000	1,192	3.B FE
81180W-BP-5	SEAGATE HDD CAYMAN		06/24/2024	Various		2,711,744	2,660,000	96,711	3.B FE
81728U-AC-8	SENSATA TECHNOLOGIES INC		05/22/2024	GOLDMAN, SACHS & CO.		3,500,000	3,500,000		3.B FE
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,048,822	3,386,000	66,344	1.D FE
826418-BQ-7	SIERRA PACIFIC POWER COMPANY		06/06/2024	EXCHANGE		6,956,286	7,000,000	92,925	1.G FE
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP		04/19/2024	GOLDMAN, SACHS & CO.		15,100,000	15,100,000		3.B FE
83004L-AC-9	SIX10 2016-2RA A1R2 CLO		04/18/2024	SCOTIA CAPITAL (USA) INC.		600,000	600,000		1.A FE
83004L-AN-5	SIX10 2016-2RA A1R3 CLO		06/14/2024	RBC DOMINION SECURITIES		15,640,000	15,640,000		1.A FE
78442P-GD-2	SLM CORP		05/02/2024	MORGAN STANLEY		485,190	500,000	408	3.A FE
83272G-AA-9	SMURFIT KAPPA TREASURY UNLIMITED C	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,309,815	3,386,000	14,184	2.C FE
835495-AP-7	SONOCO PRODUCTS COMPANY		06/04/2024	BARCLAYS		1,002,658	1,190,000	11,682	2.B FE
83600W-AE-9	SOTERA HEALTH HOLDINGS LLC		05/23/2024	JPMORGAN CHASE & CO.		15,700,000	15,700,000		4.A FE
842400-JE-4	SOUTHERN CALIFORNIA EDISON COMPANY		05/06/2024	BNP CAPITAL MARKETS		9,994,900	10,000,000		1.G FE
84749A-AA-5	SPECIALTY BUILDING PRODUCTS/SBP FI		05/17/2024	BANK OF AMERICA/MERRILL LYNCH		3,022,500	3,100,000	27,997	4.C FE
78466C-AD-8	SS & C TECHNOLOGIES INC		05/02/2024	BARCLAYS		1,800,000	1,800,000		4.A FE

SCHEDULE D - PART 3

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855244-BC-2	STARBUCKS CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,883,484	3,386,000	22,009	2.A FE
85571B-BB-0	STARWOOD PROPERTY TRUST INC		04/10/2024	BANK OF AMERICA/MERRILL LYNCH		1,856,938	1,850,000	5,589	3.C FE
857477-CC-5	STATE STREET CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,279,443	3,386,000	79,578	1.E FE
87122F-AN-6	STCP_23-3R CLO		04/12/2024	GOLDMAN, SACHS & CO.		12,500,000	12,500,000		1.A FE
86562M-CS-7	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,422,095	3,386,000	59,113	1.G FE
86765K-AB-5	SUNOCO LP		04/16/2024	TRUIST BANK		4,200,000	4,200,000		3.A FE
86765K-AC-3	SUNOCO LP		04/16/2024	TRUIST BANK		4,200,000	4,200,000		3.A FE
86803U-AE-1	SUNTORY HOLDINGS LTD	D	06/04/2024	MORGAN STANLEY		10,000,000	10,000,000		2.A FE
874060-BK-1	TAKEDA PHARMACEUTICAL CO LTD	D	06/27/2024	BANK OF AMERICA/MERRILL LYNCH		9,972,400	10,000,000		2.A Z
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD	D	06/27/2024	BANK OF AMERICA/MERRILL LYNCH		11,947,320	12,000,000		2.A Z
874054-AM-1	TAKE-TWO INTERACTIVE SOFTWARE INC.		06/12/2024	Various		7,026,060	7,000,000	450	2.B FE
874054-AN-9	TAKE-TWO INTERACTIVE SOFTWARE INC.		06/10/2024	WELLS FARGO		6,985,720	7,000,000		2.B FE
87162W-AK-6	TD SYNNEX CORP		05/02/2024	JPMORGAN CHASE & CO.		1,028,621	1,280,000	8,197	2.C FE
87927V-AZ-1	TELECOM ITALIA CAPITAL SA	D	05/21/2024	EXCHANGE		2,908,448	2,818,000		3.C FE
87927V-BA-5	TELECOM ITALIA CAPITAL SA	D	05/21/2024	EXCHANGE		3,692,136	3,494,000		3.C FE
88033G-DB-3	TENET HEALTHCARE CORPORATION		04/02/2024	MORGAN STANLEY		496,857	510,000	11,108	3.C FE
88033G-DR-8	TENET HEALTHCARE CORPORATION		05/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,471,232	1,600,000	21,583	3.C FE
87264A-CB-9	T-MOBILE USA INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,812,987	3,386,000	18,468	2.B FE
87264A-CY-9	T-MOBILE USA INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,250,391	3,386,000	50,823	2.B FE
89115A-2E-1	TORONTO-DOMINION BANK/THE	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,147,422	3,386,000	60,352	1.E FE
89236T-ME-2	TOYOTA MOTOR CREDIT CORP		05/13/2024	BANK OF AMERICA/MERRILL LYNCH		15,000,000	15,000,000		1.E FE
892356-AA-4	TRACTOR SUPPLY COMPANY		06/04/2024	WELLS FARGO		995,081	1,220,000	2,016	2.B FE
89352H-AM-1	TRANSCANADA PIPELINES LIMITED	A	06/12/2024	Various		14,545,047	15,528,000	175,739	2.B FE
893647-BP-1	TRANSDIGM INC		05/02/2024	MORGAN STANLEY		1,576,620	1,710,000	24,385	4.C FE
896522-AJ-8	TRINITY INDUSTRIES INC.		05/21/2024	BANK OF AMERICA/MERRILL LYNCH		3,485,000	3,400,000	102,472	3.B FE
897051-AC-2	TRONOX INC		04/02/2024	BANK OF AMERICA/MERRILL LYNCH		480,087	540,000	1,318	4.A FE
89788M-AS-1	TRUIST FINANCIAL CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,291,768	3,386,000	52,641	1.G FE
90353T-AG-5	UBER TECHNOLOGIES INC		06/24/2024	RBC DOMINION SECURITIES		924,600	920,000	25,556	3.B FE
225401-AF-5	UBS GROUP AG	D	05/08/2024	MORGAN STANLEY		11,305,440	12,000,000	152,181	1.G FE
90932L-AG-2	UNITED AIRLINES INC		05/02/2024	MORGAN STANLEY		1,312,794	1,360,000	3,471	3.A FE
911163-AA-1	UNITED NATURAL FOODS INC		05/24/2024	JPMORGAN CHASE & CO.		3,859,400	4,600,000	36,743	5.B FE
913017-BT-5	UNITED TECHNOLOGIES CORP		06/12/2024	GOLDMAN, SACHS & CO.		4,452,150	5,000,000	7,500	2.A FE
91324P-FB-3	UNITEDHEALTH GROUP INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,282,151	3,386,000	19,281	1.F FE
91159H-JL-5	US BANCORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,131,170	3,386,000	41,417	1.F FE
92023R-AA-8	VALLOUREC SA	D	04/17/2024	BARCLAYS		1,000,000	1,000,000		3.A FE
92262T-AA-4	VELOCITY VEHICLE GROUP LLC		05/30/2024	JPMORGAN CHASE & CO.		4,600,000	4,600,000		4.B FE
92333B-BA-7	VENTR 2019-37A A1RR CLO		05/29/2024	JEFFERIES & COMPANY, INC.		25,490,000	25,490,000		1.A FE
92343V-EA-8	VERIZON COMMUNICATIONS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,133,540	3,386,000	34,707	2.A FE
92343V-EU-4	VERIZON COMMUNICATIONS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,159,036	3,386,000	56,281	2.A FE
925650-AD-5	VICI PROPERTIES LP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,151,553	3,386,000	80,500	2.C FE
926400-AA-0	VICTORIAS SECRET & CO		06/04/2024	MORGAN STANLEY		474,696	570,000	10,252	4.A FE
92840V-AR-3	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JPMORGAN CHASE & CO.		15,000,000	15,000,000		3.B FE
92840V-AS-1	VISTRA OPERATIONS COMPANY LLC		04/09/2024	JPMORGAN CHASE & CO.		1,997,300	2,000,000		2.C FE
516806-AK-2	VITAL ENERGY INC		04/01/2024	BANK OF AMERICA/MERRILL LYNCH		2,518,750	2,500,000	2,734	4.B FE
92857W-CA-6	VODAFONE GROUP PLC	D	06/26/2024	Various		12,291,700	12,500,000		2.B Z
92857W-CB-4	VODAFONE GROUP PLC	D	06/25/2024	BANK OF AMERICA/MERRILL LYNCH		4,958,100	5,000,000		2.B Z
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,321,294	3,386,000	19,752	1.G FE
929566-AL-1	WABASH NATIONAL CORPORATION		05/13/2024	BAIRD (ROBERT W.) & CO. INC.		1,465,814	1,613,000	6,049	4.A FE
254687-FL-5	WALT DISNEY CO		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,888,360	3,386,000	11,475	1.G FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		2,924,793	3,386,000	18,916	2.C FE

SCHEDULE D - PART 3

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

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55903V-BD-4	WARNERMEDIA HOLDINGS INC		05/16/2024	GOLDMAN, SACHS & CO.		4,201,850	5,000,000	45,590	2.C FE
94106L-BW-8	WASTE MANAGEMENT INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,262,682	3,386,000	35,306	1.G FE
94106L-BY-4	WASTE MANAGEMENT INC		06/24/2024	WELLS FARGO		5,963,580	6,000,000		1.G FE
95081Q-AP-9	WESCO DISTRIBUTION INC		06/27/2024	GOLDMAN, SACHS & CO.		3,629,875	3,550,000	9,294	3.B FE
958102-AM-7	WESTERN DIGITAL CORPORATION		04/22/2024	BANK OF AMERICA/MERRILL LYNCH		797,089	820,000	7,465	3.B FE
960413-AT-9	WESTLAKE CHEMICAL CORP		05/28/2024	SMBC Nikko Securities America, Inc		527,494	550,000	5,720	2.B FE
961214-DF-7	WESTPAC BANKING CORP	D	06/24/2024	Various		2,023,357	2,100,000	3,698	1.G FE
961214-FR-9	WESTPAC BANKING CORP	D	05/08/2024	MORGAN STANLEY		9,999,200	10,000,000		1.D FE
962166-BR-4	WEYERHAEUSER COMPANY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,756,936	3,386,000	32,602	2.B FE
88339W-AC-0	WILLIAMS COMPANIES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,242,027	3,386,000	56,673	2.B FE
96949V-AM-5	WILLIAMS SCOTSMAN INC		06/13/2024	JPMORGAN CHASE & CO.		4,950,000	4,950,000		3.C FE
37441Q-AA-9	WRANGLER HOLDCO CORP	C	06/06/2024	JPMORGAN CHASE & CO.		5,450,000	5,450,000		4.B Z
98379K-AB-8	XPO INC		06/18/2024	MORGAN STANLEY		2,351,750	2,300,000	8,649	3.C FE
989207-AD-7	ZEBRA TECHNOLOGIES CORPORATION		05/22/2024	JPMORGAN CHASE & CO.		4,500,000	4,500,000		3.B FE
98877D-AF-2	ZF NORTH AMERICA CAPITAL INC	C	04/16/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		3.A FE
98877D-AG-0	ZF NORTH AMERICA CAPITAL INC	C	04/16/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		3.A FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,207,528,422	3,259,077,266	10,126,635	XXX
00130H-CK-9	AES CORPORATION (THE)		05/16/2024	MIZUHO SECURITIES USA INC.		26,900,000	26,900,000		3.B FE
25746U-DT-3	DOMINION ENERGY INC		05/06/2024	MIZUHO SECURITIES USA INC.		20,000,000	20,000,000		2.C FE
25746U-DU-0	DOMINION ENERGY INC		05/06/2024	MIZUHO SECURITIES USA INC.		15,000,000	15,000,000		2.C FE
29250N-CF-0	ENBRIDGE INC	A	06/24/2024	MIZUHO SECURITIES USA INC.		4,000,000	4,000,000		2.C FE
29250N-CG-8	ENBRIDGE INC	A	06/24/2024	MIZUHO SECURITIES USA INC.		9,000,000	9,000,000		2.C FE
29273V-AJ-9	ENERGY TRANSFER LP		06/06/2024	JPMORGAN CHASE & CO.		3,815,000	4,000,000	82,444	3.A FE
29273V-AM-2	ENERGY TRANSFER LP		06/06/2024	Various		2,973,750	3,000,000	13,063	3.A FE
639057-AQ-1	NATWEST GROUP PLC	D	05/07/2024	RBS SECURITIES INC		5,000,000	5,000,000		3.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						86,688,750	86,900,000	95,507	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		05/14/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	2,562,147			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		06/04/2024	Various	0.000	609,200,606			1.G
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		04/17/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	1,867,713			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		04/16/2024	MORGAN STANLEY	0.000	1,989,193			2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						615,619,658			XXX
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LLC		06/14/2024	EXCHANGE		958,650	964,604		4.A Z
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD		06/30/2024	BANK OF AMERICA/MERRILL LYNCH		1	1		4.A Z
00439C-BD-5	ACCURIDE CORPORATION 2023 EXTEND		04/30/2024	Various		1,939,851	2,480,733		5.A FE
46124C-AP-2	ALTERRA MOUNTAIN COMPANY TLB5		04/01/2024	EXCHANGE		982,594	988,505		4.A FE
03852J-AU-5	ARMARK INTERMEDIATE TLB7		06/30/2024	EXCHANGE		1,028,890	1,029,722		3.B FE
04621H-AW-3	ASSUREDPARTNERS INC TERM LOAN B		05/14/2024	MORGAN STANLEY		998,750	1,000,000		4.B FE
05554Y-AC-8	BEP INTERMEDIATE HOLDCO LLC TL		05/03/2024	JPMORGAN CHASE & CO.		248,750	250,000		4.B FE
08511L-BB-3	BERLIN PACKAGING L.L.C. TL B7		06/13/2024	GOLDMAN SACHS		99,750	100,000		4.B Z
BAS1PR-EV-5	BRIGHTVIEW LANDSCAPES LLC TL		05/28/2024	EXCHANGE		287,716	292,222		4.A Z
23340D-AS-1	CUSHMAN & WAKEFIELD US BORROWER TL		04/09/2024	EXCHANGE		982,695	997,500		3.C FE
24968C-AD-5	DERBY BUYER LLC FIRST AMENDMENT TL		06/20/2024	GOLDMAN SACHS		251,563	250,000		4.B FE
27943T-AC-3	EDELMAN FINANCIAL ENGINES 2ND LIEN		06/07/2024	JPMORGAN CHASE & CO.		249,375	250,000		5.A Z
27943U-AL-0	EDELMAN FINANCIAL ENGINES CENTER T		06/05/2024	EXCHANGE		1,471,440	1,492,327		4.B FE
36270B-AC-6	ENTAIN PLC TL	D	05/14/2024	EXCHANGE		727,480	734,384		4.B FE
29426N-BA-1	EPICOR SOFTWARE CORP DELAY TL		06/11/2024	KKR		1	1		4.C Z
29426N-AZ-7	EPICOR SOFTWARE CORPORATION TL		06/11/2024	KKR		498,750	500,000		4.C Z
29481P-AN-1	ERESEARCHTECHNOLOGY INC TLB1		05/24/2024	EXCHANGE		1,067,924	1,065,696		4.C Z
31935H-AF-4	FIRST BRANDS GROUP LLC 2021 2NDLIEN		04/16/2024	Jefferies & Company, Inc.		199,250	200,000		4.C FE

SCHEDULE D - PART 3

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

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00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC 20 TL		06/20/2024	Various		1,209,120	1,222,642		4.C FE
38821U-AB-6	GRANT THORNTON ADVISORS LLC TLB		06/05/2024	DEUTSCHE BANK AG		200,000	200,000		4.B Z
41151P-AQ-8	HARBOR FREIGHT TOOLS USA INC		06/14/2024	UNION BANK OF SWITZERLAND		623,438	625,000		3.C Z
45323K-AE-0	IMPRIVATA INC. TL		04/04/2024	EXCHANGE		1,034,202	1,031,708		4.C Z
77669L-AG-8	INDICOR LLC TERM LOAN (USD) TL		06/12/2024	EXCHANGE		1,460,005	1,492,500		4.B Z
45780Y-AY-2	INSTALLED BUILDING PRODUCTS INC TL		06/30/2024	EXCHANGE		390,596	392,030		3.A FE
47102D-AN-9	JANUS INTERNATIONAL GROUP LLC TL		04/30/2024	EXCHANGE		1,430,427	1,439,040		3.C FE
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC TLB		04/23/2024	EXCHANGE		998,617	994,859		4.B FE
58503U-AE-3	MEDLINE BORROWER LP TERM LOAN		06/30/2024	Various		(80,493)	(80,493)		3.C FE
BAS1PY-Z0-5	MIP V WASTE LLC TLB		06/20/2024	EXCHANGE		805,924	808,322		4.A Z
60662W-AX-0	MITCHELL INTERNATIONAL 8YR 2ND LIE		06/24/2024	KKR		248,750	250,000		5.B Z
60662W-AW-2	MITCHELL INTERNATIONAL INC TL		06/26/2024	GOLDMAN SACHS		497,500	500,000		4.C Z
60935Q-AT-3	MONEYGRAM INTERNATIONAL INC TLB		06/14/2024	GOLDMAN SACHS		748,125	750,000		4.A FE
N8232N-AJ-6	NOURYON FINANCE B.V. TLB	D	05/03/2024	EXCHANGE		991,696	994,987		4.A FE
00775K-AJ-7	OSAIC HOLDINGS INC TL		05/13/2024	Various		670,036	674,563		4.A FE
73813H-AD-8	POTTERS INDUSTRIES LLC TL		04/10/2024	EXCHANGE		192,846	194,000		4.B FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		06/30/2024	SCHEDULED PAY UP		209,096	209,096		4.C
74345H-AG-6	PROOFPOINT INC 2024 REFINANCIN		05/28/2024	EXCHANGE		966,073	979,668		4.B FE
74773K-AD-7	QUARTZ ACQUIRECO LLC TL		06/03/2024	EXCHANGE		320,459	323,375		4.A FE
75041E-AJ-1	RADIOLOGY PARTNERS INC. TL B		05/30/2024	Various		885,299	1,027,377		4.C Z
76118E-AJ-7	RESONETICS LLC TL		06/26/2024	GOLDMAN SACHS		374,063	375,000		4.C Z
BAS1PG-F3-0	SOTERA HEALTH HOLDINGS LLC TLB		06/05/2024	JPMORGAN CHASE & CO.		248,750	250,000		3.C Z
86089G-AB-3	STITCH ACQUISITION CORPORATION T		04/04/2024	DIRECT			12,147		6. FE
74530D-AH-8	STUBHUB HOLDINGS INC EXTENDED TLB		06/30/2024	EXCHANGE		910,492	994,805		4.C FE
BAS1PY-Z1-3	SURGERY CENTER HOLDINGS INC TLB		06/20/2024	EXCHANGE		1,248,145	1,255,000		4.B Z
86089G-AC-1	SVP-SINGER HOLDINGS INC. 2024-1		04/04/2024	EXCHNG_TDR		94,677	378,710		5.C Z
88023H-AH-3	TEMPO ACQUISITION LLC 6TH INCR TL		06/05/2024	EXCHANGE		994,987	994,987		3.C FE
88675U-AB-8	TIGER ACQUISITION LLC ITL		06/13/2024	JEFFERIES & COMPANY, INC.		497,500	500,000		4.C FE
D9000B-AG-7	TK ELEVATOR TOPCO GMBH TLB	D	06/30/2024	EXCHANGE		1,493,787	1,496,250		4.B FE
89788V-AB-8	TRUIST INSURANCE HOLDINGS LLC		05/13/2024	JPMORGAN CHASE & CO.		498,750	500,000		4.B FE
89841E-AB-1	UKG INC. TL B		04/19/2024	NOMURA SECURITIES INTERNATIONAL INC		500,000	500,000		4.C FE
92537E-AE-8	VERTIV GROUP CORPORATION TLB		06/13/2024	EXCHANGE		1,029,138	1,025,906		3.C FE
96350T-AH-3	WHITE CAP SUPPLY HOLDINGS LLC TL		06/13/2024	EXCHANGE		1,482,944	1,478,360		4.B FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						35,168,379	36,385,535		XXX
2509999997. Total - Bonds - Part 3						9,470,441,627	8,824,630,601	26,317,132	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						9,470,441,627	8,824,630,601	26,317,132	XXX
BAS1NJ-LG-5	OCIENT INC. SERIES B PREFERRED		04/08/2024	DIRECT	479,777.000	4,545,455	1.00		6. *
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						4,545,455	XXX		XXX
4509999997. Total - Preferred Stocks - Part 3						4,545,455	XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						4,545,455	XXX		XXX
88579Y-10-1	3M COMPANY		06/25/2024	CABRERA CAPITAL MARKETS, INC	482.000	49,188			
007903-10-7	ADVANCED MICRO DEVICES INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	73.000	11,698			
009066-10-1	AIRBNB INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	91.000	13,733			
00971T-10-1	AKAMAI TECHNOLOGIES		06/25/2024	CABRERA CAPITAL MARKETS, INC	189.000	16,679			
012653-10-1	ALBEMARLE CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	417.000	38,685			
G0176J-10-9	ALLEGION PLC		06/25/2024	CABRERA CAPITAL MARKETS, INC	93.000	10,800			

SCHEDULE D - PART 3

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02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	51.000	12,248			
02079K-30-5	ALPHABET INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	117.000	21,532			
02079K-10-7	ALPHABET INC CLASS C		06/25/2024	CABRERA CAPITAL MARKETS, INC	5.000	928			
02209S-10-3	ALTRIA GROUP INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	799.000	37,090			
023135-10-6	AMAZON COM INC		06/25/2024	Various	658.000	121,602			
023608-10-2	AMEREN CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	608.000	42,651			
03027X-10-0	AMERICAN TOWER CORP		05/14/2024	GOLDMAN, SACHS & CO.	11,224.000	2,087,666			
03064D-10-8	AMERICOLD REALTY TRUST		06/03/2024	Various	48,168.000	1,193,308			
031100-10-0	AMETEK INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	257.000	43,361			
031162-10-0	AMGEN INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	34.000	10,857			
03662Q-10-5	ANSYS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	31.000	10,056			
03743Q-10-8	APA CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	662.000	19,198			
03784Y-20-0	APPLE HOSPITALITY REIT INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	54,012.000	781,273			
03831W-10-8	APPLOVIN CORP CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	314.000	25,500			
039483-10-2	ARCHER DANIELS MIDLAND CO		06/25/2024	Various	1,041.000	61,855			
03990B-10-1	ARES MANAGEMENT CORP CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	76.000	10,287			
040413-10-6	ARISTA NETWORKS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	8.000	2,676			
363576-10-9	ARTHUR J GALLAGHER & CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	306.000	79,529			
00206R-10-2	AT&T INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	1,251.000	23,381			
049468-10-1	ATLASSIAN CORP CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	68.000	11,387			
052769-10-6	AUTODESK INCORPORATED		06/25/2024	CABRERA CAPITAL MARKETS, INC	16.000	3,880			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	76.000	18,878			
053484-10-1	AVALONBAY CMNTYS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	9.000	1,839			
05464C-10-1	AXON ENTERPRISE INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	2.000	585			
058498-10-6	BALL CORP COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	617.000	37,884			
071813-10-9	BAXTER INTL INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	181.000	6,147			
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		06/25/2024	CABRERA CAPITAL MARKETS, INC	251.000	12,615			
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		06/25/2024	CABRERA CAPITAL MARKETS, INC	87.000	35,754			
090572-20-7	BIO RAD LABORATORIES INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	57.000	15,974			
09073M-10-4	BIO TECHNE CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	455.000	33,247			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	104.000	8,837			
110122-10-8	BRISTOL MYERS SQUIBB CO		06/25/2024	Various	3,556.000	151,242			
11135F-10-1	BROADCOM INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	35.000	55,328			
11135E-20-3	BROADSTONE NET LEASE INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	39,153.000	580,635			
115236-10-1	BROWN & BROWN		04/30/2024	GOLDMAN, SACHS & CO.	64.000	5,219			
12008R-10-7	BUILDERS FIRSTSOURCE		06/25/2024	CABRERA CAPITAL MARKETS, INC	22.000	3,003			
H11356-10-4	BUNGE GLOBAL SA		06/25/2024	CABRERA CAPITAL MARKETS, INC	174.000	18,573			
122017-10-6	BURLINGTON STORES INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	27.000	6,497			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	117.000	10,472			
127387-10-8	CADENCE DESIGN SYSTEMS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	36.000	11,215			
12769G-10-0	CAESARS ENTERTAINMENT INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	654.000	24,715			
134429-10-9	CAMPBELL SOUP CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	12.000	530			
143130-10-2	CARMAX INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	146.000	10,478			
143658-30-0	CARNIVAL CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	603.000	10,745			
149123-10-1	CATERPILLAR INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	38.000	12,441			
12503M-10-8	CBOE GLOBAL MARKETS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	24.000	4,055			
150870-10-3	CELANESE CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	39.000	5,242			
159864-10-7	CHARLES RIVER LAB		06/25/2024	CABRERA CAPITAL MARKETS, INC	139.000	28,688			

SCHEDULE D - PART 3

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

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808513-10-5	CHARLES SCHWAB		06/25/2024	CABRERA CAPITAL MARKETS, INC	55.000	4,065			
H1467J-10-4	CHUBB LTD		04/30/2024	GOLDMAN, SACHS & CO.	28.000	6,962			
18915M-10-7	CLOUDFLARE INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	80.000	6,453			
N20944-10-9	CNH INDUSTRIAL N.V. NV	D	06/25/2024	CABRERA CAPITAL MARKETS, INC	1,202.000	11,912			
191216-10-0	COCA COLA CO.		06/25/2024	CABRERA CAPITAL MARKETS, INC	260.000	16,598			
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		06/25/2024	CABRERA CAPITAL MARKETS, INC	224.000	15,434			
19260Q-10-7	COINBASE GLOBAL INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	15.000	3,326			
205887-10-2	CONAGRA BRANDS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	36.000	1,047			
20717M-10-3	CONFLUENT INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	571.000	15,486			
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		06/25/2024	CABRERA CAPITAL MARKETS, INC	9.000	2,355			
21037T-10-9	CONSTELLATION ENERGY CORP		06/25/2024	Various	14.000	3,040			
217204-10-6	COPART INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	667.000	36,865			
219948-10-6	CORPAY INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	36.000	9,732			
22160N-10-9	COSTAR GROUP INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	180.000	13,302			
127097-10-3	COTERRA ENERGY INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	465.000	12,857			
222795-50-2	COUSINS PROPERTIES REIT INC		05/09/2024	MORGAN STANLEY	5,382.000	127,318			
G25508-10-5	CRH PUBLIC LIMITED PLC		06/25/2024	CABRERA CAPITAL MARKETS, INC	1,449.000	105,893			
235851-10-2	DANAHER CO RP COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	109.000	27,701			
23804L-10-3	DATADOG INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	123.000	14,653			
243537-10-7	DECKERS OUTDOOR CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	9.000	8,778			
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		06/12/2024	STOCK DIVIDEND LPS	6,054.000	932,921			
25179M-10-3	DEVON ENERGY CORP.		06/25/2024	CABRERA CAPITAL MARKETS, INC	1,057.000	50,070			
252131-10-7	DEXCOM INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	47.000	5,185			
252784-30-1	DIAMONDROCK HOSPITALITY CO		06/03/2024	Various	71,619.000	651,658			
254687-10-6	DISNEY WALT CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	28.000	2,862			
25809K-10-5	DOORDASH INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	26.000	2,914			
26142V-10-5	DRAFTKINGS INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	126.000	4,788			
26614N-10-2	DUPONT DE NEMOURS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	244.000	19,632			
268150-10-9	DYNATRACE INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	433.000	18,810			
28176E-10-8	EDWARDS LIFESCIENCES CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	201.000	18,307			
285512-10-9	ELECTRONIC ARTS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	18.000	2,531			
29355A-10-7	ENPHASE ENERGY INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	24.000	2,444			
26875P-10-1	EOG RESOUR CES INC COM		06/25/2024	Various	438.000	56,169			
26884L-10-9	EQT CORPORATION		06/25/2024	CABRERA CAPITAL MARKETS, INC	600.000	23,130			
29444U-70-0	EQUINIX REIT INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	1,649.000	1,260,083			
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		06/25/2024	Various	36,078.000	2,270,783			
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		06/25/2024	CABRERA CAPITAL MARKETS, INC	7,601.000	475,331			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	36,162.000	969,325			
297178-10-5	ESSEX PROPERTY		06/25/2024	CABRERA CAPITAL MARKETS, INC	50.000	13,781			
29786A-10-6	ETSY INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	427.000	25,402			
30161N-10-1	EXELON CORP COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	219.000	7,626			
30225T-10-2	EXTRA SPACE STORAGE INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	1,478.000	208,506			
30231G-10-2	EXXON MOBIL CORP		05/02/2024	MERGER	1,637.000	190,285			
315616-10-2	F5 NETWORKS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	13.000	2,204			
30303M-10-2	FACEBOOK INC		06/25/2024	Various	39.000	17,501			
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	38.000	2,858			
336433-10-7	FIRST SOLAR		06/25/2024	CABRERA CAPITAL MARKETS, INC	13.000	3,338			
345370-86-0	FORD MTR C O DEL COM PAR U		06/25/2024	CABRERA CAPITAL MARKETS, INC	63.000	762			

SCHEDULE D - PART 3

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35137L-10-5	FOX CORP CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	363.000	12,567			
354613-10-1	FRANKLIN RES INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	308.000	7,038			
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	34,497.000	1,551,244			
H2906T-10-9	GARMIN LTD		06/25/2024	CABRERA CAPITAL MARKETS, INC	120.000	19,237			
36828A-10-1	GE VERNOVA		04/02/2024	DISTRIBUTION	484.250	258			
369604-30-1	GENERAL ELECTRIC		06/25/2024	CABRERA CAPITAL MARKETS, INC	27.000	4,313			
370334-10-4	GENERAL MLS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	14.000	942			
384109-10-4	GRACO, INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	235.000	18,650			
384747-10-1	GRAIL INC		06/25/2024	DISTRIBUTION	55.330	1,284			
40412C-10-1	HCA Healthcare Inc		06/25/2024	CABRERA CAPITAL MARKETS, INC	1.000	340			
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		04/11/2024	CABRERA CAPITAL MARKETS, INC	99,370.000	1,413,464			
42250P-10-3	HEALTHPEAK PROPERTIES INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	88,457.000	1,753,691			
426281-10-1	HENRY JACK & ASSOCIATES		06/25/2024	CABRERA CAPITAL MARKETS, INC	61.000	10,148			
427866-10-8	HERSHEY COMPANY		06/25/2024	CABRERA CAPITAL MARKETS, INC	380.000	70,650			
42824C-10-9	HEWLETT PACKARD ENTERPRISE		06/25/2024	CABRERA CAPITAL MARKETS, INC	542.000	11,447			
437076-10-2	HOME DEPOT INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	258.000	87,287			
440452-10-0	HORMEL FOODS CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	957.000	29,064			
443573-10-0	HUBSPOT INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	18.000	10,534			
444859-10-2	HUMANA INC COM		06/25/2024	Various	162.000	55,330			
45167R-10-4	IDEX CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	38.000	7,600			
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	05/09/2024	Various	76,038.000	827,428			
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	414.000	56,855			
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	74.000	12,772			
460690-10-0	INTERPUBLIC GROUP OF COS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	647.000	18,860			
461202-10-3	INTUIT INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	53.000	33,415			
46284V-10-1	IRON MOUNTAIN INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	127.000	11,245			
464287-61-4	ISHARES RUSSELL GROWTH ETF TRUST		05/21/2024	CITADEL SECURITIES LLC	8,394.000	2,868,202			
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		05/21/2024	CITADEL SECURITIES LLC	5,180.000	924,526			
464287-49-9	ISHARES RUSSELL MID-CAP ETF		04/09/2024	CITADEL SECURITIES LLC	38,887.000	3,230,092			
464287-40-8	ISHARES S&P 500 VALUE ETF		06/24/2024	CITADEL SECURITIES LLC	13,851.000	2,553,298			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/12/2024	CITADEL SECURITIES LLC	3,952.000	813,282			
464287-79-6	ISHARES US ENERGY ETF		05/09/2024	CITADEL SECURITIES LLC	25,400.000	1,253,236			
464287-78-8	ISHARES US FINANCIALS ETF TRUST		05/09/2024	CITADEL SECURITIES LLC	14,800.000	1,401,412			
464287-75-4	ISHARES US INDUSTRIALS ETF TRUST		05/21/2024	CITADEL SECURITIES LLC	5,450.000	675,855			
46982L-10-8	JACOBS SOLUTIONS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	21.000	2,939			
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		06/25/2024	CABRERA CAPITAL MARKETS, INC	86.000	5,815			
46625H-10-0	JP MORGAN CHASE & CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	8.000	1,585			
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I		06/28/2024	DIRECT	6,055.460	121,854			
49177J-10-2	KENVUE INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	2,500.000	46,625			
49338L-10-3	KEYSIGHT TECHNOLOGIES		06/25/2024	CABRERA CAPITAL MARKETS, INC	40.000	5,502			
494368-10-3	KIMBERLY-CLARK CORP		06/25/2024	Various	314.000	43,413			
49446R-10-9	KIMCO REALTY CORP		04/11/2024	CABRERA CAPITAL MARKETS, INC	26,157.000	467,632			
S75825-56-2	KLEPIERRE REIT SA	B	04/11/2024	GOLDMAN, SACHS & CO.	33,633.000	858,008			
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		06/25/2024	CABRERA CAPITAL MARKETS, INC	470.000	22,640			
500754-10-6	KRAFT HEINZ ORD		06/25/2024	CABRERA CAPITAL MARKETS, INC	162.000	5,314			
504922-10-5	LABCORP HOLDINGS		05/20/2024	MERGER	312.000	64,531			
517834-10-7	LAS VEGAS SANDS CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	404.000	17,925			
518415-10-4	LATTICE SEMICONDUCTOR		06/25/2024	CABRERA CAPITAL MARKETS, INC	163.000	9,268			

SCHEDULE D - PART 3

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

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529043-10-1	LEXINGTON REALTY TRUST		04/19/2024	Various	201,600.000	1,787,952			
531229-75-5	LIBERTY MEDIA FORMULA ONE CORP SER		06/25/2024	CABRERA CAPITAL MARKETS, INC	354.000	25,792			
G54950-10-3	LINDE PLC	D	06/25/2024	CABRERA CAPITAL MARKETS, INC	56.000	24,706			
554382-10-1	MACERICH COMPANY		04/11/2024	CABRERA CAPITAL MARKETS, INC	63,541.000	1,013,879			
562750-10-9	MANHATTAN ASSOCIATES		06/25/2024	CABRERA CAPITAL MARKETS, INC	72.000	17,264			
570535-10-4	MARKEL CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	9.000	14,211			
573874-10-4	MARVELL TECHNOLOGY INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	68.000	4,642			
57667L-10-7	MATCH GROUP INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	1,003.000	30,331			
579780-20-6	MCCORMICK & CO.		06/25/2024	CABRERA CAPITAL MARKETS, INC	668.000	45,785			
580135-10-1	MCDONALDS CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	413.000	106,298			
G5960L-10-3	MEDTRONIC PLC		06/25/2024	CABRERA CAPITAL MARKETS, INC	114.000	9,167			
58733R-10-2	MERCADOLIBRE INC	C	06/25/2024	CABRERA CAPITAL MARKETS, INC	4.000	6,569			
SB0LMF-87-0	MERCIALYS REIT SA	B	05/09/2024	MORGAN STANLEY	18,617.000	213,600			
58933Y-10-5	MERCK & CO. INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	5.000	665			
592688-10-5	METTLER TOLEDO INTERNATIONAL		06/25/2024	CABRERA CAPITAL MARKETS, INC	2.000	2,854			
594918-10-4	MICROSOFT CORP		06/25/2024	Various	359.000	152,217			
594972-40-8	MICROSTRATEGY INC CL A		06/25/2024	CABRERA CAPITAL MARKETS, INC	31.000	46,368			
59522J-10-3	MID AMERICA APT		06/25/2024	CABRERA CAPITAL MARKETS, INC	238.000	33,587			
60855R-10-0	MOLINA HEALTHCARE INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	12.000	3,653			
60937P-10-6	MONGODB INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	8.000	1,813			
655663-10-2	NORDSON CORP.		06/25/2024	CABRERA CAPITAL MARKETS, INC	80.000	18,306			
665859-10-4	NORTHERN TRUST CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	261.000	21,418			
67066G-10-4	NVIDIA CORP		06/25/2024	Various	1,347.000	191,981			
679295-10-5	OKTA INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	30.000	2,667			
681919-10-6	OMNICOM GROUP		06/25/2024	CABRERA CAPITAL MARKETS, INC	47.000	4,221			
68389X-10-5	ORACLE CORP COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	179.000	24,911			
68902V-10-7	OTIS WORLDWIDE CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	121.000	11,575			
693718-10-8	PACCAR INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	198.000	21,083			
704326-10-7	PAYCHEX INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	29.000	3,626			
70432V-10-2	PAYCOM SOFTWARE INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	154.000	21,797			
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	05/30/2024	DIRECT	33,989.920	292,157			
70438V-10-6	PAYLOCITY HOLDING CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	163.000	21,751			
70450Y-10-3	PAYPAL HOLDINGS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	383.000	22,723			
713448-10-8	PEPSICO INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	160.000	26,776			
714046-10-9	PERKINELMER INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	128.000	13,394			
717081-10-3	PFIZER INC		06/25/2024	Various	4,657.000	128,309			
718172-10-9	PHILIP MORRIS INTL.		06/25/2024	CABRERA CAPITAL MARKETS, INC	79.000	8,061			
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	35,662.000	266,976			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		06/28/2024	DIRECT	20,345.830	188,368			
73278L-10-5	POOL CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	29.000	9,011			
693506-10-7	PPG INDUSTRIES INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	214.000	26,797			
742718-10-9	PROCTER & GAMBLE CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	111.000	18,520			
74340W-10-3	PROLOGIS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	277.000	30,423			
74460D-10-9	PUBLIC STORAGE		06/03/2024	Various	8,321.000	2,274,651			
74624M-10-2	PURE STORAGE INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	417.000	26,238			
756109-10-4	REALTY INCOME CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	1,271.000	67,261			
7591EP-10-0	REGIONS FINANCIAL CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	782.000	14,874			
759509-10-2	RELIANCE STEEL & ALUMINUM		06/25/2024	CABRERA CAPITAL MARKETS, INC	75.000	21,002			

SCHEDULE D - PART 3

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

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761152-10-7	RESMED INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	64.000	11,766			
771049-10-3	ROBLOX CORP CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	219.000	7,759			
77543R-10-2	ROKU INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	3.000	164			
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	998.000	26,846			
78409V-10-4	S&P GLOBAL INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	126.000	56,546			
78646V-10-7	SAFEHOLD INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	14,561.000	279,763			
79589L-10-6	SAMSARA INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	481.000	14,353			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		04/11/2024	CABRERA CAPITAL MARKETS, INC	2,110.000	434,255			
806407-10-2	SCHEIN HENRY INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	324.000	21,416			
G80277-14-1	SEGRO REIT PLC	B	04/11/2024	GOLDMAN, SACHS & CO.	31,650.000	340,304			
81762P-10-2	SERVICENOW INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	34.000	25,664			
824348-10-6	SHERWIN WILLIAMS CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	75.000	22,101			
G81317-10-2	SHURGARD SELF STORAGE LTD	B	05/09/2024	Various	23,770.000	1,025,855			
832696-40-5	SMUCKER J M CO COM NEW		06/25/2024	CABRERA CAPITAL MARKETS, INC	127.000	13,725			
833445-10-9	SNOWFLAKE CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	135.000	16,768			
83444M-10-1	SOLVENTUM CORP		06/25/2024	Various	312.250	8,190			
85254J-10-2	STAG INDUSTRIAL INC.		04/19/2024	MORGAN STANLEY	23,875.000	2,504,173			
854502-10-1	STANLEY BLACK & DECKER INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	17.000	1,392			
858119-10-0	STEEL DYNAMICS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	48.000	5,932			
G8473T-10-0	STERIS		06/25/2024	CABRERA CAPITAL MARKETS, INC	59.000	12,710			
863667-10-1	STRYKER CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	7.000	2,377			
866674-10-4	SUN COMMUNITIES		06/25/2024	Various	6,542.000	781,560			
86800U-10-4	SUPER MICRO COMPUTER INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	15.000	12,647			
871607-10-7	SYNOPSYS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	17.000	10,202			
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		06/25/2024	CABRERA CAPITAL MARKETS, INC	9.000	1,431			
H84989-10-4	TE CONNECTIVITY LTD		04/30/2024	GOLDMAN, SACHS & CO.	353.000	49,942			
879369-10-6	TELEFLEX, INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	8.000	1,589			
88160R-10-1	TESLA INC		04/30/2024	GOLDMAN, SACHS & CO.	34.000	6,232			
882508-10-4	TEXAS INST RS INC COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	314.000	61,064			
88262P-10-2	TEXAS PACIFIC LAND TRUST		06/25/2024	CABRERA CAPITAL MARKETS, INC	30.000	22,507			
888787-10-8	TOAST INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	438.000	11,296			
891092-10-8	TORO CO.		06/25/2024	CABRERA CAPITAL MARKETS, INC	8.000	726			
88339J-10-5	TRADE DESK INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	5.000	489			
89400J-10-7	TRANSUNION ORD		06/25/2024	CABRERA CAPITAL MARKETS, INC	143.000	10,711			
902252-10-5	TYLER TECHNOLOGIES		06/25/2024	CABRERA CAPITAL MARKETS, INC	3.000	1,465			
90353T-10-0	UBER TECHNOLOGIES INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	200.000	14,276			
902653-10-4	UDR INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	561.000	22,900			
907818-10-8	UNION PACIFIC CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	17.000	3,809			
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		06/25/2024	CABRERA CAPITAL MARKETS, INC	466.000	62,612			
91307C-10-2	UNITED THERAPEUTICS CORP		06/25/2024	CABRERA CAPITAL MARKETS, INC	62.000	19,780			
922475-10-8	VEEVA SYSTEMS INC CLASS A		06/25/2024	CABRERA CAPITAL MARKETS, INC	79.000	14,707			
92537N-10-8	VERTIV HOLDINGS CO		06/25/2024	CABRERA CAPITAL MARKETS, INC	62.000	5,687			
925652-10-9	VICI PPTYS INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	51,145.000	1,439,282			
92826C-83-9	VISA INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	54.000	14,771			
931142-10-3	WALMART INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	122.000	8,225			
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		06/25/2024	CABRERA CAPITAL MARKETS, INC	7,712.000	55,835			
94106B-10-1	WASTE CONNECTIONS INC		06/25/2024	Various	296.000	50,784			
950400-10-4	WELLTOWER INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	14,243.000	1,291,571			

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
955306-10-5	WEST PHARMACEUTICAL SERVICES		06/25/2024	CABRERA CAPITAL MARKETS, INC	32.000	10,355			
969904-10-1	WILLIAMS SONOMA, INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	64.000	18,846			
98138H-10-1	WORKDAY INC.		06/25/2024	CABRERA CAPITAL MARKETS, INC	88.000	19,129			
983134-10-7	WYNN RESOR TS LTD COM		06/25/2024	CABRERA CAPITAL MARKETS, INC	26.000	2,296			
989207-10-5	ZEBRA TECHNOLOGIES CORP.		06/25/2024	CABRERA CAPITAL MARKETS, INC	30.000	9,181			
98954M-20-0	ZILLOW GROUP INC CLASS C		06/25/2024	CABRERA CAPITAL MARKETS, INC	6.000	276			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	77.000	8,333			
98980G-10-2	ZSCALER INC		06/25/2024	CABRERA CAPITAL MARKETS, INC	35.000	6,388			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						51,156,670	XXX		XXX
000850-18-3	AMERICAN COM BARG SER B ANTI DILUT		06/30/2024	DIRECT	33,709.000	21,068			
BAS19K-J4-3	KP I WENGEN SARL	B	06/27/2024	DIRECT	197,950.610	211,827			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						232,895	XXX		XXX
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		06/05/2024	CITADEL SECURITIES LLC	4,250.000	608,175			
464287-69-7	ISHARES US UTILITIES ETF TRUST		06/05/2024	CITADEL SECURITIES LLC	7,300.000	665,614			
78462F-10-3	SPDR S&P 500 ETF TRUST		05/10/2024	BANK OF AMERICA/MERRILL LYNCH	5,237.000	2,666,866			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						3,940,655	XXX		XXX
5989999997. Total - Common Stocks - Part 3						55,330,221	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						55,330,221	XXX		XXX
5999999999. Total - Preferred and Common Stocks						59,875,676	XXX		XXX
6009999999 - Totals						9,530,317,303	XXX	26,317,132	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
36297F-06-2	GOVT NATL MTG ASSOC I #710677		06/01/2024	SCHEDULED REDEMPTION		1,991	1,991	1,973	1,974		30		30		1,991				28	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		06/01/2024	SCHEDULED REDEMPTION		1,918	1,918	1,878	1,878		40		40		1,918				45	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		06/01/2024	SCHEDULED REDEMPTION		607	607	597	598		9		9		607				12	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		06/01/2024	SCHEDULED REDEMPTION		2,400	2,400	2,356	2,360		40		40		2,400				46	01/20/2026	1.A
912810-SE-9	TREASURY BOND		05/17/2024	GOLDMAN, SACHS & CO.		19,889,220	24,520,300	23,044,527	23,076,282		13,663		13,663		23,089,945		(3,200,725)	(3,200,725)	425,024	11/15/2048	1.A
912810-TH-1	TREASURY BOND		06/28/2024	Various		41,724,609	50,000,000	39,744,141	39,832,273		141,837		141,837		39,974,110		1,750,499	1,750,499	878,736	05/15/2042	1.A
912810-TU-2	TREASURY BOND		04/25/2024	BNP CAPITAL MARKETS		9,296,094	10,000,000	9,968,750	9,969,079		319		319		9,969,398		(673,304)	(673,304)	304,087	08/15/2043	1.A
912828-4F-4	TREASURY NOTE		05/13/2024	CITADEL SECURITIES LLC		3,394,222	3,469,300	3,759,447	3,541,734		(21,199)		(21,199)		3,520,536		(126,313)	(126,313)	56,483	03/31/2025	1.A
912828-4M-9	TREASURY NOTE		05/13/2024	JPMORGAN CHASE & CO.		10,927,931	11,164,300	11,957,261	11,455,528		(80,169)		(80,169)		11,375,359		(447,428)	(447,428)	172,698	04/30/2025	1.A
912828-4R-8	TREASURY NOTE		06/04/2024	CITADEL SECURITIES LLC		10,901,140	11,143,600	11,235,827	11,164,506		(6,309)		(6,309)		11,158,197		(257,058)	(257,058)	164,566	05/31/2025	1.A
912828-6T-2	TREASURY NOTE		06/28/2024	CITADEL SECURITIES LLC		18,335,156	20,000,000	18,173,438	18,190,837		151,200		151,200		18,342,038		(6,881)	(6,881)	298,166	05/15/2029	1.A
912828-J2-7	TREASURY NOTE		05/06/2024	NOMURA SECURITIES INTERNATIONAL INC		20,483,203	21,000,000	20,505,352	20,796,323		62,456		62,456		20,858,779		(375,576)	(375,576)	304,615	02/15/2025	1.A
912828-XB-1	TREASURY NOTE		06/14/2024	Various		24,828,598	25,498,400	24,927,674	25,226,088		90,293		90,293		25,316,381		(487,782)	(487,782)	319,510	05/15/2025	1.A
912828-XZ-8	TREASURY NOTE		06/14/2024	CABRERA CAPITAL MARKETS, INC		3,908,438	4,000,000	3,980,938	3,995,585		1,342		1,342		3,996,927		(88,489)	(88,489)	106,071	06/30/2025	1.A
912828-YB-0	TREASURY NOTE		06/28/2024	Various		17,537,891	20,000,000	17,407,813	17,430,831		204,348		204,348		17,635,179		(97,289)	(97,289)	284,821	08/15/2029	1.A
912828-ZL-7	TREASURY NOTE		05/13/2024	Various		23,667,092	24,767,100	23,269,540	24,071,188		189,673		189,673		24,260,861		(593,768)	(593,768)	49,972	04/30/2025	1.A
912828-ZW-3	TREASURY NOTE		05/31/2024	BANK MONTREAL / NESBITT BURNS		20,637,324	21,737,800	19,963,112	20,822,523		254,589		254,589		21,077,112		(439,788)	(439,788)	50,313	06/30/2025	1.A
91282C-BL-4	TREASURY NOTE		05/14/2024	DEUTSCHE BANK AG		485,635	599,000	500,025			3,531		3,531		503,555		(17,921)	(17,921)	5,036	02/15/2031	1.A
91282C-CB-5	TREASURY NOTE		05/24/2024	Various		41,500,957	50,000,000	40,347,656	40,620,559		394,642		394,642		41,015,201		485,756	485,756	403,060	05/15/2031	1.A
91282C-CY-5	TREASURY NOTE		06/28/2024	BNP CAPITAL MARKETS		20,685,117	23,477,100	19,949,115	20,083,640		321,731		321,731		20,405,371		279,745	279,745	220,499	09/30/2028	1.A
91282C-DL-2	TREASURY NOTE		06/28/2024	Various		29,996,443	33,789,900	30,099,255	30,130,841		339,290		339,290		30,470,131		(473,688)	(473,688)	296,354	11/30/2028	1.A
91282C-DP-3	TREASURY NOTE		06/28/2024	Various		18,093,808	20,587,700	17,822,032	17,862,802		247,006		247,006		18,109,808		(16,000)	(16,000)	142,310	12/31/2028	1.A
91282C-DZ-1	TREASURY NOTE		05/13/2024	CITADEL SECURITIES LLC		9,723,047	10,000,000	9,961,328	9,985,129		4,834		4,834		9,989,962		(266,916)	(266,916)	111,676	02/15/2025	1.A
91282C-EB-3	TREASURY NOTE		06/26/2024	JPMORGAN CHASE & CO.		4,058,321	4,529,100	3,974,993			15,895		15,895		3,990,888		67,434	67,434	27,461	02/28/2029	1.A
91282C-EH-0	TREASURY NOTE		05/13/2024	JPMORGAN CHASE & CO.		2,329,308	2,383,400	2,349,790	2,367,386		4,489		4,489		2,371,874		(42,566)	(42,566)	36,239	04/15/2025	1.A
91282C-EK-3	TREASURY NOTE		04/30/2024	MATURED		50,000,000	50,000,000	49,851,563	49,974,433		25,567		25,567		50,000,000				625,000	04/30/2024	1.A
91282C-EQ-0	TREASURY NOTE		06/04/2024	BANK MONTREAL / NESBITT BURNS		34,278,584	35,041,000	34,856,220	34,952,778		27,155		27,155		34,979,933		(701,349)	(701,349)	536,803	05/15/2025	1.A
91282C-ER-8	TREASURY NOTE		05/31/2024	MATURED		75,000,000	75,000,000	74,918,945	74,982,937		17,063		17,063		75,000,000				937,500	05/31/2024	1.A
91282C-ES-6	TREASURY NOTE		06/26/2024	CITADEL SECURITIES LLC		18,592,188	20,000,000	18,512,500	18,526,493		118,991		118,991		18,645,484		(53,297)	(53,297)	315,574	05/31/2029	1.A
91282C-EU-1	TREASURY NOTE		06/14/2024	BANK MONTREAL / NESBITT BURNS		1,281,775	1,309,500	1,259,524	1,266,858		13,113		13,113		1,279,971		1,804	1,804	19,030	06/15/2025	1.A
91282C-EY-3	TREASURY NOTE		05/31/2024	Tigress Financial Partners LLC		18,838,950	19,282,600	19,185,434	19,230,558		14,067		14,067		19,244,625		(405,676)	(405,676)	511,731	07/15/2025	1.A
91282C-FE-6	TREASURY NOTE		04/17/2024	CITADEL SECURITIES LLC		23,871,454	24,480,600	24,051,322	24,236,298		43,438		43,438		24,279,736		(408,282)	(408,282)	514,916	08/15/2025	1.A
91282C-FL-0	TREASURY NOTE		06/28/2024	CITADEL SECURITIES LLC		19,677,514	20,000,000	19,570,313	19,574,068		32,897		32,897		19,606,965		(45,246)	(45,246)	582,309	09/30/2029	1.A
91282C-FQ-9	TREASURY NOTE		05/06/2024	NOMURA SECURITIES INTERNATIONAL INC		9,954,297	10,000,000	9,957,813	9,981,817		7,547		7,547		9,989,364		(35,067)	(35,067)	8,322	10/31/2024	1.A
91282C-FW-6	TREASURY NOTE		04/16/2024	BNP CAPITAL MARKETS		28,163,435	28,415,400	28,725,083	28,615,636		(30,446)		(30,446)		28,585,191		(421,755)	(421,755)	540,986	11/15/2025	1.A
91282C-GP-0	TREASURY NOTE		06/26/2024	BARCLAYS		4,925,881	5,000,300	5,096,790	5,082,429		(8,971)		(8,971)		5,073,458		(147,576)	(147,576)	164,684	02/29/2028	1.A
91282C-GX-3	TREASURY NOTE		04/05/2024	BANK MONTREAL / NESBITT BURNS		495,801	501,700	496,056			357		357		496,413		(612)	(612)	8,545	04/30/2025	1.A
91282C-HF-1	TREASURY NOTE		06/04/2024	CITADEL SECURITIES LLC		2,417,871	2,500,000	2,488,086	2,488,920		655		655		2,489,575		(71,704)	(71,704)	48,156	05/31/2030	1.A
91282C-JW-2	TREASURY NOTE		05/21/2024	Various		205,326,562	210,000,000	207,682,617			94,519		94,519		207,777,136		(2,450,575)	(2,450,575)	2,232,967	01/31/2029	1.A
91282C-JX-0	TREASURY NOTE		06/28/2024	Various		170,247,070	175,000,000	171,934,570			106,138		106,138		172,040,708		(1,793,638)	(1,793,638)	2,354,396	01/31/2031	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
91282C-JZ-5	TREASURY NOTE		06/07/2024	Various		1,431,460,425	1,485,168,900	1,436,711,409			317,064		317,064		1,437,028,473		(5,568,048)	(5,568,048)	14,793,439	02/15/2034	1.A
91282C-KC-4	TREASURY NOTE		06/04/2024	BNP CAPITAL MARKETS		49,714,844	50,000,000	49,853,516			4,067		4,067		49,857,582		(142,739)	(142,739)	560,122	02/28/2031	1.A
91282C-KD-2	TREASURY NOTE		06/17/2024	Various		199,421,875	200,000,000	200,121,094			(3,858)		(3,858)		200,117,236		(695,361)	(695,361)	2,540,761	02/28/2029	1.A
91282C-KJ-9	TREASURY NOTE		04/29/2024	Various		153,712,109	155,000,000	153,743,750			14,337		14,337		153,758,087		(45,978)	(45,978)	277,254	04/15/2027	1.A
91282C-KN-0	TREASURY NOTE		06/06/2024	BNP CAPITAL MARKETS		25,508,789	25,000,000	24,983,398			45		45		24,983,443		525,346	525,346	119,395	04/30/2031	1.A
91282C-KP-5	TREASURY NOTE		06/04/2024	Various		503,906,250	500,000,000	500,242,188			(4,855)		(4,855)		500,237,332		3,668,918	3,668,918	754,076	04/30/2029	1.A
91282C-KQ-3	TREASURY NOTE		06/14/2024	Various		7,552,109	7,500,000	7,477,818			106		106		7,477,924		74,186	74,186	22,410	05/15/2034	1.B FE
91282C-KU-4	TREASURY NOTE		06/06/2024	Various		86,712,891	85,000,000	85,537,891			(639)		(639)		85,537,252		1,175,639	1,175,639	70,133	05/31/2031	1.A Z
912810-PU-6	US TREASURY N/B		05/17/2024	CITADEL SECURITIES LLC		11,926,958	11,216,300	11,891,907	11,888,733		(14,337)		(14,337)		11,874,396		52,562	52,562	288,027	05/15/2037	1.A
912810-QQ-4	US TREASURY N/B		06/24/2024	Various		31,559,922	32,000,000	30,262,813	30,278,353		24,023		24,023		30,302,376		1,257,546	1,257,546	737,092	05/15/2041	1.A
912810-TM-0	WI TREASURY BOND		06/28/2024	BARCLAYS		46,239,258	50,000,000	44,982,422	45,025,309		71,696		71,696		45,097,005		1,142,253	1,142,253	1,130,435	11/15/2042	1.A
0109999999. Subtotal - Bonds - U.S. Governments						3,563,197,282	3,670,090,217	3,567,343,857	726,735,563		3,203,318		3,203,318		3,573,198,192		(10,116,705)	(10,116,705)	35,351,889	XXX	XXX
01179R-L2-7	ALASKA MUN BD BK AUTH		06/04/2024	JPMORGAN CHASE & CO.		3,904,160	4,000,000	4,000,000	4,000,000						4,000,000		(95,840)	(95,840)	14,270	12/01/2024	1.D FE
160879-MK-5	CHARLOTTE MICH PUB SCH DIST		06/18/2024	DUNCAN-WILLIAMS, INC.		769,155	750,000	919,680	874,632		(7,552)		(7,552)		867,081		(97,926)	(97,926)	19,083	05/01/2037	1.B FE
160879-ML-3	CHARLOTTE MICH PUB SCH DIST		06/18/2024	DUNCAN-WILLIAMS, INC.		1,150,054	1,125,000	1,374,784	1,308,569		(11,107)		(11,107)		1,297,462		(147,408)	(147,408)	28,625	05/01/2038	1.B FE
20772K-RG-6	CONNECTICUT (STATE OF)		06/18/2024	JPMORGAN CHASE & CO.		393,106	350,000	396,739	390,576		(1,961)		(1,961)		388,616		4,490	4,490	8,993	06/15/2038	1.D FE
20772K-JW-0	CONNECTICUT ST		05/23/2024	JPMORGAN CHASE & CO.		2,241,945	2,250,000	2,250,000	2,250,000						2,250,000		(8,055)	(8,055)	40,834	07/01/2024	1.D FE
239019-4K-5	DAVIS CNTY UTAH SCH DIST		06/25/2024	FIFTH THIRD SECURITIES, INC.		3,474,334	3,025,000	3,562,906	3,526,045		(24,146)		(24,146)		3,501,899		(27,565)	(27,565)	86,128	06/01/2036	1.A FE
239163-JT-6	DAVISON MICH CMNTY SCH DIST		06/18/2024	MORGAN STANLEY		294,889	290,000	341,646	324,519		(2,413)		(2,413)		322,106		(27,217)	(27,217)	7,379	05/01/2037	1.B FE
365136-NR-7	GARDEN CITY MICH SCH DIST		06/18/2024	MORGAN STANLEY		443,645	410,000	519,880	483,083		(5,108)		(5,108)		477,975		(34,331)	(34,331)	13,040	05/01/2037	1.C FE
365136-NS-5	GARDEN CITY MICH SCH DIST		06/18/2024	Headlands Tech Global Markets LLC		456,875	425,000	537,162	499,650		(5,211)		(5,211)		494,439		(37,564)	(37,564)	13,517	05/01/2038	1.C FE
365136-NT-3	GARDEN CITY MICH SCH DIST		06/18/2024	Headlands Tech Global Markets LLC		369,599	345,000	434,645	404,703		(4,163)		(4,163)		400,540		(30,942)	(30,942)	10,973	05/01/2039	1.C FE
380302-HW-2	GODFREY-LEE MICH PUB SCH DIST		06/18/2024	MORGAN STANLEY		454,073	450,000	544,640	525,320		(4,566)		(4,566)		520,754		(66,682)	(66,682)	11,450	05/01/2039	1.C FE
448492-3P-1	HUTTO TEX INDPT SCH DIST		06/18/2024	INTL FCStone		499,526	445,000	518,696	508,998		(3,084)		(3,084)		505,914		(6,388)	(6,388)	19,716	08/01/2037	1.A FE
448492-3Q-9	HUTTO TEX INDPT SCH DIST		06/18/2024	INTL FCStone		503,780	450,000	522,828	513,261		(3,044)		(3,044)		510,217		(6,438)	(6,438)	19,938	08/01/2038	1.A FE
463813-L4-5	IRVING TEX INDPT SCH DIST		06/25/2024	MESIROW FINANCIAL, INC.		3,873,054	3,415,000	3,921,957	3,902,567		(24,189)		(24,189)		3,878,378		(5,324)	(5,324)	147,509	02/15/2036	1.A FE
467736-DZ-4	JACKSON CNTY ORE SCH DIST NO 0		06/18/2024	INTL FCStone		648,954	640,000	724,070	688,332		(3,904)		(3,904)		684,428		(35,474)	(35,474)	13,156	06/15/2037	1.B FE
490170-JB-4	KENT CITY MICH CMNTY SCHS		06/18/2024	JANNEY MONTGOMERY SCOTT LLC		1,344,812	1,245,000	1,578,834	1,460,453		(15,023)		(15,023)		1,445,430		(100,618)	(100,618)	39,598	05/01/2038	1.C FE
507318-NH-2	LAINGSBURG MICH CMNTY SCH DIST		06/18/2024	MORGAN STANLEY		221,683	220,000	242,510	233,101		(1,077)		(1,077)		232,024		(10,341)	(10,341)	5,598	05/01/2039	1.B FE
516444-SK-3	LANSING MICH SCH DIST		06/18/2024	HILLTOP SECURITIES INC		263,189	245,000	296,830	274,489		(2,437)		(2,437)		272,052		(8,863)	(8,863)	7,792	05/01/2037	1.C FE
546417-GX-8	LOUISIANA ST		06/25/2024	FIFTH THIRD SECURITIES, INC.		7,947,116	6,930,000	8,390,428	8,302,052		(64,299)		(64,299)		8,237,753		(290,637)	(290,637)	255,063	04/01/2036	1.C FE
546417-GY-6	LOUISIANA ST		06/27/2024	JPMORGAN CHASE & CO.		11,483,082	10,075,000	12,042,144	11,924,006		(87,018)		(87,018)		11,836,988		(353,906)	(353,906)	373,615	04/01/2037	1.C FE
546417-GZ-3	LOUISIANA ST		06/27/2024	JPMORGAN CHASE & CO.		8,233,337	7,255,000	8,602,254	8,521,727		(59,347)		(59,347)		8,462,381		(229,044)	(229,044)	269,040	04/01/2038	1.C FE
57582R-3H-7	MASSACHUSETTS ST		04/01/2024	UMB BANK		292,843	250,000	283,980	282,601		(763)		(763)		281,838		11,005	11,005	5,278	05/01/2039	1.B FE
715144-DN-8	PERRYTON TEX INDPT SCH DIST		06/18/2024	DAVENPORT AND COMPANY LLC		557,655	500,000	548,380	546,831		(2,173)		(2,173)		544,658		12,997	12,997	20,139	08/15/2038	1.A FE
807892-JA-3	SCHOOLCRAFT MICH CMNTY SCH DIST		06/18/2024	UNION BANK OF SWITZERLAND		447,345	415,000	518,169	483,602		(4,766)		(4,766)		478,836		(31,491)	(31,491)	13,199	05/01/2039	1.C FE
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI		04/29/2024	UMB BANK		509,930	500,000	526,480	510,320		(1,068)		(1,068)		509,252		678	678	15,000	02/01/2035	1.A FE
932423-UY-0	WALLED LAKE MICH CONS SCH DIST		06/18/2024	JPMORGAN CHASE & CO.		1,461,483	1,350,000	1,779,354	1,638,063		(20,453)		(20,453)		1,617,611		(156,128)	(156,128)	42,938	05/01/2038	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						52,239,620	47,355,000	55,378,995	54,377,501		(358,872)		(358,872)		54,018,629		(1,779,009)	(1,779,009)	1,501,870	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
010878-BC-9	ALAMEDA CNTY CA		05/23/2024	HILLTOP SECURITIES INC		1,842,341	1,850,000	1,850,000	1,850,000						1,850,000		(7,659)	(7,659)	51,282	08/01/2024	1.A FE
079365-4D-1	BELLEVUE WASH		06/04/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		978,490	1,000,000	1,000,000	1,000,000						1,000,000		(21,510)	(21,510)	5,070	12/01/2024	1.A FE
083473-FF-0	BENZIE CNTY MICH CENT SCHS		06/18/2024	Headlands Tech Global Markets LLC		815,520	800,000	991,432	940,203		(8,531)		(8,531)		931,672		(116,152)	(116,152)	20,356	05/01/2037	1.C FE
118565-YL-8	BUCKS CNTY PA		06/01/2024	MATURED		890,000	890,000	890,000	890,000						890,000				4,357	06/01/2024	1.B Z
128510-KB-9	CALCASIEU PARISH LA SCH DIST NO 03		05/14/2024	HILLTOP SECURITIES INC		1,277,716	1,255,000	1,389,034	1,331,292		(5,187)		(5,187)		1,326,105		(48,390)	(48,390)	35,558	03/01/2035	1.C FE
128510-KC-7	CALCASIEU PARISH LA SCH DIST NO 03		05/14/2024	STERN BROTHERS		1,077,168	1,055,000	1,163,918	1,117,047		(4,214)		(4,214)		1,112,832		(36,384)	(36,384)	29,892	03/01/2036	1.C FE
169583-HG-9	CHINO VY UNI SCH DIST CALIF		05/23/2024	HILLTOP SECURITIES INC		4,806,556	4,840,000	4,840,000	4,840,000						4,840,000		(33,444)	(33,444)	71,874	08/01/2024	1.D FE
259327-R2-2	DOUGLAS CNTY NEB SCH DIST NO 0		06/15/2024	MATURED		650,000	650,000	650,000	650,000						650,000				3,539	06/15/2024	1.C FE
283299-AM-7	EL MONTE CALIF		05/14/2024	WELLS FARGO		541,573	630,000	630,000	630,000						630,000		(88,427)	(88,427)	15,471	08/01/2032	1.F FE
283299-AN-5	EL MONTE CALIF		05/14/2024	MORGAN STANLEY		766,422	900,000	900,000	900,000						900,000		(133,578)	(133,578)	22,814	08/01/2033	1.F FE
283299-AP-0	EL MONTE CALIF		05/14/2024	MORGAN STANLEY		1,021,627	1,210,000	1,210,000	1,210,000						1,210,000		(188,373)	(188,373)	31,630	08/01/2034	1.F FE
296809-TH-9	ESSEX CNTY N J IMPT AUTH REV		06/18/2024	RBC DOMINION SECURITIES		703,108	700,000	775,887	732,257		(5,201)		(5,201)		727,056		(23,948)	(23,948)	17,811	11/01/2038	1.B FE
34407N-AV-9	FLYING HORSE MET DIST NO 2 COL		06/18/2024	GOLDMAN, SACHS & CO.		507,460	500,000	597,440	567,397		(4,299)		(4,299)		563,099		(55,639)	(55,639)	11,056	12/01/2037	1.E FE
349426-GM-2	FORT WORTH TEX		06/25/2024	MESIROW FINANCIAL, INC.		7,987,169	7,130,000	8,235,578	8,172,448		(55,284)		(55,284)		8,117,164		(129,995)	(129,995)	374,325	03/01/2036	1.C FE
358232-4P-8	FRESNO CALIF UNI SCH DIST		04/24/2024	UMB BANK		64,129	110,000	48,577	61,643		845		845		62,488		1,640	1,640		08/01/2037	1.D FE
358232-5H-5	FRESNO CALIF UNI SCH DIST		06/18/2024	RBC DOMINION SECURITIES		851,216	850,000	953,216	890,179		(7,143)		(7,143)		883,036		(31,820)	(31,820)	30,128	08/01/2037	1.D FE
358232-5J-1	FRESNO CALIF UNI SCH DIST		06/18/2024	RBC DOMINION SECURITIES		626,106	625,000	698,325	653,579		(5,077)		(5,077)		648,501		(22,395)	(22,395)	22,153	08/01/2038	1.D FE
358232-5K-8	FRESNO CALIF UNI SCH DIST		06/18/2024	INTL FCStone		772,667	775,000	862,753	809,245		(6,080)		(6,080)		803,165		(30,497)	(30,497)	27,469	08/01/2039	1.D FE
425200-7V-8	HENDERSON NEV		06/01/2024	MATURED		535,000	535,000	535,000	535,000						535,000				4,331	06/01/2024	1.C Z
457110-MB-7	INGLEWOOD CALIF UNI SCH DIST		06/18/2024	STIFEL CAPITAL MARKETS		323,375	325,000	359,648	341,833		(2,122)		(2,122)		339,711		(16,336)	(16,336)	11,519	08/01/2038	2.A FE
504678-BW-2	LA SALLE CNTY TEX		05/14/2024	WELLS FARGO		1,071,981	1,035,000	1,177,509	1,092,581		(6,529)		(6,529)		1,086,052		(14,071)	(14,071)	36,656	03/01/2032	1.C FE
504678-BX-0	LA SALLE CNTY TEX		05/14/2024	WELLS FARGO		1,123,474	1,085,000	1,230,075	1,143,690		(6,650)		(6,650)		1,137,039		(13,565)	(13,565)	38,427	03/01/2033	1.C FE
504678-BY-8	LA SALLE CNTY TEX		05/14/2024	HILLTOP SECURITIES INC		656,979	640,000	723,539	673,838		(3,832)		(3,832)		670,006		(13,027)	(13,027)	22,667	03/01/2034	1.C FE
522223-GQ-3	LEAVENWORTH CNTY KANS UNI SCH		04/29/2024	LOOP CAPITAL MARKETS		8,025,287	8,550,000	9,179,708	8,862,669		(27,068)		(27,068)		8,835,601		(810,314)	(810,314)	228,000	09/01/2045	1.E FE
534247-QX-2	LINCOLN NEB ARPT AUTH		06/12/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		3,034,830	3,045,000	3,368,103	3,298,221		(14,133)		(14,133)		3,284,088		(249,258)	(249,258)	115,710	07/01/2035	1.B FE
534247-QY-0	LINCOLN NEB ARPT AUTH		06/12/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		1,205,196	1,210,000	1,463,374	1,404,265		(10,974)		(10,974)		1,393,290		(188,094)	(188,094)	45,980	07/01/2036	1.B FE
537360-SA-8	LITTLE ROCK ARK		05/10/2024	UMB BANK		590,194	550,000	584,628	577,999		(2,316)		(2,316)		575,684		14,510	14,510	19,326	03/01/2030	1.C FE
539243-WN-1	LIVONIA MICH PUB SCHS SCH DIST		06/18/2024	PIPER JAFFRAY INC.		504,572	450,000	515,070	511,400		(2,662)		(2,662)		508,738		(4,166)	(4,166)	14,313	05/01/2037	1.C FE
544647-HH-6	LOS ANGELES CALIF UNI SCH DIST		05/30/2024	BANK OF AMERICA/MERRILL LYNCH		7,234,640	7,000,000	7,249,830			(9,549)		(9,549)		7,240,281		(5,641)	(5,641)	29,167	07/01/2026	1.C Z
55658F-AT-2	MADISON LOCAL SCH DIST BOARD OF ED		06/18/2024	RBC DOMINION SECURITIES		1,302,616	1,290,000	1,427,824	1,373,593		(6,552)		(6,552)		1,367,041		(64,425)	(64,425)	45,723	02/01/2038	1.D FE
612285-AD-8	MONTEBELLO CALIF PENSION OBLIG		06/01/2024	MATURED		900,000	900,000	900,000	900,000						900,000				10,814	06/01/2024	1.C Z
64966Q-Y5-3	NEW YORK N Y		06/25/2024	SEIBERT, BRANFORD INC.		4,342,640	3,800,000	4,479,516	4,436,583		(29,378)		(29,378)		4,407,205		(64,565)	(64,565)	139,861	04/01/2036	1.C FE
64990G-BD-3	NEW YORK ST SCHOOL DIST FING PG 2018A PO		06/26/2024	UMB BANK		518,855	500,000	577,875	527,819		(4,789)		(4,789)		523,030		(4,175)	(4,175)	18,472	10/01/2032	1.D FE
681669-ER-4	OMAHA-DOUGLAS NEB PUB BLDG COM		05/14/2024	Market Axess		483,850	500,000	500,000	500,000						500,000		(16,150)	(16,150)	5,233	05/01/2025	1.C FE
681669-ES-2	OMAHA-DOUGLAS NEB PUB BLDG COM		05/14/2024	OPPENHEIMER & CO., INC.		567,126	600,000	600,000	600,000						600,000		(32,874)	(32,874)	6,783	05/01/2026	1.C FE
681669-EV-5	OMAHA-DOUGLAS NEB PUB BLDG COM		05/14/2024	Market Axess		159,797	180,000	180,000	180,000						180,000		(20,203)	(20,203)	2,308	05/01/2029	1.C FE
719189-C4-2	PHOENIXVILLE PA AREA SCH DIST		06/04/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		1,548,461	1,575,000	1,575,000	1,575,000						1,575,000		(26,539)	(26,539)	14,613	11/15/2024	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
720424-C6-5	PIERCE CNTY WASH SCH DIST NO 10 TA		06/18/2024	INTL FCStone		1,450,521	1,430,000	1,701,400	1,621,773		(12,227)		(12,227)		1,609,546		(159,026)	(159,026)	31,619	12/01/2039	1.B FE
722086-FR-1	PINAL CNTY ARIZ SCH DIST NO 00		04/01/2024	UMB BANK		255,308	250,000	295,353	258,994		(1,513)		(1,513)		257,481		(2,174)	(2,174)	9,444	07/01/2025	1.C FE
73208P-BE-0	POMONA CALIF PENSION OBLIG		05/23/2024	JPMORGAN CHASE & CO.		1,345,343	1,350,000	1,448,253	1,365,020		(10,507)		(10,507)		1,354,513		(9,170)	(9,170)	44,550	08/01/2024	1.E FE
741701-7G-5	PRINCE GEORGES CNTY MD		05/23/2024	HILLTOP SECURITIES INC		1,725,413	1,750,000	1,750,000	1,750,000						1,750,000		(24,588)	(24,588)	10,380	09/15/2024	1.A FE
744890-TU-8	PUEBLO CNTY COLO SCH DIST NO 70		06/18/2024	INCAPITAL		1,176,232	1,150,000	1,413,017	1,339,018		(12,222)		(12,222)		1,326,795		(150,564)	(150,564)	25,428	12/01/2039	1.C FE
746690-CW-4	PUTNAM CNTY W VA BRD ED		05/01/2024	MATURED		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				8,423	05/01/2024	1.D FE
769036-BL-7	RIVERSIDE CALIF		06/01/2024	MATURED		900,000	900,000	900,000	900,000						900,000				9,482	06/01/2024	1.C Z
769036-BR-4	RIVERSIDE CALIF		05/14/2024	PIPER JAFFRAY INC.		893,990	990,000	990,000	990,000						990,000		(96,010)	(96,010)	12,809	06/01/2029	1.D FE
77016C-AR-4	ROARING FORK TRANSN AUTH COLO		06/18/2024	GOLDMAN, SACHS & CO.		516,555	500,000	614,275	588,076		(4,914)		(4,914)		583,162		(66,607)	(66,607)	11,056	12/01/2037	1.C FE
797272-RL-7	SAN DIEGO CALIF CMNTY COLLEGE DIST		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		1,933,913	1,950,000	1,950,000	1,950,000						1,950,000		(16,088)	(16,088)	16,136	08/01/2024	1.B FE
799306-QD-0	SAN RAFAEL CALIF ELEM SCH DIST		05/13/2024	UMB BANK		1,816,510	1,735,000	2,050,250	1,881,508		(14,629)		(14,629)		1,866,879		(50,369)	(50,369)	68,436	08/01/2043	1.C FE
735371-QR-0	SEATTLE WASHINGTON PORT OF		05/30/2024	JPMORGAN CHASE & CO.		9,557,787	9,765,000	9,765,000	9,765,000						9,765,000		(207,213)	(207,213)	61,031	12/01/2024	1.C FE
833086-CY-5	SNOHOMISH CNTY WASH		06/04/2024	WELLS FARGO		5,918,641	6,055,000	6,055,000	6,055,000						6,055,000		(136,359)	(136,359)	24,758	12/01/2024	1.B FE
830728-UJ-8	VILLAGE OF SKOKIE IL		06/04/2024	BANK OF NEW YORK		3,245,783	3,315,000	3,315,000	3,315,000						3,315,000		(69,217)	(69,217)	22,348	12/01/2024	1.C FE
930864-GP-2	WAKE CNTY N C		06/25/2024	JPMORGAN CHASE & CO.		19,318,163	16,705,000	19,981,686	19,780,164		(141,557)		(141,557)		19,638,607		(320,444)	(320,444)	545,233	05/01/2036	1.A FE
930864-GS-6	WAKE CNTY N C		06/27/2024	JPMORGAN CHASE & CO.		9,539,321	8,355,000	9,738,588	9,654,795		(59,646)		(59,646)		9,595,149		(55,828)	(55,828)	275,019	05/01/2039	1.A FE
941247-6N-3	WATERBURY CONN		05/14/2024	RBC DOMINION SECURITIES		1,773,360	2,000,000	2,000,000	2,000,000						2,000,000		(226,640)	(226,640)	33,603	09/01/2029	1.D FE
941247-6P-8	WATERBURY CONN		05/14/2024	RBC DOMINION SECURITIES		869,900	1,000,000	1,000,000	1,000,000						1,000,000		(130,100)	(130,100)	17,156	09/01/2030	1.D FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						124,044,877	120,240,000	130,780,679	121,494,128		(483,942)		(483,942)		128,260,016		(4,215,860)	(4,215,860)	2,811,597	XXX	XXX
015086-NH-0	ALEXANDRIA LA UTILITIES SYSTEM FUN		05/01/2024	MATURED		505,000	505,000	505,000	505,000						505,000				3,404	05/01/2024	1.C FE
015086-NL-1	ALEXANDRIA LA UTILITIES SYSTEM FUN		05/14/2024	Market Axess		410,148	450,000	450,000	450,000						450,000		(39,852)	(39,852)	4,765	05/01/2027	1.C FE
05922K-E3-9	BALTIMORE MD PROJ REV		06/18/2024	RBC DOMINION SECURITIES		1,232,725	1,220,000	1,354,664	1,297,974		(6,212)		(6,212)		1,291,762		(59,038)	(59,038)	47,309	07/01/2038	1.E FE
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL		05/02/2024	UMB BANK		887,276	875,000	1,046,133	909,228		(8,293)		(8,293)		900,935		(13,658)	(13,658)	18,837	06/01/2025	1.F FE
15262P-AS-4	CENTRAL BASIN MUN WTR DIST CALIF		05/14/2024	WELLS FARGO		595,020	600,000	600,000	600,000						600,000		(4,980)	(4,980)	9,196	08/01/2024	1.G FE
15262P-AT-2	CENTRAL BASIN MUN WTR DIST CALIF		05/14/2024	Market Axess		708,950	740,000	740,000	740,000						740,000		(31,050)	(31,050)	12,964	08/01/2025	1.G FE
15262P-AU-9	CENTRAL BASIN MUN WTR DIST CALIF		05/14/2024	WELLS FARGO		1,128,696	1,200,000	1,200,000	1,200,000						1,200,000		(71,304)	(71,304)	22,572	08/01/2026	1.G FE
155498-JS-8	CENTRAL TEX REGL MOBILITY AUTH		06/04/2024	JPMORGAN CHASE & CO.		1,158,326	1,185,000	1,185,000	1,185,000						1,185,000		(26,674)	(26,674)	19,735	01/01/2025	2.A FE
16415T-BU-4	CHEROKEE COLO MET DIST		06/18/2024	GOLDMAN, SACHS & CO.		473,026	465,000	542,692	519,048		(3,614)		(3,614)		515,434		(42,408)	(42,408)	16,482	08/01/2037	1.C FE
79467B-DD-4	CHICAGO SALES TAX SECURITIZATION C		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		3,438,260	3,500,000	3,500,000	3,500,000						3,500,000		(61,740)	(61,740)	75,498	01/01/2025	1.D FE
181012-CH-6	CLARK COUNTY OF (NEVADA)		06/25/2024	FIFTH THIRD SECURITIES, INC.		7,868,855	6,855,000	7,982,990	7,931,864		(47,854)		(47,854)		7,884,010		(15,155)	(15,155)	347,510	07/01/2036	1.C FE
235036-7Y-0	DALLAS FORT WORTH TEX INTL ARP		05/30/2024	WELLS FARGO		8,830,800	9,000,000	9,000,000	9,000,000						9,000,000		(169,200)	(169,200)	53,025	11/01/2024	1.E FE
23503C-BS-5	DALLAS FORT WORTH TEX INTL ARP		06/04/2024	WELLS FARGO		999,230	1,000,000	1,000,000	1,000,000						1,000,000		(770)	(770)	31,821	11/01/2024	1.E FE
23867P-BP-2	DAVIE FLA EDL FACS REV		05/14/2024	MESIROW FINANCIAL, INC.		1,161,333	1,105,000	1,259,490	1,178,887		(6,111)		(6,111)		1,172,776		(11,443)	(11,443)	34,531	04/01/2034	1.G FE
254845-SW-1	DISTRICT OF COLUMBIA WATER AND SEW		05/23/2024	JPMORGAN CHASE & CO.		5,149,343	5,215,000	5,215,000	5,215,000						5,215,000		(65,657)	(65,657)	64,270	10/01/2024	1.C FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		06/01/2024	SCHEDULED REDEMPTION		78	78	78	78		(1)		(1)		78				2	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		06/01/2024	SCHEDULED REDEMPTION		679	679	672	672		8		8		679				19	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		06/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		06/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		06/01/2024	SCHEDULED REDEMPTION		402	402	405	405		(3)		(3)		402				12	08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		06/01/2024	SCHEDULED REDEMPTION		26	26	27	27						26				1	09/01/2034	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
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		06/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10					09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		06/01/2024	SCHEDULED REDEMPTION		19	19	19	19						19				1	12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		06/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9					04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		06/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2037	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		06/01/2024	SCHEDULED REDEMPTION		60	60	61	61						60				2	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		06/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		06/01/2024	SCHEDULED REDEMPTION		280	280	283	283		(3)		(3)		280				9	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		06/01/2024	SCHEDULED REDEMPTION		7	7	7	7						7					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		06/01/2024	SCHEDULED REDEMPTION		175	175	177	177		(1)		(1)		175				5	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		06/01/2024	SCHEDULED REDEMPTION		118	118	119	119		(1)		(1)		118				3	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		06/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		06/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		06/01/2024	SCHEDULED REDEMPTION		38	38	38	38						38				1	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		06/01/2024	SCHEDULED REDEMPTION		127	127	132	131		(4)		(4)		127				4	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		06/01/2024	SCHEDULED REDEMPTION		27	27	28	28		(1)		(1)		27				1	04/01/2032	1.A
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		06/01/2024	SCHEDULED REDEMPTION		15	15	15	15						15					05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		06/01/2024	SCHEDULED REDEMPTION		48	48	48	48		(1)		(1)		48				1	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		06/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		06/01/2024	SCHEDULED REDEMPTION		131	131	130	130		1		1		131				4	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		06/01/2024	SCHEDULED REDEMPTION		57	57	56	56		1		1		57				2	12/01/2028	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		06/01/2024	SCHEDULED REDEMPTION		229	229	226	226		2		2		229				7	03/01/2029	1.A
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		04/01/2024	SCHEDULED REDEMPTION		18	18	18	18						18					06/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		06/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		06/01/2024	SCHEDULED REDEMPTION		147	147	146	131		16		16		147				3	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		06/01/2024	SCHEDULED REDEMPTION		26	26	27	23		3		3		26				1	01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		06/01/2024	SCHEDULED REDEMPTION		89	89	86	85		3		3		89				3	04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		06/01/2024	SCHEDULED REDEMPTION		218	218	216	216		2		2		218				7	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		06/01/2024	SCHEDULED REDEMPTION		306	306	304	304		1		1		306				9	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		06/01/2024	SCHEDULED REDEMPTION		15	15	15	15		1		1		15				1	02/01/2031	1.A
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		06/01/2024	SCHEDULED REDEMPTION		35	35	35	35						35				1	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		06/01/2024	SCHEDULED REDEMPTION		33	33	32	32						33				1	06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		06/01/2024	SCHEDULED REDEMPTION		1,202	1,202	1,192	1,192		10		10		1,202				38	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		06/01/2024	SCHEDULED REDEMPTION		62	62	61	61		1		1		62				2	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		06/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		06/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		06/01/2024	SCHEDULED REDEMPTION		43	43	43	43						43				1	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		06/01/2024	SCHEDULED REDEMPTION		186	186	187	187		(1)		(1)		186				6	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		06/01/2024	SCHEDULED REDEMPTION		19	19	19	19						19				1	08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		06/01/2024	SCHEDULED REDEMPTION		222	222	221	220		1		1		222				6	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		06/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10					01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		06/01/2024	SCHEDULED REDEMPTION		251	251	252	252		(2)		(2)		251				8	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		06/01/2024	SCHEDULED REDEMPTION		81	81	78	78		2		2		81				2	08/01/2028	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		06/01/2024	SCHEDULED REDEMPTION		166	166	167	167		(1)		(1)		166				5	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		06/01/2024	SCHEDULED REDEMPTION		37,191	37,191	33,530	33,589		3,602		3,602		37,191				489	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		06/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		06/01/2024	SCHEDULED REDEMPTION		60	60	60	60						60				2	11/01/2026	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
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		06/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		06/01/2024	SCHEDULED REDEMPTION		18	18	18	18						18				1	03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		06/01/2024	SCHEDULED REDEMPTION		472	472	486	486		(14)		(14)		472				15	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		06/01/2024	SCHEDULED REDEMPTION		89	89	93	92		(2)		(2)		89				3	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		06/01/2024	SCHEDULED REDEMPTION		52	52	53	53		(1)		(1)		52				2	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		06/01/2024	SCHEDULED REDEMPTION		5	5	5	5						5					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		06/01/2024	SCHEDULED REDEMPTION		49	49	50	50		(1)		(1)		49				2	09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		06/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2036	1.A
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		04/01/2024	MATURED		5	5	5	5						5					04/01/2024	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		06/01/2024	SCHEDULED REDEMPTION		2,788	2,788	2,774	2,782		6		6		2,788				70	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		06/01/2024	SCHEDULED REDEMPTION		38,751	38,751	37,358	37,391		1,377		1,377		38,751				550	03/01/2027	1.A
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		06/01/2024	SCHEDULED REDEMPTION		58,605	58,605	56,440	56,548		2,057		2,057		58,605				839	05/01/2027	1.A
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		06/01/2024	SCHEDULED REDEMPTION		49,761	49,761	47,970	48,059		1,702		1,702		49,761				708	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		06/01/2024	SCHEDULED REDEMPTION		370	370	362	366		4		4		370				10	08/01/2028	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		06/01/2024	SCHEDULED REDEMPTION		1,153	1,153	1,178	1,175		(22)		(22)		1,153				40	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		06/01/2024	SCHEDULED REDEMPTION		141	141	144	142		(1)		(1)		141				5	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		06/01/2024	SCHEDULED REDEMPTION		165	165	170	168		(3)		(3)		165				6	02/01/2031	1.A
31371J-XA-7	FED NATL MTG ASSOC #253673		06/01/2024	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		06/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		06/01/2024	SCHEDULED REDEMPTION		394	394	397	399		(3)		(3)		394				14	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		06/01/2024	SCHEDULED REDEMPTION		38	38	38	38						38				2	09/01/2031	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		06/01/2024	SCHEDULED REDEMPTION		136	136	125	128		8		8		136				3	03/01/2036	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		06/01/2024	SCHEDULED REDEMPTION		19	19	19	19						19				1	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		06/01/2024	SCHEDULED REDEMPTION		586	586	585	585		2		2		586				22	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		06/01/2024	SCHEDULED REDEMPTION		12	12	12	12						12					12/01/2027	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		06/01/2024	SCHEDULED REDEMPTION		22	22	22	22						22				1	05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		06/01/2024	SCHEDULED REDEMPTION		38	38	37	38						38				1	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		06/01/2024	SCHEDULED REDEMPTION		105	105	106	106		(1)		(1)		105				4	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		06/01/2024	SCHEDULED REDEMPTION		153	153	153	153						153				6	10/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		06/01/2024	SCHEDULED REDEMPTION		13	13	13	13						13				1	02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		06/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2029	1.A
31384L-YT-5	FED NATL MTG ASSOC #527322		06/01/2024	SCHEDULED REDEMPTION		115	115	115	115						115				3	01/01/2030	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		06/01/2024	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		06/01/2024	SCHEDULED REDEMPTION		41	41	41	41						41				2	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		06/01/2024	SCHEDULED REDEMPTION		140	140	139	139		1		1		140				5	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		06/01/2024	SCHEDULED REDEMPTION		153	153	156	155		(2)		(2)		153				6	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		06/01/2024	SCHEDULED REDEMPTION		13	13	13	13						13					05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		06/01/2024	SCHEDULED REDEMPTION		132	132	137	116		16		16		132				5	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		06/01/2024	SCHEDULED REDEMPTION		57	57	58	58		(1)		(1)		57				2	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		06/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		06/01/2024	SCHEDULED REDEMPTION		17	17	17	17						17				1	03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		06/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9					04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		06/01/2024	SCHEDULED REDEMPTION		20	20	20	20						20				1	04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		06/01/2024	SCHEDULED REDEMPTION		2,819	2,819	2,843	2,842		(23)		(23)		2,819				94	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		06/01/2024	SCHEDULED REDEMPTION		46	46	46	46						46				2	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		06/01/2024	SCHEDULED REDEMPTION		22	22	22	22						22				1	06/01/2030	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
31385C-WQ-2	FED NATL MTG ASSOC #540755		06/01/2024	SCHEDULED REDEMPTION		46	46	46	46						46				2	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		06/01/2024	SCHEDULED REDEMPTION		36	36	36	36						36				1	07/01/2030	1.A
31385F-EM-4	FED NATL MTG ASSOC #542940		04/01/2024	SCHEDULED REDEMPTION		547	547	545	545		2		2		547				15	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		06/01/2024	SCHEDULED REDEMPTION		61	61	61	61						61				2	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		06/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		06/01/2024	SCHEDULED REDEMPTION		130	130	131	131		(2)		(2)		130				4	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		06/01/2024	SCHEDULED REDEMPTION		40	40	40	40						40				2	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		06/01/2024	SCHEDULED REDEMPTION		7	7	7	7						7					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		06/01/2024	SCHEDULED REDEMPTION		152	152	151	151		1		1		152				5	09/01/2030	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		06/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9					01/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		06/01/2024	SCHEDULED REDEMPTION		32	32	32	32						32				1	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		06/01/2024	SCHEDULED REDEMPTION		123	123	122	122		1		1		123				4	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		06/01/2024	SCHEDULED REDEMPTION		11	11	11	11						11					11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		06/01/2024	SCHEDULED REDEMPTION		342	342	341	342		1		1		342				12	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		06/01/2024	SCHEDULED REDEMPTION		137	137	136	137						137				5	01/01/2031	1.A
31386N-6A-1	FED NATL MTG ASSOC #568865		04/01/2024	SCHEDULED REDEMPTION		70	70	69	69						70					12/01/2030	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		06/01/2024	SCHEDULED REDEMPTION		407	407	406	406		1		1		407				14	02/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		06/01/2024	SCHEDULED REDEMPTION		76	76	76	76						76				3	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		06/01/2024	SCHEDULED REDEMPTION		128	128	127	127						128				5	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		06/01/2024	SCHEDULED REDEMPTION		2,111	2,111	2,111	2,111						2,111				60	10/01/2031	1.A
31389F-SU-7	FED NATL MTG ASSOC #624331		06/01/2024	SCHEDULED REDEMPTION		70	70	69	70						70				2	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		06/01/2024	SCHEDULED REDEMPTION		17	17	17	17						17				1	03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		06/01/2024	SCHEDULED REDEMPTION		1,806	1,806	1,806	1,806						1,806				51	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		06/01/2024	SCHEDULED REDEMPTION		1,020	1,020	1,015	1,016		5		5		1,020				36	03/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		06/01/2024	SCHEDULED REDEMPTION		826	826	812	812		14		14		826				26	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		06/01/2024	SCHEDULED REDEMPTION		1,309	1,309	1,315	1,315		(6)		(6)		1,309				40	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		06/01/2024	SCHEDULED REDEMPTION		53,801	53,801	53,801	53,801						53,801				1,335	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		06/01/2024	SCHEDULED REDEMPTION		42,585	42,585	42,585	42,585						42,585				1,055	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		06/01/2024	SCHEDULED REDEMPTION		2,111	2,111	2,111	2,111						2,111				50	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		06/01/2024	SCHEDULED REDEMPTION		5,753	5,753	5,753	5,753						5,753				136	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		06/01/2024	SCHEDULED REDEMPTION		8,208	8,208	8,208	8,208						8,208				194	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		06/01/2024	SCHEDULED REDEMPTION		1,369	1,369	1,369	1,369						1,369				32	08/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		06/01/2024	SCHEDULED REDEMPTION		13,789	13,789	13,789	13,789						13,789				329	02/01/2036	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		06/01/2024	SCHEDULED REDEMPTION		3,554	3,554	3,554	3,554						3,554				84	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		06/01/2024	SCHEDULED REDEMPTION		3,160	3,160	3,160	3,160						3,160				75	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		06/01/2024	SCHEDULED REDEMPTION		3,536	3,536	3,536	3,536						3,536				84	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		06/01/2024	SCHEDULED REDEMPTION		19	19	18	18		1		1		19				1	11/01/2036	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		06/01/2024	SCHEDULED REDEMPTION		769	769	769	769						769				18	10/01/2036	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		06/01/2024	SCHEDULED REDEMPTION		378	378	366	366		12		12		378				9	04/01/2038	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		06/01/2024	SCHEDULED REDEMPTION		47,211	47,211	45,397	45,487		1,724		1,724		47,211				668	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		06/01/2024	SCHEDULED REDEMPTION		63,223	63,223	60,785	60,902		2,320		2,320		63,223				907	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		06/01/2024	SCHEDULED REDEMPTION		55,594	55,594	53,408	53,542		2,052		2,052		55,594				780	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		06/01/2024	SCHEDULED REDEMPTION		18,666	18,666	17,206	17,226		1,440		1,440		18,666				308	06/01/2032	1.A
31392F-ES-2	FNR 2002-71 AP RMBS		06/01/2024	SCHEDULED REDEMPTION		5,826	5,826	5,666	5,666		160		160		5,826				139	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		06/01/2024	SCHEDULED REDEMPTION		14,326	14,326	13,324	13,366		960		960		14,326				274	03/25/2041	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
347658-YT-7	FORT LAUDERDALE FLA WTR & SWR		06/18/2024	DAVENPORT AND COMPANY LLC		572,350	500,000	533,260	532,711		(1,306)		(1,306)		531,405		40,945	40,945	16,736	09/01/2038	1.B FE
348430-PN-3	FORT PIERCE FLA UTILS AUTH		06/18/2024	DAVENPORT AND COMPANY LLC		471,814	425,000	476,489	469,970		(2,075)		(2,075)		467,895		3,918	3,918	15,288	10/01/2037	1.F FE
348430-PQ-6	FORT PIERCE FLA UTILS AUTH		06/18/2024	DAVENPORT AND COMPANY LLC		522,975	475,000	530,813	523,760		(2,246)		(2,246)		521,514		1,461	1,461	17,087	10/01/2039	1.F FE
350686-AT-8	FOUNTAIN COLO ELEC WTR & WASTE		06/18/2024	GOLDMAN, SACHS & CO.		475,698	475,000	515,570	492,065		(2,657)		(2,657)		489,408		(13,710)	(13,710)	10,503	12/01/2037	1.C FE
38375D-F2-9	GNR 2008-94 JB RMBS		06/01/2024	SCHEDULED REDEMPTION		1,852	1,852	1,799	1,800		52		52		1,852				44	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		06/01/2024	SCHEDULED REDEMPTION		3,238	3,238	3,076	3,081		157		157		3,238				61	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		06/01/2024	SCHEDULED REDEMPTION		4,686	4,686	4,558	4,598		135		135		4,686				91	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		06/01/2024	SCHEDULED REDEMPTION		33,587	33,587	31,972	31,985		1,602		1,602		33,587				560	04/16/2041	1.A
422503-BT-8	HEBER SPRINGS ARK SALES & USE		06/01/2024	MATURED		200,000	200,000	200,000	200,000						200,000				950	06/01/2024	1.F Z
432308-S8-8	HILLSBOROUGH CNTY FLA AVIATION AUT		05/23/2024	JPMORGAN CHASE & CO.		3,950,520	4,000,000	4,000,000	4,000,000						4,000,000		(49,480)	(49,480)	53,615	10/01/2024	1.E FE
438689-MX-6	HONOLULU HAWAII CITY AND CNTY BRD		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,159,671	2,170,000	2,170,000	2,170,000						2,170,000		(10,329)	(10,329)	10,250	07/01/2024	1.A FE
438701-T7-9	HONOLULU HAWAII CITY CNTY WST WTR		06/18/2024	LOOP CAPITAL MARKETS		1,347,170	1,330,000	1,502,554	1,433,323		(8,286)		(8,286)		1,425,038		(77,868)	(77,868)	51,574	07/01/2039	1.C FE
45204E-LQ-9	ILLINOIS FIN AUTH REV		05/15/2024	MATURED		350,000	350,000	425,586	353,948		(3,948)		(3,948)		350,000				8,750	05/15/2024	1.F FE
46246K-6H-0	IOWA FIN AUTH REV		04/24/2024	UMB BANK		321,096	300,000	348,423	325,242		(1,651)		(1,651)		323,590		(2,494)	(2,494)	11,042	08/01/2039	1.A FE
462590-MX-5	IOWA STUDENT LOAN LIQUIDITY CORP		05/30/2024	Market Axess		2,325,960	2,350,000	2,350,000	2,350,000						2,350,000		(24,041)	(24,041)	44,486	12/01/2024	1.A FE
511350-AN-0	LAKE WORTH BEACH FLA COMB UTIL		04/29/2024	MORGAN STANLEY		1,804,933	1,750,000	2,090,900	1,990,061		(11,167)		(11,167)		1,978,894		(173,962)	(173,962)	40,833	10/01/2033	1.F FE
511350-AP-5	LAKE WORTH BEACH FLA COMB UTIL		04/29/2024	CREWS & ASSOC.		1,086,393	1,050,000	1,244,145	1,186,916		(6,348)		(6,348)		1,180,568		(94,175)	(94,175)	24,500	10/01/2034	1.F FE
511350-AR-1	LAKE WORTH BEACH FLA COMB UTIL		04/29/2024	WELLS FARGO		1,230,534	1,210,000	1,415,978	1,355,577		(6,717)		(6,717)		1,348,860		(118,327)	(118,327)	28,233	10/01/2036	1.F FE
511350-AS-9	LAKE WORTH BEACH FLA COMB UTIL		04/29/2024	Mischler Financial Group		297,685	295,000	344,073	329,703		(1,599)		(1,599)		328,104		(30,420)	(30,420)	6,883	10/01/2037	1.F FE
51771F-BK-1	LAS VEGAS NEV CONVENTION & VIS		05/23/2024	JPMORGAN CHASE & CO.		2,495,175	2,500,000	2,500,000	2,500,000						2,500,000		(4,825)	(4,825)	89,698	07/01/2024	1.D FE
537532-FR-9	LITTLE THOMPSON WTR DIST COLO		06/18/2024	MORGAN STANLEY		173,635	170,000	204,315	194,099		(1,542)		(1,542)		192,557		(18,922)	(18,922)	3,759	12/01/2037	1.D FE
537532-FS-7	LITTLE THOMPSON WTR DIST COLO		06/18/2024	DUNCAN-WILLIAMS, INC.		233,151	230,000	275,485	261,963		(2,043)		(2,043)		259,920		(26,769)	(26,769)	5,086	12/01/2038	1.D FE
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		04/08/2024	Various		200,000	200,000	8,124									200,000	200,000		09/01/2039	5.A Z
54811B-TU-5	LOWER CO RIVER AUTH TX TRAN SVC CO		06/18/2024	HILLTOP SECURITIES INC		1,650,766	1,550,000	1,932,029	1,773,813		(18,551)		(18,551)		1,755,262		(104,496)	(104,496)	46,285	05/15/2037	1.F FE
54811B-TV-3	LOWER CO RIVER AUTH TX TRAN SVC CO		06/18/2024	RBC DOMINION SECURITIES		1,593,765	1,500,000	1,865,295	1,714,136		(17,736)		(17,736)		1,696,400		(102,635)	(102,635)	44,792	05/15/2038	1.F FE
54811B-TW-1	LOWER CO RIVER AUTH TX TRAN SVC CO		06/18/2024	MESIROW FINANCIAL, INC.		1,488,032	1,400,000	1,735,468	1,596,806		(16,285)		(16,285)		1,580,522		(92,490)	(92,490)	41,806	05/15/2039	1.F FE
54811B-SX-0	LOWER COLO RIV AUTH TEX TRANSM		06/18/2024	MESIROW FINANCIAL, INC.		1,035,740	1,000,000	1,144,090	1,063,999		(8,530)		(8,530)		1,055,469		(19,729)	(19,729)	29,861	05/15/2038	1.F FE
54811B-SY-8	LOWER COLO RIV AUTH TEX TRANSM		06/18/2024	STERN BROTHERS		1,035,290	1,000,000	1,140,990	1,062,678		(8,349)		(8,349)		1,054,329		(19,039)	(19,039)	29,861	05/15/2039	1.F FE
562361-AJ-4	MANCHESTER N H		06/18/2024	INTL FCStone		1,166,698	1,145,000	1,382,610	1,334,702		(11,344)		(11,344)		1,323,358		(156,660)	(156,660)	25,317	06/01/2039	1.D FE
572716-JY-5	MARSHALL UNIV W VA UNIV REVS		05/01/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				13,115	05/01/2024	1.E FE
59324P-DP-1	MIAMI BEACH FLA STORMWATER REV		04/01/2024	UMB BANK		960,259	920,000	1,116,264	984,367		(5,998)		(5,998)		978,369		(18,110)	(18,110)	27,089	09/01/2026	1.D FE
59334P-HZ-3	MIAMI-DADE CNTY FLA TRANSIT SALES		05/23/2024	Market Axess		2,985,990	3,000,000	2,960,670	2,991,798		6,698		6,698		2,998,496		(12,506)	(12,506)	20,438	07/01/2024	1.C FE
61204M-CK-1	MONTANA FAC FIN AUTH HEALTH FA		06/01/2024	MATURED		640,000	640,000	724,218	646,184		(6,184)		(6,184)		640,000				16,000	06/01/2024	1.F Z
25483V-WZ-3	NATIONAL PUBLIC RADIO INC		04/01/2024	MATURED		1,000,000	1,000,000	982,939	997,386		2,614		2,614		1,000,000				8,335	04/01/2024	1.F FE
64971W-5N-6	NEW YORK CITY TRANSITIONAL FIN AUT		06/04/2024	JPMORGAN CHASE & CO.		16,265,685	16,530,000	15,990,461	16,109,004		163,654		163,654		16,272,658		(6,972)	(6,972)	418,760	02/01/2025	1.A FE
65000B-GS-1	NEW YORK ST DORM AUTH REVS NON		05/23/2024	JPMORGAN CHASE & CO.		2,245,010	2,255,000	2,255,000	2,255,000						2,255,000		(9,990)	(9,990)	22,224	07/01/2024	1.E FE
64990A-RA-5	NEW YORK ST DORM AUTH SALES TA		06/04/2024	JANNEY MONTGOMERY SCOTT LLC		4,225,993	4,290,000	4,169,794	4,194,117		33,375		33,375		4,227,492		(1,499)	(1,499)	105,653	03/15/2025	1.B FE
64990A-RR-8	NEW YORK ST DORM AUTH SALES TA		04/01/2024	ASSIGNMENT OF SECURITIES		5,008,850	5,000,000	5,000,000	5,000,000						5,000,000				172,072	03/15/2025	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					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
64988R-GM-8	NEW YORK ST MTG AGY REV		06/26/2024	UMB BANK		1,499,070	1,500,000	1,579,200	1,516,290		(10,600)		(10,600)		1,505,689		(6,619)	(6,619)	37,683	10/01/2030	1.A FE
66645H-AU-8	NORTHGLENN CO WSTEWTR		06/18/2024	MORGAN STANLEY		293,379	290,000	358,591	339,329		(3,198)		(3,198)		336,131		(42,753)	(42,753)	6,412	12/01/2039	1.C FE
34061U-EF-1	NOVA SOUTHEASTERN UNIVERSITY		04/01/2024	MATURED		2,520,000	2,520,000	2,520,000	2,520,000						2,520,000				26,977	04/01/2024	1.G FE
67759H-LF-9	OHIO ST DEPT ADMINISTRATIVE SVCS		05/23/2024	JPMORGAN CHASE & CO.		2,220,233	2,250,000	2,250,000	2,250,000						2,250,000		(29,768)	(29,768)	24,855	10/01/2024	1.B FE
67759H-MP-6	OHIO ST DEPT ADMINISTRATIVE SVCS		04/01/2024	MATURED		500,000	500,000	500,000	500,000						500,000				4,625	04/01/2024	1.B FE
690477-EA-8	OVIEDO FLA		06/18/2024	PIPER JAFFRAY INC.		511,610	500,000	600,370	570,637		(4,646)		(4,646)		565,991		(54,381)	(54,381)	14,389	10/01/2037	1.D FE
690477-EB-6	OVIEDO FLA		06/18/2024	GOLDMAN, SACHS & CO.		254,420	250,000	299,185	284,635		(2,275)		(2,275)		282,360		(27,940)	(27,940)	7,194	10/01/2038	1.D FE
70917S-4D-2	PENNSYLVANIA ST HIGHER EDL FAC		06/18/2024	INTL FCStone		601,500	600,000	651,486	629,204		(2,482)		(2,482)		626,722		(25,222)	(25,222)	19,267	03/01/2037	1.F FE
714033-BJ-5	PERKASIE PA REGL AUTH WTR & SW REV		05/02/2024	UMB BANK		277,470	275,000	312,268	287,890		(2,119)		(2,119)		285,771		(8,302)	(8,302)	8,403	02/01/2026	1.C FE
721664-JH-4	PIMA CNTY ARIZ		05/30/2024	WELLS FARGO		7,310,356	7,330,000	7,330,000	7,330,000						7,330,000		(19,644)	(19,644)	188,784	12/01/2024	1.D FE
73358W-AH-7	PORT AUTH N Y & N J		05/30/2024	JANNEY MONTGOMERY SCOTT LLC		4,285,564	4,280,000	4,859,683	4,460,800		(81,911)		(81,911)		4,378,888		(93,324)	(93,324)	125,383	12/01/2024	1.D FE
735389-W5-3	PORT OF SEATTLE INCL SEATTLE TACOM		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,489,625	2,500,000	2,500,000	2,500,000						2,500,000		(10,375)	(10,375)	71,672	08/01/2024	1.D FE
736398-AU-2	PORTERVILLE CALIF WTR REV CTFS		06/18/2024	Headlands Tech Global Markets LLC		274,212	270,000	322,164	307,103		(2,489)		(2,489)		304,614		(30,402)	(30,402)	9,150	08/15/2039	1.C FE
735240-U7-6	PORTLAND INTL AIRPORT OR		06/18/2024	STERN BROTHERS		327,747	300,000	359,892	340,131		(2,668)		(2,668)		337,463		(9,716)	(9,716)	14,542	07/01/2037	1.D FE
76222F-CY-2	RHODE IS INFRASTRUCTURE BK SAF		06/18/2024	BANK OF AMERICA/MERRILL LYNCH		1,001,656	985,000	1,112,252	1,060,368		(5,749)		(5,749)		1,054,619		(52,963)	(52,963)	28,346	10/01/2039	1.A FE
775080-FY-5	ROGERS ARK SALES & USE TAX REV		05/02/2024	UMB BANK		1,041,930	1,000,000	1,122,630	1,047,535		(5,585)		(5,585)		1,041,950		(20)	(20)	25,694	11/01/2031	1.D FE
786134-WF-9	SACRAMENTO CNTY CALIF SANTN DI		05/30/2024	Market Axess		4,394,970	4,500,000	4,500,000	4,500,000						4,500,000		(105,030)	(105,030)	19,620	12/01/2024	1.C FE
79739G-PC-4	SAN DIEGO REG AIRPORT		05/23/2024	JPMORGAN CHASE & CO.		3,155,798	3,170,000	3,170,000	3,170,000						3,170,000		(14,202)	(14,202)	31,126	07/01/2024	1.F FE
798736-AW-4	SAN LUIS UNIT/WESTLANDS WTR DI		05/23/2024	JPMORGAN CHASE & CO.		1,389,503	1,405,000	1,405,000	1,405,000						1,405,000		(15,497)	(15,497)	15,099	09/01/2024	1.E FE
812513-AH-2	SEASIDE ORE TRANSIENT LODGING		05/14/2024	Headlands Tech Global Markets LLC		150,360	150,000	163,439	153,660		(687)		(687)		152,972		(2,612)	(2,612)	2,517	12/15/2025	1.G FE
840035-CK-3	SOUTH SAN FRANCISCO CALIF		06/18/2024	Mischler Financial Group		523,559	475,000	524,234	515,626		(2,674)		(2,674)		512,951		10,608	10,608	13,128	06/01/2039	1.B FE
847771-BH-4	SPEEDWAY IND SEWAGE WORKS		04/12/2024	UMB BANK		395,716	400,000	446,576	421,647		(2,341)		(2,341)		419,306		(23,590)	(23,590)	7,500	09/01/2026	1.C FE
874369-BS-9	TALLADEGA ALA WTR & SWR BRD		05/14/2024	Market Axess		468,863	510,000	510,000	510,000						510,000		(41,137)	(41,137)	4,588	09/01/2026	1.C FE
874369-BU-4	TALLADEGA ALA WTR & SWR BRD		05/14/2024	UMB BANK		172,598	200,000	200,000	200,000						200,000		(27,402)	(27,402)	2,338	09/01/2028	1.C FE
875291-BF-2	TAMPA FLA WTR & WASTEWATER SYS		06/18/2024	CANTOR FITZGERALD		571,160	500,000	601,595	588,218		(4,223)		(4,223)		583,995		(12,835)	(12,835)	17,986	10/01/2037	1.A FE
880178-BT-4	TEMPLE UNIVERSITY		04/01/2024	MATURED		2,140,000	2,140,000	2,140,000	2,140,000						2,140,000				11,684	04/01/2024	1.E FE
882669-BP-8	TEXAS ST APPROPRIATION		06/18/2024	GOLDMAN, SACHS & CO.		402,752	400,000	444,140	424,733		(2,147)		(2,147)		422,586		(19,834)	(19,834)	14,178	02/01/2039	1.B FE
882854-Z3-9	TEXAS WATER DEV BRD		06/18/2024	PIPER JAFFRAY INC.		1,111,880	1,100,000	1,273,866	1,205,176		(8,035)		(8,035)		1,197,140		(85,260)	(85,260)	29,944	10/15/2037	1.A FE
914233-4B-4	UNIVERSITY CONN		06/18/2024	MESIROW FINANCIAL, INC.		571,110	500,000	539,115	538,750		(1,567)		(1,567)		537,183		33,927	33,927	14,514	08/15/2038	1.D FE
914716-R2-3	UNIVERSITY N C		04/01/2024	MATURED		250,000	250,000	250,000	250,000						250,000				2,500	04/01/2024	1.E FE
70870J-FE-3	UNIVERSITY OF PITTSBURGH MEDICAL C		06/18/2024	KEYCORP		416,179	375,000	418,343	415,809		(1,734)		(1,734)		414,075		2,104	2,104	11,198	05/15/2037	1.F FE
70870J-FP-8	UNIVERSITY OF PITTSBURGH MEDICAL C		05/15/2024	MATURED		250,000	250,000	255,923	252,073		(2,073)		(2,073)		250,000				6,250	05/15/2024	1.F FE
915200-ZJ-1	UNIVERSITY VT & ST AGRIC COLLE		06/18/2024	HILLTOP SECURITIES INC		1,144,332	1,065,000	1,314,412	1,214,094		(11,428)		(11,428)		1,202,666		(58,335)	(58,335)	38,310	10/01/2037	1.E FE
915200-ZK-8	UNIVERSITY VT & ST AGRIC COLLE		06/18/2024	JANNEY MONTGOMERY SCOTT LLC		1,079,159	1,005,000	1,236,291	1,143,373		(10,595)		(10,595)		1,132,779		(53,620)	(53,620)	36,152	10/01/2038	1.E FE
613741-LF-2	VIRGINIA TECH FOUNDATION INC		06/01/2024	MATURED		295,000	295,000	295,000	295,000						295,000				1,589	06/01/2024	1.C Z
930876-GT-8	WAKE CNTY N C		06/25/2024	BANK OF AMERICA/MERRILL LYNCH		3,705,415	3,220,000	3,782,631	3,750,850		(24,465)		(24,465)		3,726,385		(20,970)	(20,970)	118,514	04/01/2036	1.B FE
971697-KW-6	WILMINGTON N C LTD OBLIG		05/21/2024	UMB BANK		282,958	250,000	282,213	280,956		(1,072)		(1,072)		279,884		3,074	3,074	9,097	09/01/2041	1.B FE
971697-KX-4	WILMINGTON N C LTD OBLIG		05/08/2024	UMB BANK		283,498	250,000	281,530	280,302		(951)		(951)		279,351		4,147	4,147	8,646	09/01/2042	1.B FE
975680-GC-7	WINSTON-SALEM N C		06/01/2024	MATURED		905,000	905,000	905,000	905,000						905,000				6,109	06/01/2024	1.B 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
97712D-C9-5	WISCONSIN ST HEALTH & EDL FACS		06/18/2024	UMB BANK		778,370	750,000	895,305	797,289		(7,641)		(7,641)		789,648		(11,278)	(11,278)	30,486	08/15/2026	1.D FE
982674-ND-1	WYANDOTTE CNTY/KANSAS CITY UTILITY		05/23/2024	JPMORGAN CHASE & CO.		988,160	1,000,000	1,000,000	1,000,000						1,000,000		(11,840)	(11,840)	8,373	09/01/2024	1.F FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						148,900,219	147,137,286	154,206,107	151,504,794		(196,292)		(196,292)		151,308,432		(2,417,063)	(2,417,063)	3,308,240	XXX	XXX
00287Y-CX-5	ABBVIE INC		04/19/2024	GOLDMAN, SACHS & CO.		7,206,845	7,316,000	7,111,518	7,213,046		25,977		25,977		7,239,023		(32,178)	(32,178)	168,349	03/15/2025	2.C FE
00287Y-DR-7	ABBVIE INC		05/30/2024	CITADEL SECURITIES LLC		6,945,120	7,000,000	6,990,130			800		800		6,990,930		(45,810)	(45,810)	88,667	03/15/2027	1.G FE
00287Y-DS-5	ABBVIE INC		05/15/2024	MUFG SECURITIES AMERICAS INC		14,941,650	15,000,000	14,968,950			1,233		1,233		14,970,183		(28,533)	(28,533)	162,000	03/15/2029	1.G FE
00287Y-DT-3	ABBVIE INC		06/28/2024	Various		30,065,800	30,000,000	29,968,800			1,272		1,272		29,970,072		95,728	95,728	504,625	03/15/2031	1.G FE
00287Y-DU-0	ABBVIE INC		05/14/2024	GOLDMAN, SACHS & CO.		3,346,113	3,386,000	3,309,781			230		230		3,310,012		36,101	36,101	37,998	03/15/2034	1.G FE
00287Y-DW-6	ABBVIE INC		06/10/2024	DEUTSCHE BANK AG		6,038,200	6,000,000	5,979,420			79		79		5,979,499		58,701	58,701	91,500	03/15/2054	1.G FE
00287Y-DX-4	ABBVIE INC		06/12/2024	Various		8,962,860	9,000,000	8,966,340			60		60		8,966,400		(3,540)	(3,540)	126,500	03/15/2064	1.G FE
00081T-AK-4	ACCO BRANDS CORP		05/21/2024	Various		3,204,332	3,607,000	3,533,960	3,254,625	296,117	3,716		299,833		3,554,458		(350,126)	(350,126)	101,978	03/15/2029	3.C FE
00774M-AU-9	AERCAP IRELAND CAPITAL DAC	D	05/29/2024	TD SECURITIES		24,575,500	25,000,000	24,969,500	24,991,435		4,268		4,268		24,995,703		(420,203)	(420,203)	241,771	10/29/2024	2.B FE
001207-AA-7	AGL 2020-9A AS CLO		04/22/2024	SCHEDULED REDEMPTION		40,000,000	40,000,000	40,008,000	40,008,800		(8,781)		(8,781)		40,000,000				1,465,451	01/20/2034	1.A FE
00900C-AJ-3	AIMCO 2017-AA XR CLO		04/22/2024	SCHEDULED REDEMPTION		316,667	316,667	309,387	313,313		3,354		3,354		316,667				10,625	04/20/2034	1.A FE
00901A-AJ-6	AIMCO 2019-10A AR CLO		06/12/2024	ASSIGNMENT OF SECURITIES		14,500,000	14,500,000	14,080,080	14,275,817		60,158		60,158		14,335,975		48,950	48,950	626,680	07/22/2032	1.A FE
009158-BH-8	AIR PRODUCTS AND CHEMICALS INC		06/11/2024	Various		4,409,627	4,469,000	4,463,056			363		363		4,463,419		(53,792)	(53,792)	69,651	02/08/2029	1.F FE
009158-BJ-4	AIR PRODUCTS AND CHEMICALS INC		06/28/2024	Various		24,924,426	25,000,000	24,975,000			1,113		1,113		24,976,113		(51,687)	(51,687)	433,293	02/08/2031	1.F FE
009158-BK-1	AIR PRODUCTS AND CHEMICALS INC		05/08/2024	BNP CAPITAL MARKETS		8,168,803	8,386,000	8,226,905			528		528		8,227,433		(58,630)	(58,630)	103,940	02/08/2034	1.F FE
01021X-AA-8	AKUMIN INC		06/24/2024	JEFFERIES & COMPANY, INC.		1,540,000	2,000,000	2,008,735			(645,489)		(645,489)		1,363,246		176,754	176,754	61,778	08/01/2028	4.C Z
010392-FM-5	ALABAMA POWER CO		05/14/2024	GOLDMAN, SACHS & CO.		4,117,273	5,351,000	4,290,973	4,304,253		10,228		10,228		4,314,480		(197,207)	(197,207)	142,136	03/01/2045	1.G FE
01626P-AV-8	ALIMENTATION COUCHE-TARD INC	A	06/18/2024	HSBC SECURITIES, INC.		4,042,240	4,000,000	4,000,000							4,000,000		42,240	42,240	79,886	02/12/2054	2.A FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		05/22/2024	Various		6,750,428	6,742,000	6,834,942	6,668,992	31,746	(5,787)		25,959		6,694,951		(146,783)	(146,783)	583,160	07/15/2026	4.C FE
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		04/30/2024	BARCLAYS		2,646,600	2,640,000	2,640,000							2,640,000		6,600	6,600	43,890	02/15/2031	4.C FE
02154C-AH-6	ALTICE FINANCING SA	D	06/25/2024	Various		2,984,015	4,016,000	4,016,000	3,563,832	452,168			452,168		4,016,000		(1,031,985)	(1,031,985)	194,186	08/15/2029	4.C FE
02156L-AE-1	ALTICE FRANCE SA (FRANCE)	D	04/08/2024	BNP CAPITAL MARKETS		114,395	167,000	172,536	129,884	39,199	(325)		38,874		168,758		(54,363)	(54,363)	4,874	01/15/2029	5.A FE
02156L-AH-4	ALTICE FRANCE SA (FRANCE)	D	04/08/2024	Various		3,101,670	4,558,000	4,282,705	3,574,039	761,406	8,576		769,982		4,344,021		(1,242,351)	(1,242,351)	121,005	10/15/2029	5.A FE
02209S-BH-5	ALTRIA GROUP INC ABS		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		13,057,065	13,500,000	13,494,330	13,498,407		392		392		13,498,799		(441,734)	(441,734)	155,100	05/06/2025	2.B FE
02209S-BL-6	ALTRIA GROUP INC ABS		06/04/2024	Millennium Advisors		291,694	360,000	272,102	278,642		3,399		3,399		282,041		9,653	9,653	7,375	02/04/2032	2.B FE
00253X-AA-9	AMERICAN AIRLINES INC		04/20/2024	SCHEDULED REDEMPTION		2,874,849	2,874,849	2,954,806	2,849,758	54,708	(29,617)		25,090		2,874,849				80,064	04/20/2026	3.A FE
02377A-AA-6	AMERICAN AIRLINES PASS ABS		04/01/2024	SCHEDULED REDEMPTION		345,345	345,345	293,973	305,661		39,684		39,684		345,345				6,389	04/01/2028	2.C FE
025816-CV-9	AMERICAN EXPRESS COMPANY		05/03/2024	MATURED		2,000,000	2,000,000	1,999,800	1,999,965		35		35		2,000,000				33,750	05/03/2024	1.F FE
025816-CY-3	AMERICAN EXPRESS COMPANY		05/30/2024	TD SECURITIES		6,876,520	7,000,000	6,993,000	6,996,197		979		979		6,997,177		(120,657)	(120,657)	230,417	08/01/2025	1.F FE
03027X-AT-7	AMERICAN TOWER CORPORATION		05/15/2024	MATURED		711,000	711,000	708,888	710,835		165		165		711,000				11,998	05/15/2024	2.C FE
030981-AJ-3	AMERIGAS PARTNERS L.P.		06/04/2024	Market Axess		242,095	250,000	242,063			55		55		242,117		(22)	(22)	4,284	08/20/2026	4.A FE
031162-CW-8	AMGEN INC		05/02/2024	BARCLAYS		1,742,622	2,100,000	1,654,338	1,663,315		17,287		17,287		1,680,602		62,020	62,020	33,676	02/25/2031	2.A FE
031162-DE-7	AMGEN INC		05/14/2024	GOLDMAN, SACHS & CO.		2,983,743	3,386,000	2,943,145			1,783		1,783		2,944,928		38,815	38,815	26,467	02/22/2032	2.B Z
031162-DM-9	AMGEN INC		05/29/2024	TD SECURITIES		24,936,000	25,000,000	24,983,500	24,990,156		3,422		3,422		24,993,577		(57,577)	(57,577)	977,083	03/02/2025	2.A FE
031921-AC-3	AMWINS GROUP INC		06/17/2024	Various		9,750,000	9,750,000	9,704,063			1,421		1,421		9,705,484		44,516	44,516	204,632	02/15/2029	4.A FE
03328L-AA-0	ANCHC_4R-R CLO		05/15/2024	Various		998,770	998,770	983,329	984,342		2,828		2,828		987,171		11,600	11,600	34,539	01/28/2031	1.A FE
03523T-BU-1	ANHEUSER BUSCH COS LLC / ANHEUSER	C	05/14/2024	GOLDMAN, SACHS & CO.		5,005,950	5,000,000	5,099,250	5,093,039		(1,622)		(1,622)		5,091,417		(85,467)	(85,467)	221,785	01/23/2039	1.G FE
03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	C	05/14/2024	GOLDMAN, SACHS & CO.		4,568,300	5,000,000	4,864,750	4,867,728		1,238		1,238		4,868,966		(300,666)	(300,666)	193,958	02/01/2046	1.G FE
03523T-BY-3	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	05/15/2024	Jane Street Execution Services, LLC		3,353,833	3,386,000	3,281,813			322		322		3,282,134		71,699	71,699	26,336	06/15/2034	1.F 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
03690E-AA-6	ANTERO MIDSTREAM PARTNERS LP		04/10/2024	TRUIST BANK		8,929,344	8,765,000	8,795,625	8,774,922		(2,134)		(2,134)		8,772,789		156,555	156,555	281,850	05/15/2026	3.C FE
036752-AJ-2	ANTHEM INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		8,104,748	8,295,800	8,558,605	8,363,183		(21,744)		(21,744)		8,341,439		(236,691)	(236,691)	157,073	01/15/2025	2.A FE
037833-AS-9	APPLE INC		05/06/2024	MATURED		5,000,000	5,000,000	5,067,000	5,012,085		(12,085)		(12,085)		5,000,000				86,250	05/06/2024	1.B FE
038222-AS-4	APPLIED MATERIALS INC		06/24/2024	JPMORGAN CHASE & CO.		2,000,900	2,000,000	1,996,120			27		27		1,996,147		4,753	4,753	3,733	06/15/2029	1.F FE
03938L-BF-0	ARCELORMITTAL SA	D	04/22/2024	Jane Street Execution Services, LLC		1,025,198	980,000	1,024,962	1,021,760		(1,119)		(1,119)		1,020,640		4,558	4,558	26,841	11/29/2032	2.C FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC	D	04/12/2024	JPMORGAN CHASE & CO.		1,020,081	1,135,000	1,136,419	1,035,688	99,569	(85)		99,484		1,135,172		(115,091)	(115,091)	19,638	08/15/2026	4.A FE
04018F-AA-6	ARES 2021-60A A CLO		06/10/2024	JPMORGAN CHASE & CO.		41,466,425	41,425,000	39,769,657	40,463,133		232,111		232,111		40,695,245		771,180	771,180	1,833,688	07/18/2034	1.A FE
040555-CQ-5	ARIZONA PUBLIC SERVICE CO		06/15/2024	MATURED		5,000,000	5,000,000	5,180,300	5,017,507		(17,507)		(17,507)		5,000,000				83,750	06/15/2024	2.A FE
007036-PC-4	ARMT_05-6A RMBS		06/25/2024	SCHEDULED REDEMPTION		6,687	6,687				6,687		6,687		6,687				159	11/25/2035	6. *
04273W-AD-3	ARROW ELECTRONICS INC		04/11/2024	ASSIGNMENT OF SECURITIES		6,238,000	6,238,000	6,228,643	6,230,240		938		938		6,231,178		6,822	6,822	233,492	03/01/2026	2.C FE
04636N-AK-9	ASTRAZENECA FINANCE LLC	C	05/31/2024	GOLDMAN, SACHS & CO.		14,912,700	15,000,000	14,974,800			2,130		2,130		14,976,930		(64,230)	(64,230)	194,000	02/26/2027	1.F FE
04636N-AM-5	ASTRAZENECA FINANCE LLC	C	06/17/2024	CITADEL SECURITIES LLC		10,021,400	10,000,000	9,968,400			1,192		1,192		9,969,592		51,808	51,808	152,444	02/26/2031	1.F FE
04636N-AN-3	ASTRAZENECA FINANCE LLC	C	05/14/2024	GOLDMAN, SACHS & CO.		3,341,474	3,386,000	3,301,959			255		255		3,302,215		39,259	39,259	37,622	02/26/2034	1.F FE
053773-BG-1	AVIS BUDGET CAR RENTAL LLC		05/15/2024	Various		3,261,563	3,500,000	3,355,625	3,222,179	172,396	8,341		180,737		3,402,916		(141,354)	(141,354)	103,906	04/01/2028	4.A FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC/AVIS BU		06/25/2024	Various		17,929,410	18,152,000	18,032,378	18,033,669		5,141		5,141		18,038,811		(109,401)	(109,401)	779,858	02/15/2031	4.A FE
05401A-AF-8	AVOLON HOLDINGS FUNDING LTD	D	06/27/2024	ASSIGNMENT OF SECURITIES		6,725,000	6,725,000	6,661,209	6,718,182		6,786		6,786		6,724,968		32	32	262,686	07/01/2024	2.C FE
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD	C	05/29/2024	BANK OF AMERICA/MERRILL LYNCH		29,780,700	30,000,000	30,140,995	29,996,898		1,635		1,635		29,998,533		(217,833)	(217,833)	737,833	10/07/2024	2.A FE
05724B-AD-1	BAKER HUGHES CO OBLIGOR INC		04/18/2024	JPMORGAN CHASE & CO.		13,773,150	15,000,000	15,000,000	15,000,000						15,000,000		(1,226,850)	(1,226,850)	109,061	12/15/2026	1.G FE
06051G-JR-1	BANK OF AMERICA CORP		04/22/2024	ASSIGNMENT OF SECURITIES		7,800,000	7,800,000	7,791,850	7,796,760		758		758		7,797,518		2,482	2,482	38,064	04/22/2025	1.G FE
06051G-KS-7	BANK OF AMERICA CORP		04/25/2024	ASSIGNMENT OF SECURITIES		7,900,000	7,900,000	7,887,236	7,889,289		2,507		2,507		7,891,796		8,204	8,204	151,720	04/25/2025	1.G FE
06368D-3S-1	BANK OF MONTREAL	A	05/30/2024	BANK OF AMERICA/MERRILL LYNCH		6,497,354	6,618,000	6,616,478	6,617,252		213		213		6,617,465		(120,111)	(120,111)	118,352	06/07/2025	1.F FE
06368L-AP-1	BANK OF MONTREAL	A	04/03/2024	ING		12,083,307	12,156,000	12,148,342	12,153,240		1,015		1,015		12,154,255		(70,948)	(70,948)	288,452	09/14/2024	1.F FE
06738E-BH-7	BARCLAYS PLC	D	05/07/2024	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				196,600	05/07/2025	2.A FE
06738E-BL-8	BARCLAYS PLC	D	06/04/2024	BARCLAYS		2,055,457	2,110,000	2,041,826			7,361		7,361		2,049,187		6,270	6,270	34,769	05/07/2026	2.A FE
05526D-BB-0	BAT CAPITAL CORP ABS	C	06/04/2024	Millennium Advisors		567,939	598,000	553,279	557,934		4,326		4,326		562,260		5,678	5,678	17,135	08/15/2027	2.A FE
05526D-BG-9	BAT CAPITAL CORP ABS	C	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		14,834,850	15,000,000	15,000,000	15,000,000						15,000,000		(165,150)	(165,150)	274,252	09/06/2024	2.A FE
071705-AA-5	BAUSCH + LOMB ESCROW CORP		06/25/2024	BANK OF AMERICA/MERRILL LYNCH		1,940,948	1,889,000	1,889,000	1,889,000						1,889,000		51,948	51,948	117,334	10/01/2028	4.A FE
07317Q-AK-1	BAYTEX ENERGY CORP	A	04/18/2024	RBC DOMINION SECURITIES		1,959,750	1,950,000	1,935,687			78		78		1,935,765		23,985	23,985	8,389	03/15/2032	4.A FE
075887-BV-0	BECTON DICKINSON AND COMPANY		06/06/2024	Various		6,815,382	6,834,000	6,881,369	6,840,014		(6,014)		(6,014)		6,834,000		(18,618)	(18,618)	89,647	06/06/2024	2.B FE
05565E-CJ-2	BMW US CAPITAL LLC	C	06/24/2024	PNC CAPITAL MARKETS LLC		1,996,320	2,000,000	1,997,200			115		115		1,997,315		(995)	(995)	22,594	04/02/2029	1.F FE
097023-DL-6	BOEING CO		05/23/2024	GOLDMAN, SACHS & CO.		10,156,900	10,000,000	10,000,000							10,000,000		156,900	156,900	48,960	05/01/2034	2.B Z
097751-BT-7	BOMBARDIER INC	A	05/24/2024	ASSIGNMENT OF SECURITIES		230,000	230,000	230,000							230,000				12,327	04/15/2027	4.B FE
097751-CC-3	BOMBARDIER INC	A	05/22/2024	CANTOR FITZGERALD		2,731,706	2,730,000	2,730,000							2,730,000		1,706	1,706		06/01/2032	4.A FE
101137-AZ-0	BOSTON SCIENTIFIC CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		4,719,954	4,909,000	4,906,644	4,908,314		161		161		4,908,475		(188,521)	(188,521)	39,122	06/01/2025	2.A FE
10373Q-BV-1	BP CAPITAL MARKETS AMERICA INC		05/14/2024	GOLDMAN, SACHS & CO.		4,864,000	5,000,000	4,999,900	4,999,905		3		3		4,999,908		(135,908)	(135,908)	166,498	09/11/2033	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
10373Q-BW-9	BP CAPITAL MARKETS AMERICA INC		05/14/2024	GOLDMAN, SACHS & CO.		3,312,050	3,386,000	3,276,429			328		328		3,276,757		35,292	35,292	59,125	04/10/2034	1.F Z
018581-AP-3	BREAD FINANCIAL HOLDINGS INC		05/02/2024	BANK OF AMERICA/MERRILL LYNCH		261,175	250,000	249,193			31		31		249,223		11,952	11,952	9,073	03/15/2029	3.C FE
110122-DZ-8	BRISTOL-MYERS SQUIBB CO		06/27/2024	Various		10,569,420	10,000,000	9,976,800	9,977,031		852		852		9,977,883		591,538	591,538	366,783	11/15/2033	1.F FE
110122-EB-0	BRISTOL-MYERS SQUIBB CO		06/25/2024	Various		6,431,731	5,950,000	5,933,162	5,933,188		77		77		5,933,265		498,466	498,466	195,634	11/15/2053	1.F FE
110122-EE-4	BRISTOL-MYERS SQUIBB CO		05/31/2024	GOLDMAN, SACHS & CO.		9,965,600	10,000,000	9,989,200			949		949		9,990,149		(24,549)	(24,549)	137,472	02/22/2027	1.F FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		06/27/2024	Various		20,500,190	20,500,000	20,456,950			2,620		2,620		20,459,570		40,620	40,620	342,047	02/22/2029	1.F FE
110122-EH-7	BRISTOL-MYERS SQUIBB CO		05/16/2024	Various		10,358,699	10,386,000	10,323,476			266		266		10,323,742		34,956	34,956	129,129	02/22/2034	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT ABS	C	06/15/2024	SCHEDULED REDEMPTION		114,285	114,285	98,679			15,606		15,606		114,285				1,886	12/15/2032	1.D FE
11135F-BH-3	BROADCOM INC		05/28/2024	WELLS FARGO		1,249,740	1,500,000	1,328,570	1,352,184		7,344		7,344		1,359,528		(109,788)	(109,788)	28,992	02/15/2031	2.C FE
11135F-BP-5	BROADCOM INC		06/04/2024	BARCLAYS		1,672,570	2,080,000	1,670,490			6,177		6,177		1,676,667		(4,097)	(4,097)	36,250	11/15/2035	2.C FE
118230-AT-8	BUCKEYE PARTNERS LP		06/20/2024	ASSIGNMENT OF SECURITIES		489,060	494,000	494,000	478,855	15,145			15,145		494,000		(29,640)	(29,640)	16,698	03/01/2025	3.C FE
12008R-AR-8	BUILDERS FIRSTSOURCE INC		05/28/2024	JEFFERIES & COMPANY, INC.		939,784	940,000	869,284	875,755		2,288		2,288		878,043		61,741	61,741	27,299	06/15/2032	3.C FE
12189L-BK-6	BURLINGTON NORTHERN SANTA FE LLC		05/14/2024	GOLDMAN, SACHS & CO.		4,761,850	5,000,000	4,997,300	4,997,320		14		14		4,997,334		(235,484)	(235,484)	152,389	04/15/2054	1.D FE
13123X-BF-8	CALLON PETROLEUM COMPANY		04/01/2024	ASSIGNMENT OF SECURITIES		2,618,624	2,475,000	2,332,688	2,344,449		3,875		3,875		2,348,324		196,050	196,050	128,906	06/15/2030	3.C FE
141781-CB-8	CARGILL INC		05/14/2024	GOLDMAN, SACHS & CO.		4,819,150	5,000,000	4,985,450	4,986,245		444		444		4,986,689		(167,539)	(167,539)	133,264	04/24/2033	1.F FE
14448C-BB-9	CARRIER GLOBAL CORP		06/13/2024	ASSIGNMENT OF SECURITIES		7,060,260	7,000,000	6,997,886			349		349		6,998,235		1,765	1,765	277,921	11/30/2025	2.B FE
14913U-AF-7	CATERPILLAR FINANCIAL SERVICES COR		05/20/2024	Various		19,990,100	20,000,000	19,995,400			508		508		19,995,908		(5,808)	(5,808)	231,458	02/27/2026	1.F FE
14913U-AJ-9	CATERPILLAR FINANCIAL SERVICES COR		06/24/2024	Various		12,048,200	12,000,000	11,983,680			931		931		11,984,611		63,589	63,589	185,378	02/27/2029	1.F FE
1248EP-CQ-4	CCO HOLDINGS LLC		05/28/2024	JPMORGAN CHASE & CO.		1,551,681	1,930,000	1,589,355	1,602,445		12,355		12,355		1,614,800		(63,118)	(63,118)	75,887	02/01/2032	3.C FE
19737L-AA-1	CECLO 2021-31A X CLO		04/20/2024	SCHEDULED REDEMPTION		100,000	100,000	98,023	99,076		924		924		100,000				3,407	04/20/2034	1.A FE
15032A-AN-7	CEDF 2016-5A A1R CLO		04/17/2024	SCHEDULED REDEMPTION		137,313	137,313	135,132	135,335		1,978		1,978		137,313				4,692	07/17/2031	1.A FE
15032D-AR-2	CEDF 2016-6A ARR		06/10/2024	DEUTSCHE BANK AG		37,077,500	37,000,000	36,674,120	36,683,095		50,033		50,033		36,733,128		344,372	344,372	1,267,051	04/20/2034	1.A FE
15089Q-AJ-3	CELANESE US HOLDINGS LLC		05/08/2024	MATURED		7,399,000	7,399,000	7,391,231	7,398,408		592		592		7,399,000				129,483	05/08/2024	2.C FE
15135B-AZ-4	CENTENE CORPORATION		04/24/2024	TRUIST BANK		6,219,045	7,761,000	6,519,957	6,625,931		38,843		38,843		6,664,775		(445,730)	(445,730)	149,965	08/01/2031	2.C FE
15138A-AC-4	CENTENNIAL RESOURCE PRODUCTION LLC		04/05/2024	ASSIGNMENT OF SECURITIES		2,930,000	2,930,000	2,930,424			(424)		(424)		2,930,000				102,957	04/01/2027	3.C FE
14311A-AS-1	CGMS 2014-5A A1RR CLO		04/15/2024	SCHEDULED REDEMPTION		266,270	266,270	265,519	265,538		731		731		266,270				9,095	07/15/2031	1.A FE
14317V-AQ-3	CGMS 2019-4A A11R CLO		05/08/2024	MORGAN STANLEY		1,001,800	1,000,000	959,160	955,825						955,825		45,975	45,975	38,360	04/15/2035	1.A FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		05/01/2024	WELLS FARGO		4,331,940	4,658,000	4,671,260	4,417,724	224,030	(583)		223,447		4,641,171		(309,231)	(309,231)	100,082	05/01/2028	3.B FE
163851-AF-5	CHEMOURS COMPANY		06/24/2024	BANK OF AMERICA/MERRILL LYNCH		462,350	500,000	464,900			486		486		465,386		(3,036)	(3,036)	3,194	11/15/2028	4.A FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		04/04/2024	ASSIGNMENT OF SECURITIES		20,893,585	20,857,000	21,092,291	20,964,835		(27,568)		(27,568)		20,937,267		(80,267)	(80,267)	969,212	03/31/2025	2.B FE
171484-AJ-7	CHURCHILL DOWNS INCORPORATED		05/09/2024	Various		3,706,381	3,713,000	3,753,135	997,682	4,956	(2,028)		2,929		3,751,085		(44,704)	(44,704)	129,902	05/01/2031	4.A FE
125523-BX-7	CIGNA CORP		06/15/2024	MATURED		10,000,000	10,000,000	9,908,900	9,978,160		21,840		21,840		10,000,000				175,000	06/15/2024	2.A FE
125523-CL-2	CIGNA CORP		06/24/2024	BNP CAPITAL MARKETS		1,208,355	1,390,000	1,159,538	1,171,316		14,555		14,555		1,185,871		22,483	22,483	25,947	03/15/2030	2.A FE
17252M-AP-5	CINTAS CORPORATION NO 2		06/04/2024	Various		4,648,834	4,748,000	4,745,648	4,746,867		328		328		4,747,195		(98,361)	(98,361)	83,560	05/01/2025	1.G FE
17275R-BQ-4	CISCO SYSTEMS INC		04/03/2024	MORGAN STANLEY		3,998,320	4,000,000	3,994,800			177		177		3,994,977		3,343	3,343	20,800	02/26/2027	1.E FE
17275R-BR-2	CISCO SYSTEMS INC		05/15/2024	MIZUHO SECURITIES USA INC.		20,068,200	20,000,000	19,993,000			282		282		19,993,282		74,918	74,918	218,250	02/26/2029	1.E FE
17275R-BT-8	CISCO SYSTEMS INC		05/14/2024	GOLDMAN, SACHS & CO.		14,903,650	15,000,000	14,984,850			258		258		14,985,108		(81,458)	(81,458)	165,528	02/26/2034	1.E FE
17275R-BV-3	CISCO SYSTEMS INC		05/14/2024	GOLDMAN, SACHS & CO.		4,863,200	5,000,000	4,977,900			36		36		4,977,936		(114,736)	(114,736)	59,444	02/26/2064	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
75524K-NH-3	CITIZENS BANK NA		05/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,014,069	1,050,000	1,009,995			3,855		3,855		1,013,850		219	219	12,338	04/28/2025	2.A FE
185899-AN-1	CLEVELAND-CLIFFS INC		05/02/2024	JEFFERIES & COMPANY, INC.		841,613	860,000	813,775	814,635		1,968		1,968		816,603		25,010	25,010	32,411	04/15/2030	3.C FE
00141Y-AA-3	CLVR 2021-1A A		06/10/2024	MIZUHO SECURITIES USA INC.		88,044,000	88,000,000	87,336,250	87,352,815		97,310		97,310		87,450,125		593,875	593,875	3,809,735	04/22/2034	1.A FE
12572Q-AK-1	CME GROUP INC		04/02/2024	Jane Street Execution Services, LLC		964,613	1,130,000	933,877	940,443		4,817		4,817		945,260		19,353	19,353	16,553	03/15/2032	1.D FE
191216-DR-8	COCA-COLA CO		05/08/2024	Various		11,975,670	12,000,000	11,963,640							11,963,640		12,030	12,030		05/13/2034	1.E FE
191216-DS-6	COCA-COLA CO		05/14/2024	GOLDMAN, SACHS & CO.		4,930,500	5,000,000	4,971,000			3		3		4,971,003		(40,503)	(40,503)	2,208	05/13/2054	1.E FE
19260Q-AC-1	COINBASE GLOBAL INC		05/28/2024	Jane Street Execution Services, LLC		214,310	250,000	208,643			771		771		209,414		4,896	4,896	1,359	10/01/2028	4.A FE
20030N-EC-1	COMCAST CORPORATION		05/09/2024	MORGAN STANLEY		3,259,330	3,386,000	3,210,402			480		480		3,210,882		48,448	48,448	38,488	02/15/2033	1.F Z
20030N-EE-7	COMCAST CORPORATION		05/14/2024	GOLDMAN, SACHS & CO.		3,273,585	3,386,000	3,229,364			518		518		3,229,882		43,703	43,703	81,715	05/15/2033	1.F Z
200339-DX-4	COMERICA BANK		06/04/2024	MORGAN STANLEY		984,366	1,010,000	975,589	975,873		8,978		8,978		984,851		(485)	(485)	34,564	07/27/2025	2.B FE
203372-AX-5	COMMSCOPE INC		04/12/2024	BARCLAYS		205,500	300,000	300,000	201,422	98,578			98,578		300,000		(94,500)	(94,500)	8,906	09/01/2029	5.A FE
20600D-AA-1	CONCENTRA ESCROW ISSUER CORP		06/26/2024	JPMORGAN CHASE & CO.		3,636,000	3,600,000	3,600,000							3,600,000		36,000	36,000		07/15/2032	2.B FE
207597-EQ-4	CONNECTICUT LIGHT AND POWER COMPAN		05/14/2024	GOLDMAN, SACHS & CO.		4,868,100	5,000,000	4,990,250	4,990,623		295		295		4,990,918		(122,818)	(122,818)	210,972	07/01/2033	1.E FE
21036P-AN-8	CONSTELLATION BRANDS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		6,067,750	6,101,000	6,512,818	6,152,922		(19,796)		(19,796)		6,133,127		(65,377)	(65,377)	134,434	11/15/2024	2.C FE
21036P-BM-9	CONSTELLATION BRANDS INC		04/19/2024	BARCLAYS		9,990,100	10,000,000	9,994,100	9,998,923		943		943		9,999,865		(9,765)	(9,765)	164,000	05/09/2024	2.C FE
222070-AE-4	COTY INC		04/02/2024	BANK OF AMERICA/MERRILL LYNCH		814,438	830,000	811,574	812,356		1,865		1,865		814,221		216	216	19,482	04/15/2026	3.A FE
22208W-AA-1	COUGAR JV SUBSIDIARY LLC		05/07/2024	BANK MONTREAL / NESBITT BURNS		1,782,813	1,750,000	1,750,000							1,750,000		32,813	32,813		05/15/2032	4.A FE
225310-AQ-4	CREDIT ACCEPTANCE CORPORATION		06/20/2024	Various		6,357,901	6,000,000	6,000,000	6,000,000						6,000,000		357,901	357,901	268,498	12/15/2028	3.C FE
22550L-2C-4	CREDIT SUISSE AG (NEW YORK BRANCH)	D	04/22/2024	UNION BANK OF SWITZERLAND		340,921	350,000	332,525	335,882		3,371		3,371		339,253		1,668	1,668	5,593	04/09/2025	1.E FE
YX8036-72-6	CRUISE YACHT UPPER HOLDCO LTD	D	06/25/2024	STIFEL CAPITAL MARKETS		2,821,000	2,800,000	2,801,750							2,801,750		19,250	19,250		07/05/2028	6. FE
126307-BD-8	CSC HOLDINGS LLC		06/17/2024	Various		725,313	1,775,000	1,719,531	1,068,764	663,160	2,440		665,600		1,734,363		(1,009,051)	(1,009,051)	44,821	12/01/2030	6. FE
126307-BH-9	CSC HOLDINGS LLC		05/30/2024	Various		5,996,106	9,933,000	9,933,000	7,510,100	2,422,900			2,422,900		9,933,000		(3,936,894)	(3,936,894)	237,969	11/15/2031	4.C FE
126307-BN-6	CSC HOLDINGS LLC		05/16/2024	Various		5,853,040	7,000,000	7,000,000							7,000,000		(1,146,960)	(1,146,960)	252,464	01/31/2029	4.C FE
22944B-AK-4	CSMC 2007-5 1A10 RMBS		06/01/2024	SCHEDULED REDEMPTION			2,279	2,279											40	08/25/2037	6.
231021-AV-8	CUMMINS INC		06/20/2024	U.S. BANCORP		7,018,830	7,000,000	6,986,840			791		791		6,987,631		31,199	31,199	115,286	02/20/2029	1.F FE
126650-CS-7	CVS HEALTH CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		10,332,230	10,383,420	11,620,224	10,686,693		(110,867)		(110,867)		10,575,826		(243,597)	(243,597)	217,763	12/01/2024	2.B FE
23331A-BM-0	D R HORTON INC		04/03/2024	BARCLAYS		14,759,100	15,000,000	15,117,322	15,034,097		(11,238)		(11,238)		15,022,859		(263,759)	(263,759)	177,083	10/15/2024	2.A FE
23918K-AT-5	DAVITA INC		06/04/2024	Jane Street Execution Services, LLC		211,103	250,000	200,693	203,655		2,183		2,183		205,838		5,265	5,265	7,552	02/15/2031	4.A FE
24703T-AB-2	DELL INTERNATIONAL LLC		05/21/2024	MORGAN STANLEY		29,133,933	29,209,000	29,131,437	29,194,658		10,492		10,492		29,205,150		(71,217)	(71,217)	999,597	07/15/2024	2.B FE
247361-ZV-3	DELTA AIR LINES 2020-1 CLASS AA PA		06/10/2024	SCHEDULED REDEMPTION		298,970	298,970	253,574	261,345		37,625		37,625		298,970				2,990	06/10/2028	1.E FE
247361-ZX-9	DELTA AIR LINES INC		06/06/2024	GOLDMAN, SACHS & CO.		2,747,200	2,720,000	2,760,800	2,742,231		(7,025)		(7,025)		2,735,207		11,993	11,993	114,240	05/01/2025	2.B FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		04/20/2024	SCHEDULED REDEMPTION		558,500	558,500	558,500	558,500						558,500				12,566	10/20/2025	2.B FE
25243Y-BD-0	DIAGEO CAPITAL PLC	D	06/28/2024	GOLDMAN, SACHS & CO.		2,900,617	3,386,000	2,825,888			13,229		13,229		2,839,117		61,500	61,500	11,663	04/29/2030	1.G FE
256677-AJ-4	DOLLAR GENERAL CORPORATION		04/03/2024	DEUTSCHE BANK AG		14,898,600	15,000,000	14,986,050	14,994,854		1,846		1,846		14,996,700		(98,100)	(98,100)	345,313	09/20/2024	2.B FE
257375-AN-5	DOMINION ENERGY GAS HOLDINGS LLC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		7,130,955	7,250,000	7,245,288	7,249,133		332		332		7,249,465		(118,510)	(118,510)	84,080	11/15/2024	2.A FE
25746U-CE-7	DOMINION RESOURCES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		7,267,922	7,450,000	7,953,024	7,610,337		(30,211)		(30,211)		7,580,126		(312,204)	(312,204)	170,295	10/01/2025	2.B FE
233293-AQ-2	DPL INC		04/25/2024	JPMORGAN CHASE & CO.		2,677,500	3,000,000	2,745,000	2,780,406		11,669		11,669		2,792,075		(114,575)	(114,575)	70,325	04/15/2029	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					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
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC		04/04/2024	WELLS FARGO		18,365,072	19,529,000	17,956,850	18,964,697		53,420		53,420		19,018,117		(653,046)	(653,046)	280,811	09/15/2026	2.B FE
233331-BD-8	DTE ENERGY COMPANY		05/29/2024	MORGAN STANLEY		9,932,700	10,000,000	10,000,700	10,000,269		(132)		(132)		10,000,137		(67,437)	(67,437)	244,994	11/01/2024	2.B FE
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		05/14/2024	GOLDMAN, SACHS & CO.		4,881,700	5,000,000	4,985,050	4,986,216		459		459		4,986,675		(104,975)	(104,975)	206,938	01/15/2033	1.F FE
26442U-AQ-7	DUKE ENERGY PROGRESS LLC		05/14/2024	GOLDMAN, SACHS & CO.		4,976,950	5,000,000	4,998,800	4,998,876		36		36		4,998,912		(21,962)	(21,962)	175,729	03/15/2033	1.F FE
26443C-AC-7	DUKE UNIVERSITY HEALTH SYSTEM INC		06/01/2024	MATURED		750,000	750,000	750,000	750,000						750,000				7,485	06/01/2024	1.D Z
281020-AR-8	EDISON INTERNATIONAL		05/02/2024	Jane Street Execution Services, LLC		654,265	660,000	666,659	663,281		(864)		(864)		662,417		(8,152)	(8,152)	18,241	04/15/2025	2.C FE
28370T-AG-4	EL PASO PIPELINE PARTNERS OPERATIN		05/01/2024	MATURED		4,163,000	4,163,000	4,609,416	4,208,291		(45,291)		(45,291)		4,163,000				89,505	05/01/2024	2.B FE
268317-AS-3	ELECTRICITE DE FRANCE SA	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		9,198,620	9,460,000	10,484,707	9,796,502		(62,657)		(62,657)		9,733,845		(535,225)	(535,225)	189,561	10/13/2025	2.A FE
286181-AF-9	ELEMENT FLEET MANAGEMENT CORP	A	04/06/2024	MATURED		3,000,000	3,000,000	2,996,490	2,999,685		315		315		3,000,000				24,000	04/06/2024	2.A FE
29002G-AB-7	ELMW_4 2020 1A CLO		05/20/2024	ASSIGNMENT OF SECURITIES		1,600,000	1,600,000	1,492,000	1,572,105		7,997		7,997		1,580,101		19,899	19,899	66,082	04/15/2033	1.A FE
29103D-AS-5	EMERA US FINANCE LP	C	05/02/2024	NATIONAL BANK OF CANADA		13,755,725	13,835,000	13,111,547	13,640,825		148,000		148,000		13,788,824		(33,099)	(33,099)	45,138	06/15/2024	2.C FE
26873C-AB-8	EMRLD BORROWER LP		06/24/2024	BARCLAYS		1,643,288	1,623,000	1,623,000							1,623,000		20,288	20,288		07/15/2031	3.C FE
292480-AH-3	ENABLE MIDSTREAM PARTNERS LP		05/15/2024	MATURED		6,960,000	6,960,000	6,819,060	6,926,970		33,030		33,030		6,960,000				135,720	05/15/2024	2.B FE
29250N-BL-8	ENBRIDGE INC	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		14,619,300	15,000,000	14,990,100	14,996,210		1,128		1,128		14,997,338		(378,038)	(378,038)	268,750	02/14/2025	2.B FE
29281R-AA-7	ENDO FINANCE HOLDINGS INC		04/11/2024	JPMORGAN CHASE & CO.		3,654,000	3,600,000	3,600,000							3,600,000		54,000	54,000		04/15/2031	4.B FE
29275Y-AF-9	ENERSYS		06/20/2024	CANTOR FITZGERALD		5,598,521	5,509,000	5,518,068			(674)		(674)		5,517,393		81,128	81,128	159,565	01/15/2032	3.C FE
29336T-AD-2	ENLINK MIDSTREAM LLC		05/02/2024	JPMORGAN CHASE & CO.		2,846,872	2,800,000	2,772,000	2,774,240		1,082		1,082		2,775,323		71,549	71,549	123,861	09/01/2030	2.C FE
29379V-CF-8	ENTERPRISE PRODUCTS OPERATING LLC		05/09/2024	WELLS FARGO		3,283,844	3,386,000	3,233,325			364		364		3,233,689		50,155	50,155	56,109	01/31/2034	1.F Z
294429-AQ-8	EQUIFAX INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		24,190,022	24,652,000	24,374,717	24,552,534		36,136		36,136		24,588,670		(398,649)	(398,649)	268,844	12/01/2024	2.B FE
26884T-AZ-5	ERAC USA FINANCE LLC		05/14/2024	GOLDMAN, SACHS & CO.		4,911,350	5,000,000	4,995,550			85		85		4,995,635		(84,285)	(84,285)	70,778	10/30/2034	1.G FE
30040W-AS-7	EVERSOURCE ENERGY		05/02/2024	RBC DOMINION SECURITIES		19,950,200	20,000,000	19,992,800	19,998,185		1,289		1,289		19,999,474		(49,274)	(49,274)	301,000	06/27/2024	2.B FE
30161N-BL-4	EXELON CORPORATION		06/13/2024	DEUTSCHE BANK AG		9,907,300	10,000,000	9,969,100	9,969,452		192		192		9,969,644		(62,344)	(62,344)	418,444	03/15/2053	2.B FE
30161M-AS-2	EXELON GENERATION COMPANY LLC		06/04/2024	JPMORGAN CHASE & CO.		840,340	860,000	835,774			5,852		5,852		841,625		(1,285)	(1,285)	14,286	06/01/2025	2.A FE
315289-AA-6	FERRELLGAS ESCROW LLC		06/24/2024	Jane Street Execution Services, LLC		487,865	500,000	491,360			250		250		491,610		(3,745)	(3,745)	6,271	04/01/2026	4.C FE
341081-FK-8	FLORIDA POWER & LIGHT CO		06/01/2024	MATURED		5,000,000	5,000,000	5,035,150	5,000,000						5,000,000				81,250	06/01/2024	1.F Z
341081-GM-3	FLORIDA POWER & LIGHT CO		05/08/2024	BARCLAYS		4,843,150	5,000,000	4,975,100	4,975,387		128		128		4,975,515		(132,365)	(132,365)	161,208	04/01/2053	1.E FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	D	06/04/2024	Jane Street Execution Services, LLC		937,892	1,050,000	1,024,552	960,239	68,539	1,058		69,597		1,029,836		(91,945)	(91,945)	31,135	04/01/2031	3.A FE
346232-AE-1	FORESTAR GROUP INC		05/02/2024	Jane Street Execution Services, LLC		237,058	250,000	217,033	222,337		1,970		1,970		224,307		12,750	12,750	8,507	03/01/2028	3.C FE
34960P-AC-5	FORTRESS TRANSPORTATION AND INFRAS		06/21/2024	ASSIGNMENT OF SECURITIES		864,360	840,000	882,252	869,603		(8,490)		(8,490)		861,113		(21,953)	(21,953)	98,000	08/01/2027	3.C FE
35137L-AM-7	FOX CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		12,634,279	12,950,000	13,311,375	13,046,263		(25,318)		(25,318)		13,020,946		(386,667)	(386,667)	224,916	04/07/2025	2.B FE
35641A-AB-4	FREEDOM MORTGAGE HOLDINGS LLC		06/24/2024	BNP CAPITAL MARKETS		1,591,650	1,620,000	1,620,000							1,620,000		(28,350)	(28,350)	19,299	05/15/2031	4.B FE
35805B-AB-4	FRESENIUS MEDICAL CARE CAPITAL TRU	C	04/29/2024	HSBC SECURITIES, INC.		1,616,346	2,072,000	2,065,763	2,067,569		191		191		2,067,760		(451,413)	(451,413)	34,857	02/16/2031	2.C FE
35906A-BF-4	FRONTIER COMMUNICATIONS CORP		05/02/2024	BANK OF AMERICA/MERRILL LYNCH		765,426	830,000	736,376	738,311		6,213		6,213		744,524		20,902	20,902	21,326	05/01/2028	4.B FE
36166T-AB-6	GCI LLC		05/28/2024	TRUIST BANK		2,786,420	3,062,000	3,062,000	2,809,349	252,651			252,651		3,062,000		(275,580)	(275,580)	90,499	10/15/2028	4.C FE
370334-CT-9	GENERAL MILLS INC		05/14/2024	GOLDMAN, SACHS & CO.		3,291,361	3,386,000	3,249,612			467		467		3,250,078		41,283	41,283	21,882	03/29/2033	2.B 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
37185L-AK-8	GENESIS ENERGY LP		06/05/2024	ASSIGNMENT OF SECURITIES		2,705,000	2,705,000	2,460,628	2,597,796	419	17,621		18,040		2,615,836		89,164	89,164	93,924	05/15/2026	4.C FE
37185L-AM-4	GENESIS ENERGY LP/ GENESIS ENERGY		06/04/2024	Jane Street Execution Services, LLC		511,505	500,000	510,615	508,288	2,285	(1,357)		927		509,215		2,290	2,290	35,556	01/15/2027	4.C FE
373334-KW-0	GEORGIA POWER COMPANY		05/14/2024	GOLDMAN, SACHS & CO.		4,954,700	5,000,000	4,983,950			282		282		4,984,232		(29,532)	(29,532)	60,521	03/15/2034	2.A FE
37331N-AJ-0	GEORGIA-PACIFIC LLC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		4,268,385	4,500,000	4,499,100	4,499,700		57		57		4,499,757		(231,372)	(231,372)	46,375	09/30/2025	1.G FE
375558-BG-7	GILEAD SCIENCES INC		05/14/2024	GOLDMAN, SACHS & CO.		3,177,490	3,386,000	3,128,359			643		643		3,129,002		48,488	48,488	32,449	09/01/2035	1.E FE
37960B-AA-3	GLOBAL MEDICAL RESPONSE INC		05/20/2024	EXCHANGE		14,167,786	14,189,000	14,481,213	11,238,397	2,950,603			2,950,603		14,189,000		(21,214)	(21,214)	586,676	10/01/2025	6. FE
37960B-AB-1	GLOBAL MEDICAL RESPONSE INC		06/06/2024	MORGAN STANLEY		1,906,100	1,960,000	1,937,499			193		193		1,937,693		(31,593)	(31,593)	9,256	10/31/2028	4.C FE
37940X-AA-0	GLOBAL PAYMENTS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		11,704,560	12,000,000	11,997,000	11,999,353		192		192		11,999,545		(294,985)	(294,985)	227,017	02/15/2025	2.C FE
37940X-AF-9	GLOBAL PAYMENTS INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,929,711	4,020,000	3,967,671	3,979,745		15,242		15,242		3,994,987		(65,276)	(65,276)	27,973	11/15/2024	2.C FE
36267Q-AA-2	GN BONDCO LLC		06/12/2024	Various		4,077,723	4,338,000	4,331,673	4,235,146	96,657	235		96,892		4,332,038		(254,315)	(254,315)	273,597	10/15/2031	4.A FE
38175G-AA-1	GOCAP 2015-23A AR CLO		04/22/2024	SCHEDULED REDEMPTION		1,700,018	1,700,018	1,672,733	1,683,544		16,473		16,473		1,700,018				59,661	01/20/2031	1.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		04/03/2024	BARCLAYS		28,261,948	28,600,000	28,147,900	28,166,673		50,260		50,260		28,216,933		45,015	45,015	483,493	09/29/2025	2.A FE
38141G-YA-6	GOLDMAN SACHS GROUP INC/THE		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		10,352,832	11,200,000	11,172,694	11,182,983		1,746		1,746		11,184,729		(831,897)	(831,897)	103,732	03/09/2027	1.F FE
38141G-YL-2	GOLDMAN SACHS GROUP INC/THE		04/04/2024	RBC DOMINION SECURITIES		20,511,275	20,500,000	20,500,000	20,500,000						20,500,000		11,275	11,275	565,193	10/21/2024	1.F FE
384311-AA-4	GRAFTECH FINANCE INC		06/06/2024	RBC DOMINION SECURITIES		1,768,500	2,700,000	2,209,500	1,789,857	452,617	32,555		485,172		2,275,029		(506,529)	(506,529)	59,663	12/15/2028	5.A FE
38431A-AA-4	GRAFTECH GLOBAL ENTERPRISES INC		06/06/2024	RBC DOMINION SECURITIES		3,010,930	4,028,000	3,925,528	3,106,595	826,315	6,522		832,836		3,939,431		(928,501)	(928,501)	190,043	12/15/2028	5.A FE
38869P-AN-4	GRAPHIC PACKAGING INTERNATIONAL LL		04/15/2024	MATURED		2,000,000	2,000,000	1,968,486	1,996,011		3,989		3,989		2,000,000				8,210	04/15/2024	2.C FE
389375-AM-8	GRAY TELEVISION INC		06/12/2024	MUFG SECURITIES AMERICAS INC		1,748,013	1,735,000	1,735,000							1,735,000		13,013	13,013	5,060	07/15/2029	3.A FE
40139L-AF-0	GUARDIAN LIFE GLOBAL FUNDING		05/06/2024	MATURED		5,000,000	5,000,000	4,974,550	4,995,396		4,604		4,604		5,000,000				72,500	05/06/2024	1.B FE
36262G-AB-7	GXO LOGISTICS INC		04/02/2024	OPPENHEIMER & CO., INC.		2,008,249	2,195,000	2,191,925	2,225,635		17		17		2,225,652		(217,403)	(217,403)	26,056	07/15/2026	2.C FE
417558-AB-9	HARVEST MIDSTREAM I LP		06/04/2024	WELLS FARGO		6,133,188	6,050,000	6,050,000							6,050,000		83,188	83,188	36,552	05/15/2032	3.C FE
418056-AX-5	HASBRO INC		04/19/2024	BARCLAYS		11,811,600	12,000,000	11,977,320	11,995,744		1,486		1,486		11,997,230		(185,630)	(185,630)	154,000	11/19/2024	2.B FE
404119-BR-9	HCA INC		04/03/2024	TD SECURITIES		24,928,000	25,000,000	25,070,500	25,033,225		(7,863)		(7,863)		25,025,362		(97,362)	(97,362)	910,764	02/01/2025	2.C FE
42704M-AA-0	HERBALIFE NUTRITION LTD		04/22/2024	Various		16,848,102	16,774,000	18,079,120	16,568,597	388,854	(82,902)		305,952		16,874,550		(216,732)	(216,732)	1,027,221	09/01/2025	4.B FE
427096-AJ-1	HERCULES CAPITAL INC		06/04/2024	MITSUBISHI UFJ SECURITIES (USA)		415,863	450,000	412,907			1,006		1,006		413,912		1,951	1,951	5,695	01/20/2027	2.C FE
42824C-BJ-7	HEWLETT PACKARD ENTERPRISE CO		04/01/2024	MATURED		14,000,000	14,000,000	13,983,620	13,998,868		1,132		1,132		14,000,000				101,500	04/01/2024	2.B FE
431318-AY-0	HILCORP ENERGY I LP		05/07/2024	JPMORGAN CHASE & CO.		3,282,188	3,375,000	3,375,000	3,273,114	101,886			101,886		3,375,000		(92,813)	(92,813)	114,750	04/15/2030	3.B FE
431318-AZ-7	HILCORP ENERGY I LP		05/22/2024	SMBC Nikko Securities America, Inc		2,207,013	2,293,000	2,083,764	2,091,456		7,042		7,042		2,098,498		108,515	108,515	87,182	04/15/2032	3.B FE
431318-BC-7	HILCORP ENERGY I LP/HILCORP FINANC		05/07/2024	JPMORGAN CHASE & CO.		2,750,700	2,544,000	2,554,028	2,553,893		(326)		(326)		2,553,567		197,133	197,133	107,122	11/01/2033	3.B FE
431571-AF-5	HILLENBRAND INC		06/21/2024	Various		7,084,800	7,080,000	7,080,000							7,080,000		4,800	4,800	135,677	02/15/2029	3.A FE
432833-AH-4	HILTON DOMESTIC OPERATING COMPANY		05/07/2024	GOLDMAN, SACHS & CO.		3,198,925	3,215,000	3,472,200	3,216,218	60,573	(16,577)		43,997		3,260,215		(61,290)	(61,290)	96,539	05/01/2028	3.B FE
432833-AJ-0	HILTON DOMESTIC OPERATING COMPANY		06/04/2024	Jane Street Execution Services, LLC		465,023	510,000	434,576	436,667		4,932		4,932		441,599		23,424	23,424	11,369	05/01/2029	3.B FE
40390D-AC-9	HLF FINANCING SARL LLC		05/02/2024	MORGAN STANLEY		1,325,120	2,065,000	2,040,200	1,621,459	424,095	1,061		425,156		2,046,615		(721,496)	(721,496)	37,402	06/01/2029	4.C FE
40390D-AD-7	HLF FINANCING SARL LLC		06/04/2024	Jane Street Execution Services, LLC		512,465	520,000	512,080			20		20		512,100		365	365	9,378	04/15/2029	4.A FE
437076-CP-5	HOME DEPOT INC		05/14/2024	GOLDMAN, SACHS & CO.		2,979,951	3,386,000	2,950,865			1,738		1,738		2,952,603		27,348	27,348	9,476	04/15/2032	1.E FE

SCHEDULE D - PART 4

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

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
438516-CQ-7	HONEYWELL INTERNATIONAL INC		06/28/2024	Various		19,988,860	20,000,000	20,000,000							20,000,000		(11,140)	(11,140)	277,604	09/01/2029	1.F FE
438516-CR-5	HONEYWELL INTERNATIONAL INC		06/12/2024	Various		29,913,090	30,000,000	29,946,000			1,517		1,517		29,947,517		(34,427)	(34,427)	373,725	09/01/2031	1.F FE
438516-CS-3	HONEYWELL INTERNATIONAL INC		05/14/2024	Various		14,770,750	15,000,000	14,943,600			769		769		14,944,369		(173,619)	(173,619)	147,917	03/01/2035	1.F FE
438516-CT-1	HONEYWELL INTERNATIONAL INC		06/12/2024	GOLDMAN, SACHS & CO.		2,488,975	2,500,000	2,494,375			22		22		2,494,397		(5,422)	(5,422)	37,188	03/01/2054	1.F FE
438516-CU-8	HONEYWELL INTERNATIONAL INC		06/06/2024	JEFFERIES & COMPANY, INC.		2,480,225	2,500,000	2,493,850			12		12		2,493,862		(13,637)	(13,637)	35,667	03/01/2064	1.F FE
440452-AG-5	HORMEL FOODS CORPORATION		06/03/2024	MATURED		6,025,000	6,025,000	5,680,792	5,937,040		87,960		87,960		6,025,000				19,581	06/03/2024	1.G FE
442722-AC-8	HOWARD MIDSTREAM ENERGY PARTNERS L		06/06/2024	CANTOR FITZGERALD		656,500	650,000	650,000							650,000		6,500	6,500		07/15/2032	4.A FE
404280-CM-9	HSBC HOLDINGS PLC	D	05/17/2024	ASSIGNMENT OF SECURITIES		2,902,006	3,120,000	2,756,858	2,801,687		32,802		32,802		2,834,489		67,516	67,516	23,824	05/24/2027	1.G FE
444859-BY-7	HUMANA INC		04/12/2024	GOLDMAN, SACHS & CO.		20,266,800	20,000,000	19,705,000	19,707,980		6,071		6,071		19,714,051		552,749	552,749	518,972	03/15/2034	2.B FE
44805R-AA-3	HUSKY INJECTION MOLDING SYSTEMS LT	A	06/12/2024	BANK OF AMERICA/MERRILL LYNCH		3,570,750	3,450,000	3,457,500			(539)		(539)		3,456,961		113,789	113,789	104,363	02/15/2029	4.C FE
449276-AD-6	IBM INTERNATIONAL CAPITAL PTE LTD		06/20/2024	GOLDMAN, SACHS & CO.		9,830,700	10,000,000	9,977,000			1,060		1,060		9,978,060		(147,360)	(147,360)	179,444	02/05/2031	1.G FE
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD		05/14/2024	GOLDMAN, SACHS & CO.		4,811,750	5,000,000	4,987,500			276		276		4,987,776		(176,026)	(176,026)	68,736	02/05/2034	1.G FE
451102-BN-6	ICAHN ENTERPRISES LP		06/13/2024	ASSIGNMENT OF SECURITIES		738	738	738	725	13			13		738				23	12/15/2025	3.C FE
451102-CD-7	ICAHN ENTERPRISES LP / ICAHN ENTER		05/16/2024	Various		8,196,250	7,900,000	7,911,875	7,911,815		(725)		(725)		7,911,090		285,160	285,160	317,484	01/15/2029	3.C FE
44929F-BA-9	ICG 2014-3A A1RR CLO		04/25/2024	SCHEDULED REDEMPTION		1,144,307	1,144,307	1,110,550	1,120,654		23,652		23,652		1,144,307				38,643	04/25/2031	1.A FE
45256#-AB-8	IMPACT CIL PARENT CMBS		06/30/2024	SCHEDULED REDEMPTION		1,179,417	1,179,417	1,179,412	894,766		3,205		3,205		1,179,417				16,591	10/28/2056	1.G FE
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		06/30/2024	SCHEDULED REDEMPTION		47,084	47,084	47,005	46,993	50	41		91		47,084					07/25/2031	5.B GI
45262B-AA-1	IMPERIAL BRANDS FINANCE PLC ABS	D	05/29/2024	BARCLAYS		22,153,213	22,250,000	22,139,863	22,236,558		9,763		9,763		22,246,321		(93,108)	(93,108)	587,153	07/26/2024	2.B FE
45669E-AD-8	INDX 2007-AR5 CM RMBS		06/01/2024	SCHEDULED REDEMPTION		189	189	146			189		189		189				3	05/26/2037	6.
45866F-AN-4	INTERCONTINENTAL EXCHANGE INC		05/14/2024	GOLDMAN, SACHS & CO.		2,608,710	3,386,000	2,571,735			3,013		3,013		2,574,748		33,962	33,962	10,614	09/15/2032	1.G FE
459200-JY-8	INTERNATIONAL BUSINESS MACHINES CO		05/15/2024	MATURED		14,000,000	14,000,000	13,818,660	13,958,979		41,021		41,021		14,000,000				210,000	05/15/2024	1.G FE
460690-BL-3	INTERPUBLIC GROUP OF COMPANIES INC		04/15/2024	MATURED		1,087,000	1,087,000	1,209,459	1,097,866		(10,866)		(10,866)		1,087,000				22,827	04/15/2024	2.B FE
461070-AL-8	INTERSTATE POWER & LIGHT CO		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		12,825,930	13,000,000	13,124,410	13,017,744		(6,452)		(6,452)		13,011,292		(185,362)	(185,362)	177,215	12/01/2024	2.A FE
46266T-AC-2	IQVIA INC		05/28/2024	JPMORGAN CHASE & CO.		1,046,042	1,040,000	1,037,982			141		141		1,038,124		7,919	7,919	31,945	05/15/2028	2.C FE
46284V-AN-1	IRON MOUNTAIN INC		06/04/2024	Market Axess		224,440	250,000	205,825	211,089		1,818		1,818		212,908		11,532	11,532	9,063	02/15/2031	3.C FE
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		05/28/2024	BANK OF AMERICA/MERRILL LYNCH		460,760	510,000	409,158	410,675		3,457		3,457		414,131		46,628	46,628	13,742	07/15/2032	3.C FE
832696-AW-8	J M SMUCKER CO		05/22/2024	Various		20,575,430	20,000,000	19,991,200	19,991,477		580		580		19,992,057		583,373	583,373	665,225	11/15/2028	2.B FE
46590X-AY-2	JBS USA LUX SA		06/20/2024	Various		12,695,924	12,738,000	12,528,211	12,534,101		7,368		7,368		12,541,469		17,555	17,555	506,487	04/01/2033	2.C FE
47214B-AA-6	JBS USA LUX SA/JBS FOOD CO/JBS USA		06/04/2024	BNP CAPITAL MARKETS		10,607,800	10,000,000	9,986,800	9,987,050		385		385		9,987,435		620,365	620,365	480,000	03/15/2034	2.C FE
47233W-EJ-4	JEFFERIES FINANCIAL GROUP INC		04/12/2024	Various		6,988,330	7,000,000	6,988,730							6,988,730		(400)	(400)		04/14/2034	2.B FE
476556-DB-8	JERSEY CENTRAL PWR & LT		04/01/2024	MATURED		6,500,000	6,500,000	7,142,655	6,500,000						6,500,000				152,750	04/01/2024	2.A FE
24422E-XP-9	JOHN DEERE CAPITAL CORP		04/09/2024	JEFFERIES & COMPANY, INC.		2,009,020	2,000,000	1,998,760							1,998,760		10,260	10,260		04/11/2034	1.E FE
24422E-XT-1	JOHN DEERE CAPITAL CORP		06/24/2024	CITADEL SECURITIES LLC		4,997,950	5,000,000	4,991,900			56		56		4,991,956		5,994	5,994	9,431	06/11/2029	1.E FE
48125L-RU-8	JPMORGAN CHASE BANK NA		04/04/2024	JPMORGAN CHASE & CO.		15,033,000	15,000,000	15,000,000	15,000,000						15,000,000		33,000	33,000	255,500	12/08/2026	1.C FE
487836-CA-4	KELLANOVA		05/07/2024	JPMORGAN CHASE & CO.		7,089,880	7,000,000	6,986,070							6,986,070		103,810	103,810		05/16/2054	2.B FE
49271V-AQ-3	KEURIG DR PEPPER INC		05/14/2024	GOLDMAN, SACHS & CO.		1,840,880	2,000,000	1,990,600	1,991,938		309		309		1,992,247		(151,367)	(151,367)	47,475	04/15/2032	2.B FE
49327M-3E-2	KEY BANK USA NA		05/28/2024	MORGAN STANLEY		1,094,979	1,120,000	1,085,045			8,486		8,486		1,093,531		1,448	1,448	37,571	08/08/2025	2.A FE
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP		05/21/2024	Market Axess		8,962,650	9,000,000	8,984,880	8,998,781		719		719		8,999,499		(36,849)	(36,849)	278,375	09/01/2024	2.B FE
482480-AM-2	KLA CORP		05/14/2024	GOLDMAN, SACHS & CO.		4,635,050	5,000,000	4,893,050			498		498		4,893,548		(258,498)	(258,498)	83,188	07/15/2052	1.F FE
482480-AP-5	KLA CORP		06/11/2024	Various		6,772,770	7,000,000	6,957,510			999		999		6,958,509		(185,739)	(185,739)	97,682	02/01/2034	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
501044-DP-3	KROGER CO		06/04/2024	DEUTSCHE BANK AG		553,826	650,000	535,737	546,345		5,988		5,988		552,333		1,493	1,493	8,501	05/01/2030	2.B FE
50540R-AV-4	LABORATORY CORP OF AMERICA		04/04/2024	JEFFERIES & COMPANY, INC.		18,429,932	18,837,000	18,344,036	18,651,521		54,019		54,019		18,705,539		(275,607)	(275,607)	152,841	12/01/2024	2.B FE
505742-AP-1	LADDER CAPITAL FINANCE HOLDINGS LL		05/13/2024	Various		9,594,617	10,539,000	10,711,904	9,502,857	1,132,397	(12,853)		1,119,544		10,622,401		(1,027,784)	(1,027,784)	190,234	06/15/2029	3.B FE
513272-AD-6	LAMB WESTON HOLDINGS INC		05/02/2024	Jane Street Execution Services, LLC		455,690	510,000	451,161	460,713		2,366		2,366		463,079		(7,388)	(7,388)	16,129	01/31/2030	3.C FE
51509P-AA-1	LANDSEA HOMES CORP		05/21/2024	Various		5,782,005	5,900,000	5,900,000							5,900,000		(117,995)	(117,995)	67,949	04/01/2029	4.B FE
05552B-AA-4	LBM ACQUISITION LLC		06/25/2024	GOLDMAN, SACHS & CO.		1,616,160	1,776,000	1,776,000	1,585,879	190,121			190,121		1,776,000		(159,840)	(159,840)	105,142	01/15/2029	5.B FE
50190E-AC-8	LCM INVESTMENTS HOLDINGS II LLC		06/13/2024	JEFFERIES & COMPANY, INC.		2,332,050	2,221,000	2,276,525			(4,456)		(4,456)		2,272,069		59,981	59,981	161,855	08/01/2031	4.B FE
526057-CV-4	LENNAR CORPORATION		06/04/2024	MORGAN STANLEY		537,538	540,000	533,039	534,447		634		634		535,081		2,456	2,456	12,750	06/15/2027	2.B FE
531968-AA-3	LIGHT AND WONDER INTERNATIONAL INC		05/07/2024	JEFFERIES & COMPANY, INC.		2,377,625	2,300,000	2,397,750			(4,487)		(4,487)		2,393,263		(15,638)	(15,638)	122,667	09/01/2031	4.A FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		05/02/2024	DEUTSCHE BANK AG		856,698	870,000	853,775	856,868		1,949		1,949		858,817		(2,119)	(2,119)	31,402	03/15/2026	4.A FE
539830-BW-8	LOCKHEED MARTIN CORPORATION		05/14/2024	GOLDMAN, SACHS & CO.		3,428,901	3,386,000	3,388,777			(10)		(10)		3,388,767		40,134	40,134	59,749	01/15/2033	1.E FE
539830-CD-9	LOCKHEED MARTIN CORPORATION		06/18/2024	Various		9,794,450	10,000,000	9,996,500			89		89		9,996,589		(202,139)	(202,139)	165,333	08/15/2034	1.G FE
548661-EP-8	LOWES COMPANIES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		14,832,450	15,000,000	14,997,450	14,998,057		277		277		14,998,334		(165,884)	(165,884)	422,000	04/01/2026	2.A FE
50220P-AA-1	LSEGA FINANCING PLC	D	04/06/2024	MATURED		7,000,000	7,000,000	6,644,260	6,947,328		52,672		52,672		7,000,000				22,750	04/06/2024	1.G FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		05/29/2024	CANCELLED TRADE		112,285											112,285	112,285		08/25/2047	2.B FE
55617L-AL-6	MACYS RETAIL HOLDINGS LLC		06/04/2024	Jane Street Execution Services, LLC		422,865	500,000	420,313	327,999		1,797		1,797		422,157		708	708	28,428	07/15/2034	3.A FE
56585A-AG-7	MARATHON PETROLEUM CORP		05/21/2024	GOLDMAN, SACHS & CO.		5,958,960	6,000,000	5,978,460	5,998,217		992		992		5,999,210		(40,250)	(40,250)	149,833	09/15/2024	2.B FE
56585A-BD-3	MARATHON PETROLEUM CORP		05/02/2024	JPMORGAN CHASE & CO.		984,027	1,040,000	1,002,352	1,008,331		2,361		2,361		1,010,692		(26,665)	(26,665)	23,602	04/01/2028	2.B FE
57161T-AB-7	MARQUETTE UNIV		05/23/2024	BANK OF AMERICA/MERRILL LYNCH		1,303,342	1,320,000	1,320,000	1,320,000						1,320,000		(16,658)	(16,658)	17,658	10/01/2024	1.F FE
571676-AV-7	MARS INC		05/21/2024	Various		16,476,880	17,000,000	16,973,140	16,974,633		851		851		16,975,484		(498,604)	(498,604)	473,153	04/20/2033	1.E FE
571748-AZ-5	MARSH & MCLENNAN COMPANIES INC		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		3,269,110	3,361,000	3,813,472	3,555,658		(29,403)		(29,403)		3,526,255		(257,145)	(257,145)	79,824	03/14/2026	1.G FE
575385-AD-1	MASONITE INTERNATIONAL CORPORATION		05/16/2024	TENDER OFFER		8,103,274	8,073,000	7,751,556	7,707,448	74,487	22,783		97,271		7,804,719		56,365	56,365	585,713	02/01/2028	3.B FE
57629W-CE-8	MASSMUTUAL GLOBAL FUNDING II		06/22/2024	MATURED		5,365,000	5,365,000	5,310,438	5,351,951		13,049		13,049		5,365,000				73,769	06/22/2024	1.B FE
57763R-AB-3	MAUSER PACKAGING SOLUTIONS HOLDING		04/16/2024	EXCHANGE		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				184,516	08/15/2026	4.B FE
579780-AT-4	MCCORMICK & COMPANY INCORPORATED		06/28/2024	Various		9,770,400	10,000,000	9,993,600	9,993,971		227		227		9,994,198		(223,798)	(223,798)	321,063	04/15/2033	2.B FE
585055-BT-2	MEDTRONIC INC		05/14/2024	GOLDMAN, SACHS & CO.		3,163,608	3,386,000	3,119,793			710		710		3,120,503		43,105	43,105	25,101	03/15/2035	1.E FE
552704-AE-8	MEG ENERGY CORP	A	06/08/2024	ASSIGNMENT OF SECURITIES		1,042,237	1,024,000	1,064,960	1,039,899		(6,086)		(6,086)		1,033,813		(9,813)	(9,813)	79,388	02/01/2027	3.C FE
58933Y-BL-8	MERCK & CO INC		04/11/2024	GOLDMAN, SACHS & CO.		7,486,800	8,000,000	7,952,240	7,953,065		391		391		7,953,456		(466,656)	(466,656)	161,156	05/17/2044	1.E FE
806605-AG-6	MERCK & CO INC		05/14/2024	GOLDMAN, SACHS & CO.		3,753,212	3,386,000	3,709,566			(1,007)		(1,007)		3,708,559		44,653	44,653	100,875	12/01/2033	1.B FE
58989V-2E-3	MET TOWER GLOBAL FUNDING		05/30/2024	RBC DOMINION SECURITIES		3,700,286	3,767,000	3,763,308	3,765,165		517		517		3,765,682		(65,396)	(65,396)	65,044	06/13/2025	1.D FE
30303M-8K-1	META PLATFORMS INC		06/18/2024	BANK OF AMERICA/MERRILL LYNCH		12,129,563	13,750,000	12,784,640	12,790,345		2,790		2,790		12,793,136		(663,573)	(663,573)	541,693	08/15/2062	1.D FE
30303M-8M-7	META PLATFORMS INC		06/18/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		904,932	900,000	879,574	880,253		1,244		1,244		881,497		23,435	23,435	25,800	05/15/2030	1.D FE
30303M-8Q-8	META PLATFORMS INC		05/28/2024	Various		11,803,289	11,520,000	11,493,106	9,972,542		144		144		11,493,491		309,798	309,798	333,648	05/15/2053	1.D FE
30303M-8R-6	META PLATFORMS INC		06/18/2024	Various		15,669,850	15,000,000	14,955,300	14,955,496		126		126		14,955,622		714,228	714,228	467,188	05/15/2063	1.D FE
552953-CJ-8	MGM RESORTS INTERNATIONAL		04/18/2024	JEFFERIES & COMPANY, INC.		4,203,188	4,350,000	4,350,000							4,350,000		(146,813)	(146,813)	10,210	04/15/2032	4.A FE
595620-AX-3	MIDAMERICAN ENERGY COMPANY		05/14/2024	GOLDMAN, SACHS & CO.		5,058,850	5,000,000	4,993,300	4,993,455		188		188		4,993,643		65,207	65,207	185,021	01/15/2034	1.F FE
59562V-BD-8	MIDAMERICAN ENERGY HOLDINGS CO		05/14/2024	GOLDMAN, SACHS & CO.		4,705,700	5,000,000	4,826,650	4,830,654		1,803		1,803		4,832,457		(126,757)	(126,757)	129,465	11/15/2043	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					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
59565X-AC-4	MIDCONTINENT COMMUNICATIONS		05/28/2024	GOLDMAN, SACHS & CO.		1,063,254	1,109,000	1,175,540	1,080,953	37,376	(6,152)		31,224		1,112,178		(48,924)	(48,924)	47,025	08/15/2027	4.C FE
59802U-AX-7	MIDO 2014-3A A3A2 CLO		04/22/2024	SCHEDULED REDEMPTION		1,350,493	1,350,493	1,323,510	1,325,779		24,714		24,714		1,350,493				45,037	04/21/2031	1.A FE
59833C-AA-0	MIDWEST CONNECTOR CAPITAL COMPANY		04/01/2024	MATURED		23,302,000	23,302,000	23,241,545	23,296,708		5,292		5,292		23,302,000				454,389	04/01/2024	2.B FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		06/20/2024	SCHEDULED REDEMPTION		725,000	725,000	715,938	721,037		3,963		3,963		725,000				23,563	06/20/2027	2.C FE
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	D	05/22/2024	SMBC Nikko Securities America, Inc		18,429,000	20,000,000	20,000,000	20,000,000						20,000,000		(1,571,000)	(1,571,000)	271,950	07/09/2027	1.G FE
60871R-AG-5	MOLSON COORS BREWING CO		04/04/2024	CITADEL SECURITIES LLC		35,669,191	37,435,000	35,603,381	36,637,197		81,110		81,110		36,718,307		(1,049,116)	(1,049,116)	820,450	07/15/2026	2.B FE
609207-AU-9	MONDELEZ INTERNATIONAL INC		04/02/2024	RAYMOND JAMES & ASSOCIATES, INC.		556,551	580,000	542,839	554,965		4,692		4,692		559,657		(3,106)	(3,106)	3,625	05/04/2025	2.B FE
609207-BA-2	MONDELEZ INTERNATIONAL INC		04/04/2024	BARCLAYS		18,674,600	20,000,000	19,948,800	19,966,349		2,710		2,710		19,969,059		(1,294,459)	(1,294,459)	293,125	03/17/2027	2.B FE
61747Y-EQ-4	MORGAN STANLEY		04/17/2024	ASSIGNMENT OF SECURITIES		10,900,000	10,900,000	10,886,244	10,888,492		2,548		2,548		10,891,041		8,959	8,959	197,290	04/17/2025	1.E FE
61761J-VL-0	MORGAN STANLEY		05/21/2024	Market Axess		1,161,854	1,171,000	1,179,993	1,172,061		(512)		(512)		1,171,549		(9,694)	(9,694)	25,274	10/23/2024	1.G FE
61772B-AB-9	MORGAN STANLEY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		1,106,832	1,200,000	1,183,420	1,189,483		1,027		1,027		1,190,511		(83,679)	(83,679)	9,452	05/04/2027	1.E FE
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		05/13/2024	BANK OF AMERICA/MERRILL LYNCH		2,153,018	3,351,000	3,351,000	2,722,309	628,691			628,691		3,351,000		(1,197,983)	(1,197,983)	103,834	11/01/2028	5.A FE
626738-AF-5	MURPHY OIL USA INC		05/02/2024	JPMORGAN CHASE & CO.		256,866	300,000	242,580	243,999		2,135		2,135		246,133		10,733	10,733	8,156	02/15/2031	3.B FE
63254A-BE-7	NATIONAL AUSTRALIA BANK LTD (NEW Y	D	05/31/2024	MITSUBISHI UFJ SECURITIES (USA)		5,142,559	5,313,000	5,313,000	5,313,000						5,313,000		(170,441)	(170,441)	100,278	06/09/2027	1.D FE
63307A-2S-3	NATIONAL BANK OF CANADA	A	06/10/2024	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	9,992,400	9,996,249		1,129		1,129		9,997,378		2,622	2,622	187,500	06/09/2025	1.G FE
637639-AJ-4	NATIONAL SECURITIES CLEARING CORP		05/30/2024	GOLDMAN, SACHS & CO.		1,196,676	1,200,000	1,190,018	1,191,512		2,412		2,412		1,193,923		2,753	2,753	30,900	05/30/2025	1.B FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		04/01/2024	SCHEDULED REDEMPTION		5,718	5,718	2,905	2,759	1,217	1,641		2,857		5,616				63	10/01/2041	4.B Z
64135D-AA-3	NEUB_47 CLO		06/10/2024	Various		34,031,000	34,000,000	32,717,520	33,605,192						33,605,192		425,808	425,808	1,390,186	04/14/2035	1.A FE
64952W-ET-6	NEW YORK LIFE GLOBAL FUNDING		06/06/2024	MATURED		5,000,000	5,000,000	4,995,950	4,999,107		893		893		5,000,000				78,750	06/06/2024	1.A FE
65339K-BL-3	NEXTERA ENERGY CAPITAL		05/21/2024	SMBC Nikko Securities America, Inc		9,955,000	10,000,000	10,025,400	10,008,396		(4,950)		(4,950)		10,003,446		(48,446)	(48,446)	309,669	09/01/2024	2.A FE
65339K-CQ-1	NEXTERA ENERGY CAPITAL HOLDINGS IN		06/21/2024	Various		9,522,399	10,000,000	9,995,100	9,995,162		33		33		9,995,195		(472,797)	(472,797)	423,402	02/28/2053	2.A FE
655664-AX-8	NORDSTROM INC		04/08/2024	MATURED		1,000,000	1,000,000	1,000,000	986,340	13,660			13,660		1,000,000				11,500	04/08/2024	3.A FE
655844-BS-6	NORFOLK SOUTHERN CORP		05/30/2024	U.S. BANCORP		6,123,203	6,420,000	6,198,703	6,281,008		22,682		22,682		6,303,691		(180,487)	(180,487)	85,850	06/15/2026	2.A FE
655844-CA-4	NORFOLK SOUTHERN CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		9,771,400	10,000,000	9,984,700	9,996,188		792		792		9,996,981		(225,581)	(225,581)	274,764	08/01/2025	2.A FE
655844-CQ-9	NORFOLK SOUTHERN CORPORATION		05/08/2024	BNP CAPITAL MARKETS		9,446,900	10,000,000	9,965,000	9,967,569		1,036		1,036		9,968,604		(521,704)	(521,704)	307,792	03/01/2033	2.A FE
665772-CX-5	NORTHERN STATES POWER COMPANY (MIN		05/14/2024	GOLDMAN, SACHS & CO.		4,626,750	5,000,000	4,962,700	4,963,047		205		205		4,963,252		(336,502)	(336,502)	128,208	05/15/2053	1.E FE
66679N-AB-6	NORTHRIVER MIDSTREAM FINANCE LP	A	06/25/2024	BANK MONTREAL / NESBITT BURNS		2,509,375	2,500,000	2,500,000							2,500,000		9,375	9,375		07/15/2032	3.C FE
666807-BM-3	NORTHROP GRUMMAN CORP		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		980,860	1,000,000	1,087,656	1,022,791		(7,359)		(7,359)		1,015,432		(34,572)	(34,572)	23,359	01/15/2025	2.A FE
668771-AK-4	NORTONLIFELOCK INC		05/02/2024	BANK OF AMERICA/MERRILL LYNCH		794,701	790,000	797,150	797,034		(585)		(585)		796,448		(1,748)	(1,748)	32,143	09/30/2027	3.C FE
629377-CK-6	NRG ENERGY INC		05/21/2024	BARCLAYS		20,459,286	20,497,000	20,930,185	20,546,117		(42,528)		(42,528)		20,503,589		(44,303)	(44,303)	337,346	06/15/2024	2.C FE
67066G-AL-8	NVIDIA CORPORATION		06/14/2024	MATURED		1,359,000	1,359,000	1,276,767	1,336,839		22,161		22,161		1,359,000				3,968	06/14/2024	1.D FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		04/25/2024	SCHEDULED REDEMPTION		368,304	368,304	358,544	364,548		3,755		3,755		368,304				12,381	01/25/2031	1.A FE
677050-AT-3	OGLETHORPE POWER CORPORATION		05/14/2024	EXCHANGE		1,970,712	2,000,000	1,970,560	1,970,585		126		126		1,970,711		1	1	54,767	12/01/2053	2.A FE
67706H-AW-8	OHALF 2013-1A A1R2 CLO		05/21/2024	Various		991,735	991,735	972,088	974,035		352		352		974,387		17,348	17,348	38,880	07/23/2031	1.A FE
68233J-BM-5	ONCOR ELECTRIC DELIVERY COMPANY LL		06/01/2024	MATURED		2,390,000	2,390,000	2,389,480	2,389,949		51		51		2,390,000				32,863	06/01/2024	1.F Z
682691-AB-6	ONEMAIN FINANCE CORP		04/02/2024	MORGAN STANLEY		462,225	500,000	433,850	436,612		4,835		4,835		441,447		20,778	20,778	12,590	01/15/2027	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					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
682680-AX-1	ONEOK INC		05/29/2024	Market Axess		25,785,240	26,000,000	25,129,100	25,698,961		186,229		186,229		25,885,190		(99,950)	(99,950)	534,264	09/01/2024	2.B FE
683720-AC-0	OPEN TEXT HOLDINGS INC	C	05/02/2024	BANK OF AMERICA/MERRILL LYNCH		810,205	940,000	748,832	762,095		5,863		5,863		767,959		42,246	42,246	16,695	12/01/2031	3.C FE
68389X-BC-8	ORACLE CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		14,590,945	15,002,000	16,220,981	15,351,111		(84,969)		(84,969)		15,266,142		(675,197)	(675,197)	205,298	05/15/2025	2.B FE
68389X-BT-1	ORACLE CORPORATION		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		6,471,976	6,665,200	6,876,926	6,702,975		(10,395)		(10,395)		6,692,580		(220,605)	(220,605)	410,164	04/01/2025	2.B FE
68622F-AA-9	ORGANON & CO / ORGANON FOREIGN DEB		05/21/2024	Various		5,607,000	5,600,000	5,600,000							5,600,000		7,000	7,000	4,918	05/15/2034	3.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		06/04/2024	Jane Street Execution Services, LLC		222,280	250,000	216,470			1,018		1,018		217,488		4,792	4,792	7,652	04/30/2031	4.A FE
68902V-AH-0	OTIS WORLDWIDE CORP		05/02/2024	Various		4,483,553	4,635,000	4,606,370	4,615,921		5,135		5,135		4,621,056		(137,502)	(137,502)	54,923	04/05/2025	2.B FE
691205-AG-3	OWL ROCK TECHNOLOGY FINANCE CORP		06/04/2024	Jane Street Execution Services, LLC		594,033	660,000	583,678			5,956		5,956		589,634		4,399	4,399	6,417	01/15/2027	2.C FE
67108L-BA-0	OZLM 2014-6A B1S CLO		06/20/2024	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	1,846,400	1,868,898		8,152		8,152		1,877,050		122,950	122,950	105,804	04/17/2031	1.B FE
67111D-AN-6	OZLM 2016-15A A1AR		05/10/2024	CALLED @ 100.000		5,250,000	5,250,000	5,101,898	5,182,663		19,523		19,523		5,202,186		47,814	47,814	217,761	04/20/2033	1.A FE
69371R-R8-1	PACCAR FINANCIAL CORP		06/13/2024	MATURED		5,000,000	5,000,000	4,998,850	4,999,735		265		265		5,000,000				78,750	06/13/2024	1.E FE
70017W-AA-1	PAIA 2019-1A A1 CLO		05/15/2024	SCHEDULED REDEMPTION		1,213,122	1,213,122	1,213,728	1,213,728		(607)		(607)		1,213,122				43,455	05/17/2032	1.A FE
69832A-AB-2	PANASONIC CORP	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		9,934,700	10,000,000	10,000,000	10,000,000						10,000,000		(65,300)	(65,300)	210,599	07/19/2024	2.A FE
70052L-AC-7	PARK INTERMEDIATE HOLDINGS LLC		05/28/2024	SMBC Nikko Securities America, Inc		530,379	570,000	528,994			1,520		1,520		530,514		(134)	(134)	14,974	05/15/2029	4.A FE
70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC		05/02/2024	CANTOR FITZGERALD		2,613,000	2,600,000	2,600,000							2,600,000		13,000	13,000		02/01/2030	4.A FE
71367V-AB-5	PERENTI FINANCE PTY LTD	D	04/18/2024	STIFEL CAPITAL MARKETS		2,107,875	2,100,000	2,100,000							2,100,000		7,875	7,875		04/26/2029	1.F FE
716973-AC-6	PFIZER INVESTMENT ENTERPRISES PTE		06/18/2024	FIFTH THIRD SECURITIES, INC.		1,974,520	2,000,000	1,997,600	1,997,869		209		209		1,998,077		(23,557)	(23,557)	52,164	05/19/2028	1.F FE
69331C-AH-1	PG&E CORPORATION		05/02/2024	Jane Street Execution Services, LLC		889,089	930,000	859,161	871,334		3,954		3,954		875,288		13,801	13,801	39,396	07/01/2028	3.B FE
718172-CW-7	PHILIP MORRIS INTERNATIONAL INC ABS		05/28/2024	BARCLAYS		1,708,190	1,680,000	1,717,313	1,712,412		(1,957)		(1,957)		1,710,455		(2,265)	(2,265)	50,400	11/17/2029	1.F FE
718172-CY-3	PHILIP MORRIS INTERNATIONAL INC ABS		04/03/2024	GOLDMAN, SACHS & CO.		2,490,400	2,500,000	2,509,450	2,507,297		(863)		(863)		2,506,435		(16,035)	(16,035)	78,542	02/13/2026	1.F FE
718547-AB-8	PHILLIPS 66 CO		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		8,325,835	8,500,000	8,488,287	8,493,030		2,435		2,435		8,495,466		(169,631)	(169,631)	79,251	12/15/2024	2.A FE
72815L-AA-5	PLAYTIKA HOLDING CORP		05/28/2024	BARCLAYS		230,308	260,000	225,963			375		375		226,339		3,969	3,969	2,271	03/15/2029	4.B FE
737446-AP-9	POST HOLDINGS INC		06/13/2024	BARCLAYS		2,063,600	2,144,000	2,238,579	2,065,890	134,094	(7,865)		126,229		2,192,118		(128,518)	(128,518)	58,632	12/15/2029	4.B FE
737446-AQ-7	POST HOLDINGS INC		06/24/2024	BARCLAYS		229,333	250,000	217,475	222,887		1,706		1,706		224,593		4,740	4,740	8,030	04/15/2030	4.B FE
737446-AR-5	POST HOLDINGS INC		05/28/2024	MORGAN STANLEY		442,200	500,000	437,315	445,556		2,295		2,295		447,851		(5,651)	(5,651)	15,875	09/15/2031	4.B FE
737446-AU-8	POST HOLDINGS INC		05/10/2024	SMBC Nikko Securities America, Inc		2,892,750	2,900,000	2,915,000			(611)		(611)		2,914,389		(21,639)	(21,639)	42,292	02/15/2032	3.B FE
693506-BQ-9	PPG INDUSTRIES INC		04/30/2024	Various		4,948,127	5,000,000	4,991,350	4,998,867		568		568		4,999,435		(51,308)	(51,308)	82,847	08/15/2024	2.A FE
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		05/14/2024	GOLDMAN, SACHS & CO.		4,775,950	5,000,000	4,898,850	4,899,997		533		533		4,900,530		(124,580)	(124,580)	131,979	05/15/2053	1.E FE
69351U-BC-6	PPL ELECTRIC UTILITIES CORPORATION		05/14/2024	GOLDMAN, SACHS & CO.		4,840,050	5,000,000	4,990,100			279		279		4,990,379		(150,329)	(150,329)	88,243	02/15/2034	1.E FE
742718-GG-8	PROCTER & GAMBLE CO		06/13/2024	Various		6,832,700	7,000,000	7,000,000							7,000,000		(167,300)	(167,300)	101,743	01/29/2034	1.D FE
74456Q-CP-9	PUBLIC SERVICE ELECTRIC AND GAS CO		05/14/2024	GOLDMAN, SACHS & CO.		4,909,250	5,000,000	4,987,600	4,987,667		64		64		4,987,731		(78,481)	(78,481)	211,188	08/01/2053	1.F FE
744573-AN-6	PUBLIC SERVICE ENTERPRISE GROUP IN		05/21/2024	DEUTSCHE BANK AG		2,993,160	3,000,000	2,970,120	2,993,104		5,971		5,971		2,999,075		(5,915)	(5,915)	37,854	06/15/2024	2.B FE
747525-AT-0	QUALCOMM INCORPORATED		05/20/2024	MATURED		5,000,000	5,000,000	4,997,300	4,999,468		532		532		5,000,000				72,500	05/20/2024	1.F FE
760759-BC-3	REPUBLIC SERVICES INC		05/14/2024	GOLDMAN, SACHS & CO.		4,874,650	5,000,000	4,974,450	4,975,798		684		684		4,976,482		(101,832)	(101,832)	156,250	04/01/2034	2.A FE
749571-AG-0	RHP HOTEL PROPERTIES LP / RHP FINA		06/04/2024	DEUTSCHE BANK AG		475,835	510,000	456,134	460,887		3,497		3,497		464,385		11,450	11,450	18,488	02/15/2029	3.C FE
749571-AK-1	RHP HOTEL PROPERTIES LP / RHP FINA		04/18/2024	JPMORGAN CHASE & CO.		3,164,688	3,250,000	3,250,000							3,250,000		(85,313)	(85,313)	14,083	04/01/2032	3.C FE
77578J-AC-2	ROLLS-ROYCE PLC	D	04/22/2024	Various		22,910,765	23,060,000	25,055,721	23,076,764	1,317,895	(95,232)		1,222,663		24,299,427		(1,388,662)	(1,388,662)	665,678	10/15/2027	2.C FE
778296-AF-0	ROSS STORES INC		05/02/2024	BARCLAYS		550,848	600,000	541,482	543,111		8,179		8,179		551,290		(442)	(442)	2,931	04/15/2026	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
780082-AR-4	ROYAL BANK OF CANADA	A	05/13/2024	Various		8,085,919	8,000,000	8,000,000							8,000,000		85,919	85,919	26,494	05/02/2084	2.B FE
78016F-ZR-8	ROYAL BANK OF CANADA	A	05/29/2024	Various		30,005,000	30,000,000	30,000,000	30,000,000						30,000,000		5,000	5,000	1,003,078	10/25/2024	1.E FE
78016H-ZW-3	ROYAL BANK OF CANADA	A	05/16/2024	Various		13,248,152	13,386,000	13,256,639			930		930		13,257,568		(9,417)	(9,417)	224,555	02/01/2034	1.E FE
78409V-BJ-2	S&P GLOBAL INC		06/24/2024	GOLDMAN, SACHS & CO.		10,000,320	11,000,000	10,318,743	10,404,376		50,875		50,875		10,455,250		(454,930)	(454,930)	242,550	03/01/2029	1.G FE
78409V-BK-9	S&P GLOBAL INC		05/14/2024	GOLDMAN, SACHS & CO.		2,905,865	3,386,000	2,871,125			2,078		2,078		2,873,203		32,662	32,662	20,457	03/01/2032	1.F Z
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		05/15/2024	MATURED		3,524,000	3,524,000	3,550,024	3,530,083		(6,083)		(6,083)		3,524,000				101,315	05/15/2024	2.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		06/07/2024	ASSIGNMENT OF SECURITIES		19,696,000	19,696,000	20,004,026	19,840,565		(52,870)		(52,870)		19,787,695		(91,695)	(91,695)	849,390	03/01/2025	2.A FE
81180W-BH-3	SEAGATE HDD CAYMAN		06/17/2024	EXCHANGE		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				108,442	12/15/2029	3.B FE
81180W-BJ-9	SEAGATE HDD CAYMAN		06/17/2024	EXCHANGE		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				178,028	07/15/2031	3.B FE
816851-BN-8	SEMPRA ENERGY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		19,553,600	20,000,000	19,964,600	19,984,923		3,991		3,991		19,988,914		(435,314)	(435,314)	386,833	04/01/2025	2.B FE
822582-BE-1	SHELL INTERNATIONAL FINANCE BV	D	05/14/2024	GOLDMAN, SACHS & CO.		3,095,413	3,386,000	3,048,822			876		876		3,049,698		45,716	45,716	71,776	05/11/2035	1.B FE
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)		05/30/2024	JEFFERIES & COMPANY, INC.		9,834,200	10,000,000	10,046,037	10,007,360		(2,805)		(2,805)		10,004,555		(170,355)	(170,355)	275,000	02/01/2025	2.B FE
826418-BP-9	SIERRA PACIFIC POWER COMPANY		06/06/2024	EXCHANGE		6,956,286	7,000,000	6,955,900	6,956,055		231		231		6,956,286				299,425	03/15/2054	1.G FE
82967N-BG-2	SIRIUS XM RADIO INC		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		965,135	1,140,000	1,025,738	1,015,828	28,268	5,304		33,573		1,049,401		(84,266)	(84,266)	43,629	07/01/2030	3.C FE
83004L-AC-9	SIX10 2016-2RA A1R2 CLO		06/14/2024	Various		30,655,000	30,640,000	30,036,310	29,595,162		60,817		60,817		30,255,979		399,021	399,021	1,254,481	01/20/2034	1.A FE
83608G-AN-6	SNDPT 2013-1A A1R CLO		04/26/2024	SCHEDULED REDEMPTION		143,827	143,827	140,375	142,370		1,457		1,457		143,827				4,887	01/26/2031	1.A FE
83607E-AA-0	SNDPT 2014-1RA A		04/18/2024	SCHEDULED REDEMPTION		216,248	216,248	215,924	215,929		319		319		216,248				7,429	07/18/2031	1.A FE
83610J-AA-4	SNDPT 2018-1A A		04/15/2024	SCHEDULED REDEMPTION		172,216	172,216	161,022	169,804		2,412		2,412		172,216				5,760	04/15/2031	1.A FE
842400-HP-1	SOUTHERN CALIFORNIA EDISON COMPANY		06/24/2024	Millennium Advisors		907,985	920,000	912,244	914,627		1,795		1,795		916,422		(8,437)	(8,437)	21,896	06/01/2025	1.G FE
842587-DC-8	SOUTHERN COMPANY (THE)		05/21/2024	MORGAN STANLEY		9,971,600	10,000,000	10,045,400	10,012,302		(8,307)		(8,307)		10,003,995		(32,395)	(32,395)	362,972	08/01/2024	2.B FE
84265V-AH-8	SOUTHERN COPPER CORP	C	05/28/2024	SMBC Nikko Securities America, Inc		1,002,660	1,020,000	1,001,275	465,134		4,928		4,928		1,008,621		(5,961)	(5,961)	23,715	04/23/2025	2.A FE
85208N-AD-2	SPRINT SPECTRUM CO LLC ABS		06/20/2024	SCHEDULED REDEMPTION		787,500	787,500	783,258			4,242		4,242		787,500				18,656	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO LLC ABS		06/20/2024	SCHEDULED REDEMPTION		210,000	210,000	209,572			428		428		210,000				5,410	03/20/2028	1.F FE
78471R-AC-0	SRS DISTRIBUTION INC		06/28/2024	Various		13,221,967	12,848,000	13,107,608	12,180,289	807,645	(26,367)		781,278		12,961,567		83,168	83,168	944,225	07/01/2029	5.B FE
855244-BG-3	STARBUCKS CORPORATION		05/31/2024	U.S. BANCORP		19,864,400	20,000,000	19,991,800			822		822		19,992,622		(128,222)	(128,222)	309,861	02/08/2027	2.A FE
857477-CL-5	STATE STREET CORP		05/01/2024	GOLDMAN, SACHS & CO.		4,957,400	5,000,000	5,000,000							5,000,000		(42,600)	(42,600)	31,206	03/18/2027	1.E FE
857691-AG-4	STATION CASINOS LLC		05/14/2024	Various		14,567,804	15,620,000	14,506,850	9,386,718		82,291		82,291		14,597,883		(30,079)	(30,079)	525,006	02/15/2028	4.C FE
857691-AH-2	STATION CASINOS LLC		04/02/2024	Market Axess		259,594	290,000	273,093	261,486	14,200	379		14,579		276,065		(16,471)	(16,471)	4,583	12/01/2031	4.C FE
87122F-AA-4	STCP 2023-3A A1 CLO		04/12/2024	CALLED @ 100.000		12,500,000	12,500,000	12,500,000	12,500,000						12,500,000				486,114	04/20/2035	1.A FE
86562M-BT-6	SUMITOMO MITSUI FINANCIAL GROUP IN	D	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		394,656	400,000	426,003	405,190		(2,358)		(2,358)		402,832		(8,176)	(8,176)	5,848	09/27/2024	1.G FE
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO		04/01/2024	MATURED		5,000,000	5,000,000	4,949,050	4,991,451		8,549		8,549		5,000,000				106,250	04/01/2024	2.B FE
86765K-AB-5	SUNOCO LP		06/07/2024	Various		4,288,103	4,200,000	4,200,000							4,200,000		88,103	88,103	27,610	05/01/2029	3.A FE
86765K-AC-3	SUNOCO LP		06/11/2024	BANK OF AMERICA/MERRILL LYNCH		1,756,850	1,714,000	1,714,000							1,714,000		42,850	42,850	14,498	05/01/2032	3.A FE
86765L-AQ-0	SUNOCO LP		05/23/2024	GOLDMAN, SACHS & CO.		3,767,306	3,791,000	3,949,557	3,794,245	42,250	(14,291)		27,959		3,822,204		(54,898)	(54,898)	140,899	04/15/2027	3.B FE
86765L-AT-4	SUNOCO LP		06/04/2024	Various		2,094,195	2,272,000	2,232,935	2,110,508	124,340	2,544		126,884		2,237,391		(143,196)	(143,196)	55,250	05/15/2029	3.A FE
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP		06/14/2024	GOLDMAN, SACHS & CO.		2,468,261	2,411,000	2,411,000	2,411,000						2,411,000		57,261	57,261	125,171	09/15/2028	3.A FE
83612L-AE-9	SVHE 2006-WF1, M1 ABS		04/01/2024	SCHEDULED REDEMPTION			4,812												66	10/25/2036	3.B FE
874054-AF-6	TAKE-TWO INTERACTIVE SOFTWARE INC.		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		5,780,938	5,900,000	5,865,715	5,872,141		7,066		7,066		5,879,208		(98,270)	(98,270)	115,198	04/14/2025	2.B FE
874054-AN-9	TAKE-TWO INTERACTIVE SOFTWARE INC.		06/12/2024	RBC DOMINION SECURITIES		7,102,200	7,000,000	6,985,720			3		3		6,985,723		116,477	116,477	1,089	06/12/2034	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					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
87162W-AK-6	TD SYNNEX CORP		06/04/2024	Jane Street Execution Services, LLC		205,193	250,000	200,903			436		436		201,339		3,854	3,854	2,135	08/09/2031	2.C FE
87901J-AH-8	TEGNA INC		06/04/2024	MORGAN STANLEY		221,443	250,000	212,575	213,344		2,201		2,201		215,545		5,897	5,897	9,028	09/15/2029	3.A FE
87927V-AM-0	TELECOM ITALIA CAPITAL	D	05/21/2024	EXCHANGE		2,915,493	2,818,000	2,923,675	2,676,193	234,875	(2,493)		232,382		2,908,575		(127)	(127)	108,493	09/30/2034	4.A FE
87927V-AR-9	TELECOM ITALIA CAPITAL	D	05/21/2024	EXCHANGE		3,700,871	3,494,000	3,745,212	3,450,683	246,355	(4,669)		241,687		3,692,370		(234)	(234)	211,736	07/18/2036	4.A FE
879360-AB-1	TELEDYNE TECHNOLOGIES INCORPORATED		04/01/2024	MATURED		4,777,000	4,777,000	4,514,224	4,734,084		42,916		42,916		4,777,000				22,691	04/01/2024	2.B FE
88033G-DB-3	TENET HEALTHCARE CORPORATION		05/28/2024	MORGAN STANLEY		243,443	250,000	243,558			249		249		243,806		(364)	(364)	7,403	11/01/2027	3.C FE
88033G-DR-8	TENET HEALTHCARE CORPORATION		06/04/2024	UNION BANK OF SWITZERLAND		481,203	520,000	478,150			496		496		478,646		2,557	2,557	8,847	01/15/2030	3.C FE
882508-CG-7	TEXAS INSTRUMENTS INC		05/02/2024	MIZUHO SECURITIES USA INC.		6,898,290	7,000,000	6,992,580			327		327		6,992,907		(94,617)	(94,617)	78,711	02/08/2029	1.E FE
883310-AL-8	THAYR 2017-1A A1R CLO		06/10/2024	JPMORGAN CHASE & CO.		30,025,500	30,000,000	29,745,000	29,751,115		43,345		43,345		29,794,460		231,040	231,040	1,304,262	04/20/2034	1.A FE
87264A-CW-3	T-MOBILE USA INC		06/26/2024	Various		10,392,031	10,526,000	10,989,460	10,983,455		(3,028)		(3,028)		10,980,427		(588,396)	(588,396)	532,809	01/15/2053	2.B FE
87264A-DF-9	T-MOBILE USA INC		05/14/2024	GOLDMAN, SACHS & CO.		4,882,650	5,000,000	4,982,700			445		445		4,983,145		(100,495)	(100,495)	88,694	04/15/2034	2.B FE
89055F-AC-7	TOPBUILD CORP		04/12/2024	Various		6,273,533	7,170,000	6,432,000	6,240,262	195,440	19,738		215,177		6,455,440		(181,907)	(181,907)	193,559	02/15/2032	3.B FE
89115A-2A-9	TORONTO-DOMINION BANK/THE	A	04/30/2024	BANK OF AMERICA/MERRILL LYNCH		16,063,866	16,380,000	16,380,000	16,380,000						16,380,000		(316,134)	(316,134)	250,175	06/06/2025	1.E FE
89115A-2E-1	TORONTO-DOMINION BANK/THE	A	06/24/2024	Various		3,212,748	3,386,000	3,147,422			3,435		3,435		3,150,858		61,890	61,890	82,481	06/08/2032	1.E FE
89115A-2J-0	TORONTO-DOMINION BANK/THE	A	04/03/2024	ING		9,069,475	9,120,000	9,120,000	9,120,000						9,120,000		(50,525)	(50,525)	219,278	09/13/2024	1.E FE
89236T-HX-6	TOYOTA MOTOR CREDIT CORP		06/24/2024	Market Axess		1,184,708	1,450,000	1,166,163	1,168,469		16,430		16,430		1,184,898		(190)	(190)	22,928	01/10/2031	1.E FE
893647-BH-9	TRANSDIGM INC		04/21/2024	ASSIGNMENT OF SECURITIES		1,380,000	1,380,000	1,407,474	1,383,038		(3,038)		(3,038)		1,380,000				62,100	03/15/2027	4.C FE
893647-BP-1	TRANSDIGM INC		06/24/2024	MORGAN STANLEY		355,308	380,000	350,360			733		733		351,093		4,214	4,214	7,811	01/15/2029	4.C FE
893830-BX-6	TRANSOCEAN INC		05/21/2024	BANK OF AMERICA/MERRILL LYNCH		2,454,075	2,340,000	2,340,000	2,340,000						2,340,000		114,075	114,075	158,113	02/15/2030	4.B FE
962178-AN-9	TRI POINTE HOLDINGS INC		05/15/2024	ASSIGNMENT OF SECURITIES		4,437,000	4,437,000	4,473,470	4,436,574	3,030	(2,127)		902		4,437,476		(476)	(476)	108,614	06/15/2024	3.B FE
896288-AA-5	TRINET GROUP INC		05/02/2024	Jane Street Execution Services, LLC		477,981	540,000	460,512	463,888		4,337		4,337		468,225		9,756	9,756	12,863	03/01/2029	3.B FE
896522-AJ-8	TRINITY INDUSTRIES INC.		05/30/2024	Various		6,499,969	6,303,000	6,303,000	6,303,000						6,303,000		196,969	196,969	447,624	07/15/2028	3.B FE
89680Y-AB-1	TRITON CONTAINER INTERNATIONAL LTD		06/07/2024	MATURED		2,600,000	2,600,000	2,590,398	2,598,349		1,651		1,651		2,600,000				14,950	06/07/2024	2.C FE
89640A-AL-0	TRNTS 2019-10A AR CLO		06/10/2024	BNP CAPITAL MARKETS		25,000,000	25,000,000	24,044,750	23,177,903						23,177,903		1,822,097	1,822,097	1,116,697	01/15/2035	1.A FE
872898-AF-8	TSMC ARIZONA CORP	C	05/01/2024	Various		19,211,400	20,000,000	19,965,800	19,976,645		2,243		2,243		19,978,888		(767,488)	(767,488)	410,104	04/22/2027	1.D FE
87305Q-CH-2	TTX COMPANY		04/30/2024	BANK OF AMERICA/MERRILL LYNCH		29,678,552	30,114,000	30,006,821	30,070,198		14,024		14,024		30,084,222		(405,671)	(405,671)	864,272	01/15/2025	1.F FE
90353T-AE-0	UBER TECHNOLOGIES INC		06/04/2024	Market Axess		592,058	580,000	580,157	580,139		(33)		(33)		580,105		11,953	11,953	31,417	09/15/2027	3.B FE
225401-AM-0	UBS GROUP AG	D	04/03/2024	GOLDMAN, SACHS & CO.		22,680,049	23,116,000	23,569,098	23,193,107		(28,866)		(28,866)		23,164,241		(368,398)	(368,398)	339,659	09/11/2025	1.G FE
902613-AX-6	UBS GROUP AG	D	04/22/2024	UNION BANK OF SWITZERLAND		589,284	600,000	578,184	582,028		4,428		4,428		586,456		2,828	2,828	13,000	03/26/2025	1.G FE
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PAS ABS		05/01/2024	SCHEDULED REDEMPTION		1,249,331	1,249,331	1,110,300			139,031		139,031		1,249,331				21,863	05/01/2028	3.A FE
90932D-AA-3	UNITED AIRLINES INC ABS		04/07/2024	SCHEDULED REDEMPTION		354,149	354,149	278,229	287,424		66,726		66,726		354,149				5,489	04/07/2030	3.A FE
90932E-AA-1	UNITED AIRLINES INC ABS		04/07/2024	SCHEDULED REDEMPTION		305,080	305,080	259,397	265,057		40,022		40,022		305,080				4,386	04/07/2030	1.G FE
90932M-AA-3	UNITED AIRLINES PASS THROUGH TRUST		05/01/2024	SCHEDULED REDEMPTION		38,861	38,861	31,174	32,235		6,626		6,626		38,861				563	05/01/2028	2.B FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		04/15/2024	SCHEDULED REDEMPTION		156,000	156,000	145,700	149,181		6,819		6,819		156,000				3,803	01/15/2026	2.A FE
91127K-AC-6	UNITED OVERSEAS BANK LTD	D	04/15/2024	ASSIGNMENT OF SECURITIES		7,146,000	7,146,000	7,121,489	7,131,900		697		697		7,132,597		13,403	13,403	133,988	04/15/2029	1.F FE
91324P-FB-3	UNITEDHEALTH GROUP INC		05/14/2024	GOLDMAN, SACHS & CO.		3,326,203	3,386,000	3,282,151			311		311		3,282,462		43,741	43,741	25,865	04/15/2034	1.F FE
91327T-AA-9	UNITI GROUP LP		05/28/2024	BARCLAYS		747,178	740,000	769,926			(1,912)		(1,912)		768,013		(20,835)	(20,835)	54,822	02/15/2028	4.B FE
92023R-AA-8	VALLOUREC SA	D	04/17/2024	BARCLAYS		1,003,750	1,000,000	1,000,000							1,000,000		3,750	3,750		04/15/2032	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					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
92047W-AD-3	VALVOLINE INC		04/16/2024	TENDER OFFER		22,730,000	22,730,000	22,750,538	22,434,938	234,317	(1,327)		232,990		22,667,928		62,072	62,072	485,696	02/15/2030	4.A FE
92047W-AG-6	VALVOLINE INC		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		228,965	270,000	240,786	230,421	15,137	1,155		16,292		246,713		(17,747)	(17,747)	8,700	06/15/2031	4.A FE
92262T-AA-4	VELOCITY VEHICLE GROUP LLC		05/30/2024	JPMORGAN CHASE & CO.		4,669,000	4,600,000	4,600,000							4,600,000		69,000	69,000		06/01/2029	4.B FE
92277G-AD-9	VENTAS REALTY LP		05/01/2024	MATURED		663,000	663,000	722,785	669,063		(6,063)		(6,063)		663,000				12,431	05/01/2024	2.A FE
92333B-AQ-3	VENTR_37-R-A1R CLO		05/29/2024	CALLED @ 100.000		25,490,000	25,490,000	25,329,570	25,331,975		23,111		23,111		25,355,086		134,914	134,914	1,115,299	07/15/2032	1.A FE
92343E-AM-4	VERISIGN INC		04/18/2024	DEUTSCHE BANK AG		2,867,856	3,480,000	3,477,005	3,477,903		74		74		3,477,977		(610,121)	(610,121)	32,821	06/15/2031	2.C FE
92343V-FR-0	VERIZON COMMUNICATIONS INC		06/24/2024	BNP CAPITAL MARKETS		1,050,163	1,290,000	975,485	980,829		17,354		17,354		998,183		51,981	51,981	21,007	01/20/2031	2.A FE
92343V-FT-6	VERIZON COMMUNICATIONS INC		05/14/2024	GOLDMAN, SACHS & CO.		3,424,250	5,000,000	3,487,220	3,519,622		20,534		20,534		3,540,155		(115,905)	(115,905)	64,778	11/20/2040	2.A FE
92343V-GT-5	VERIZON COMMUNICATIONS INC		05/08/2024	SUNTRUST INVESTMENT SERVICES, INC.		8,843,130	9,000,000	8,985,330	8,986,072		421		421		8,986,492		(143,362)	(143,362)	228,513	05/09/2033	2.A FE
92343V-GW-8	VERIZON COMMUNICATIONS INC		06/18/2024	JPMORGAN CHASE & CO.		4,013,000	4,000,000	3,949,080			219		219		3,949,299		63,701	63,701	71,500	02/23/2054	2.A FE
92556V-AD-8	VIATRIS INC		06/04/2024	BANK OF AMERICA/MERRILL LYNCH		619,047	730,000	581,270	587,505		7,726		7,726		595,231		23,817	23,817	8,924	06/22/2030	2.C FE
926400-AA-0	VICTORIAS SECRET & CO		06/24/2024	Market Axess		470,877	570,000	474,696			816		816		475,512		(4,635)	(4,635)	11,717	07/15/2029	4.A FE
254687-FL-5	WALT DISNEY CO		06/18/2024	MIZUHO SECURITIES USA INC.		2,958,213	3,386,000	2,888,360			10,872		10,872		2,899,231		58,981	58,981	20,504	09/01/2029	1.G FE
94106L-BU-2	WASTE MANAGEMENT INC		05/20/2024	Various		9,655,700	10,000,000	9,982,600	9,983,829		553		553		9,984,382		(328,682)	(328,682)	352,014	02/15/2033	1.G FE
94106L-BV-0	WASTE MANAGEMENT INC		05/15/2024	PNC CAPITAL MARKETS LLC		10,019,400	10,000,000	9,931,400	9,935,884		4,199		4,199		9,940,082		79,318	79,318	384,583	02/15/2029	1.G FE
94106L-BW-8	WASTE MANAGEMENT INC		05/15/2024	Various		14,734,100	15,000,000	14,775,300	14,782,045		6,301		6,301		14,788,347		(54,247)	(54,247)	576,198	02/15/2034	1.G FE
94950J-AA-9	WELF 2018-1A A CLO		04/17/2024	SCHEDULED REDEMPTION		1,627,516	1,627,516	1,612,526	1,614,624		12,892		12,892		1,627,516				55,609	07/17/2031	1.A FE
95000U-2H-5	WELLS FARGO & COMPANY		04/03/2024	WELLS FARGO		19,629,600	20,000,000	19,272,400	19,610,042		54,048		54,048		19,664,090		(34,490)	(34,490)	207,183	10/30/2025	2.A FE
96949V-AL-7	WILLIAMS SCOTSMAN INC		06/11/2024	Various		14,104,226	13,750,000	13,750,000	13,750,000						13,750,000		354,226	354,226	650,148	10/01/2031	4.B FE
92933B-AR-5	WMG ACQUISITION CORP		05/23/2024	JPMORGAN CHASE & CO.		2,131,250	2,500,000	2,444,500	2,142,797	313,158	2,261		315,418		2,458,215		(326,965)	(326,965)	58,958	02/15/2031	3.B FE
98421M-AB-2	XEROX HOLDINGS CORP		04/22/2024	BANK OF AMERICA/MERRILL LYNCH		602,464	670,000	554,626	573,458		5,351		5,351		578,808		23,656	23,656	25,488	08/15/2028	4.A FE
98379K-AA-0	XPO INC		05/17/2024	Various		14,597,914	14,600,000	14,528,000	14,534,146		4,919		4,919		14,539,065		58,849	58,849	377,456	06/01/2028	2.C FE
98875N-AA-3	ZAIS1_9 CLO		04/22/2024	SCHEDULED REDEMPTION		12,294,798	12,294,798	12,007,469	12,120,402		174,397		174,397		12,294,798				412,291	07/20/2031	1.A FE
989207-AD-7	ZEBRA TECHNOLOGIES CORPORATION		06/10/2024	GOLDMAN, SACHS & CO.		4,528,125	4,500,000	4,500,000							4,500,000		28,125	28,125	10,563	06/01/2032	3.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,151,102,561	3,209,380,814	3,183,469,282	2,437,190,701	16,750,588	1,481,308		18,231,895		3,183,222,261		(33,322,962)	(33,322,962)	80,256,041	XXX	XXX
29250N-BT-1	ENBRIDGE INC	A	06/25/2024	BARCLAYS		1,082,500	1,000,000	1,000,000	1,000,000						1,000,000		82,500	82,500	63,986	01/15/2084	2.C FE
48128B-AQ-4	JPMORGAN CHASE & CO		05/07/2024	JPMORGAN CHASE & CO.		3,895,500	3,750,000	3,750,000							3,750,000		145,500	145,500	40,820	12/31/2079	2.B FE
902613-BK-3	UBS GROUP AG	D	04/03/2024	UNION BANK OF SWITZERLAND		2,730,475	2,667,000	2,667,000							2,667,000		63,475	63,475	30,430	12/31/2079	2.C FE
1309999999. Subtotal - Bonds - Hybrid Securities						7,708,475	7,417,000	7,417,000	1,000,000						7,417,000		291,475	291,475	135,236	XXX	XXX
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		06/21/2024	Various	0.000	597,970,662		596,910,406							596,910,406		1,060,256	1,060,256	465,900		1.G
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		06/04/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	2,567,680		2,533,203	1,560,000	(54,961)			(54,961)		2,533,203		34,477	34,477	42,210		2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						600,538,341		599,443,609	1,560,000	(54,961)			(54,961)		599,443,609		1,094,733	1,094,733	508,110	XXX	XXX
00076V-AZ-3	ABG INTERMEDIATE HLDGS TLB1		06/14/2024	Various		958,650	964,604	1,382,022	415,847		(965,318)		(965,318)		958,647		3	3	5,062	12/21/2028	4.A FE
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LLC		06/28/2024	SCHEDULED REDEMPTION		2,454	2,454	2,439			15		15		2,454				8	12/21/2028	4.A Z
00076V-BH-2	ABG INTERMEDIATE HOLDINGS 2 LLC DD		06/30/2024	Various		1	1	1							1				1,515	12/21/2028	4.A FE
00439C-BD-5	ACCURIDE CORPORATION 2023 EXTEND		06/30/2024	EXCHNG_TDR		1,917,672	2,458,554	2,378,087	1,983,318	386,589	1,731		388,320		2,381,651		(463,979)	(463,979)	54,802	05/18/2026	5.A FE
00775K-AG-3	ADVISOR GROUP HOLDINGS INC TL		05/06/2024	EXCHANGE		172,536	174,563	172,529	172,415		120		120		172,535		1	1	3,196	08/17/2028	4.A FE
01260H-AH-8	ALBAUGH LLC TLB		06/28/2024	SCHEDULED REDEMPTION		2,950	2,950	2,936	2,832	104	14		118		2,950				44	04/06/2029	3.B Z
46124C-AK-3	ALTERRA MOUNTAIN COMPANY TL B3		04/01/2024	EXCHANGE		982,594	988,505	982,371	982,420		175		175		982,596		(1)	(1)	37,963	05/31/2030	4.A FE
02376C-BJ-3	AMERICAN AIRLINES INC. TL		04/22/2024	SCHEDULED REDEMPTION		111,111	111,111	112,408	112,322		(1,211)		(1,211)		111,111				2,696	04/20/2028	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					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
00185N-AE-6	AP GAMING I LLC TLB		06/28/2024	Various		3,807	3,807	3,663	7,347		267		267		3,807				178	02/15/2029	4.B FE
03835E-AH-7	APPLOVIN CORP TLB		06/28/2024	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				17	08/16/2030	3.C FE
03852J-AS-0	ARAMARK SERVICES INC TLB		06/30/2024	EXCHANGE		1,028,890	1,029,722	1,028,848	1,028,847		27		27		1,028,874		16	16	20,248	04/06/2028	3.B FE
03852J-AU-5	ARMARK INTERMEDIATE TLB7		04/26/2024	Various		1,029,722	1,029,722	1,028,890			15		15		1,028,904		818	818	4,662	04/06/2028	3.B FE
04287K-AE-1	ARSENAL AIC PARENT LLC		06/28/2024	SCHEDULED REDEMPTION		3,741	3,741	3,733			7		7		3,741				46	08/18/2030	3.C FE
04621H-AV-5	ASSUREDPARTNERS INC TERM LOAN		04/09/2024	SCHEDULED REDEMPTION		996,399	996,399	996,399	996,399						996,399				10,042	02/12/2027	4.B FE
04621H-AW-3	ASSUREDPARTNERS INC TERM LOAN B		06/28/2024	SCHEDULED REDEMPTION		2,500	2,500	2,497			3		3		2,500				10	02/14/2031	4.B FE
05278H-AC-0	AUTOKINITON US HOLDINGS INC 20 TL		06/28/2024	SCHEDULED REDEMPTION		7,127	7,127	7,088			38		38		7,127				146	04/06/2028	4.B FE
10524M-AQ-0	BRAND INDUSTRIAL SERVICES INC		06/30/2024	GOLDMAN SACHS															5,524	08/01/2030	4.C FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		05/28/2024	EXCHANGE		287,716	292,222	287,657	287,542		63		63		287,605		111	111	16,063	04/20/2029	4.A FE
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		06/28/2024	SCHEDULED REDEMPTION		42,714	42,714	42,483	42,473		241		241		42,714				315	02/06/2030	3.C FE
13134M-BQ-5	CALPINE CONSTRUCTION FINANCE TLB9		05/07/2024	Various		473,919	477,500	476,306			(476,265)		(476,265)		476,412		(2,493)	(2,493)	6,254	04/05/2026	3.A FE
12510E-AC-1	CCI BUYER INC TL		06/28/2024	Various		2,561	2,561	2,532	5,069		53		53		2,561				208	12/17/2027	4.C FE
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		06/28/2024	SCHEDULED REDEMPTION		875	875	830	826		49		49		875					02/11/2028	4.B FE
00912Y-AR-3	CHPPR MIDCO INC INITIAL TL		06/25/2024	SCHEDULED REDEMPTION		1,212,196	1,212,196	1,212,196							1,212,196				79,554	12/28/2028	5.B Z
17288Y-AM-4	CITADEL SECURITIES LP TL		06/28/2024	Various		1,963	1,963	1,942			41		41		1,963				25	07/29/2030	2.C FE
18948T-AF-0	CLUBCORP HOLDINGS INC TL		06/30/2024	DIRECT															31,949	09/18/2026	4.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		06/28/2024	SCHEDULED REDEMPTION		2,519	2,519	2,479	2,477		(3,661)		(3,661)		2,519				30	04/13/2029	4.B FE
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQ. DDTL		04/30/2024	SCHEDULED REDEMPTION		300,000	300,000	300,000	325,270		7,347		7,347		300,000				19,007	07/30/2028	4.B Z
22739P-AN-6	CROSBY US ACQUISITION CORP TL		06/28/2024	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500				20	08/12/2029	4.B FE
23340D-AR-3	CUSHMAN & WAKEFIELD U.S. TL		04/09/2024	EXCHANGE		982,695	997,500	982,215	982,231		459		459		982,690		5	5	23,290	01/31/2030	3.C FE
23308U-AG-9	DCG ACQUISTION CORP TL		06/13/2024	SCHEDULED REDEMPTION		173,657	173,657	171,828	171,613		2,044		2,044		173,657				2,105	09/30/2026	4.C FE
24968C-AD-5	DERBY BUYER LLC FIRST AMENDMENT TL		06/28/2024	SCHEDULED REDEMPTION		625	625	629			(4)		(4)		625					11/01/2030	4.B FE
25471N-AC-0	DISCOVERY PURCHASER CORP TL		06/30/2024	UNION BANK OF SWITZERLAND															21,634	10/04/2029	4.C FE
26483N-AV-2	DUN & BRADSTREET CORPORATION TL		06/27/2024	Various		502,490	502,490	499,245			128		128		499,372		3,118	3,118	7,858	01/18/2029	4.A FE
27943U-AK-2	EDELMAN FINANCIAL CENTER LLC T		06/05/2024	Various		1,475,277	1,496,164	1,475,143	1,473,229	150	1,885		2,035		1,475,264		13	13	13,384	04/07/2028	4.B FE
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		06/28/2024	SCHEDULED REDEMPTION		597	597	593	590	3	4		7		597				29	07/06/2029	4.A FE
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		06/28/2024	SCHEDULED REDEMPTION		1,255	1,255	1,247	1,241	5	9		14		1,255				31	07/06/2029	4.A FE
29359B-AE-1	ENSEMBLE RCM LLC TL B		06/28/2024	SCHEDULED REDEMPTION		2,026	2,026	2,028			(2)		(2)		2,026					12/31/2029	4.B FE
36270B-AB-8	ENTAIN PLC FACILITY TL B2 (USD)	D	05/14/2024	Various		727,480	734,384	726,938	727,147		330		330		727,477		3	3	16,355	10/31/2029	3.A FE
29426N-AN-4	EPICOR SOFTWARE CORPORATION TL		05/01/2024	Various		1,147,472	1,144,611	1,149,074	1,150,548	1,911	(423)		1,488		1,149,070		(1,598)	(1,598)	30,770	07/30/2027	4.C FE
29481P-AH-4	ERESEARCHTECHNOLOGY INC 1L 2020		05/24/2024	Various		1,067,924	1,065,696	1,067,973	1,062,983	5,226	(267)		4,959		1,067,942		(17)	(17)	7,062	02/04/2027	4.C FE
29481P-AN-1	ERESEARCHTECHNOLOGY INC TLB1		06/28/2024	SCHEDULED REDEMPTION		2,768	2,768	2,774			(6)		(6)		2,768					02/04/2027	4.C Z
31935H-AG-2	FIRST BRANDS GROUP LLC 2022-II TL		06/28/2024	Various		450	450	446			12		12		450				10	03/30/2027	4.A FE
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		04/18/2024	Various		1,483,953	1,498,876	1,463,860	668,793		1,520		1,520		1,465,351		18,603	18,603	18,941	07/21/2028	4.A FE
33718F-AF-7	FIRST STUDENT BIDCO INC. 2022 TLC		06/30/2024	SCHEDULED REDEMPTION		1	1	1							1					07/21/2028	4.A FE
33718F-AB-6	FIRST STUDENT BIDCO INC. TL-C		06/30/2024	Various															(1,405)	07/21/2028	3.C FE
34965P-AD-8	FORTREA HOLDINGS INC.		06/28/2024	SCHEDULED REDEMPTION		181,652	181,652	179,128	179,030		2,622		2,622		181,652				2,324	07/01/2030	3.C FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		04/30/2024	SCHEDULED REDEMPTION		36,074	36,074	36,059	35,912		162		162		36,074				2,004	09/30/2024	5.A Z
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		04/30/2024	Various		4,790	4,790	4,786	7,939		36		36		4,790				443	09/30/2024	5.A Z
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		04/30/2024	SCHEDULED REDEMPTION		10,818	10,818	10,813	10,769		49		49		10,818				601	09/30/2024	5.A Z
00169Q-AF-6	GLOBAL MEDICAL RESPONSE INC TLB		05/20/2024	Various		1,672,809	1,707,781	1,705,505	1,330,651	374,831	458		375,289		1,705,940		(33,132)	(33,132)	56,585	10/02/2025	6. FE
40227U-AC-0	GULF FINANCE LLC TL		06/28/2024	Various		1,049,870	1,049,870	953,752	965,090		95,851		95,851		1,049,870				52,640	08/25/2026	5.A FE
42328D-AJ-7	HELIOS SOFTWARE HOLDINGS INC TL		06/28/2024	SCHEDULED REDEMPTION		2,307	2,307	2,247			59		59		2,307				39	07/18/2030	4.B FE
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	06/28/2024	SCHEDULED REDEMPTION		1,244	1,244	1,243	1,123	120			121		1,244				29	07/03/2028	4.C FE
BAS0XT-Z9-0	HOLLANDER SLEEP PRODUCT DIP DDTL		06/30/2024	CANCELLED TRADE		135,171											135,171	135,171		10/20/2019	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
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	06/28/2024	Various		3,444	3,444	3,409	6,808	7	72		80		3,444				135	04/18/2030	4.B FE
L5000D-AE-7	ICON PUBLIC LTD CO REPRICED LUX TL	D	06/28/2024	SCHEDULED REDEMPTION		509,546	509,546	506,916			2,630		2,630		509,546				4,309	07/03/2028	2.C FE
L5000D-AF-4	ICON PUBLIC LTD CO. REPRICED US TL	D	06/28/2024	SCHEDULED REDEMPTION		126,954	126,954	126,032			921		921		126,954				1,074	07/03/2028	2.C FE
45323K-AB-6	IMPRIVATA INC TERM LOAN		04/04/2024	EXCHANGE		1,034,202	1,031,708	1,034,294	1,034,102	239	(137)		102		1,034,204		(1)	(1)	17,097	12/01/2027	4.A FE
45323K-AE-0	IMPRIVATA INC. TL		06/28/2024	SCHEDULED REDEMPTION		2,579	2,579	2,586			(6)		(6)		2,579					12/01/2027	4.A Z
77669L-AG-8	INDICOR LLC TERM LOAN (USD) TL		06/28/2024	SCHEDULED REDEMPTION		3,731	3,731	3,650			81		81		3,731					11/22/2029	4.B Z
77669L-AE-3	INDICOR LLC TRANCHE B DOLLAR TL		06/12/2024	EXCHANGE		1,460,005	1,492,500	1,457,931	1,458,167		1,826		1,826		1,459,993		12	12	74,167	11/22/2029	4.A Z
45780Y-AX-4	INSTALLED BUILDING PRODUCTS TL B1		06/30/2024	EXCHANGE		390,596	392,030	390,537	390,555		30		30		390,585		11	11	7,795	12/14/2028	3.A FE
47102D-AK-5	JANUS INTERNATIONAL GROUP LLC TLB		04/30/2024	Various		1,367,097	1,491,505	1,482,243	1,482,136	95	(5,746)		(5,652)		1,476,485		6,407	6,407	40,934	08/03/2030	4.A FE
G5080A-AH-5	JAZZ PHARMACEUTICALS PLC TL		06/28/2024	Various		508,162	505,669	507,101			(80)		(80)		507,021		1,141	1,141	8,159	05/05/2028	3.C FE
50179J-AB-4	LBM ACQUISITION LLC TL B		06/28/2024	SCHEDULED REDEMPTION		5,119	5,119	5,128	5,052	76	(9)		67		5,119				39	12/17/2027	4.C FE
50220K-AB-0	LS GROUP OPCO ACQUISITION TLB		04/23/2024	Various		1,001,187	997,429	1,001,259	996,183	5,246	(238)		5,008		1,001,191		(3)	(3)	6,454	11/02/2027	4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		06/28/2024	SCHEDULED REDEMPTION		2,604	2,604	2,548	2,508	27	69		96		2,604				20	09/06/2025	4.C FE
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOP TL		06/28/2024	SCHEDULED REDEMPTION		2,362	2,362	2,341			21		21		2,362				35	05/04/2028	4.C FE
58503U-AC-7	MEDLINE BORROWER DOLLAR TL		06/30/2024	Various					876,979		636		636		498		(498)	(498)	11,979	10/23/2028	4.A FE
58503U-AE-3	MEDLINE BORROWER LP TERM LOAN		06/28/2024	Various		2,000	2,000	1,992			8		8		2,000					10/23/2028	3.C FE
45567Y-AN-5	MH SUB I LLC TL		06/28/2024	SCHEDULED REDEMPTION		7,519	7,519	7,319	7,311		207		207		7,519				88	05/03/2028	4.B FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		06/20/2024	SCHEDULED REDEMPTION		112,500	112,500	111,445	111,438		1,062		1,062		112,500				6,148	06/21/2027	2.C FE
55316X-AC-4	MIP V WASTE HOLDINGS LLC COV-LI TL		06/20/2024	Various		1,309,241	1,310,389	1,303,574	1,301,563	1,972	355		2,326		1,303,889		5,352	5,352	13,781	12/08/2028	4.B FE
60662W-AS-1	MITCHELL INTL TL 1ST LIEN		06/17/2024	Various		490,000	490,000	487,398	488,498		2,752		2,752		490,000				48,600	10/15/2028	4.C FE
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL			VARIOUS		63											63	63		06/01/2030	4.B FE
60935Q-AT-3	MONEYGRAM INTERNATIONAL INC TLB		06/28/2024	SCHEDULED REDEMPTION		1,875	1,875	1,870			5		5		1,875					06/01/2030	4.A FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		06/28/2024	SCHEDULED REDEMPTION		1,612	1,612	1,549	1,534	16	62		78		1,612				94	09/01/2028	4.B FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		06/28/2024	SCHEDULED REDEMPTION		4,938	4,938	4,426	4,383		554		554		4,938				34	03/02/2028	5.A FE
N8232N-AG-2	NOURYON FINANCE BV EXTENDED DOL TL	D	05/03/2024	EXCHANGE		991,696	994,987	991,400	991,481		213		213		991,694		3	3	43,046	04/03/2028	4.A FE
68218H-AE-7	OMNIA PARTNERS LLC TL B		06/30/2024	SCHEDULED REDEMPTION		3,375	3,375	3,349			26		26		3,375				79	07/25/2030	4.B FE
68277F-AE-9	ONEDIGITAL BORROWER LLC		06/30/2024	SCHEDULED REDEMPTION		3,732	3,732	3,674	3,674		58		58		3,732				57	11/16/2027	4.C FE
68621X-AE-3	ORGANON & CO TL (USD)		04/02/2024	JPMORGAN CHASE & CO.		1,001,250	1,000,000	999,119	999,104		42		42		999,146		2,104	2,104	13,859	06/02/2028	3.B FE
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN TL		06/28/2024	SCHEDULED REDEMPTION		2,494	2,494	2,483			11		11		2,494				56	10/05/2028	3.C FE
70468B-AC-7	PELICAN PRODUCTS INC		06/28/2024	SCHEDULED REDEMPTION		1,705	1,705	1,702	1,572	130	3		134		1,705				43	12/29/2028	4.C FE
71913B-AJ-1	PHOENIX GUARANTOR INC. TL		06/28/2024	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500					02/21/2031	4.A FE
72941D-AF-9	PLUTO ACQUISITION I INC 2021 T		06/30/2024	JPMORGAN CHASE & CO.															2,080	06/22/2026	5.A FE
72941D-AK-8	PLUTO ACQUISITION I INC TL B		06/28/2024	SCHEDULED REDEMPTION		1,250	1,250	1,050			200		200		1,250				14	09/20/2028	5.C FE
73813H-AB-2	POTTERS BORROWER LP COV-LITE TLB		04/10/2024	Various		192,846	194,000	192,663	193,277		51		51		192,829		17	17	4,594	12/14/2027	4.B FE
73813H-AD-8	POTTERS INDUSTRIES LLC TL		06/28/2024	SCHEDULED REDEMPTION		485	485	482			3		3		485				10	12/14/2027	4.B FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		06/28/2024	Various		(520)	(520)	(486)	17,651		579		579		(520)					01/02/2025	4.C
74345H-AG-6	PROOFPOINT INC 2024 REFINANCIN		06/28/2024	SCHEDULED REDEMPTION		2,449	2,449	2,415			34		34		2,449					08/31/2028	4.B FE
74345H-AB-7	PROOFPOINT TL		05/28/2024	Various		968,578	982,173	968,331	967,448		864		864		968,312		266	266	14,494	08/31/2028	4.B FE
74530D-AC-9	PUG LLC TERM LOAN (USD)		06/30/2024	EXCHANGE		910,492	994,805	905,674	905,310	64	5,046		5,110		910,420		72	72	13,849	02/12/2027	4.C FE
74773K-AB-1	QUARTZ ACQUIRECO LLC TLB		06/03/2024	EXCHANGE		320,459	323,375	320,283	320,307		150		150		320,458		1	1	7,146	04/14/2030	4.A FE
75041E-AB-8	RADIOLOGY PARTNERS INC TL		06/30/2024	EXCHANGE		351,990	447,004	364,308			(7,375)		(7,375)		356,933		(4,943)	(4,943)		07/09/2025	6. FE
75041E-AJ-1	RADIOLOGY PARTNERS INC. TL B		06/30/2024	SCHEDULED REDEMPTION		1,118	1,118	880			238		238		1,118				28	01/31/2029	4.C Z
C4111R-AE-5	RAPTOR ACQUISITION CORP. TLB	A	06/28/2024	SCHEDULED REDEMPTION		3	3	2	2						3					11/01/2026	4.A FE
89778P-AH-0	REALTRUCK GROUP INC NON-FUNGIB		06/28/2024	SCHEDULED REDEMPTION		2,500	2,500	2,444	2,440		60		60		2,500				22	01/31/2028	4.B Z
75001C-AB-0	RV RETAILER LLC TL-B		05/26/2024	Various		931,543	997,455	980,525	855,817	125,044	1,175		126,219		982,035		(50,493)	(50,493)	23,173	02/08/2028	4.C FE
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		06/28/2024	SCHEDULED REDEMPTION		2,574	2,574	2,588	2,568	22	(15)		6		2,574				18	09/01/2027	4.A FE
81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SER TL		06/28/2024	SCHEDULED REDEMPTION		5,025	5,025	5,014	5,014		11		11		5,025				77	02/24/2028	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
83417U-AL-0	SOLARWINDS HOLDINGS INC 2024 R TL		05/13/2024	Various		1,495,135	1,496,231	1,457,757			(1,457,379)		(1,457,379)		1,460,265		34,870	34,870	15,961	02/05/2027	4.A FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		06/28/2024	Various		102,158	102,283	96,647	96,326		540		540		96,866		5,292	5,292	1,546	10/15/2028	4.C FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		06/18/2024	SCHEDULED REDEMPTION		1,567,731	1,567,731	1,568,606	1,568,390	256	(915)		(658)		1,567,731				12,025	06/02/2028	4.C FE
855031-AR-1	STAPLES INC TERM LOAN 2019 TL		06/10/2024	Various		3,544,454	3,544,454	3,537,860	3,531,481		12,973		12,973		3,544,454				97,811	09/12/2024	4.C FE
86089G-AB-3	STITCH ACQUISITION CORPORATION T		04/04/2024	EXCHNG_TDR		94,677	378,710	346,653	194,278		446		446		91,341		3,337	3,337		07/27/2028	6. FE
74530D-AH-8	STUBHUB HOLDINGS INC EXTENDED TLB		06/28/2024	SCHEDULED REDEMPTION		2,487	2,487	2,276			211		211		2,487				22	03/12/2030	4.C FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	06/28/2024	SCHEDULED REDEMPTION		1,443	1,443	1,439	1,438		4		4		1,443					03/05/2027	4.B FE
86880N-AZ-6	SURGERY CENTER HOLDINGS INC TL		06/20/2024	Various		2,250,277	2,255,000	2,242,071	2,242,002		604		604		2,242,606		7,672	7,672	38,045	12/19/2030	4.B FE
88023H-AH-3	TEMPO ACQUISITION LLC 6TH INCR TL		06/28/2024	SCHEDULED REDEMPTION		2,487	2,487	2,487							2,487					08/31/2028	3.C FE
88023H-AG-5	TEMPO ACQUISITION LLC TL		06/05/2024	EXCHANGE		994,987	994,987	994,987	994,987						994,987				8,027	08/31/2028	3.C FE
D9000B-AD-4	TK ELEVATOR MIDCO GMBH FACILITY B1	D	06/30/2024	Various		1,493,787	1,496,250	1,494,563	1,493,639		104		104		1,493,743		44	44	39,899	07/30/2027	4.A FE
D9000B-AG-7	TK ELEVATOR TOPCO GMBH TLB	D	06/28/2024	SCHEDULED REDEMPTION		6,111	6,111	6,101			10		10		6,111					04/30/2030	4.B FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		06/28/2024	SCHEDULED REDEMPTION		2,571	2,571	2,589	2,478	112	(20)		93		2,571				40	10/29/2027	4.C FE
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL		06/28/2024	SCHEDULED REDEMPTION		1,570	1,570	1,572			221,836		221,836		1,570				18	03/03/2030	2.C FE
90932R-AJ-3	UNITED AIRLINES INC		04/16/2024	BANK OF AMERICA/MERRILL LYNCH		1	1	1	1						1				9,177	04/21/2028	3.A FE
90932R-AM-6	UNITED AIRLINES INC TL B		06/28/2024	SCHEDULED REDEMPTION		909	909	904			5		5		909				24	02/15/2031	3.A FE
92531H-AD-9	VERSCEND HOLDING CORP TL B		05/01/2024	SCHEDULED REDEMPTION		994,885	994,885	995,298	995,394		(509)		(509)		994,885				8,926	08/27/2025	4.B FE
92537E-AD-0	VERTIV GROUP CORPORATION TLB		06/13/2024	Various		1,031,715	1,028,483	1,032,069	1,031,445	746	(473)		273		1,031,718		(3)	(3)	26,803	03/02/2027	3.C FE
92537E-AE-8	VERTIV GROUP CORPORATION TLB		06/28/2024	SCHEDULED REDEMPTION		2,565	2,565	2,573			(8)		(8)		2,565					03/02/2027	3.C FE
58506P-AF-8	VIANT MEDICAL HOLDINGS ITL		06/28/2024	SCHEDULED REDEMPTION		3,980	3,980	3,938	3,918	8	54		62		3,980				31	07/02/2025	4.C FE
00215N-AM-2	VM CONSOLIDATED INC B2 TL		06/28/2024	Various		508,239	506,370	507,426			(57)		(57)		507,369		870	870	7,877	03/24/2028	3.B FE
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		06/28/2024	Various		5,089	5,089	5,098	7,644	2	(13)		(11)		5,089				179	09/22/2028	4.A FE
63939W-AK-9	WAYSTAR TECHNOLOGIES INC TL		06/12/2024	SCHEDULED REDEMPTION		412,157	412,157	412,457			(300)		(300)		412,157				3,836	10/22/2029	4.C FE
96350T-AC-4	WHITE CAP BUYER LLC INITIAL TL		06/13/2024	Various		1,486,725	1,482,141	1,486,869	1,484,343	2,899	(515)		2,384		1,486,728		(3)	(3)	16,388	10/19/2027	4.B FE
96925H-AF-9	WILLIAM MORRIS ENDEAVOR TLB-1 L		04/02/2024	Various		1,493,118	1,494,981	1,488,183	1,488,305		84,394		84,394		1,489,468		3,650	3,650	35,652	05/18/2025	4.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						51,757,157	52,973,320	52,759,190	43,703,246	905,900	(2,463,837)		(1,557,936)		52,201,070		(328,119)	(328,119)	1,240,188	XXX	XXX
2509999997. Total - Bonds - Part 4						7,699,488,531	7,254,593,637	7,750,798,719	3,537,565,933	17,601,527	1,181,684		18,783,211		7,749,069,210		(50,793,511)	(50,793,511)	125,113,171	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						7,699,488,531	7,254,593,637	7,750,798,719	3,537,565,933	17,601,527	1,181,684		18,783,211		7,749,069,210		(50,793,511)	(50,793,511)	125,113,171	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
88579Y-10-1	3M COMPANY		04/01/2024	DISTRIBUTION	0.000	93		93							93						
002824-10-0	ABBOTT LABS		06/25/2024	MORGAN STANLEY	249.000	26,265		24,093	27,407	(3,314)			(3,314)		24,093		2,172	2,172	274		
G1151C-10-1	ACCENTURE PLC		06/25/2024	MORGAN STANLEY	267.000	82,011		68,699	93,693	(24,994)			(24,994)		68,699		13,312	13,312	689		
00724F-10-1	ADOBE INC		06/25/2024	MORGAN STANLEY	56.000	29,504		15,411	33,410	(17,998)			(17,998)		15,411		14,093	14,093			
015271-10-9	ALEXANDRIA REAL ESTATE		05/09/2024	MORGAN STANLEY	5,603.000	669,194		635,884	710,292	(74,408)			(74,408)		635,884		33,310	33,310	14,232		
016255-10-1	ALIGN TECHNOLOGY INC		06/25/2024	MORGAN STANLEY	70.000	16,465		18,532							18,532		(2,067)	(2,067)			
03027X-10-0	AMERICAN TOWER CORP		06/25/2024	MORGAN STANLEY	17.000	3,275		2,796	3,670	(874)			(874)		2,796		480	480	56		
032095-10-1	AMPHENOL CORP.		06/25/2024	MORGAN STANLEY	31.000	2,107		998	1,537	(539)			(539)		998		1,109	1,109	14		
G0403H-10-8	AON PLC CLASS A		06/25/2024	MORGAN STANLEY	175.000	51,241		46,877	50,929	(4,051)			(4,051)		46,877		4,364	4,364	226		
03750L-10-9	APARTMENT INCOME REIT CORP		04/11/2024	CABRERA CAPITAL MARKETS, INC	9,264.000	355,553		299,065							299,065		56,489	56,489	4,169		
037833-10-0	APPLE INC.		06/25/2024	MORGAN STANLEY	1,280.000	267,596		166,310	246,438	(80,128)			(80,128)		166,310		101,285	101,285	627		
G6095L-10-9	APTIV PLC		06/25/2024	MORGAN STANLEY	694.000	50,907		35,054	59,664	(26,919)			(26,919)		35,054		15,853	15,853			

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
053484-10-1	AVALONBAY CMNTYS INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	2,589.000	478,434		418,175	484,713	(66,537)			(66,537)		418,175		60,258	60,258	8,673		
09062X-10-3	BIOGEN INC		06/25/2024	MORGAN STANLEY	146.000	32,584		28,350	37,780	(9,430)			(9,430)		28,350		4,234	4,234			
097023-10-5	BOEING CO		06/25/2024	MORGAN STANLEY	349.000	61,106		42,257	90,970	(48,713)			(48,713)		42,257		18,850	18,850			
115637-20-9	BROWN FORM AN CORP CLASS B		06/25/2024	MORGAN STANLEY	658.000	28,428		33,966	37,572	(612)			(612)		33,966		(5,538)	(5,538)	287		
15118V-20-7	CELSIUS HOLDINGS INC		06/25/2024	MORGAN STANLEY	164.000	9,160		13,599							13,599		(4,439)	(4,439)			
15135B-10-1	CENTENE CORP		06/25/2024	MORGAN STANLEY	331.000	22,390		20,625	24,564	(3,939)			(3,939)		20,625		1,765	1,765			
15677J-10-8	CERIDIAN HCM HOLDING INC		06/25/2024	MORGAN STANLEY	248.000	12,324		14,117	16,646	(2,529)			(2,529)		14,117		(1,793)	(1,793)			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		06/25/2024	MORGAN STANLEY	167.000	48,561		48,535							48,535		26	26			
17275R-10-2	CISCO SYS INC		06/25/2024	MORGAN STANLEY	799.000	37,852		31,960	40,365	(8,405)			(8,405)		31,960		5,892	5,892	631		
G21810-10-9	CLARIVATE PLC	D	06/25/2024	MORGAN STANLEY	1,458.000	8,259		9,127	13,501	(4,374)			(4,374)		9,127		(868)	(868)			
185899-10-1	CLEVELAND CLIFFS INC		06/25/2024	MORGAN STANLEY	774.000	11,180		12,972	15,805	(2,833)			(2,833)		12,972		(1,792)	(1,792)			
189054-10-9	CLOROX CO		06/25/2024	MORGAN STANLEY	236.000	31,709		34,392							34,392		(2,683)	(2,683)	283		
12572Q-10-5	CME GROUP INC.		06/25/2024	MORGAN STANLEY	316.000	61,332		53,139	66,550	(13,411)			(13,411)		53,139		8,194	8,194	2,386		
20030N-10-1	COMCAST CORP NEW CL A		06/25/2024	MORGAN STANLEY	3,071.000	117,908		95,961	116,246	(38,493)			(38,493)		95,961		21,947	21,947	1,721		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		06/25/2024	MORGAN STANLEY	401.000	38,353		29,445	46,191	(16,746)			(16,746)		29,445		8,907	8,907	1,255		
126408-10-3	CSX CORP		06/25/2024	MORGAN STANLEY	1,428.000	46,701		17,046	49,509	(32,463)			(32,463)		17,046		29,656	29,656	343		
126650-10-0	CVS HEALTH CORPORATION		06/25/2024	MORGAN STANLEY	1,052.000	63,576		73,390	71,933	(8,955)			(8,955)		73,390		(9,814)	(9,814)	1,305		
23331A-10-9	D R HORTON INC COM		06/25/2024	MORGAN STANLEY	93.000	13,060		6,156	14,134	(7,978)			(7,978)		6,156		6,904	6,904	56		
237194-10-5	DARDEN RESTAURANTS INC		06/25/2024	MORGAN STANLEY	395.000	60,467		44,682	64,899	(20,216)			(20,216)		44,682		15,784	15,784	1,035		
237266-10-1	DARLING INTERNATIONAL INC		06/25/2024	MORGAN STANLEY	361.000	13,073		16,090							16,090		(3,017)	(3,017)			
244199-10-5	DEERE & CO.		06/25/2024	MORGAN STANLEY	32.000	11,823		9,583	12,796	(3,213)			(3,213)		9,583		2,240	2,240	94		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		06/25/2024	Various	6,494.000	909,602		947,956	33,660	(18,625)			(18,625)		947,956		(38,355)	(38,355)	359		
24906P-10-9	DENTSPLY SIRONA INC		06/25/2024	MORGAN STANLEY	337.000	8,426		10,393	11,994	(1,601)			(1,601)		10,393		(1,967)	(1,967)	101		
253868-10-3	DIGITAL REALTY TRUST INC		06/03/2024	Various	20,037.000	2,857,416		2,211,454	2,696,579	(485,125)			(485,125)		2,211,454		645,962	645,962	40,617		
256163-10-6	DOCUSIGN INC		06/25/2024	MORGAN STANLEY	401.000	20,665		23,880							23,880		(3,215)	(3,215)			
256677-10-5	DOLLAR GENERAL CORP		06/25/2024	MORGAN STANLEY	108.000	13,879		11,426	14,683	(3,256)			(3,256)		11,426		2,453	2,453	127		
256746-10-8	DOLLAR TREE INC		06/25/2024	MORGAN STANLEY	428.000	45,112		40,968	60,797	(19,829)			(19,829)		40,968		4,144	4,144			
26210C-10-4	DROPBOX INC CLASS A		06/25/2024	MORGAN STANLEY	28.000	614		680	825	(93)			(93)		680		(66)	(66)			
29414B-10-4	EPAM SYSTEMS INC		06/25/2024	MORGAN STANLEY	145.000	26,375		31,414	43,114	(11,700)			(11,700)		31,414		(5,039)	(5,039)			
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		05/09/2024	MORGAN STANLEY	31,897.000	860,010		793,460							793,460		66,550	66,550	9,091		
297178-10-5	ESSEX PROPERTY		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	903.000	236,248		210,620							210,620		25,628	25,628	2,212		
518439-10-4	ESTEE LAUDER COS.		06/25/2024	MORGAN STANLEY	337.000	38,375		47,884	37,586	(437)			(437)		47,884		(9,509)	(9,509)	445		
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	05/09/2024	MORGAN STANLEY	5,211.000	122,060		113,520							113,520	(552)	9,092	8,540			
G3223R-10-8	EVEREST RE GROUP LTD		06/25/2024	MORGAN STANLEY	32.000	12,213		12,099	707						12,099		114	114	120		
30063P-10-5	EXACT SCIENCES CORP		06/25/2024	MORGAN STANLEY	162.000	6,701		10,425	11,985	(1,560)			(1,560)		10,425		(3,724)	(3,724)			
30225T-10-2	EXTRA SPACE STORAGE INC		06/03/2024	Various	11,640.000	1,670,565		1,702,302	1,629,273	(84,073)			(84,073)		1,702,302		(31,737)	(31,737)	16,462		
302491-30-3	F M C CORP.		06/25/2024	MORGAN STANLEY	111.000	6,273		6,381							6,381		(108)	(108)	64		
303075-10-5	FACTSET RESEARCH SYSTEMS		06/25/2024	MORGAN STANLEY	67.000	28,085		29,250	31,962	(2,712)			(2,712)		29,250		(1,165)	(1,165)	135		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		04/19/2024	MORGAN STANLEY	34,720.000	1,580,161		1,793,808	1,828,702	(34,895)			(34,895)		1,793,808		(213,647)	(213,647)	23,957		
34959E-10-9	FORTINET INC		06/25/2024	MORGAN STANLEY	650.000	38,144		33,813	38,045	(4,232)			(4,232)		33,813		4,332	4,332			
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		06/25/2024	MORGAN STANLEY	463.000	29,573		24,822	35,253	(10,430)			(10,430)		24,822		4,751	4,751	222		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	19,216.000	833,386		863,844	215,314	(19,233)			(19,233)		863,844		(30,458)	(30,458)	14,604		
36828A-10-1	GE VERNOVA		04/02/2024	VARIOUS	0.250	33											33	33			
369604-30-1	GENERAL ELECTRIC		04/02/2024	DISTRIBUTION	0.000	258		258							258						

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
375558-10-3	GILEAD SCIENCES INC		06/25/2024	MORGAN STANLEY	736.000	51,228		53,912	30,946	(313)			(313)		53,912		(2,684)	(2,684)	1,133		
37940X-10-2	GLOBAL PAYMENTS INC.		06/25/2024	MORGAN STANLEY	595.000	56,907		64,867	75,565	(10,698)			(10,698)		64,867		(7,960)	(7,960)	298		
37959E-10-2	GLOBE LIFE INC		06/25/2024	MORGAN STANLEY	90.000	7,515		8,013	10,955	(2,942)			(2,942)		8,013		(497)	(497)	42		
L4459Y-10-0	GRAND CITY PROPERTIES SA	B	04/11/2024	GOLDMAN, SACHS & CO.	12,501.000	139,582		122,037	140,578	(13,622)			(13,622)	(4,919)	122,037	1,070	16,474	17,545			
406216-10-1	HALLIBURTON CO		06/25/2024	MORGAN STANLEY	208.000	7,200		1,552	7,519	(5,968)			(5,968)		1,552		5,648	5,648	71		
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	109,678.000	1,775,671		1,559,322	177,607	(12,442)			(12,442)		1,559,322		216,349	216,349	37,196		
42250P-10-3	HEALTHPEAK PROPERTIES INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	93,302.000	1,720,736		1,691,383	1,272,883	30,704			30,704		1,691,383		29,354	29,354	19,286		
431284-10-8	HIGHWOODS PROPERTIES		05/09/2024	MORGAN STANLEY	4,893.000	129,716		113,469	112,343	1,125			1,125		113,469		16,247	16,247	2,447		
443201-10-8	HOWMET AEROSPACE INC		06/25/2024	MORGAN STANLEY	778.000	60,834		24,064	42,105	(18,042)			(18,042)		24,064		36,770	36,770	78		
445658-10-7	HUNT TRANSPORT SVC		06/25/2024	MORGAN STANLEY	367.000	57,348		57,406	73,305	(15,898)			(15,898)		57,406		(58)	(58)	316		
45168D-10-4	IDEXX LABS CORP		06/25/2024	MORGAN STANLEY	35.000	17,187		14,785	19,427	(4,642)			(4,642)		14,785		2,402	2,402			
452327-10-9	ILLUMINA INC		06/25/2024	Various	332.000	37,748		45,590							45,590		(7,842)	(7,842)			
45378A-10-6	INDEPENDENCE REALTY TRUST REIT INC		05/09/2024	MORGAN STANLEY	14,489.000	241,248		214,190							214,190		27,059	27,059	2,318		
T6032P-10-2	INFRASTRUTTURE WIRELESS ITALIANE	B	05/24/2024	DISTRIBUTION	0.000	20,262		20,214							20,214	47		47			
458140-10-0	INTEL CORP		06/25/2024	MORGAN STANLEY	3,326.000	102,222		85,711	167,132	(81,420)			(81,420)		85,711		16,511	16,511	832		
46266C-10-5	IQVIA HOLDINGS INC		06/25/2024	MORGAN STANLEY	126.000	26,638		22,824	29,154	(6,330)			(6,330)		22,824		3,814	3,814			
464288-28-1	ISHARES JPMORGAN USD EMERGING MARK		05/29/2024	CITADEL SECURITIES LLC	40,000.000	3,522,302		3,500,000							3,500,000		22,302	22,302	59,164		
464288-58-8	ISHARES MBS ETF		04/02/2024	MORGAN STANLEY	28,003.000	2,563,654		2,486,666	2,634,522	(147,856)			(147,856)		2,486,666		76,988	76,988	24,408		
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		04/11/2024	CITADEL SECURITIES LLC	22,236.000	3,612,410		3,003,023	3,271,805	(268,782)			(268,782)		3,003,023		609,387	609,387	10,483		
464287-61-4	ISHARES RUSSELL GROWTH ETF TRUST		06/20/2024	Various	4,474.000	1,623,531		1,516,194							1,516,194		107,337	107,337	1,841		
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		06/05/2024	CITADEL SECURITIES LLC	5,180.000	909,583		924,526							924,526		(14,944)	(14,944)			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		06/20/2024	BANK OF AMERICA/MERRILL LYNCH	3,952.000	791,000		813,282							813,282		(22,282)	(22,282)			
464287-75-4	ISHARES US INDUSTRIALS ETF TRUST		06/05/2024	CITADEL SECURITIES LLC	5,450.000	658,887		675,855							675,855		(16,968)	(16,968)			
466313-10-3	JABIL CIRC UIT INC COM		06/25/2024	MORGAN STANLEY	145.000	16,584		18,099	18,473	(374)			(374)		18,099		(1,515)	(1,515)	23		
G50871-10-5	JAZZ PHARMACEUTICALS PLC		06/25/2024	MORGAN STANLEY	161.000	17,400		19,388	16,851						19,388		(1,988)	(1,988)			
478160-10-4	JOHNSON & JOHNSON		06/25/2024	MORGAN STANLEY	1,412.000	207,819		223,364							223,364		(15,545)	(15,545)	3,431		
49427F-10-8	KILROY REALTY CORPORATION		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	9,956.000	332,458		340,766							340,766		(8,308)	(8,308)	5,376		
501044-10-1	KROGER CO		06/25/2024	MORGAN STANLEY	516.000	25,704		11,249	23,586	(12,338)			(12,338)		11,249		14,455	14,455	299		
504922-10-5	LABCORP HOLDINGS		06/25/2024	MORGAN STANLEY	161.000	33,460		33,300							33,300		161	161	116		
50540R-40-9	LABORATORY CORP AMER HLDGS		05/20/2024	MERGER	312.000	64,531		54,895	70,914	(16,019)			(16,019)		54,895		9,636	9,636	225		
513272-10-4	LAMB WESTON HOLDINGS INC		06/25/2024	MORGAN STANLEY	565.000	48,111		15,390	61,071	(45,680)			(45,680)		15,390		32,721	32,721	407		
521865-20-4	LEAR CORP		06/25/2024	MORGAN STANLEY	137.000	15,739		17,999	14,403	(1,118)			(1,118)		17,999		(2,260)	(2,260)	211		
526057-10-4	LENNAR COR P CL A		06/25/2024	MORGAN STANLEY	417.000	62,204		29,428	62,150	(32,722)			(32,722)		29,428		32,777	32,777	417		
531229-78-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		06/25/2024	MORGAN STANLEY	478.000	10,021		11,700	13,757	(2,056)			(2,056)		11,700		(1,679)	(1,679)			
538034-10-9	LIVE NATION ENTERTAINMENT INC		06/25/2024	MORGAN STANLEY	248.000	22,278		8,412	23,213	(14,801)			(14,801)		8,412		13,866	13,866			
501889-20-8	LKQ CORP		06/25/2024	MORGAN STANLEY	1,040.000	43,143		47,226	49,702	(2,475)			(2,475)		47,226		(4,083)	(4,083)	624		
G5689W-10-9	LONDONMETRIC PROPERTY PLC	B	04/11/2024	GOLDMAN, SACHS & CO.	51,841.000	128,582		109,012	126,556	(10,183)			(10,183)	(7,361)	109,012	5,075	14,495	19,570	2,888		
549498-10-3	LUCID GROUP INC		06/25/2024	MORGAN STANLEY	3,279.000	8,181		9,345							9,345		(1,164)	(1,164)			
550021-10-9	LULULEMON ATHLETICA INC	C	06/25/2024	MORGAN STANLEY	14.000	4,327		5,469	7,158	(1,624)			(1,624)		5,469		(1,142)	(1,142)			
56585A-10-2	MARATHON PETROLEUM CORP		06/25/2024	MORGAN STANLEY	379.000	66,393		8,990	56,228	(47,239)			(47,239)		8,990		57,403	57,403	625		
57060D-10-8	MARKETAXESS HOLDINGS INC		06/25/2024	MORGAN STANLEY	97.000	18,822		21,072	28,406	(7,334)			(7,334)		21,072		(2,250)	(2,250)	144		
573284-10-6	MARTIN MARIETTA MATERIALS		06/25/2024	MORGAN STANLEY	161.000	86,130		48,178	80,325	(32,147)			(32,147)		48,178		37,953	37,953	238		
595112-10-3	MICRON TEC HNOLOGY INC COM		06/25/2024	MORGAN STANLEY	194.000	27,376		9,696	16,556	(6,860)			(6,860)		9,696		17,679	17,679	45		

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
60871R-20-9	MOLSON COORS BEVERAGE CO		06/25/2024	MORGAN STANLEY	640.000	32,681		29,664	39,174	(9,510)			(9,510)		29,664		3,017	3,017	563		
609207-10-5	MONDELEZ INTERNATIONAL INC		06/25/2024	MORGAN STANLEY	29.000	1,967		827	2,100	(1,273)			(1,273)		827		1,140	1,140	25		
61174X-10-9	MONSTER BEVERAGE CORP		06/25/2024	MORGAN STANLEY	1,744.000	87,433		26,630	100,472	(73,842)			(73,842)		26,630		60,803	60,803			
61945C-10-3	MOSAIC COMPANY		06/25/2024	MORGAN STANLEY	684.000	20,078		22,086	24,439	(2,353)			(2,353)		22,086		(2,008)	(2,008)	287		
55354G-10-0	MSCI INC A		06/25/2024	MORGAN STANLEY	68.000	33,236		32,086	38,464	(6,378)			(6,378)		32,086		1,151	1,151	218		
637417-10-6	NATIONAL RETAIL PROPERTIES		04/11/2024	CABRERA CAPITAL MARKETS, INC	6,419.000	262,096		253,683	276,659	(22,976)			(22,976)		253,683		8,413	8,413	3,627		
654106-10-3	NIKE INC CL B		06/25/2024	MORGAN STANLEY	190.000	18,001		15,793	20,628	(4,836)			(4,836)		15,793		2,208	2,208	141		
655844-10-8	NORFOLK SOUTHERN CORP		06/25/2024	MORGAN STANLEY	293.000	62,514		57,700	69,259	(11,559)			(11,559)		57,700		4,814	4,814	791		
666807-10-2	NORTHROP GRUMMAN CORP		06/25/2024	MORGAN STANLEY	44.000	18,852		15,847	20,598	(4,752)			(4,752)		15,847		3,006	3,006	173		
670346-10-5	NUCOR CORP.		06/25/2024	MORGAN STANLEY	166.000	25,144		5,144	28,891	(23,746)			(23,746)		5,144		20,000	20,000	179		
679580-10-0	OLD DOMINION FREIGHT LINE INC		06/25/2024	MORGAN STANLEY	110.000	19,232		8,450	22,293	(13,843)			(13,843)		8,450		10,782	10,782	86		
700517-10-5	PARK HOTELS RESORTS INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	25,479.000	403,782		387,294	120,289	(15,875)			(15,875)		387,294		16,488	16,488	19,735		
723787-10-7	PIONEER NA T RES CO COM		05/08/2024	Various	705.000	190,419		40,559	158,540	(117,982)			(117,982)		40,559		149,860	149,860	1,805		
756109-10-4	REALTY INCOME CORP		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	26,381.000	1,403,408		1,417,085	1,162,353	47,976			47,976		1,417,085		(13,676)	(13,676)	36,062		
759916-10-9	REPLIGEN CORP		06/25/2024	MORGAN STANLEY	125.000	15,393		16,433	22,475	(6,043)			(6,043)		16,433		(1,040)	(1,040)			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	24,807.000	1,173,783		1,093,133	1,391,673	(298,540)			(298,540)		1,093,133		80,650	80,650	19,784		
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		06/25/2024	MORGAN STANLEY	1,777.000	21,243		19,458	41,688	(16,544)			(16,544)		19,458		1,785	1,785			
770323-10-3	ROBERT HALF INTL INC		06/25/2024	MORGAN STANLEY	158.000	10,179		11,689	13,891	(2,203)			(2,203)		11,689		(1,510)	(1,510)	167		
773903-10-9	ROCKWELL AUTOMATION INC		06/25/2024	MORGAN STANLEY	81.000	21,534		16,144	25,149	(9,005)			(9,005)		16,144		5,390	5,390	203		
79466L-30-2	SALESFORCE.COM INC		06/25/2024	MORGAN STANLEY	241.000	58,261		31,954	63,417	(31,463)			(31,463)		31,954		26,307	26,307	96		
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		06/25/2024	Various	12,642.000	2,509,310		2,678,127	1,934,640	(297,905)			(297,905)		2,678,127		(168,817)	(168,817)	10,565		
806857-10-8	SCHLUMBERGER LTD		06/25/2024	MORGAN STANLEY	1,317.000	62,576		34,821	68,537	(33,715)			(33,715)		34,821		27,754	27,754	691		
G80277-14-1	SEGRO REIT PLC	B	05/09/2024	MORGAN STANLEY	16,449.000	183,738		176,861							176,861	(1,013)	7,890	6,877			
828806-10-9	SIMON PPTY GROUP INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	8,978.000	1,301,478		991,906	1,280,622	(288,716)			(288,716)		991,906		309,572	309,572	17,507		
82968B-10-3	SIRIUS XM HOLDINGS INC		06/25/2024	MORGAN STANLEY	2,133.000	5,663		8,276	11,668	(2,069)			(2,069)		8,276		(2,613)	(2,613)	113		
833034-10-1	SNAP ON IN C COM		06/25/2024	MORGAN STANLEY	62.000	16,308		12,216	17,908	(5,692)			(5,692)		12,216		4,092	4,092	231		
83444M-10-1	SOLVENTUM CORP		04/08/2024	VARIOUS	0.250	16											16	16			
855244-10-9	STARBUCKS CORP		06/25/2024	MORGAN STANLEY	976.000	77,370		89,197							89,197		(11,826)	(11,826)	1,113		
866674-10-4	SUN COMMUNITIES		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	18,625.000	2,179,909		2,338,324	1,658,730	(39,591)			(39,591)		2,338,324		(158,415)	(158,415)	23,209		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	61,333.000	667,978		625,309	444,072	(36,887)			(36,887)		625,309		42,669	42,669	9,673		
88160R-10-1	TESLA INC		06/25/2024	MORGAN STANLEY	521.000	97,604		64,177	129,458	(65,281)			(65,281)		64,177		33,427	33,427			
883203-10-1	TEXTRON IN C COM		06/25/2024	MORGAN STANLEY	334.000	28,725		8,734	26,860	(18,126)			(18,126)		8,734		19,991	19,991	13		
90138F-10-2	TWILIO INC CLASS A		06/25/2024	MORGAN STANLEY	358.000	19,845		21,892							21,892		(2,047)	(2,047)			
902653-10-4	UDR INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	7,209.000	280,744		261,613							261,613		19,131	19,131	3,064		
90364P-10-5	UIPATH INC CLASS A		06/25/2024	MORGAN STANLEY	753.000	8,979		12,892	15,749	(5,554)			(5,554)		12,892		(3,913)	(3,913)			
90384S-30-3	ULTA BEAUTY INC		06/25/2024	MORGAN STANLEY	114.000	44,252		41,138	55,859	(14,721)			(14,721)		41,138		3,114	3,114			
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNITS	B	05/09/2024	Various	13,417.000	1,076,442		982,215	675,880	9,362			9,362	(4,467)	982,215	(15,080)	109,308	94,228			
91332U-10-1	UNITY SOFTWARE INC		06/25/2024	MORGAN STANLEY	543.000	8,696		14,498							14,498		(5,802)	(5,802)			
91913Y-10-0	VALERO ENERGY CORP		06/25/2024	MORGAN STANLEY	112.000	17,223		7,875	14,560	(6,685)			(6,685)		7,875		9,349	9,349	240		
92276F-10-0	VENTAS INC		04/11/2024	CABRERA CAPITAL MARKETS, INC	44,649.000	1,910,547		1,936,975	2,225,306	(240,578)			(240,578)		1,936,975		(26,429)	(26,429)	40,184		

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
92343E-10-2	VERISIGN INC.		06/25/2024	MORGAN STANLEY	135.000	24,018		25,584	27,805	(1,543)			(1,543)		25,584		(1,566)	(1,566)			
92556H-20-6	VIACOMCBS INC CLASS B		06/25/2024	MORGAN STANLEY	1,408.000	14,227		16,572							16,572		(2,345)	(2,345)	70		
92556V-10-6	VIATRIS INC		06/25/2024	MORGAN STANLEY	1,399.000	14,416		16,522							16,522		(2,106)	(2,106)	336		
925652-10-9	VICI PPTYS INC		06/03/2024	BANK OF AMERICA/MERRILL LYNCH	55,920.000	1,610,867		1,580,406							1,580,406		30,461	30,461	1,982		
931427-10-8	WALGREENS BOOTS ALLIANCE		06/25/2024	MORGAN STANLEY	2,011.000	31,562		41,487	52,507	(11,020)			(11,020)		41,487		(9,925)	(9,925)	1,006		
941848-10-3	WATERS CORPORATION		06/25/2024	MORGAN STANLEY	57.000	16,357		13,728	18,766	(5,038)			(5,038)		13,728		2,629	2,629			
962166-10-4	WEYERHAEUSER CO		06/25/2024	MORGAN STANLEY	2,759.000	78,009		78,797	95,930	(17,133)			(17,133)		78,797		(788)	(788)	1,490		
963320-10-6	WHIRLPOOL CORP COM		06/25/2024	MORGAN STANLEY	29.000	2,524		3,032	3,531	(500)			(500)		3,032		(508)	(508)	102		
977852-10-2	WOLFSPEED INC		06/25/2024	MORGAN STANLEY	361.000	7,969		10,650	15,707	(3,744)			(3,744)		10,650		(2,681)	(2,681)			
98389B-10-0	XCEL ENERGY INC		06/25/2024	MORGAN STANLEY	919.000	49,381		49,396	56,895	(4,310)			(4,310)		49,396		(15)	(15)	981		
98978V-10-3	ZOETIS INC		06/25/2024	MORGAN STANLEY	62.000	10,414		9,086	12,237	(3,151)			(3,151)		9,086		1,328	1,328	54		
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		06/25/2024	MORGAN STANLEY	606.000	35,017		39,614	24,377	(1,512)			(1,512)		39,614		(4,597)	(4,597)			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						47,750,743	XXX	45,043,480	30,366,946	(3,728,826)			(3,728,826)	(16,746)	45,043,480	(10,452)	2,717,715	2,707,262	518,418	XXX	XXX
BAS15Q-LU-3	ALHAMBRA HOLDCO LTD (CLASS B ORD)	B	06/13/2024	DISTRIBUTION	0.000	753,984		856,392							856,392	(102,407)		(102,407)			
BAS1MT-ML-7	ENVISION HEALTHCARE CORP		06/17/2024	Various	0.000	1											1	1			
BAS09J-N7-6	INVESTEC AFRICA CRDT OPPORT FD 1A	D	04/30/2024	DIRECT	15,422.770	490,274		484,506	502,011	(17,505)			(17,505)		484,506		5,768	5,768			
BASDYW-PN-2	PETROLEUM SERVICE CORPORATION		04/03/2024	DIRECT	70,000.000	20,071,976		5,359,861	24,718,274	(19,358,413)			(19,358,413)		5,359,861		14,712,114	14,712,114			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						21,316,235	XXX	6,700,759	25,220,285	(19,375,918)			(19,375,918)		6,700,759	(102,407)	14,717,883	14,615,476		XXX	XXX
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		05/14/2024	CITADEL SECURITIES LLC	24,609.000	2,832,473		2,618,393							2,618,393		214,081	214,081	7,583		
464287-23-4	ISHARES MSCI EMERGING MKT INDEX TRADED	C	05/09/2024	Various	25,000.000	1,028,846		1,027,000							1,027,000		1,846	1,846			
464287-72-1	ISHARES US TECHNOLOGY ETF TRUST		05/09/2024	CITADEL SECURITIES LLC	7,550.000	1,002,544		1,005,552							1,005,552		(3,007)	(3,007)	594		
78462F-10-3	SPDR S&P 500 ETF TRUST		06/24/2024	BANK OF AMERICA/MERRILL LYNCH	15,140.000	8,061,545		6,396,029	7,196,193	(800,165)			(800,165)		6,396,029		1,665,516	1,665,516	53,005		
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						12,925,409	XXX	11,046,973	7,196,193	(800,165)			(800,165)		11,046,973		1,878,436	1,878,436	61,183	XXX	XXX
5989999997. Total - Common Stocks - Part 4						81,992,387	XXX	62,791,212	62,783,425	(23,904,908)			(23,904,908)	(16,746)	62,791,212	(112,860)	19,314,034	19,201,174	579,601	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						81,992,387	XXX	62,791,212	62,783,425	(23,904,908)			(23,904,908)	(16,746)	62,791,212	(112,860)	19,314,034	19,201,174	579,601	XXX	XXX
5999999999. Total - Preferred and Common Stocks						81,992,387	XXX	62,791,212	62,783,425	(23,904,908)			(23,904,908)	(16,746)	62,791,212	(112,860)	19,314,034	19,201,174	579,601	XXX	XXX
6009999999 - Totals						7,781,480,918	XXX	7,813,589,931	3,600,349,358	(6,303,381)	1,181,684		(5,121,697)	(16,746)	7,811,860,423	(112,860)	(31,479,477)	(31,592,337)	125,692,771	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)
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
PUT OPTION ON AUG24 SPX @5000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/29/2024	08/30/2024	17	8,500,000	5,000.00		75,540		25,585		25,585	(49,955)						0002
PUT OPTION ON JUL24 SPX @4985	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/04/2024	07/19/2024	11	5,483,500	4,985.00		59,230		2,365		2,365	(56,865)						0002
0169999999. Subtotal - Purchased Options - Hedging Other - Put Options											134,770		27,950	XXX	27,950	(106,820)					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other											134,770		27,950	XXX	27,950	(106,820)					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							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														XXX							XXX	XXX
0449999999. Total Purchased Options - Put Options											134,770		27,950	XXX	27,950	(106,820)					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											134,770		27,950	XXX	27,950	(106,820)					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
PUT OPTION ON AUG24 SPX @4500	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	CBOE 529900RLNSGA90UPEH54	05/29/2024	08/30/2024	17	7,650,000	4,500.00		(24,890)		(8,330)		(8,330)	16,560						0002
0659999999. Subtotal - Written Options - Hedging Other - Put Options											(24,890)		(8,330)	XXX	(8,330)	16,560					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other											(24,890)		(8,330)	XXX	(8,330)	16,560					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							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														XXX							XXX	XXX
0939999999. Total Written Options - Put Options											(24,890)		(8,330)	XXX	(8,330)	16,560					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											(24,890)		(8,330)	XXX	(8,330)	16,560					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 CS	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	03/14/2023	12/20/2024		30,000,000	credit event/(1.0000)	3,194,393		(151,667)	(105,812)		(105,812)	983,412		(905,497)			1FE	0003
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										3,194,393		(151,667)	(105,812)	XXX	(105,812)	983,412		(905,497)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										3,194,393		(151,667)	(105,812)	XXX	(105,812)	983,412		(905,497)			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										3,194,393		(151,667)	(105,812)	XXX	(105,812)	983,412		(905,497)			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										3,194,393		(151,667)	(105,812)	XXX	(105,812)	983,412		(905,497)			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)
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				550,555		550,555		194,656			13,852		0001
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				51,178		51,178		28,933			2,030		0001
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				15,604		15,604		34,334			4,963		0001
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				(15,577)		(15,577)		438,300			47,367		0001
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)				18,970		18,970		(88,321)			9,482		0001
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				10,585		10,585		23,060			2,537		0001
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				4,458		4,458		10,325			711		0001
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				156,745		156,745		389,887			44,242		0001
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				17,825		17,825		35,024			2,415		0001
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				3,987		3,987		11,003			1,206		0001
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				2,519		2,519		3,581			520		0001
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				30,897		30,897		32,131			2,229		0001
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				(2,378)		(2,378)		10,978			1,179		0001
FX FORWARD (0.8898 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	02/21/2025		747,337	(0.88982 EUR) / 1 USD				25,469		25,469		26,214			3,005		0001
FX FORWARD (0.8933 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/22/2023	09/30/2024		1,086,998	(0.89328 EUR) / 1 USD				41,272		41,272		39,279			2,729		0001
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				84,782		84,782		63,840			9,401		0001
FX FORWARD (0.8927 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/27/2023	07/25/2024		24,622,318	(0.89272 EUR) / 1 USD				1,034,637		1,034,637		902,947			32,220		0001
FX FORWARD (0.9097 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/25/2023	07/25/2024		1,567,543	(0.90970 EUR) / 1 USD				37,430		37,430		57,837			2,051		0001
FX FORWARD 0.9279 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	09/30/2024		801,848	0.92785 EUR / (1 USD)				(1,017)		(1,017)		(29,384)			2,013		0001
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				(17,300)		(17,300)		25,889			2,733		0001
FX FORWARD (0.9215 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	02/21/2025		618,552	(0.92150 EUR) / 1 USD				541		541		22,064			2,487		0001
FX FORWARD (0.9168 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/26/2023	06/30/2025		661,025	(0.91675 EUR) / 1 USD				39		39		23,088			3,305		0001
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				(1,271,388)		(1,271,388)		242,560			78,938		0001
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				(158,965)		(158,965)		541,335			147,775		0001
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/21/2024		8,341,165	(0.90706 EUR) / 1 USD				171,791		171,791		300,295			26,196		0001
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2023	11/21/2024		44,510,466	(0.90706 EUR) / 1 USD				916,720		916,720		1,602,444			139,787		0001
FX FORWARD 0.9139 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/11/2023	11/21/2024		8,278,956	0.91388 EUR / (1 USD)				(110,891)		(110,891)		(298,967)			26,000		0001
FX FORWARD 0.9116 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/13/2023	11/21/2024		5,928,878	0.91163 EUR / (1 USD)				(93,468)		(93,468)		(213,887)			18,620		0001
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)				(20,075)		(20,075)		(22,645)			1,570		0001

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)
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				48,194		48,194		216,848			32,188		0001
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				424,097		424,097		498,798			48,021		0001
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				144,821		144,821		539,183			229,121		0001
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				572,076		572,076		704,303			67,765		0001
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				(109,938)		(109,938)		(109,938)			34,125		0001
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				166,711		166,711		166,711			83,382		0001
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)				(22,364)		(22,364)		(22,364)			3,581		0001
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				8,734		8,734		8,734			1,667		0001
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				6,192		6,192		6,192			1,969		0001
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				159,956		159,956		159,956			41,292		0001
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				131,379		131,379		131,379			39,312		0001
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				3,127		3,127		3,127			4,750		0001
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				1,427,548		1,427,548		1,427,548			431,718		0001
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				37,031		37,031		37,031			11,332		0001
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				9,438		9,438		9,438			2,289		0001
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				46,261		46,261		46,261			28,468		0001
FX FORWARD (0.8106 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/22/2024	07/25/2024		193,694	(0.81055 GBP) / 1 USD				(4,777)		(4,777)		(4,777)			253		0001
FX FORWARD (0.9358 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/22/2024	07/25/2024		845,232	(0.93583 EUR) / 1 USD				(3,423)		(3,423)		(3,423)			1,106		0001
FX FORWARD (0.8028 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024		178,116	(0.80284 GBP) / 1 USD				(2,664)		(2,664)		(2,664)			233		0001
FX FORWARD (0.931 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/23/2024	07/25/2024		2,325,531	(0.93097 EUR) / 1 USD				2,680		2,680		2,680			3,043		0001
FX FORWARD (0.9315 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024		1,160,457	(0.93152 EUR) / 1 USD				643		643		643			1,519		0001
FX FORWARD (0.9315 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	07/25/2024		295,213	(0.93152 EUR) / 1 USD				164		164		164			386		0001
FX FORWARD 0.9262 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/23/2024	11/21/2024		366,023	0.92617 EUR / (1 USD)				(150)		(150)		(150)			1,150		0001
FX FORWARD (10.6054 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	07/31/2025		988,553	(10.60540 SEK) / 1 USD				(21,119)		(21,119)		(21,119)			5,148		0001
FX FORWARD (0.803 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/23/2024	12/19/2024		14,767,510	(0.80297 GBP) / 1 USD				(234,718)		(234,718)		(234,718)			50,687		0001
FX FORWARD (1.3591 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	04/23/2024	03/27/2025		756,375	(1.35911 CAD) / 1 USD				488		488		488			3,253		0001
FX FORWARD (0.9166 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/25/2024	04/24/2025		6,613,415	(0.91662 EUR) / 1 USD				20,868		20,868		20,868			29,878		0001
FX FORWARD (0.7981 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/25/2024	04/24/2025		6,583,112	(0.79810 GBP) / 1 USD				(67,663)		(67,663)		(67,663)			29,742		0001
FX FORWARD (0.8851 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/08/2024	04/29/2027		14,489,891	(0.88509 EUR) / 1 USD				111,090		111,090		111,090			121,882		0001

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)
FX FORWARD 0.7958 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/13/2024	07/25/2024		147,019	0.79581 GBP / (1 USD)				897		897		897			192		0001
FX FORWARD (0.9228 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/13/2024	07/25/2024		742,330	(0.92277 EUR) / 1 USD				7,360		7,360		7,360			971		0001
FX FORWARD (0.785 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/23/2024	05/28/2025		1,460,044	(0.78504 GBP) / 1 USD				7,975		7,975		7,975			6,962		0001
FX FORWARD (0.9071 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/23/2024	05/28/2025		8,234,563	(0.90706 EUR) / 1 USD				95,445		95,445		95,445			39,267		0001
FX FORWARD (0.9156 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/23/2024	11/21/2024		22,627,897	(0.91556 EUR) / 1 USD				262,774		262,774		262,774			71,064		0001
FX FORWARD (0.7859 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	05/23/2024	11/21/2024		31,670,487	(0.78589 GBP) / 1 USD				171,075		171,075		171,075			99,463		0001
FX FORWARD (0.8786 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	05/24/2024	05/27/2027		7,676,143	(0.87856 EUR) / 1 USD				101,439		101,439		101,439			65,437		0001
FX FORWARD (0.8805 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/29/2024	05/27/2027		20,442,600	(0.88051 EUR) / 1 USD				230,732		230,732		230,732			174,268		0001
FX FORWARD (0.9293 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2024	09/30/2024		434,745	(0.92927 EUR) / 1 USD				(106)		(106)		(106)			1,091		0001
FX FORWARD (0.9199 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2024	04/24/2025		655,486	(0.91992 EUR) / 1 USD				(192)		(192)		(192)			2,961		0001
FX FORWARD (0.7876 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2024	09/26/2024		999,269	(0.78757 GBP) / 1 USD				3,748		3,748		3,748			2,453		0001
FX FORWARD (0.9224 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2024	02/27/2025		1,035,376	(0.92237 EUR) / 1 USD				(318)		(318)		(318)			4,215		0001
FX FORWARD 0.9269 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/25/2024	11/21/2024		4,953,138	0.92688 EUR / (1 USD)				1,710		1,710		1,710			15,556		0001
FX FORWARD (0.7866 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2024	04/24/2025		563,183	(0.78660 GBP) / 1 USD				2,079		2,079		2,079			2,544		0001
FX FORWARD (0.7862 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2024	06/25/2026		3,824,938	(0.78615 GBP) / 1 USD				12,438		12,438		12,438			26,954		0001
FX FORWARD (0.9211 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	06/25/2024	03/27/2025		3,994,211	(0.92108 EUR) / 1 USD				(999)		(999)		(999)			17,177		0001
1439999999. Subtotal - Forwards - Hedging Other													5,235,684	XXX	5,235,684		8,927,486			2,471,396	XXX	XXX
1479999999. Subtotal - Forwards													5,235,684	XXX	5,235,684		8,927,486			2,471,396	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										3,194,393	109,880	(151,667)	5,149,492	XXX	5,149,492	893,152	8,927,486	(905,497)		2,471,396	XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
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										3,194,393	109,880	(151,667)	5,149,492	XXX	5,149,492	893,152	8,927,486	(905,497)		2,471,396	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	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0002	Equity options provide an offset to decreases in equity markets.
0003	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.

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
ESU4	476	130,970,457	FUTURE S&P500 EMINI SEP 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	06/17/2024	5,502.9604	5,521.5000	(583,100)		441,243				441,243	5,902,400	100/100	50
FAU4	89	26,077,000	FUTURE S&P MID 400 EMINI SEP 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	06/17/2024	2,930.0000	2,958.1000	30,260		250,090				250,090	1,406,200	100/100	100
MFSU4	192	22,336,160	FUTURE MSCI EAFE INDEX SEP 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	ICE 5493004R83R1LVX2IL36	06/17/2024	2,326.6833	2,343.2000	30,720		158,560				158,560	717,527	100/100	50
RTYU4	371	37,648,983	FUTURE RUSSELL 2000 EMINI CME SEP 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	06/17/2024	2,029.5947	2,065.0000	90,895		656,768				656,768	2,411,500	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(431,225)		1,506,660				1,506,660	10,437,627	XXX	XXX
FVU4	12	12,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(1,313)					8,984	8,984	15,600		1,000
FVU4	45	45,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(4,922)					33,689	33,689	58,500		1,000
FVU4	90	90,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(9,844)					67,379	67,379	117,000		1,000
FVU4	60	60,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(6,563)					44,919	44,919	78,000		1,000
FVU4	29	29,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(3,172)					21,711	21,711	37,700		1,000
FVU4	356	356,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(76,633)					266,521	266,521	462,800		1,000
FVU4	8,364	8,364,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(914,813)					6,261,744	6,261,744	10,873,200		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			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
FVU4	71	71,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8295	106.5781	(7,766)					53,154	53,154	92,300		1,000
FVU4	36	36,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/28/2024	105.7813	106.5781	(3,938)					28,688	28,688	46,800		1,000
FVU4	10	10,000	FUTURE US 5YR NOTE SEP 24	PENDING - FUTURE US 5YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CJZ5)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/12/2024	106.6016	106.5781	(1,094)					(234)	(234)	13,000		1,000
NQU4	6	2,393,892	FUTURE NASDAQ 100 E-MINI SEP 24	PENDING - FUTURE NASDAQ 100 E-MINI SEP 24, effective 06/17/2024, attached to Cash Security - (91282CGP0)		Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	06/17/2024	19,949.1000	19,927.2500	(13,470)					(2,622)	(2,622)	112,200		20
TUU4	43	86,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(1,008)					25,170	25,170	45,150		2,000
TUU4	62	124,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(1,453)					36,292	36,292	65,100		2,000
TUU4	47	94,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(1,102)					27,512	27,512	49,350		2,000
TUU4	48	96,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(1,125)					28,097	28,097	50,400		2,000

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			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
TUU4	49	98,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(1,148)					28,682	28,682	51,450		2,000
TUU4	4	8,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(94)					2,341	2,341	4,200		2,000
TUU4	35	70,000	FUTURE US 2YR NOTE SEP 24	PENDING - FUTURE US 2YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	101.8167	102.1094	(820)					20,487	20,487	36,750		2,000
TYU4	30	30,000	FUTURE US 10YR NOTE SEP 24	PENDING - FUTURE US 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (912828YQ7)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	108.9452	109.9844	(7,969)					31,175	31,175	60,000		1,000
TYU4	34	34,000	FUTURE US 10YR NOTE SEP 24	PENDING - FUTURE US 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (912828YQ7)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	108.9452	109.9844	(9,031)					35,332	35,332	68,000		1,000
TYU4	8	8,000	FUTURE US 10YR NOTE SEP 24	PENDING - FUTURE US 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (912828YQ7)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2024	110.0469	109.9844	(2,125)					(500)	(500)	16,000		1,000
UXYU4	52	52,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	112.3179	113.5313	(25,188)					63,096	63,096	135,200		1,000
UXYU4	12	12,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	112.3179	113.5313	(5,813)					14,561	14,561	31,200		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			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
UXYU4	14	14,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	112.3179	113.5313	(6,781)					16,987	16,987	36,400		1,000
UXYU4	70	70,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	112.3179	113.5313	(33,906)					84,937	84,937	182,000		1,000
UXYU4	6	6,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/28/2024	111.8438	113.5313	(2,906)					10,125	10,125	15,600		1,000
UXYU4	3	3,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2024	113.6719	113.5313	(1,453)					(422)	(422)	7,800		1,000
UXYU4	11	11,000	FUTURE US ULTRA 10YR NOTE SEP 24	PENDING - FUTURE US ULTRA 10YR NOTE SEP 24, effective 05/23/2024, attached to Cash Security - (91282CGP0)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2024	113.4688	113.5313	(5,328)					688	688	28,600		1,000
WNU4	18	18,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	125.3438	(29,813)					33,328	33,328	99,000		1,000
WNU4	4	4,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	125.3438	(6,625)					7,406	7,406	22,000		1,000
WNU4	624	624,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	125.3438	(1,033,500)					1,155,375	1,155,375	3,432,000		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 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
WNU4	2	2,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	125.3438	(3,313)					3,703	3,703	11,000		1,000
WNU4	35	35,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	125.3438	(57,969)					64,805	64,805	192,500		1,000
WNU4	12	12,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.4922	125.3438	(19,875)					22,219	22,219	66,000		1,000
WNU4	8	8,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/28/2024	123.0313	125.3438	(13,250)					18,500	18,500	44,000		1,000
WNU4	3	3,000	FUTURE US ULTRA T-BOND SEP 24	PENDING - FUTURE US ULTRA T-BOND SEP 24, effective 06/04/2024, attached to Cash Security - (912828P46)		Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2024	125.5000	125.3438	(4,969)					(469)	(469)	16,500		1,000
1549999999. Subtotal - Long Futures - Replication												(2,320,087)					8,513,360	8,513,360	16,673,300	XXX	XXX
1579999999. Subtotal - Long Futures												(2,751,312)		1,506,660			8,513,360	10,020,021	27,110,927	XXX	XXX
ESU4	540	148,579,231	FUTURE S&P500 EMINI SEP 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	09/20/2024	CME LCZ7XYGSLJUHFXXNXD88	06/17/2024	5,502.9345	5,521.5000	661,500					(501,269)	(501,269)	6,696,000	0002	50
FVU4	3	3,000	FUTURE US 5YR NOTE SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/24/2024	106.7891	106.5781	328					633	633	3,900	0001	1,000
FVU4	3,321	3,321,000	FUTURE US 5YR NOTE SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	105.8241	106.5781	363,234					(2,504,133)	(2,504,133)	4,317,300	0001	1,000
TUU4	5	10,000	FUTURE US 2YR NOTE SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/30/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2024	102.0981	102.1094	117					(113)	(113)	5,250	0001	2,000
TYU4	118	118,000	FUTURE US 10YR NOTE SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	108.9531	109.9844	31,344					(121,688)	(121,688)	236,000	0001	1,000
TYU4	24	24,000	FUTURE US 10YR NOTE SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/04/2024	109.8906	109.9844	6,375					(2,250)	(2,250)	48,000	0001	1,000
UXYU4	7	7,000	FUTURE US ULTRA 10YR NOTE SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	06/12/2024	113.6808	113.5313	3,391					1,047	1,047	18,200	0001	1,000
WNU4	60	60,000	FUTURE US ULTRA T-BOND SEP 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	09/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	05/23/2024	123.5389	125.3438	99,375					(108,290)	(108,290)	330,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												1,165,664					(3,236,063)	(3,236,063)	11,654,650	XXX	XXX
1649999999. Subtotal - Short Futures												1,165,664					(3,236,063)	(3,236,063)	11,654,650	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												(431,225)		1,506,660				1,506,660	10,437,627	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,165,664					(3,236,063)	(3,236,063)	11,654,650	XXX	XXX
1719999999. Subtotal - Replication												(2,320,087)					8,513,360	8,513,360	16,673,300	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												(1,585,648)		1,506,660			5,277,297	6,783,958	38,765,577	XXX	XXX

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

NONE

(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		1,534,610	(8,330)	1,534,610	1,345,489	(2,911,517)	1,345,489	38,765,577	38,765,577
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y	2,390,000		2,579,205	(445,688)		2,579,205	(445,688)		473,046	216,563
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y	260,000		364,472	(194,220)		364,472	(194,220)		396,290	306,542
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y	3,520,000		2,907,484			2,907,484			1,061,520	449,005
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y	450,000		1,544,011	(1,625,393)		1,544,011	(1,625,393)		540,540	9,158
0299999999. Total NAIC 1 Designation			6,620,000		7,395,173	(2,265,301)		7,395,173	(2,265,301)		2,471,396	981,269
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals			6,620,000		8,929,784	(2,273,631)	1,534,610	8,740,662	(5,176,818)	1,345,489	41,236,973	39,746,846
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					8,929,784	(2,273,631)						

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)
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-KN-0	TREASURY NOTE	30,482,814	30,000,000	30,264,555	04/30/2031	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,526,757	16,500,000	15,986,429	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AE-1	TREASURY NOTE	32,857,658	41,000,000	34,213,229	08/15/2030	I
0199999999 - Total				78,867,230	87,500,000	80,464,213	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)
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	450,000	450,000	XXX		V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	2,390,000	2,390,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	260,000	260,000	XXX		V
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Cash		CASH	3,520,000	3,520,000	XXX		V
0299999999 - Total				6,620,000	6,620,000	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		5,482,000	5,482,000	07/01/2024
9609999999. Subtotal - Cash (Schedule E Part 1 type)				5,482,000	5,482,000	XXX
9999999999 - Totals				5,482,000	5,482,000	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (27,006,000) Book/Adjusted Carrying Value $ (27,006,000)
2. Average balance for the year Fair Value $ 29,160,825 Book/Adjusted Carrying Value $ 29,160,825
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 5,482,000 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			11,561,638	11,561,638	12/31/2025
85749P-10-1	STATE STREET CL INST LIQUID RSV			29,557,436	29,556,492	12/31/2025
26882R-GH-5	ERAC USA FINANCE COMPANY			19,936,067	19,951,289	07/17/2024
58768J-GR-3	MERCEDES-BENZ FINANCE NORTH AMERIC			49,797,750	49,821,667	07/25/2024
12636C-GJ-3	CRH AMERICA FINANCE INC			15,452,601	15,459,571	07/18/2024
34108A-GQ-4	FLORIDA POWER AND LIGHT CO			15,553,680	15,561,627	07/24/2024
30217H-GX-0	EXPERIAN FINANCE PLC			18,407,537	18,415,054	07/31/2024
68236A-GK-0	ONE GAS INC			4,236,166	4,238,206	07/19/2024
71855A-G1-6	PHILLIPS 66			3,998,180	4,000,000	07/01/2024
29251U-GN-2	ENBRIDGE (US) INC			23,909,976	23,922,720	07/22/2024
29101A-H8-0	EMERSON ELECTRIC CO			17,493,203	17,500,980	08/08/2024
49271J-G5-0	KEURIG DR PEPPER INC			6,992,608	6,995,722	07/05/2024
57174V-GA-3	MARSH & MCLENNAN COMPANIES INC.			12,245,672	12,251,316	07/10/2024
62479L-H5-7	MUFG BANK LTD (NEW YORK BRANCH)			9,944,190	9,947,694	08/05/2024
13639C-G3-3	CANADIAN NATIONAL RAILWAY COMPANY			12,490,625	12,496,229	07/03/2024
67018B-G2-4	NTT FINANCE AMERICAS INC			7,495,530	7,498,873	07/02/2024
89152E-H9-2	TOTALENERGIES CAPITAL SA			9,937,390	9,941,933	08/09/2024
04635P-H9-3	ASTRAZENECA PLC			4,967,875	4,971,075	08/09/2024
44890M-G1-4	HYUNDAI CAPITAL AMERICA			12,494,338	12,500,000	07/01/2024
03265E-GB-3	ANALOG DEVICES INC			19,961,320	19,970,222	07/11/2024
50221F-H2-3	LSEGA FINANCING PLC			41,777,316	41,796,533	08/02/2024
03265E-GR-8	ANALOG DEVICES INC			7,669,169	7,672,434	07/25/2024
26882R-GG-7	ERAC USA FINANCE COMPANY			16,945,657	16,961,183	07/16/2024
30040X-GR-1	EVERSOURCE ENERGY			9,959,140	9,962,267	07/25/2024
60819J-GC-1	MOHAWK INDUSTRIES INC			8,481,802	8,485,871	07/12/2024
13639C-GC-3	CANADIAN NATIONAL RAILWAY COMPANY			9,614,757	9,618,969	07/12/2024
30217H-G8-5	EXPERIAN FINANCE PLC			23,450,558	23,475,265	07/08/2024
57167E-GP-7	MARS INC			49,740,417	49,836,833	07/23/2024
6933J4-G1-9	PECO ENERGY CO			18,491,638	18,500,000	07/01/2024
34108A-GN-1	FLORIDA POWER AND LIGHT CO			43,840,544	43,862,427	07/22/2024
34965G-G2-6	FORTUNE BRANDS HOME & SECURITY INC			12,492,150	12,498,083	07/02/2024
49177F-GS-3	KENVUE INC			14,937,930	14,944,375	07/26/2024
50221F-GJ-7	LSEGA FINANCING PLC			7,975,816	7,979,373	07/18/2024
70962A-G3-4	PENSKE TRUCK LEASING CO LP			13,704,508	13,710,802	07/03/2024
92919T-G9-8	VULCAN MATERIALS COMPANY			31,447,364	31,461,360	07/09/2024
49177F-GP-9	KENVUE INC			797,046	797,360	07/23/2024
45856W-G8-6	INTERCONTINENTAL EXCHANGE INC			4,980,903	4,994,653	07/08/2024
13639C-G8-2	CANADIAN NATIONAL RAILWAY COMPANY			13,544,639	13,550,625	07/08/2024
06369L-GW-9	BANK OF MONTREAL			49,761,200	49,783,708	07/30/2024
50248B-GJ-5	L3HARRIS TECHNOLOGIES INC			2,492,378	2,493,483	07/18/2024
00851C-GP-2	DISCOUNT CP			12,452,175	12,457,986	07/23/2024
60819J-GK-3	MOHAWK INDUSTRIES INC			14,951,265	14,959,125	07/19/2024
23336G-GH-8	DTE ELECTRIC CO			32,632,268	32,651,157	07/17/2024
34108A-H6-7	FLORIDA POWER AND LIGHT CO			4,970,505	4,973,200	08/06/2024
68236A-GJ-3	ONE GAS INC			4,785,144	4,787,397	07/18/2024
80686B-GR-3	SCHLUMBERGER INVESTMENT SA			49,800,150	49,821,333	07/25/2024
97670R-G2-5	WISCONSIN GAS CO			14,990,955	14,997,729	07/02/2024
50248B-G3-0	L3HARRIS TECHNOLOGIES INC			5,246,042	5,248,390	07/03/2024
84858M-G1-0	SPIRE INC			4,997,735	5,000,000	07/01/2024
30040X-G9-1	EVERSOURCE ENERGY			39,933,560	39,950,400	07/09/2024
26882R-GB-8	ERAC USA FINANCE COMPANY			12,958,368	12,980,175	07/11/2024
62479L-HD-0	MUFG BANK LTD (NEW YORK BRANCH)			1,986,438	1,987,172	08/13/2024
68236A-GB-0	ONE GAS INC			4,990,040	4,992,292	07/11/2024
89152E-H8-4	TOTALENERGIES CAPITAL SA			39,755,520	39,773,689	08/08/2024
23102U-GA-4	CUMMINS INC			998,209	998,658	07/10/2024
23102U-GC-0	CUMMINS INC			9,979,090	9,983,622	07/12/2024
13639C-GN-9	CANADIAN NATIONAL RAILWAY COMPANY			5,779,074	5,781,629	07/22/2024
03948G-GX-5	ARCHER DANIELS MIDLAND			9,949,930	9,955,000	07/31/2024
62479L-H9-9	MUFG BANK LTD (NEW YORK BRANCH)			19,876,400	19,883,867	08/09/2024
68236A-GC-8	ONE GAS INC			1,995,706	1,996,602	07/12/2024
03948G-GN-7	ARCHER DANIELS MIDLAND			21,919,942	21,931,213	07/22/2024
25674E-GB-1	DOLLAR TREE INC			9,980,150	9,984,694	07/11/2024
13645W-GB-3	CANADIAN PACIFIC RAILWAY COMPANY			2,495,065	2,496,194	07/11/2024
43707L-GW-3	HOME DEPOT INC			59,716,140	59,739,000	07/30/2024

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
8796VQ-GA-5	TELSTRA GROUP LTD			11,579,178	11,584,256	07/10/2024
24422C-GA-5	JOHN DEERE CREDIT INC			59,893,740	59,919,825	07/10/2024
23102U-G8-9	CUMMINS INC			48,926,941	48,948,782	07/08/2024
13639C-GA-7	CANADIAN NATIONAL RAILWAY COMPANY			998,198	998,643	07/10/2024
45856W-G5-2	INTERCONTINENTAL EXCHANGE INC			5,979,833	5,996,333	07/05/2024
96946T-GA-3	WILLIAMS COS INC			11,978,184	11,983,350	07/10/2024
92866B-GQ-2	VOLKSWAGEN AMER FIN			9,062,954	9,067,907	07/24/2024
67018B-G9-9	NTT FINANCE AMERICAS INC			24,958,875	24,970,167	07/09/2024
92940X-GP-6	WRKCO INC			5,180,105	5,182,363	07/23/2024
912797-GB-7	TREASURY BILL			79,883,296	79,882,931	07/11/2024
912797-JS-7	TREASURY BILL			149,627,415	149,626,767	07/18/2024
912797-JT-5	TREASURY BILL			59,790,600	59,789,595	07/25/2024
912797-JU-2	TREASURY BILL			39,819,096	39,818,898	08/01/2024
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS			85,000,000	85,000,000	12/31/2025
30231G-BH-4	EXXON MOBIL CORP			4,916,734	4,991,782	03/19/2025
904764-BN-6	UNILEVER CAPITAL CORP			4,969,358	4,986,725	08/12/2024
58933Y-AR-6	MERCK & CO INC			4,918,703	4,993,604	02/10/2025
46625H-KC-3	JPMORGAN CHASE & CO			4,931,750	4,991,295	01/23/2025
857477-AN-3	STATE STREET CORP			4,948,967	5,002,419	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,889,853	4,951,806	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,945,471	5,027,197	04/15/2025
438516-BW-5	HONEYWELL INTERNATIONAL INC			4,979,561	4,996,788	08/15/2024
90327Q-D8-9	USAA CAPITAL CORP			4,914,658	4,995,185	05/01/2025
023135-CE-4	AMAZON.COM INC			4,910,496	4,999,443	04/13/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,917,899	5,000,631	05/13/2025
37331N-AH-4	GEORGIA-PACIFIC LLC			7,884,450	7,963,156	03/01/2025
62954W-AH-8	NTT FINANCE CORP			4,994,759	5,001,378	07/26/2024
06368L-GU-4	BANK OF MONTREAL			8,685,689	8,698,231	12/12/2024
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES COR			5,012,892	5,000,000	02/27/2026
06405L-AE-1	BANK OF NEW YORK MELLON CORP/THE			15,006,753	15,000,000	03/13/2026
24422E-XL-8	JOHN DEERE CAPITAL CORP			10,022,182	10,000,000	03/06/2026
05565E-CL-7	BMW US CAPITAL LLC			7,023,512	7,000,000	04/02/2026
961214-FR-9	WESTPAC BANKING CORP			10,003,448	9,999,250	04/16/2026
437076-CZ-3	HOME DEPOT INC			15,012,606	14,983,483	06/25/2026
63743H-FR-8	NATIONAL RURAL UTILITIES COOPERATI			9,998,376	9,994,076	05/06/2027
89236T-ME-2	TOYOTA MOTOR CREDIT CORP			15,015,000	15,000,000	05/15/2026
02665W-EP-2	AMERICAN HONDA FINANCE CORPORATION			6,226,674	6,226,490	01/10/2025
00287Y-CX-5	ABBVIE INC			14,814,962	14,825,180	03/15/2025
912797-LK-1	TREASURY BILL			49,334,280	49,331,147	10/01/2024
912797-LG-0	TREASURY BILL			24,741,860	24,741,836	09/10/2024
912797-KY-2	TREASURY BILL			49,635,590	49,636,076	08/20/2024
912797-LJ-4	TREASURY BILL			24,692,348	24,690,694	09/24/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				2,000,705,825	2,002,076,129	XXX
9999999999 - Totals				2,000,705,825	2,002,076,129	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 185,149,218 Book/Adjusted Carrying Value $ 183,210,227
2. Average balance for the year Fair Value $ 2,004,087,711 Book/Adjusted Carrying Value $ 2,005,893,499

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
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BNY Mellon	New York, New York		2.200	92,867		10,065,679	35,115,578	23,327,483	XXX
Northrim Bank - CD	Anchorage, Alaska		0.400	4,225					XXX
JP Morgan Chase Bank, N.A.	New York, New York		1.200	333		141,024,372	(38,074,537)	19,991,529	XXX
Bank of America, N.A.	New York, New York					(1,133,082,096)	(1,114,810,635)	(1,217,856,708)	XXX
BNY Mellon	New York, New York					86	86	6,209,877	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(124,558,740)	(111,057,581)	(122,461,611)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					6,393,446	6,393,446	8,052,220	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	97,425		(1,100,157,255)	(1,222,433,643)	(1,282,737,211)	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	97,425		(1,100,157,255)	(1,222,433,643)	(1,282,737,211)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	97,425		(1,100,157,255)	(1,222,433,643)	(1,282,737,211)	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	%	05/31/2024		07/11/2024	79,882,931		367,306
	TREASURY BILL	%	06/11/2024		07/18/2024	149,626,767		519,611
	TREASURY BILL	%	06/11/2024		07/25/2024	59,789,595		194,330
	TREASURY BILL	%	06/18/2024		08/01/2024	39,818,898		75,946
0019999999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						329,118,192		1,157,194
0109999999. Total - U.S. Government Bonds						329,118,192		1,157,194
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								
	DISCOUNT CP	%	06/28/2024		07/23/2024	12,457,986		5,729
	ANALOG DEVICES INC	%	06/06/2024		07/11/2024	19,970,222		74,444
	ANALOG DEVICES INC	%	06/21/2024		07/25/2024	7,672,434		11,486
	ARCHER DANIELS MIDLAND	%	06/24/2024		07/22/2024	21,931,213		22,929
	ARCHER DANIELS MIDLAND	%	06/17/2024		07/31/2024	9,955,000		21,000
	ASTRAZENECA PLC	%	06/20/2024		08/09/2024	4,971,075		8,158
	BANK OF MONTREAL	%	06/25/2024		07/30/2024	49,783,708		37,292
	CRH AMERICA FINANCE INC	%	06/20/2024		07/18/2024	15,459,571		29,227
	CANADIAN NATIONAL RAILWAY COMPANY	%	06/04/2024		07/03/2024	12,496,229		50,906
	CANADIAN NATIONAL RAILWAY COMPANY	%	06/25/2024		07/08/2024	13,550,625		19,891
	CANADIAN NATIONAL RAILWAY COMPANY	%	06/06/2024		07/10/2024	998,643		3,771
	CANADIAN NATIONAL RAILWAY COMPANY	%	06/20/2024		07/12/2024	9,618,969		27,104
	CANADIAN NATIONAL RAILWAY COMPANY	%	06/03/2024		07/22/2024	5,781,629		24,495
	CANADIAN PACIFIC RAILWAY COMPANY	%	06/28/2024		07/11/2024	2,496,194		1,142
	CUMMINS INC	%	05/29/2024		07/08/2024	48,948,782		245,564
	CUMMINS INC	%	05/28/2024		07/10/2024	998,658		5,072
	CUMMINS INC	%	05/30/2024		07/12/2024	9,983,622		47,644
	DTE ELECTRIC CO	%	06/25/2024		07/17/2024	32,651,157		31,824
	JOHN DEERE CREDIT INC	%	05/21/2024		07/10/2024	59,919,825		365,242
	DOLLAR TREE INC	%	06/28/2024		07/11/2024	9,984,694		4,592
	ERAC USA FINANCE COMPANY	%	06/20/2024		07/11/2024	12,980,175		21,808
	ERAC USA FINANCE COMPANY	%	06/25/2024		07/16/2024	16,961,183		15,527
	ERAC USA FINANCE COMPANY	%	06/26/2024		07/17/2024	19,951,289		15,222
	EMERSON ELECTRIC CO	%	06/26/2024		08/08/2024	17,500,980		13,029
	ENBRIDGE (US) INC	%	06/28/2024		07/22/2024	23,922,720		11,040
	EVERSOURCE ENERGY	%	06/18/2024		07/09/2024	39,950,400		80,600
	EVERSOURCE ENERGY	%	06/26/2024		07/25/2024	9,962,267		7,861
	EXPERIAN FINANCE PLC	%	06/24/2024		07/08/2024	23,475,265		35,876
	EXPERIAN FINANCE PLC	%	06/12/2024		07/31/2024	18,415,054		53,799
	FLORIDA POWER AND LIGHT CO	%	06/11/2024		07/22/2024	43,862,427		131,022
	FLORIDA POWER AND LIGHT CO	%	06/10/2024		07/24/2024	15,561,627		48,732
	FLORIDA POWER AND LIGHT CO	%	06/18/2024		08/06/2024	4,973,200		9,678
	FORTUNE BRANDS HOME & SECURITY INC	%	06/13/2024		07/02/2024	12,498,083		34,500
	HOME DEPOT INC	%	06/10/2024		07/30/2024	59,739,000		189,000
	HYUNDAI CAPITAL AMERICA	%	06/28/2024		07/01/2024	12,500,000		5,635
	INTERCONTINENTAL EXCHANGE INC	%	06/13/2024		07/05/2024	5,996,333		16,500
	INTERCONTINENTAL EXCHANGE INC	%	06/13/2024		07/08/2024	4,994,653		13,750
	KENVUE INC	%	06/07/2024		07/23/2024	797,360		2,880
	KENVUE INC	%	06/07/2024		07/26/2024	14,944,375		53,400
	KEURIG DR PEPPER INC	%	06/05/2024		07/05/2024	6,995,722		27,806
	LSEGA FINANCING PLC	%	06/18/2024		07/18/2024	7,979,373		15,773
	LSEGA FINANCING PLC	%	06/14/2024		08/02/2024	41,796,533		108,092
	L3HARRIS TECHNOLOGIES INC	%	06/07/2024		07/03/2024	5,248,390		19,320
	L3HARRIS TECHNOLOGIES INC	%	06/27/2024		07/18/2024	2,493,483		1,533
	MARS INC	%	06/18/2024		07/23/2024	49,836,833		96,417
	MARSH & MCLENNAN COMPANIES INC.	%	06/27/2024		07/10/2024	12,251,316		7,415

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
	MERCEDES-BENZ FINANCE NORTH AMERIC	%	06/05/2024		07/25/2024	49,821,667		193,194
	MOHAWK INDUSTRIES INC	%	06/28/2024		07/12/2024	8,485,871		3,853
	MOHAWK INDUSTRIES INC	%	06/28/2024		07/19/2024	14,959,125		6,813
	MUFG BANK LTD (NEW YORK BRANCH)	%	06/26/2024		08/05/2024	9,947,694		7,472
	MUFG BANK LTD (NEW YORK BRANCH)	%	06/20/2024		08/09/2024	19,883,867		32,756
	MUFG BANK LTD (NEW YORK BRANCH)	%	06/24/2024		08/13/2024	1,987,172		2,088
	NTT FINANCE AMERICAS INC	%	06/13/2024		07/02/2024	7,498,873		20,288
	NTT FINANCE AMERICAS INC	%	06/25/2024		07/09/2024	24,970,167		22,375
	ONE GAS INC	%	06/20/2024		07/11/2024	4,992,292		8,479
	ONE GAS INC	%	06/21/2024		07/12/2024	1,996,602		3,089
	ONE GAS INC	%	06/27/2024		07/18/2024	4,787,397		2,965
	ONE GAS INC	%	06/28/2024		07/19/2024	4,238,206		1,966
	PECO ENERGY CO	%	06/24/2024		07/01/2024	18,500,000		19,497
	PENSKE TRUCK LEASING CO LP	%	06/03/2024		07/03/2024	13,710,802		58,776
	PHILLIPS 66	%	06/28/2024		07/01/2024	4,000,000		1,800
	SCHLUMBERGER INVESTMENT SA	%	06/25/2024		07/25/2024	49,821,333		44,667
	SPIRE INC	%	06/11/2024		07/01/2024	5,000,000		15,333
	TELSTRA GROUP LTD	%	06/11/2024		07/10/2024	11,584,256		52,823
	TOTALENERGIES CAPITAL SA	%	06/20/2024		08/08/2024	39,773,689		65,511
	TOTALENERGIES CAPITAL SA	%	06/20/2024		08/09/2024	9,941,933		16,378
	VOLKSWAGEN AMER FIN	%	06/24/2024		07/24/2024	9,067,907		9,767
	VULCAN MATERIALS COMPANY	%	06/18/2024		07/09/2024	31,461,360		62,790
	WRKCO INC	%	06/25/2024		07/23/2024	5,182,363		4,810
	WILLIAMS COS INC	%	06/21/2024		07/10/2024	11,983,350		18,500
	WISCONSIN GAS CO	%	06/25/2024		07/02/2024	14,997,729		13,625
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						1,213,811,935		2,763,343
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						1,213,811,935		2,763,343
1309999999. Total - Hybrid Securities								
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						1,542,930,127		3,920,537
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						1,542,930,127		3,920,537
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS	%	06/28/2024	5.340		85,000,000	37,326	
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF	%	06/30/2024			5,482,000		
09248U-55-1	BLACKROCK TREASURY TRUST	%	06/30/2024	5.200		152,362	704	527
857492-70-6	STATE STR INSTI US GOVT CL INST	%	06/30/2024	5.260		11,561,638	58,791	51,730
85749P-10-1	STATE STREET CL INST LIQUID RSV	%	06/30/2024	5.370		29,557,436	257,658	89,813
90262Y-86-9	UBS SLCT PRIME PREFERRED	%	06/30/2024	5.310				94,312
8309999999. Subtotal - All Other Money Market Mutual Funds						131,753,435	354,479	236,382
	ALLSTATE SHORT TERM POOL LLC	%	06/30/2024	5.120		1,482,679,675	5,810,847	3,182,952
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						1,482,679,675	5,810,847	3,182,952
8609999999 - Total Cash Equivalents						3,157,363,237	6,165,326	7,339,871