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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 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	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	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 4th day of November 2024

Zofia Dudek
Notary
11/23/2025

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

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

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

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	39,241,552,446		39,241,552,446	34,222,722,698
2.	Stocks:				
	2.1 Preferred stocks	105,792,190		105,792,190	90,972,469
	2.2 Common stocks	2,449,842,088	2,360,762	2,447,481,326	2,329,760,590
3.	Mortgage loans on real estate:				
	3.1 First liens	662,425,431		662,425,431	714,614,240
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	64,077,277		64,077,277	60,785,548
	4.2 Properties held for the production of income (less $ ..... encumbrances)	152,284,954		152,284,954	190,992,979
	4.3 Properties held for sale (less $ ..... encumbrances)	878,801		878,801	9,808,624
5.	Cash ($ ..... (1,214,508,408)), cash equivalents ($ ..... 5,028,481,972) and short-term investments ($ ..... 102,462,177)	3,916,435,741		3,916,435,741	2,528,365,790
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives	947,020		947,020	3,575,554
8.	Other invested assets	10,707,039,535	27,668,520	10,679,371,015	10,133,365,645
9.	Receivables for securities	87,338,871		87,338,871	158,940,608
10.	Securities lending reinvested collateral assets	40,239,000		40,239,000	32,488,000
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	57,428,853,354	30,029,283	57,398,824,071	50,476,392,746
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	452,672,242	3,423,636	449,248,605	386,859,130
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	3,692,311,180	87,217,572	3,605,093,608	2,756,553,092
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	6,276,596,239		6,276,596,239	6,029,734,247
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	129,223,056		129,223,056	120,681,506
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	11,279		11,279	
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	439,484,733		439,484,733	528,144,764
18.2	Net deferred tax asset	1,014,311,813		1,014,311,813	1,094,860,531
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	395,945,265	334,947,940	60,997,325	54,156,410
21.	Furniture and equipment, including health care delivery assets ($ .....)	58,133,734	58,133,734		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	484,927,180		484,927,180	459,810,055
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	974,152,886	654,605,623	319,547,263	323,797,973
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	71,346,622,961	1,168,357,788	70,178,265,173	62,230,990,455
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	71,346,622,961	1,168,357,788	70,178,265,173	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	311,219,197	21,916,987	289,302,209	313,086,050
2502.	Collateral	17,523,125		17,523,125	8,606,269
2503.	Prepaid assessments	273,800,668	261,078,739	12,721,929	2,105,655
2598.	Summary of remaining write-ins for Line 25 from overflow page	371,609,897	371,609,897		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	974,152,886	654,605,623	319,547,263	323,797,973

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 13,277,521,044)	25,645,735,405	23,746,401,080
2.	Reinsurance payable on paid losses and loss adjustment expenses	428,896,190	374,994,161
3.	Loss adjustment expenses	3,599,168,123	3,441,237,581
4.	Commissions payable, contingent commissions and other similar charges	323,423,061	281,553,870
5.	Other expenses (excluding taxes, licenses and fees)	1,664,681,876	1,536,707,661
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	155,369,801	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 $ 1,117,000,794 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)	18,435,402,506	16,404,795,113
10.	Advance premium	499,235,052	382,174,883
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	184,667,874	114,488,456
13.	Funds held by company under reinsurance treaties	5,189,577	32,530,901
14.	Amounts withheld or retained by company for account of others	34,678,004	46,006,662
15.	Remittances and items not allocated	10,452,468	52,969,296
16.	Provision for reinsurance (including $ certified)	57,788,900	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	112,285,388	78,520,882
20.	Derivatives	16,562,036	10,188,503
21.	Payable for securities	1,504,510,612	917,660,337
22.	Payable for securities lending	2,020,627,238	1,890,368,136
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	898,183,087	700,246,869
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	55,596,857,197	50,242,732,466
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	55,596,857,197	50,242,732,466
29.	Aggregate write-ins for special surplus funds	5,503,150	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)	11,287,253,561	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)	14,581,407,975	11,988,257,988
38.	Totals (Page 2, Line 28, Col. 3)	70,178,265,173	62,230,990,455
	DETAILS OF WRITE-INS		
2501.	Accounts payable	594,542,090	463,844,873
2502.	Reserve for uncashed checks	262,720,508	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	25,317,814	18,744,661
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	898,183,087	700,246,869
2901.	SCOR retroactive reinsurance account	3,009,961	2,968,453
2902.	Deferred gain on sale/leaseback	2,493,190	5,298,028
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	5,503,150	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 $ 3,581,564,395)	3,639,522,738	3,874,503,926	5,115,867,282
	1.2 Assumed (written $ 36,692,198,383)	34,391,202,601	30,038,747,736	40,768,891,812
	1.3 Ceded (written $ 2,026,291,477)	1,813,941,409	1,930,282,535	2,471,883,296
	1.4 Net (written $ 38,247,471,301)	36,216,783,930	31,982,969,127	43,412,875,798
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 27,702,541,472):			
	2.1 Direct	2,231,284,497	2,894,023,497	3,591,956,642
	2.2 Assumed	23,301,527,158	23,791,609,740	30,425,279,347
	2.3 Ceded	1,275,179,260	1,232,484,750	1,546,579,981
	2.4 Net	24,257,632,395	25,453,148,487	32,470,656,008
3.	Loss adjustment expenses incurred	3,097,925,014	3,102,464,349	3,874,581,151
4.	Other underwriting expenses incurred	8,607,286,300	7,214,570,213	9,747,518,460
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	35,962,843,709	35,770,183,049	46,092,755,619
7.	Net income of protected cells			
8.	Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	253,940,221	(3,787,213,923)	(2,679,879,822)
	INVESTMENT INCOME			
9.	Net investment income earned	1,584,883,693	1,131,841,167	1,663,061,217
10.	Net realized capital gains (losses) less capital gains tax of $ 5,747,421	53,082,192	4,733,865	(135,610,834)
11.	Net investment gain (loss) (Lines 9 + 10)	1,637,965,884	1,136,575,032	1,527,450,383
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ amount charged off $ 232,326,046)	(232,326,046)	(245,020,259)	(314,334,571)
13.	Finance and service charges not included in premiums	435,755,308	401,527,055	523,148,780
14.	Aggregate write-ins for miscellaneous income	498,872,601	223,670,338	342,889,470
15.	Total other income (Lines 12 through 14)	702,301,862	380,177,134	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)	2,594,207,968	(2,270,461,757)	(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)	2,594,207,968	(2,270,461,757)	(600,725,760)
19.	Federal and foreign income taxes incurred	280,485,621	(417,792,794)	(132,872,540)
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,313,722,347	(1,852,668,963)	(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)	2,313,722,347	(1,852,668,963)	(467,853,219)
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 20,392,556	230,219,291	(159,276,843)	(25,370,927)
25.	Change in net unrealized foreign exchange capital gain (loss)	15,443,197	65,484,898	79,837,109
26.	Change in net deferred income tax	(60,156,161)	240,804,317	191,807,992
27.	Change in nonadmitted assets	(10,948,681)	(34,896,298)	14,569,484
28.	Change in provision for reinsurance	(4,794,775)	(29,528,531)	(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	109,664,768	(21,576,750)	(21,516,000)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	2,593,149,987	(1,791,658,171)	(256,225,808)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	14,581,407,975	10,452,825,625	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	504,194,433	245,498,155	360,217,872
1402.	Transition service agreement income	2,866,671		8,097,078
1403.	Retroactive reinsurance gain	42,103	433,872	
1498.	Summary of remaining write-ins for Line 14 from overflow page	(8,230,606)	(22,261,689)	(25,425,480)
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	498,872,601	223,670,338	342,889,470
3701.	Prior year correction	151,396,226		
3702.	Prior year correction tax	(31,793,208)		
3703.	Transition obligation for postretirement benefits	(9,938,250)	(21,576,750)	(21,516,000)
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	109,664,768	(21,576,750)	(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	37,335,452,735	32,586,828,751	43,879,407,561
2.	Net investment income	1,768,291,515	1,135,264,036	1,686,835,783
3.	Miscellaneous income	702,301,862	380,177,134	551,703,679
4.	Total (Lines 1 to 3)	39,806,046,112	34,102,269,920	46,117,947,023
5.	Benefit and loss related payments	22,366,839,621	22,016,012,274	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	11,334,027,710	10,203,690,316	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)	197,573,009	(18,076,259)	(80,686,905)
10.	Total (Lines 5 through 9)	33,898,440,340	32,201,626,332	42,993,092,053
11.	Net cash from operations (Line 4 minus Line 10)	5,907,605,772	1,900,643,589	3,124,854,970
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	23,550,223,357	13,772,477,993	19,243,303,685
	12.2 Stocks	262,022,367	3,430,763,728	3,520,158,560
	12.3 Mortgage loans	68,060,262	58,741,357	67,806,909
	12.4 Real estate	47,315,788	52,130,982	28,051,851
	12.5 Other invested assets	368,013,112	853,803,272	984,530,391
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	89,230	1,000,503	(587,080)
	12.7 Miscellaneous proceeds	300,165,403		
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	24,595,889,519	18,168,917,835	23,843,264,316
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	28,264,938,394	19,652,431,516	24,352,939,980
	13.2 Stocks	170,716,371	961,932,264	1,202,610,222
	13.3 Mortgage loans	16,493,529	104,299,260	111,576,844
	13.4 Real estate	7,611,005	45,273,273	18,359,794
	13.5 Other invested assets	1,008,580,309	690,250,339	993,874,155
	13.6 Miscellaneous applications		151,142,150	295,780,603
	13.7 Total investments acquired (Lines 13.1 to 13.6)	29,468,339,608	21,605,328,801	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)	(4,872,450,089)	(3,436,410,967)	(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)	352,914,268	(339,288,587)	(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)	352,914,268	(339,288,587)	(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)	1,388,069,951	(1,875,055,965)	(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)	3,916,435,741	795,609,440	2,528,365,790

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

20.0001. Portfolio investments exchanged	300,458,207	595,046,869	720,081,521
20.0002. Low income housing commitment	177,318,852	99,736,036	160,335,031
20.0003. Income from other invested assets	153,532,523	32,133,575	89,465,640
20.0004. Change in receivable for securities sold	101,220,819	51,174,524	130,194,185
20.0005. Change in payable for securities acquired	76,860,532	433,854,445	244,237,352
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	48,321,138	63,649,941
20.0009. Stock dividends received	440,650	2,955,621	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	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(D-L, N, O), 12(B-I), 13(A-I, K-M), 14(A-F), 15, 16(Off-balance-sheet financial instruments), 17(A), 18, 19, 21(A, B, D-H), 23(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 #	September 30, 2024	December 31, 2023
Net Income					
(1) The Company's state basis (Page 4, Line 20, Columns 1 & 3)	xxx	xxx	xxx	$ 2,314	$ (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	$ 2,314	$ (468)
Surplus					
(5) The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 14,581	$ 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	$ 14,581	$ 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 September 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	54	—	54	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)	$ 54	$ —	$ 54	$ 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

As of September 30, 2024, the aggregate amount of unrealized losses related to LBASS was less than $1 million. The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31, 2023:

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

5. As of September 30, 2024, the aggregate amount of unrealized losses related to LBASS was less than $1 million. 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 September 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 September 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)	September 30, 2024	December 31, 2023
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 2,033	$ 1,848

5. Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

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

(in millions)	September 30, 2024		December 31, 2023	
	Amortized Cost	Fair Value	Amortized Cost	Fair Value
Securities lending				
(a) Open	$ —	$ —	$ —	$ —
(b) 30 days or less	931	931	1,027	1,026
(c) 31 to 60 days	96	96	105	105
(d) 61 to 90 days	14	14	6	6
(e) 91 to 120 days	11	11	—	—
(f) 121 to 180 days	38	38	181	180
(g) 181 to 365 days	20	20	28	28
(h) 1 to 2 years	107	108	48	47
(i) 2 to 3 years	30	30	—	—
(j) Greater than 3 years	785	785	456	456
(k) Subtotal (sum of a through j)	$ 2,032	$ 2,033	$ 1,851	$ 1,848
(l) Securities received	—	—	—	—
(m) Total collateral reinvested (k+l)	$ 2,032	$ 2,033	$ 1,851	$ 1,848

b. The cash collateral was invested in primarily short-term investments and bonds that can be liquidated based on current market conditions on demand to match the liability. As of September 30, 2024, the Company had invested assets with a fair value of $2.03 billion, which included $923 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.

NOTES TO FINANCIAL STATEMENTS

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 September 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	September 30, 2024	December 31, 2023
1. Gross	$ 453	$ 390
2. Nonadmitted	$ 4	$ 3
3. Admitted	$ 449	$ 387

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 September 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) 9/30/2024	(2) 9/30/2023	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 280	$ (418)	$ 698
(b) Foreign	—	—	—
(c) Subtotal (1a+1b)	$ 280	$ (418)	$ 698
(d) Federal income tax on net capital gains (losses)	6	49	(43)
(e) Utilization of capital loss carry-forwards	—	—	—
(f) Other	—	—	—
(g) Federal and foreign income taxes incurred (1c+1d+1e+1f)	$ 286	$ (369)	$ 655

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)	9/30/2024	12/31/2023	Change
Total DTAs	$ 2,065	$ 2,072	$ (7)
Total DTLs	1,051	977	74
Net DTAs (DTLs)	$ 1,014	$ 1,095	$ (81)
Tax effect of unrealized gains (losses)			21
Surplus adjustments – including stock option forfeitures			(2)
Change in net deferred income tax relating to the provision			$ (62)

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 September 30:

($ in millions)	2024	Effective Tax Rate	2023	Effective Tax Rate
Provision computed at statutory rate	$ 546	21.0 %	$ (466)	21.0 %
Tax credits	(142)	(5.5)	(267)	12.0
Stock Based Compensation	(27)	(1.0)	(5)	0.2
Tax exempt interest deduction	(16)	(0.6)	(15)	0.7
Adjustment of prior years (permanent piece only)	(12)	(0.5)	190	(8.5)
Intercompany dividends	(6)	(0.2)	(13)	0.6
LLC income	(2)	(0.1)	(35)	1.6
Tax effect of nonadmitted assets	(2)	(0.1)	(8)	0.3
Other	9	0.3	14	(0.7)
Total statutory income taxes	$ 348	13.3 %	$ (605)	27.2 %
Federal and foreign income taxes incurred	$ 286	11.0 %	$ (369)	16.6 %
Change in net deferred income taxes	62	2.3	(236)	10.6
Total statutory income taxes	$ 348	13.3 %	$ (605)	27.2 %

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

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2024, the Company's reported investment in the Short term pool was $3.27 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) 09/30/2024

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	$ 3,266

(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 – Not applicable.

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.

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)

SCA Entity	September 30, 2024 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				
Allstate Insurance Company of Canada ("AICC")	100.0 %	1,069	1,069	—
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 1,071	$ 1,069	$ 2
f. Aggregate Total (a+e)		$ 1,071	$ 1,069	$ 2

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	September 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	9/9/2024	1,069	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 1,069			
f. Aggregate Total (a+e)			$ 1,069			

NOTES TO FINANCIAL STATEMENTS

	December 31, 2023					
SCA Entity	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 nine months ended September 30:

(in millions)	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2024	2023	2024	2023	2024	2023
a. Service cost	$ —	$ —	$ —	$ —	$ —	$ —
b. Interest cost	—	—	3	3	—	—
c. Expected return on plan assets	—	—	—	—	—	—
d. Transition asset or obligation	—	—	—	—	—	—
e. Gains and losses	—	—	(10)	(13)	—	—
f. Prior service cost or credit	—	—	—	(8)	—	—
g. Gain or loss recognized due to a settlement or curtailment	—	—	—	—	—	—
h Total net periodic benefit cost	$ —	$ —	$ (7)	$ (18)	$ —	$ —

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

J. Cumulative unrealized gains and losses increased unassigned funds by $1.79 billion and $1.55 billion as of September 30, 2024 and December 31, 2023, respectively.

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); *Jarrett-Kelly v. Direct General Insurance Agency, Inc.* (Circuit Court of Pulaski Co., Ark. filed May 2024); and *Schott v. Allstate Insurance Company and Allstate Property and Casualty Insurance Company* (M.D. Ga. filed October 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

NOTES TO FINANCIAL STATEMENTS

issued an order granting plaintiffs' motion for class certification. The Company continues to defend the litigation and oppose plaintiffs' allegations.

The Company had 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 was 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 was 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. Pursuant to an agreement between the Company and the California Department of Insurance, the matter was dismissed on September 17, 2024.

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	
	September 30, 2024	December 31, 2023	September 30, 2024	December 31, 2023
a. Swaps	$ 46	$ 105	$ 629	$ 533
b. Futures	598	308	2,698	185
c. Options	—	15	—	—
d. Total (a+b+c)	$ 644	$ 428	$ 3,327	$ 718

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

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

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

B. Transfer and Servicing of Financial Assets

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

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

C. Wash Sales

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

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

There were no securities with an NAIC designation of 3 or below sold during the third 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 third quarter of 2024 and 2023 and reacquired within 30 days of the sale date, were as follows:

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

	2023				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Unaffiliated common stocks		2	$ 3	$ 3	$ —

20. Fair Value Measurements

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

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

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

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)	September 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	$ —	$ 712	$ 25	$ —	$ 737
SVO-identified investments	257	—	—	—	257
Bank loans	—	—	67	—	67
Hybrid securities	—	48	—	—	48
U.S. Special revenue and special assessment obligation	—	—	3	—	3
Total bonds	257	760	95	—	1,112
Perpetual preferred stocks					
Industrial and miscellaneous	—	40	10	56	106
Unaffiliated common stocks					
Industrial and miscellaneous	205	25	24	277	531
Mutual funds	45	—	—	—	45
Total unaffiliated common stocks	250	25	24	277	576
Cash equivalents					
Money market mutual funds	825	—	—	—	825
Derivative assets					
Foreign currency contracts	—	1	—	—	1
Credit contracts	—	—	—	—	—
Total derivative assets	—	1	—	—	1
Total assets at fair value/NAV	$ 1,332	$ 826	$ 129	$ 333	$ 2,620
b. Liabilities at fair value					
Derivative liabilities					
Foreign currency contracts	$ —	$ (16)	$ —	$ —	$ (16)
Credit contracts	—	—	—	—	—
Total derivative liabilities	—	(16)	—	—	(16)
Total liabilities at fair value	$ —	$ (16)	$ —	$ —	$ (16)

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

NOTES TO FINANCIAL STATEMENTS

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

(in millions)

Description	Beginning balance as of 01/01/2024	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Bank loans	$ 70	$ 131	$ (20)	$ (1)	$ 3
Industrial and miscellaneous	25	—	—	(2)	—
Hybrid securities	—	—	—	—	—
U.S. Special revenue and special assessment obligation	—	7	—	(2)	—
Perpetual preferred stocks					
Industrial and miscellaneous	3	—	—	—	—
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	23	2	—	—	1
Total assets	$ 121	$ 140	$ (20)	$ (5)	$ 4

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2024
Bonds					
Bank loans	$ 45	$ —	$ (132)	$ (29)	$ 67
Industrial and miscellaneous	75	—	(73)	—	25
Hybrid securities	5	—	(5)	—	—
U.S. Special revenue and special assessment obligation	—	—	—	(2)	3
Perpetual preferred stocks					
Industrial and miscellaneous	7	—	—	—	10
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	—	—	(2)	—	24
Total assets	$ 132	$ —	$ (212)	$ (31)	$ 129

(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	$ 43	$ (179)	$ (11)	$ 14
Industrial and miscellaneous	8	30	—	(9)	1
Hybrid securities	—	—	—	—	—
U.S. Special revenue and special assessment obligation	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	9	—	(7)	—	—
Redeemable preferred stocks					
Industrial and miscellaneous	—	1	—	—	—
Unaffiliated common stocks					
Industrial and miscellaneous	30	—	(2)	(1)	(2)
Total assets	$ 541	$ 74	$ (188)	$ (21)	$ 13

NOTES TO FINANCIAL STATEMENTS

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2023
Bonds					
Bank loans	$ 56	$ —	$ (110)	$ (57)	$ 250
Industrial and miscellaneous	64	—	(64)	—	30
Hybrid securities	2	—	(2)	—	—
U.S. Special revenue and special assessment obligation	—	—	—	—	—
Perpetual preferred stocks					
Industrial and miscellaneous	—	—	—	—	2
Redeemable preferred stocks					
Industrial and miscellaneous	—	—	—	—	1
Unaffiliated common stocks					
Industrial and miscellaneous	—	—	(1)	—	24
Total assets	$ 122	$ —	$ (177)	$ (57)	$ 307

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 the first nine months of 2024 included a situation where an asset no longer utilized NAV as a practical expedient and was reclassified to Level 3. Transfers into Level 3 during the first nine months of 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 the first nine months of 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. Transfers out of Level 3 during the first nine months of 2023 were also the result of assets utilizing NAV as a practical expedient to determine fair value.

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)	September 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	$ 38,798	$ 38,282	$ 6,802	$ 31,737	$ 259	$ —	$ —
LBASS	$ 977	$ 960	$ —	$ 866	$ 111	$ —	$ —
Preferred stocks	$ 106	$ 106	$ —	$ 40	$ 10	$ 56	$ —
Unaffiliated common stocks	$ 576	$ 576	$ 250	$ 25	$ 24	$ 277	$ —
Mortgage loans on real estate	$ 625	$ 662	$ —	$ —	$ 625	$ —	$ —
Cash equivalents	$ 5,028	$ 5,028	$ 3,333	$ 1,695	$ —	$ —	$ —
Short-term investments	$ 103	$ 102	$ 51	$ 44	$ 8	$ —	$ —
Derivatives	$ 3	$ 1	$ 2	$ 1	$ —	$ —	$ —
Other invested assets:							
Low income housing tax credit ("LIHTC") property investments	$ 1,477	$ 1,477	$ —	$ —	$ 1,477	$ —	$ —
Affiliated collateral loans	$ 142	$ 142	$ —	$ —	$ 142	$ —	$ —
Residual tranche securities	$ 31	$ 21	$ —	$ 31	$ —	$ —	$ —
Affiliated surplus notes	$ 25	$ 25	$ —	$ —	$ 25	$ —	$ —
Securities lending reinvested collateral	$ 40	$ 40	$ —	$ 40	$ —	$ —	$ —

	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)	September 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	$ 2,021	$ 2,021	$ —	$ 2,021	$ —	$ —	$ —
Derivatives	$ 25	$ 17	$ 9	$ 16	$ —	$ —	$ —

	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 $15 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 and labor shortages. These factors 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 Allstate Life Insurance Company, a former subsidiary. As of September 30, 2024, AIMCO II consisted of limited partnership investments with a book/adjusted carrying value of $2.01 billion, cash equivalents of $77 million and cash of $15 million and were included in the Company's assets.

22. Events Subsequent

An evaluation of subsequent events was made through November 11, 2024 for the Annual Statement issued on November 13, 2024. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had unsecured reinsurance recoverables that exceeded 3% of the policyholders surplus of $408 million with National Flood Insurance Program (NAIC Group Code 0000, FEIN AA-9992201) and $322 million with New Jersey Unsatisfied Claim and Judgment Fund (NAIC Group Code 0000, FEIN AA-9991160) as of September 30, 2024 and December 31, 2023, respectively.

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)	September 30, 2024					
	Assumed Reinsurance		Ceded Reinsurance		Net	
	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity	Premium Reserve	Commission Equity
a. Affiliates	$ 17,532	$ —	$ 962	$ 313	$ 16,570	$ (313)
b. All other	41	4	—	—	41	4
c. Total (a+b)	$ 17,573	$ 4	$ 962	$ 313	$ 16,611	$ (309)

d. Direct unearned premium reserve $ 1.95 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 nine months ended September 30, 2024 and 2023 subject to retrospective rating features was $6.84 billion and $5.92 billion, respectively. These amounts represented 17.9% and 17.4% of total net premiums written in the nine months ended September 30, 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 September 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)	September 30, 2024	December 31, 2023
Balance as of January 1	$ 27,188	$ 24,150
Incurred related to:		
Current year	27,703	35,892
Prior years	(347)	453
Total incurred	27,356	36,345
Paid related to:		
Current year	14,425	20,902
Prior years	10,874	12,405
Total paid	25,299	33,307
Balance	$ 29,245	$ 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 $4.29 billion and $5.40 billion for the nine months ended September 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 $(347) million and $453 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 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 $1.41 billion and $1.59 billion was included as a reduction of loss reserves as of September 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:
$18,165,679 BONDS ON DEPOSIT WITH STATE; $96,118,016 TOTAL PLEDGED COLLATERAL; $68,592,907 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $1,109,200 RESTRICTED PUERTO RICO SECURITIES .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $.....2,943,774,808

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	$ 1,873,822,929
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$ 480,958,056	$ 452,096,567
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,185,833,351	$ 2,325,919,497
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. ..... $ 2,032,631,476

16.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 2,031,965,423

16.3 Total payable for securities lending reported on the liability page. ..... $ 2,020,627,238

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

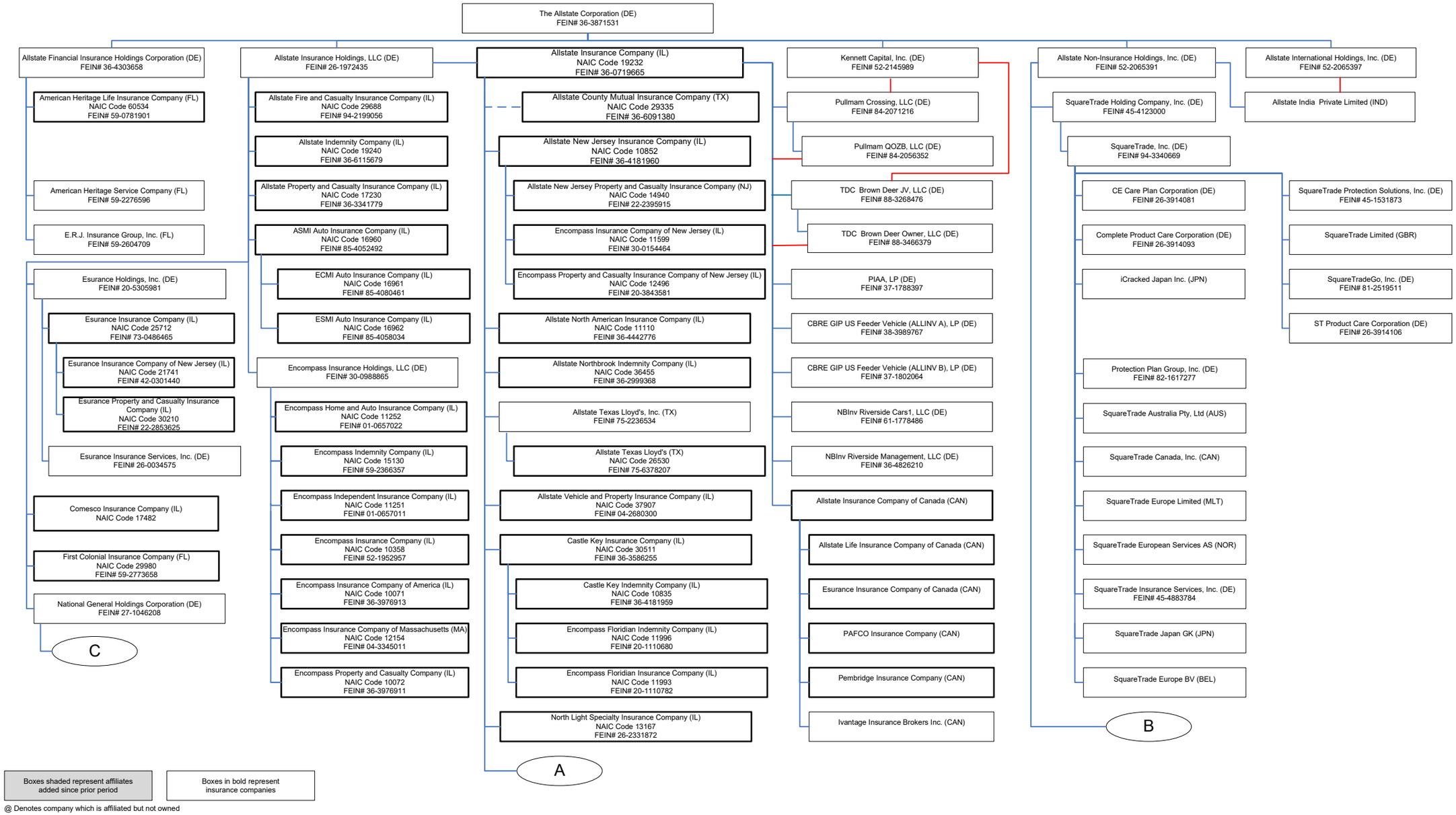
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	7 Prior Year To Date
1. Alabama AL	L	51,019,874	53,033,533	25,039,236	28,750,687	30,918,030	32,552,820
2. Alaska AK	L	22,858,937	24,900,671	12,775,229	14,239,498	15,092,642	12,551,407
3. Arizona AZ	L	24,595,518	29,021,139	13,621,594	17,850,791	23,791,536	23,880,387
4. Arkansas AR	L	19,266,569	21,140,189	11,992,211	17,146,113	12,570,108	15,892,529
5. California CA	L	566,520,453	620,757,501	335,963,126	431,085,198	625,198,546	647,171,044
6. Colorado CO	L	47,621,084	53,023,691	32,454,797	36,170,861	38,327,807	44,243,486
7. Connecticut CT	L	88,628,605	89,830,788	39,138,447	44,568,846	56,695,981	56,519,058
8. Delaware DE	L	10,159,911	11,841,597	9,437,297	12,652,823	55,699,326	75,164,247
9. District of Columbia DC	L	7,337,165	8,457,369	3,016,911	4,768,018	3,104,787	3,584,200
10. Florida FL	L	254,365,412	296,390,128	182,529,541	268,701,026	487,513,244	411,179,087
11. Georgia GA	L	141,632,893	146,831,796	90,029,069	113,763,284	128,582,296	100,932,507
12. Hawaii HI	L	110,962,888	98,909,080	70,676,319	214,195,361	135,739,641	170,505,056
13. Idaho ID	L	7,592,637	8,188,688	5,156,795	4,886,240	4,893,729	4,263,350
14. Illinois IL	L	118,709,114	121,720,840	85,646,960	106,164,087	263,049,639	306,971,808
15. Indiana IN	L	30,808,260	34,891,193	20,255,636	22,111,620	41,636,952	40,445,624
16. Iowa IA	L	3,487,425	3,887,111	1,424,127	2,191,990	1,831,144	2,532,379
17. Kansas KS	L	10,312,176	10,853,417	4,319,380	5,250,278	5,079,923	5,460,525
18. Kentucky KY	L	37,087,592	37,337,564	17,295,756	26,863,897	23,777,834	29,991,994
19. Louisiana LA	L	176,234,280	186,008,337	83,519,882	121,151,325	137,291,908	189,142,755
20. Maine ME	L	7,871,657	8,728,438	7,168,126	4,109,526	3,233,462	3,857,022
21. Maryland MD	L	172,100,178	172,704,193	84,517,220	96,590,025	80,414,126	78,423,863
22. Massachusetts MA	L	92,260,706	86,939,248	59,894,211	63,659,251	64,628,156	60,173,550
23. Michigan MI	L	27,118,845	40,330,678	24,207,883	34,886,047	280,284,775	311,345,097
24. Minnesota MN	L	14,620,635	19,385,359	11,641,259	16,124,465	28,767,989	39,299,812
25. Mississippi MS	L	28,983,801	33,310,418	14,059,306	17,265,765	25,622,413	29,225,212
26. Missouri MO	L	13,123,718	14,482,812	7,911,627	10,114,571	37,442,669	33,402,606
27. Montana MT	L	3,285,036	4,055,981	1,984,772	2,563,543	8,391,176	6,145,517
28. Nebraska NE	L	5,284,319	5,942,124	4,849,465	2,856,260	6,952,633	7,173,387
29. Nevada NV	L	16,374,654	23,032,615	22,986,461	32,470,054	49,845,763	53,313,433
30. New Hampshire NH	L	11,120,914	11,817,234	5,148,453	5,118,789	7,375,521	6,302,309
31. New Jersey NJ	N			19,035,818	21,022,151	553,013,628	511,353,620
32. New Mexico NM	L	15,521,665	17,498,185	10,235,086	12,799,475	21,028,013	36,384,693
33. New York NY	L	584,055,936	594,195,494	395,576,059	420,669,894	895,765,801	859,273,853
34. North Carolina NC	L	78,873,192	83,556,654	38,002,434	42,948,487	45,786,900	45,040,715
35. North Dakota ND	L	9,800,749	9,623,353	4,048,150	5,447,847	3,043,441	3,934,311
36. Ohio OH	L	68,699,899	73,618,783	36,505,506	51,585,762	85,834,388	92,570,575
37. Oklahoma OK	L	20,305,713	23,049,840	9,506,690	11,860,696	8,362,314	14,114,879
38. Oregon OR	L	28,152,461	33,264,398	18,966,247	20,441,873	27,387,263	38,270,803
39. Pennsylvania PA	L	127,869,321	141,323,428	70,861,559	88,879,647	240,544,457	263,225,673
40. Rhode Island RI	L	20,442,815	21,581,055	8,026,376	13,085,710	12,739,632	11,015,989
41. South Carolina SC	L	98,708,217	101,591,908	63,703,927	61,364,342	107,061,030	75,131,874
42. South Dakota SD	L	8,342,236	8,102,876	4,793,037	6,123,924	8,747,496	5,893,436
43. Tennessee TN	L	54,349,802	59,206,260	31,585,449	46,432,083	39,079,125	56,021,619
44. Texas TX	L	72,868,486	74,527,533	30,590,753	21,841,800	50,876,715	30,714,975
45. Utah UT	L	17,314,176	22,007,194	10,840,134	18,805,692	14,934,550	19,923,092
46. Vermont VT	L	3,935,337	4,103,487	2,266,769	6,155,443	2,157,361	1,732,044
47. Virginia VA	L	137,402,288	143,009,442	67,356,986	69,704,770	82,460,180	77,801,528
48. Washington WA	L	83,183,717	92,537,201	79,460,347	74,964,929	114,216,606	131,737,776
49. West Virginia WV	L	15,225,938	16,422,327	5,967,298	6,693,171	9,074,260	10,702,142
50. Wisconsin WI	L	12,878,235	15,383,288	9,292,902	9,655,719	47,220,221	59,380,508
51. Wyoming WY	L	2,288,957	2,817,003	540,345	821,099	573,249	729,783
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				405,186	2,229	312,171
58. Aggregate Other Alien OT	XXX			34,134		79,713	116,176
59. Totals	XXX	3,581,564,395	3,815,173,436	2,205,857,102	2,789,979,938	5,053,742,327	5,147,028,306
DETAILS OF WRITE-INS							
58001. Other alien	XXX			34,134		79,713	116,176
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		79,713	116,176

(a) Active Status Counts:

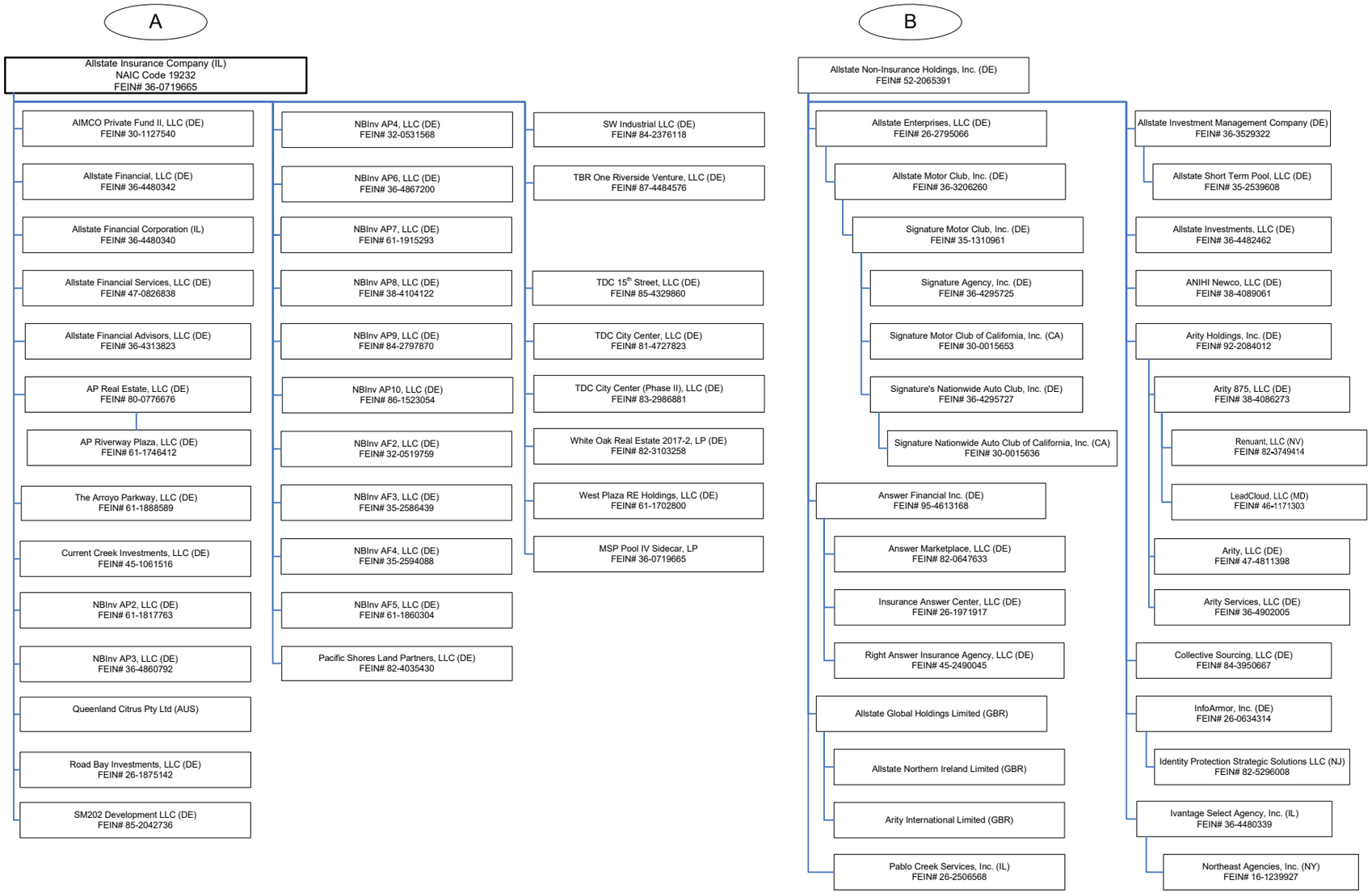
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 52
2. R - Registered - Non-domiciled RRGs .....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI) .....
4. Q - Qualified - Qualified or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

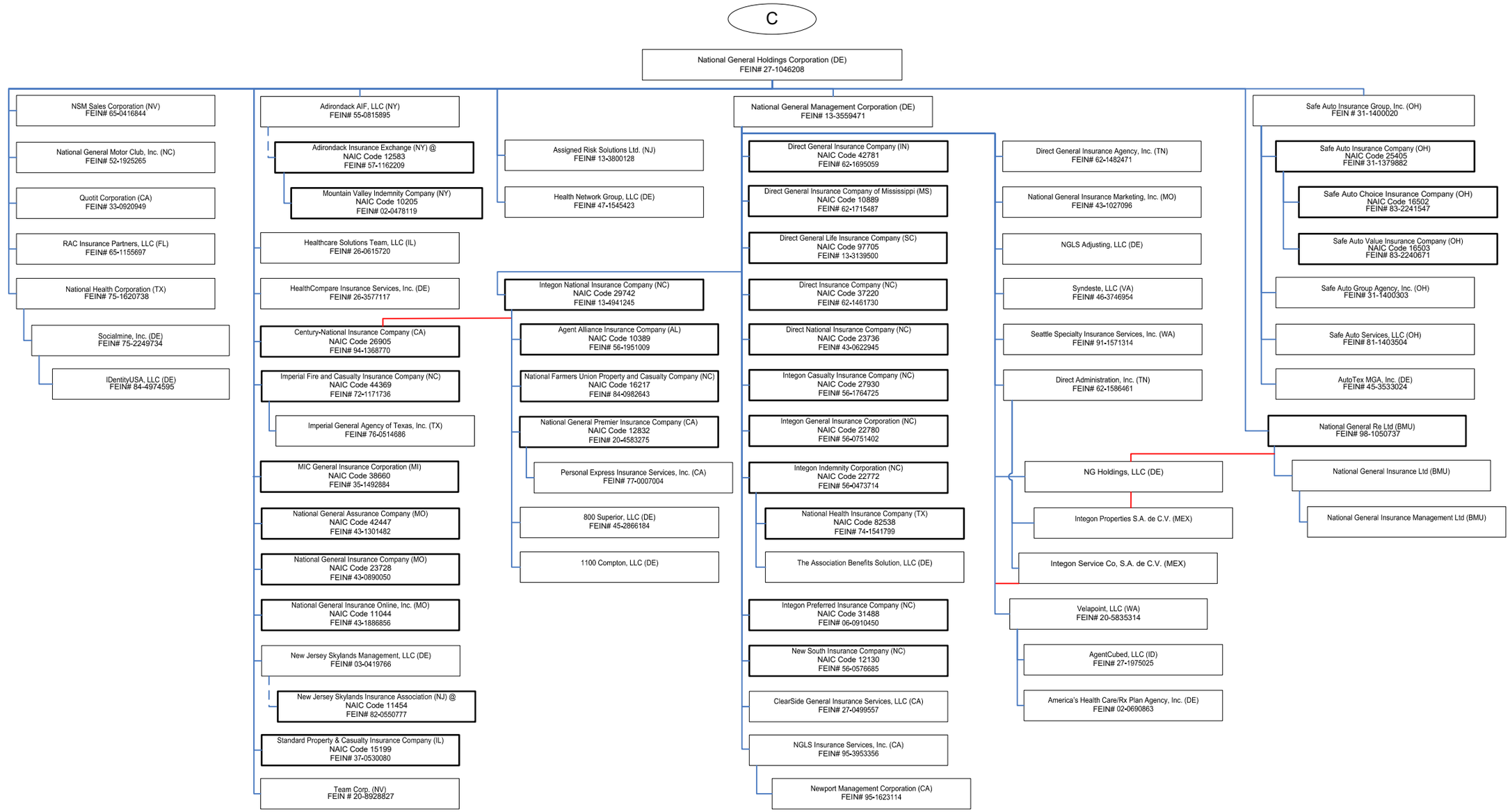


Boxes shaded represent affiliates added since prior period

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	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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	Allstate Insurance Holdings, LLC	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	

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	24,177	143,390	593.1	(16.1)
2.1	Allied Lines	234,849	81,536	34.7	73.1
2.2	Multiple peril crop				
2.3	Federal flood	196,540,541	230,573,724	117.3	34.8
2.4	Private crop				
2.5	Private flood				
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,478,874,832	745,368,398	50.4	80.5
5.1	Commercial multiple peril (non-liability portion)	86,391,534	39,751,670	46.0	81.3
5.2	Commercial multiple peril (liability portion)	24,628,263	11,873,013	48.2	101.9
6.	Mortgage guaranty				
8.	Ocean marine	182,557	58,149	31.9	7.0
9.1	Inland marine	33,073,096	10,619,979	32.1	35.0
9.2	Pet insurance				
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	621,728	8,007	1.3	18.8
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		178,269		182.8
17.1	Other liability - occurrence	57,741,631	84,230,337	145.9	82.1
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	110,805	6,316,839	5,700.8	21,387.2
18.2	Products liability - claims-made				
19.1	Private passenger auto no-fault (personal injury protection)	103,325,036	101,561,924	98.3	64.9
19.2	Other private passenger auto liability	679,040,134	594,522,712	87.6	90.6
19.3	Commercial auto no-fault (personal injury protection)	1,863,285	(8,005,571)	(429.6)	77.3
19.4	Other commercial auto liability	107,802,985	109,267,078	101.4	109.3
21.1	Private passenger auto physical damage	822,651,619	292,651,234	35.6	44.7
21.2	Commercial auto physical damage	31,376,664	11,648,292	37.1	73.0
22.	Aircraft (all perils)				
23.	Fidelity	1,228	105,822	8,618.2	(11.1)
24.	Surety				
26.	Burglary and theft		228		
27.	Boiler and machinery	1,615,950	329,561	20.4	48.5
28.	Credit				
29.	International				
30.	Warranty	12,476,679			
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	945,144	(93)	0.0	0.0
35.	Totals	3,639,522,738	2,231,284,497	61.3	74.7
	DETAILS OF WRITE-INS				
3401.	Identity theft	945,144	(93)	0.0	0.0
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)	945,144	(93)	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	482	9,644	24,043
2.1	Allied Lines	11,759	97,944	459,532
2.2	Multiple peril crop			
2.3	Federal flood	79,277,896	210,024,704	195,677,421
2.4	Private crop			
2.5	Private flood			
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	547,808,763	1,483,950,632	1,504,791,850
5.1	Commercial multiple peril (non-liability portion)	21,543,156	75,874,226	95,767,015
5.2	Commercial multiple peril (liability portion)	5,451,721	20,367,862	28,571,707
6.	Mortgage guaranty			
8.	Ocean marine	69,668	191,990	219,929
9.1	Inland marine	11,676,990	33,798,451	36,539,867
9.2	Pet insurance			
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	223,230	589,361	645,550
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			(39,263)
17.1	Other liability - occurrence	20,179,898	57,061,415	59,398,126
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	15,606	73,216	165,642
18.2	Products liability - claims-made			
19.1	Private passenger auto no-fault (personal injury protection)	33,583,197	101,869,823	106,937,066
19.2	Other private passenger auto liability	229,690,280	685,043,024	668,689,908
19.3	Commercial auto no-fault (personal injury protection)	29,129	495,087	12,097,986
19.4	Other commercial auto liability	2,806,482	50,834,653	212,308,861
21.1	Private passenger auto physical damage	281,549,422	830,760,799	822,117,936
21.2	Commercial auto physical damage	1,158,067	16,913,094	55,533,991
22.	Aircraft (all perils)			
23.	Fidelity		585	2,371
24.	Surety			
26.	Burglary and theft			
27.	Boiler and machinery	105,430	1,057,837	2,040,913
28.	Credit			
29.	International			
30.	Warranty	4,022,074	11,625,385	12,231,022
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	345,966	924,664	991,963
35.	Totals	1,239,549,217	3,581,564,395	3,815,173,436
	DETAILS OF WRITE-INS			
3401.	Identity theft	345,966	924,664	991,963
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)	345,966	924,664	991,963

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	2,157,346	93,214	2,250,560	3,135,689	69,750	2,100,502	5,305,941	475,208	55,770	530,978
2. 2022	3,736,331	1,436,113	5,172,444	1,864,300	186,819	2,051,120	2,102,334	184,840	1,221,011	3,508,185	230,303	156,558	386,861
3. Subtotals 2022 + Prior	8,554,158	3,643,808	12,197,967	4,021,646	280,033	4,301,679	5,238,023	254,590	3,321,513	8,814,126	705,511	212,328	917,839
4. 2023	9,250,884	5,738,788	14,989,672	5,311,436	1,260,136	6,571,572	4,026,585	709,315	2,417,356	7,153,256	87,138	(1,351,982)	(1,264,844)
5. Subtotals 2023 + Prior	17,805,042	9,382,597	27,187,639	9,333,082	1,540,169	10,873,251	9,264,608	963,906	5,738,868	15,967,382	792,649	(1,139,654)	(347,005)
6. 2024	XXX	XXX	XXX	XXX	14,425,020	14,425,020	XXX	7,884,434	5,393,087	13,277,521	XXX	XXX	XXX
7. Totals	17,805,042	9,382,597	27,187,639	9,333,082	15,965,189	25,298,271	9,264,608	8,848,340	11,131,955	29,244,903	792,649	(1,139,654)	(347,005)
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. 4.5	2. (12.1)	3. (1.3)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (2.9)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

1 9 2 3 2 2 0 2 4 4 9 0 0 0 0 0 3

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

1 9 2 3 2 2 0 2 4 4 5 5 0 0 0 0 3

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

1 9 2 3 2 2 0 2 4 3 6 5 0 0 0 0 3

4. Director and Officer Supplement [Document Identifier 505]

1 9 2 3 2 2 0 2 4 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Intangible asset	238,852,012	238,852,012		
2505.	Advances	94,261,286	94,261,286		
2506.	OPEB prepaid benefits	38,453,750	38,453,750		
2507.	Accounts receivable from sale of securities	42,849	42,849		
2597.	Summary of remaining write-ins for Line 25 from overflow page	371,609,897	371,609,897		

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31, Prior Year
2504.	Deposit for assumed reinsurance from CNA	12,217,678	12,277,654
2505.	Derivative cash	8,559,786	1,679,810
2506.	Securities lending	8,267,893	8,473,233
2507.	Retroactive reinsurance reserve ceded	(3,727,543)	(3,686,036)
2597.	Summary of remaining write-ins for Line 25 from overflow page	25,317,814	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.	(Loss) on sale of subsidiary	(206,556)	(15,405,451)	(15,419,512)
1405.	Allocated share of loss on sale of fixed assets	(2,086,004)	(3,942,551)	(6,924,173)
1406.	Fines and penalties	(5,938,046)	(2,913,687)	(3,081,794)
1497.	Summary of remaining write-ins for Line 14 from overflow page	(8,230,606)	(22,261,689)	(25,425,480)

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	13,382,587	17,228,416
3.	Current year change in encumbrances	(5,771,582)	30,851,063
4.	Total gain (loss) on disposals	4,836,389	15,167,881
5.	Deduct amounts received on disposals	47,315,788	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	9,477,726	16,809,019
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	217,241,032	261,587,152
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	217,241,032	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	14,483,955	110,602,400
	2.2 Additional investment made after acquisition	2,009,574	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	68,060,262	67,806,909
8.	Deduct amortization of premium and mortgage interest points and commitment fees	622,076	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)	662,425,431	714,614,240
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	662,425,431	714,614,240
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	662,425,431	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	585,933,484	441,647,562
	2.2 Additional investment made after acquisition	619,997,560	854,913,642
3.	Capitalized deferred interest and other		
4.	Accrual of discount	415,349	262,488
5.	Unrealized valuation increase/(decrease)	(20,681,198)	47,749,582
6.	Total gain (loss) on disposals	1,907,667	(41,555,996)
7.	Deduct amounts received on disposals	524,185,824	1,016,030,602
8.	Deduct amortization of premium and depreciation	125,299,133	196,291,098
9.	Total foreign exchange change in book/adjusted carrying value	16,355,897	56,393,043
10.	Deduct current year's other than temporary impairment recognized	22,247,995	20,201,853
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	10,707,039,535	10,174,843,728
12.	Deduct total nonadmitted amounts	27,668,520	41,478,083
13.	Statement value at end of current period (Line 11 minus Line 12)	10,679,371,015	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	28,794,315,192	26,597,052,449
3.	Accrual of discount	74,871,207	85,386,488
4.	Unrealized valuation increase/(decrease)	272,124,516	(22,316,114)
5.	Total gain (loss) on disposals	100,172,585	64,955,510
6.	Deduct consideration for bonds and stocks disposed of	24,019,007,125	23,677,339,851
7.	Deduct amortization of premium	54,324,043	94,645,393
8.	Total foreign exchange change in book/adjusted carrying value	4,704,280	21,623,004
9.	Deduct current year's other than temporary impairment recognized	25,594,375	61,112,504
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	4,107,968	2,493,375
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	41,797,186,725	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)	41,794,825,962	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)	21,248,656,696	8,202,911,348	8,311,518,055	(684,154,345)	19,630,524,869	21,248,656,696	20,455,895,644	17,596,047,309
2. NAIC 2 (a)	14,955,556,266	1,869,835,563	900,946,435	32,972,819	14,626,694,767	14,955,556,266	15,957,418,214	14,266,813,564
3. NAIC 3 (a)	2,339,762,596	281,540,226	245,091,108	79,131,328	2,071,300,151	2,339,762,596	2,455,343,042	2,017,513,043
4. NAIC 4 (a)	1,211,928,386	266,410,496	169,791,337	(50,167,915)	1,349,256,083	1,211,928,386	1,258,379,630	1,310,813,964
5. NAIC 5 (a)	156,861,485	16,960,559	35,201,584	12,154,529	191,963,041	156,861,485	150,774,990	162,303,354
6. NAIC 6 (a)	161,058	1,555,381	2,951	1,573,468	592,928	161,058	3,286,956	19,883,045
7. Total Bonds	39,912,926,488	10,639,213,574	9,662,551,469	(608,490,116)	37,870,331,839	39,912,926,488	40,281,098,476	35,373,374,278
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2	15,932,570			179,775	15,752,795	15,932,570	16,112,345	15,213,470
10. NAIC 3	22,357,475			1,909,996	22,176,425	22,357,475	24,267,471	20,925,772
11. NAIC 4								
12. NAIC 5	2,879,880				2,879,880	2,879,880	2,879,880	2,879,880
13. NAIC 6	58,650,875	2,000,028		1,881,591	52,856,534	58,650,875	62,532,493	51,953,348
14. Total Preferred Stock	99,820,799	2,000,028		3,971,363	93,665,634	99,820,799	105,792,190	90,972,469
15. Total Bonds and Preferred Stock	40,012,747,287	10,641,213,602	9,662,551,469	(604,518,753)	37,963,997,473	40,012,747,287	40,386,890,666	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 $ 522,455,082 ; NAIC 2 $ 509,590,948 ; NAIC 3 $ ..... NAIC 4 $ ..... ; NAIC 5 $ 7,500,000 ; 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	102,462,177	XXX	101,499,782	854,125	119,303

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	190,816,468	207,568,646
3.	Accrual of discount	2,900,204	6,944,408
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	9,195	(267,410)
6.	Deduct consideration received on disposals	191,801,844	583,180,911
7.	Deduct amortization of premium	25,605	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)	102,462,177	100,563,759
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	102,462,177	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	1,046,046
3.	Unrealized Valuation increase/(decrease)	2,564,041
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	2,829,929
6.	Considerations received/(paid) on terminations	3,444,265
7.	Amortization	(1,520,471)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(10,477,348)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	(15,615,017)
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	(15,615,017)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	4,740,732			
	3.12 Section 1, Column 15, prior year	9,043,720	(4,302,988)		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	1,148,263			
	3.14 Section 1, Column 18, prior year	1,279,242	(130,979)	(4,433,968)	
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	5,888,995			
	3.24 Section 1, Column 19, prior year plus	10,322,962			
	3.25 SSAP No. 108 adjustments		(4,433,968)	(4,433,968)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		32,683,793		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	22,360,830			
	4.23 SSAP No. 108 adjustments		22,360,830		
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 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	1,200,000	1,190,955	1,230,656	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(4,406)	91282C-KX-8	TREASURY NOTE	1.A	1,190,955	1,235,063
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,207,900	25,368,674	25,612,606	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(92,560)	91282C-JX-0	TREASURY NOTE	1.A	25,368,674	25,705,166
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,000,000	25,169,950	25,401,368	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(91,797)	91282C-JX-0	TREASURY NOTE	1.A	25,169,950	25,493,165
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,105,900	24,906,361	25,747,279	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(92,186)	91282C-KX-8	TREASURY NOTE	1.A	24,906,361	25,839,464
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,686,200	24,863,389	25,316,857	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(90,645)	91282C-KX-8	TREASURY NOTE	1.A	24,863,389	25,407,501
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,000,000	25,182,259	25,638,673	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(91,797)	91282C-KX-8	TREASURY NOTE	1.A	25,182,259	25,730,470
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	7,200,000	7,253,302	7,383,938	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(26,437)	91282C-KX-8	TREASURY NOTE	1.A	7,253,302	7,410,375
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-WI TREASURY BOND	1.A IF	25,393,200	15,024,226	13,893,850	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(93,241)	912810-SP-4	WI TREASURY BOND	1.A	15,024,226	13,987,090
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-WI TREASURY BOND	1.A IF	26,024,600	20,102,509	20,173,131	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(95,559)	912810-TF-5	WI TREASURY BOND	1.A	20,102,509	20,268,690
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	19,877,400	17,671,995	18,137,351	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(72,987)	912828-YS-3	TREASURY NOTE	1.A	17,671,995	18,210,338
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	21,941,800	18,522,094	19,621,626	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(80,567)	912828-Z9-4	TREASURY NOTE	1.A	18,522,094	19,702,194
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	26,399,100	25,044,101	24,571,787	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(96,934)	91282C-FF-3	TREASURY NOTE	1.A	25,044,101	24,668,721
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	26,286,000	24,949,069	24,466,515	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(96,519)	91282C-FF-3	TREASURY NOTE	1.A	24,949,069	24,563,034
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,633,400	24,789,313	25,092,695	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(94,123)	91282C-GM-7	TREASURY NOTE	1.A	24,789,313	25,186,817
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,526,200	24,629,533	24,906,548	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(90,057)	91282C-GQ-8	TREASURY NOTE	1.A	24,629,533	24,996,605
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,001,900	25,244,951	25,564,444	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(91,804)	91282C-HW-4	TREASURY NOTE	1.A	25,244,951	25,656,247
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,818,400	25,097,455	25,601,731	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(91,130)	91282C-KW-0	TREASURY NOTE	1.A	25,097,455	25,692,861
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	16,801,200	16,691,439	17,230,419	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(61,692)	91282C-KX-8	TREASURY NOTE	1.A	16,691,439	17,292,111
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	50,000,000	50,598,275	50,765,627	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(183,594)	91282C-LC-3	TREASURY NOTE	1.A	50,598,275	50,949,220
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	23,696,800	23,935,463	24,059,658	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(87,012)	91282C-LC-3	TREASURY NOTE	1.A	23,935,463	24,146,670

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 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	250,000,000	253,911,653	253,828,133	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(917,968)	91282C-LC-3	TREASURY NOTE	1.A	253,911,653	254,746,100
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	250,000,000	253,949,997	253,828,133	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(917,968)	91282C-LC-3	TREASURY NOTE	1.A	253,949,997	254,746,100
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	9,000,000	9,066,628	9,229,922	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(33,047)	91282C-KX-8	TREASURY NOTE	1.A	9,066,628	9,262,969
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	1,600,000	1,587,940	1,640,875	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(5,875)	91282C-KX-8	TREASURY NOTE	1.A	1,587,940	1,646,750
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	6,500,000	6,548,120	6,666,055	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(23,867)	91282C-KX-8	TREASURY NOTE	1.A	6,548,120	6,689,922
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	6,100,000	6,054,022	6,255,836	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(22,398)	91282C-KX-8	TREASURY NOTE	1.A	6,054,022	6,278,235
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,500,000	3,473,619	3,589,414	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(12,852)	91282C-KX-8	TREASURY NOTE	1.A	3,473,619	3,602,266
PENDING	FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	7,100,000	7,046,485	7,281,383	08/27/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(26,070)	91282C-KX-8	TREASURY NOTE	1.A	7,046,485	7,307,453
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,000,000	7,289,317	7,762,813	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(15,000)	91282C-HC-8	TREASURY NOTE	1.A	7,289,317	7,777,813
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	15,196,800	14,306,641	14,045,168	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(28,494)	912810-RC-4	TREASURY BOND	1.A	14,306,641	14,073,662
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	15,617,600	11,937,142	13,289,602	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(29,283)	912810-RH-3	TREASURY BOND	1.A	11,937,142	13,318,885
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	15,670,600	11,908,381	12,791,740	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(29,382)	912810-RX-8	TREASURY BOND	1.A	11,908,381	12,821,122
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	16,464,800	11,916,388	12,788,520	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(30,872)	912810-RZ-3	TREASURY BOND	1.A	11,916,388	12,819,391
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	17,422,700	14,797,719	14,137,568	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(32,668)	912810-SA-7	TREASURY BOND	1.A	14,797,719	14,170,236
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	26,645,200	19,210,555	18,842,111	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(49,960)	912810-TA-6	TREASURY BOND	1.A	19,210,555	18,892,070
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	14,284,100	11,163,162	12,961,705	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(26,783)	912810-TN-8	TREASURY BOND	1.A	11,163,162	12,988,488
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-UNITED STATES TREASURY	1.A IF	17,333,000	14,805,827	15,741,208	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(32,499)	912810-TR-9	UNITED STATES TREASURY	1.A	14,805,827	15,773,708
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	16,425,400	14,784,789	16,325,949	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(30,798)	912810-TT-5	TREASURY BOND	1.A	14,784,789	16,356,747
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	17,485,200	14,960,939	17,379,332	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(32,785)	912810-TT-5	TREASURY BOND	1.A	14,960,939	17,412,117

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 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY BOND	1.A IF	28,354,800	29,447,975	28,899,745	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(53,165)	912810-UC-0	TREASURY BOND	1.A	29,447,975	28,952,910
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	21,162,100	17,943,536	18,158,074	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(39,679)	91282C-BL-4	TREASURY NOTE	1.A	17,943,536	18,197,753
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-WI TREASURY NOTE	1.A IF	26,229,000	20,702,777	22,351,000	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(49,179)	91282C-CS-8	WI TREASURY NOTE	1.A	20,702,777	22,400,180
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-WI TREASURY NOTE	1.A IF	18,579,400	15,195,102	15,832,406	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(34,836)	91282C-CS-8	WI TREASURY NOTE	1.A	15,195,102	15,867,242
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	4,617,300	3,842,615	3,945,447	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(8,657)	91282C-DJ-7	TREASURY NOTE	1.A	3,842,615	3,954,104
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	15,736,200	13,091,576	13,446,460	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(29,505)	91282C-DJ-7	TREASURY NOTE	1.A	13,091,576	13,475,966
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	17,000,000	14,332,241	14,526,367	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(31,875)	91282C-DJ-7	TREASURY NOTE	1.A	14,332,241	14,558,242
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	16,378,100	15,044,525	15,450,435	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(30,709)	91282C-EP-2	TREASURY NOTE	1.A	15,044,525	15,481,144
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	23,602,200	24,632,610	24,233,743	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(44,254)	91282C-FV-8	TREASURY NOTE	1.A	24,632,610	24,277,997
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	23,755,100	24,789,032	24,390,734	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(44,541)	91282C-FV-8	TREASURY NOTE	1.A	24,789,032	24,435,275
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	21,472,700	21,793,559	22,047,262	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(40,261)	91282C-FV-8	TREASURY NOTE	1.A	21,793,559	22,087,524
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,473,100	24,796,007	24,747,465	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(45,887)	91282C-FY-2	TREASURY NOTE	1.A	24,796,007	24,793,353
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,509,800	24,851,778	24,784,577	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(45,956)	91282C-FY-2	TREASURY NOTE	1.A	24,851,778	24,830,533
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,509,800	24,833,191	24,784,577	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(45,956)	91282C-FY-2	TREASURY NOTE	1.A	24,833,191	24,830,533
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,350,700	24,705,783	24,622,744	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(45,658)	91282C-GB-1	TREASURY NOTE	1.A	24,705,783	24,668,401
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,949,400	25,301,063	25,228,132	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(46,780)	91282C-GB-1	TREASURY NOTE	1.A	25,301,063	25,274,912
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,350,700	24,687,253	24,622,744	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(45,658)	91282C-GB-1	TREASURY NOTE	1.A	24,687,253	24,668,401
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	16,580,700	15,010,939	16,260,744	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(31,089)	91282C-GM-7	TREASURY NOTE	1.A	15,010,939	16,291,833
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,598,300	24,775,502	24,839,351	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(47,997)	91282C-HC-8	TREASURY NOTE	1.A	24,775,502	24,887,348
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	21,969,300	20,202,729	21,317,945	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(41,192)	91282C-HC-8	TREASURY NOTE	1.A	20,202,729	21,359,138

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 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	17,664,700	17,470,801	17,747,503	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(33,121)	91282C-HJ-3	TREASURY NOTE	1.A	17,470,801	17,780,625
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	17,664,800	17,472,644	17,747,604	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(33,122)	91282C-HJ-3	TREASURY NOTE	1.A	17,472,644	17,780,725
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	20,000,000	20,403,238	21,083,594	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(37,500)	91282C-JJ-1	TREASURY NOTE	1.A	20,403,238	21,121,094
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	22,662,200	23,777,682	23,890,031	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(42,492)	91282C-JJ-1	TREASURY NOTE	1.A	23,777,682	23,932,523
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	19,482,300	19,828,153	20,537,845	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(36,529)	91282C-JJ-1	TREASURY NOTE	1.A	19,828,153	20,574,374
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	20,636,600	19,861,440	20,952,598	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(38,694)	91282C-JZ-5	TREASURY NOTE	1.A	19,861,440	20,991,292
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	20,970,400	20,167,974	21,291,509	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(39,320)	91282C-JZ-5	TREASURY NOTE	1.A	20,167,974	21,330,829
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	20,000,000	19,249,156	20,306,250	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(37,500)	91282C-JZ-5	TREASURY NOTE	1.A	19,249,156	20,343,750
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	50,000,000	50,151,700	51,615,235	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(93,750)	91282C-KC-4	TREASURY NOTE	1.A	50,151,700	51,708,985
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,481,700	24,748,180	25,272,574	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(45,903)	91282C-KC-4	TREASURY NOTE	1.A	24,748,180	25,318,477
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	15,713,200	15,235,268	16,110,940	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(29,462)	91282C-KF-7	TREASURY NOTE	1.A	15,235,268	16,140,403
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	7,000,000	5,694,654	5,981,445	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(13,125)	91282C-DJ-7	TREASURY NOTE	1.A	5,694,654	5,994,570
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,000,000	2,440,566	2,563,477	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(5,625)	91282C-DJ-7	TREASURY NOTE	1.A	2,440,566	2,569,102
PENDING	FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	4,000,000	3,644,658	3,881,406	08/27/2024	12/31/2024	FUTURE US 2YR NOTE DEC 24		(7,500)	91282C-HC-8	TREASURY NOTE	1.A	3,644,658	3,888,906
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,500,000	3,503,862	3,649,844	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(15,859)	91282C-KQ-3	TREASURY NOTE	1.A	3,503,862	3,665,703
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	400,000	400,441	417,125	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(1,813)	91282C-KQ-3	TREASURY NOTE	1.A	400,441	418,938
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,312,000	25,344,742	26,395,671	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(114,695)	91282C-KQ-3	TREASURY NOTE	1.A	25,344,742	26,510,366
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,000,000	25,707,976	26,070,314	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(113,281)	91282C-KQ-3	TREASURY NOTE	1.A	25,707,976	26,183,595
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	25,000,000	25,787,902	26,070,314	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(113,281)	91282C-KQ-3	TREASURY NOTE	1.A	25,787,902	26,183,595
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	22,188,000	22,900,953	23,137,925	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(100,539)	91282C-KQ-3	TREASURY NOTE	1.A	22,900,953	23,238,464

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 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,000,000	3,003,310	3,128,438	08/27/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(13,594)	91282C-KQ-3	TREASURY NOTE	1.A	3,003,310	3,142,031
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	3,000,000	2,998,091	3,153,867	08/27/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(15,469)	91282C-KN-0	TREASURY NOTE	1.A	2,998,091	3,169,336
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	900,000	899,427	946,160	08/27/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(4,641)	91282C-KN-0	TREASURY NOTE	1.A	899,427	950,801
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	1,200,000	1,199,236	1,261,547	08/27/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(6,188)	91282C-KN-0	TREASURY NOTE	1.A	1,199,236	1,267,734
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	8,300,000	8,294,718	8,725,699	08/27/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(42,797)	91282C-KN-0	TREASURY NOTE	1.A	8,294,718	8,768,496
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	1,100,000	1,099,300	1,156,418	08/27/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(5,672)	91282C-KN-0	TREASURY NOTE	1.A	1,099,300	1,162,090
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	5,200,000	5,196,691	5,466,703	08/27/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(26,813)	91282C-KN-0	TREASURY NOTE	1.A	5,196,691	5,493,516
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	1,200,000	1,050,416	1,083,797	08/27/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(9,375)	91282C-CV-1	TREASURY NOTE	1.A	1,050,416	1,093,172
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	2,000,000	1,750,693	1,806,328	08/27/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(15,625)	91282C-CV-1	TREASURY NOTE	1.A	1,750,693	1,821,953
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	400,000	350,139	361,266	08/27/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(3,125)	91282C-CV-1	TREASURY NOTE	1.A	350,139	364,391
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	100,000	87,535	90,316	08/27/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(781)	91282C-CV-1	TREASURY NOTE	1.A	87,535	91,098
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security-TREASURY NOTE	1.A IF	4,700,000	4,114,128	4,244,871	08/27/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(36,719)	91282C-CV-1	TREASURY NOTE	1.A	4,114,128	4,281,590
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/30/2024, attached to Cash Security-TREASURY BOND	1.A IF	30,347,700	20,375,417	18,877,218	08/30/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(137,513)	912810-SU-3	TREASURY BOND	1.A	20,375,417	19,014,731
PENDING	FUTURE US 10YR NOTE DEC 24, effective 08/30/2024, attached to Cash Security-TREASURY NOTE	1.A IF	29,652,300	29,671,582	31,094,376	08/30/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(134,362)	91282C-HZ-7	TREASURY NOTE	1.A	29,671,582	31,228,738
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/30/2024, attached to Cash Security-TREASURY NOTE	1.A IF	400,000	399,745	420,516	08/30/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(2,063)	91282C-KN-0	TREASURY NOTE	1.A	399,745	422,578
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/03/2024, attached to Cash Security-US TREASURY N/B	1.A IF	17,733,500	14,969,874	14,657,847	09/03/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(65,115)	912810-RB-6	US TREASURY N/B	1.A	14,969,874	14,722,962
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/03/2024, attached to Cash Security-TREASURY NOTE	1.A IF	18,344,800	18,284,705	18,185,716	09/03/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(67,360)	91282C-GJ-4	TREASURY NOTE	1.A	18,284,705	18,253,076
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/03/2024, attached to Cash Security-TREASURY NOTE	1.A IF	13,921,700	13,867,565	13,800,973	09/03/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(51,119)	91282C-GJ-4	TREASURY NOTE	1.A	13,867,565	13,852,092
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/04/2024, attached to Cash Security-WI TREASURY BOND	1.A IF	19,187,100	11,959,696	13,221,860	09/04/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(70,453)	912810-SJ-8	WI TREASURY BOND	1.A	11,959,696	13,292,313
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/04/2024, attached to Cash Security-TREASURY BOND	1.A IF	19,433,800	12,092,708	12,035,293	09/04/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(71,358)	912810-TB-4	TREASURY BOND	1.A	12,092,708	12,106,651

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 5YR NOTE DEC 24, effective 09/04/2024, attached to Cash Security-TREASURY NOTE	1.A IF	11,379,100	11,525,755	11,738,253	09/04/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(41,783)	91282C-KW-0	TREASURY NOTE	1.A	11,525,755	11,780,036
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 09/05/2024, attached to Cash Security-TREASURY NOTE	1.A IF	300,000	262,604	270,949	09/05/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(2,344)	91282C-CV-1	TREASURY NOTE	1.A	262,604	273,293
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	20,727,600	14,914,928	16,286,551	09/06/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(76,109)	912810-SH-2	TREASURY BOND	1.A	14,914,928	16,362,660
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	20,654,900	12,128,754	12,073,434	09/06/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(75,842)	912810-SS-8	TREASURY BOND	1.A	12,128,754	12,149,276
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	20,283,500	15,030,533	14,799,033	09/06/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(74,478)	912810-SW-9	TREASURY BOND	1.A	15,030,533	14,873,511
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	20,587,700	15,327,679	15,061,190	09/06/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(75,595)	912810-TC-2	TREASURY BOND	1.A	15,327,679	15,136,785
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY NOTE	1.A IF	17,746,300	16,602,223	17,371,964	09/06/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(65,162)	912828-5M-8	TREASURY NOTE	1.A	16,602,223	17,437,126
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	23,613,300	20,128,727	19,042,836	09/06/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(106,998)	912810-SD-1	TREASURY BOND	1.A	20,128,727	19,149,834
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	23,517,700	20,067,336	18,793,031	09/06/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(106,565)	912810-TJ-7	TREASURY BOND	1.A	20,067,336	18,899,595
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY BOND	1.A IF	510,600	543,882	494,524	09/06/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(2,314)	912810-TL-2	TREASURY BOND	1.A	543,882	496,838
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY NOTE	1.A IF	23,704,100	20,487,490	20,790,163	09/06/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(107,409)	91282C-CB-5	TREASURY NOTE	1.A	20,487,490	20,897,572
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,456,600	24,972,931	25,324,045	09/06/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(110,819)	91282C-KT-7	TREASURY NOTE	1.A	24,972,931	25,434,864
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/06/2024, attached to Cash Security-TREASURY NOTE	1.A IF	24,197,700	25,033,057	25,460,519	09/06/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(109,646)	91282C-KU-4	TREASURY NOTE	1.A	25,033,057	25,570,165
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/13/2024, attached to Cash Security-US TREASURY N/B	1.A IF	18,167,900	15,092,866	17,448,991	09/13/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(66,710)	912810-QS-0	US TREASURY N/B	1.A	15,092,866	17,515,701
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/13/2024, attached to Cash Security-TREASURY BOND	1.A IF	11,892,800	7,877,229	8,470,368	09/13/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(43,669)	912810-RT-7	TREASURY BOND	1.A	7,877,229	8,514,036
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/13/2024, attached to Cash Security-TREASURY BOND	1.A IF	20,000,000	13,393,328	14,592,189	09/13/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(73,437)	912810-SW-9	TREASURY BOND	1.A	13,393,328	14,665,626
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/13/2024, attached to Cash Security-TREASURY BOND	1.A IF	19,939,300	14,952,529	13,994,117	09/13/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(73,215)	912810-SX-7	TREASURY BOND	1.A	14,952,529	14,067,332
PENDING	FUTURE S&P500 EMINI DEC 24, effective 09/16/2024, attached to Cash Security-US TREASURY N/B	1.A IF	1,991,750	1,694,374	1,720,333	09/16/2024	12/20/2024	FUTURE S&P500 EMINI DEC 24		8,050	912810-QW-1	US TREASURY N/B	1.A	1,694,374	1,712,283
PENDING	FUTURE US ULTRA 10YR NOTE DEC 24, effective 09/17/2024, attached to Cash Security-TREASURY NOTE	1.A IF	2,000,000	1,998,727	2,102,578	09/17/2024	12/19/2024	FUTURE US ULTRA 10YR NOTE DEC 24		(10,313)	91282C-KN-0	TREASURY NOTE	1.A	1,998,727	2,112,891
PENDING	FUTURE US ULTRA T-BOND DEC 24, effective 09/17/2024, attached to Cash Security-TREASURY NOTE	1.A IF	800,000	700,277	722,531	09/17/2024	12/19/2024	FUTURE US ULTRA T-BOND DEC 24		(6,250)	91282C-CV-1	TREASURY NOTE	1.A	700,277	728,781

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 S&P500 EMINI DEC 24, effective 09/19/2024, attached to Cash Security-US TREASURY N/B	1.A IF	2,024,475	1,722,213	1,748,466	09/19/2024	12/20/2024	FUTURE S&P500 EMINI DEC 24		8,050	912810-QW-1	US TREASURY N/B	1.A	1,722,213	1,740,416
PENDING	FUTURE S&P500 EMINI DEC 24, effective 09/20/2024, attached to Cash Security-US TREASURY N/B	1.A IF	2,305,100	1,960,940	1,990,866	09/20/2024	12/20/2024	FUTURE S&P500 EMINI DEC 24		9,200	912810-QW-1	US TREASURY N/B	1.A	1,960,940	1,981,666
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/24/2024, attached to Cash Security-TREASURY BOND	1.A IF	21,018,700	14,906,470	17,379,838	09/24/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(77,178)	912810-SC-3	TREASURY BOND	1.A	14,906,470	17,457,016
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/24/2024, attached to Cash Security-TREASURY BOND	1.A IF	21,717,700	11,959,910	12,694,674	09/24/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(79,745)	912810-SS-8	TREASURY BOND	1.A	11,959,910	12,774,418
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/24/2024, attached to Cash Security-TREASURY NOTE	1.A IF	15,068,800	12,721,524	13,252,303	09/24/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(55,331)	91282C-DY-4	TREASURY NOTE	1.A	12,721,524	13,307,634
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/24/2024, attached to Cash Security-TREASURY NOTE	1.A IF	21,061,900	19,996,228	21,154,046	09/24/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(77,337)	91282C-HT-1	TREASURY NOTE	1.A	19,996,228	21,231,383
PENDING	FUTURE US 5YR NOTE DEC 24, effective 09/24/2024, attached to Cash Security-TREASURY NOTE	1.A IF	21,132,900	20,066,050	21,225,357	09/24/2024	12/31/2024	FUTURE US 5YR NOTE DEC 24		(77,597)	91282C-HT-1	TREASURY NOTE	1.A	20,066,050	21,302,954
PENDING	FUTURE S&P500 EMINI DEC 24, effective 09/25/2024, attached to Cash Security-TREASURY NOTE	1.A IF	43,442,175	46,060,091	46,078,663	09/25/2024	12/20/2024	FUTURE S&P500 EMINI DEC 24		172,500	91282C-KU-4	TREASURY NOTE	1.A	46,060,091	45,906,163
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/25/2024, attached to Cash Security-TREASURY BOND	1.A IF	22,151,600	15,201,163	14,931,564	09/25/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(100,374)	912810-ST-6	TREASURY BOND	1.A	15,201,163	15,031,938
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/25/2024, attached to Cash Security-TREASURY BOND	1.A IF	20,348,400	21,674,742	19,707,744	09/25/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(92,204)	912810-TL-2	TREASURY BOND	1.A	21,674,742	19,799,948
PENDING	FUTURE US 10YR NOTE DEC 24, effective 09/30/2024, attached to Cash Security-TREASURY NOTE	1.A IF	42,500,000	45,074,311	44,856,544	09/30/2024	12/19/2024	FUTURE US 10YR NOTE DEC 24		(54,005)	91282C-KU-4	TREASURY NOTE	1.A	45,074,311	44,910,549
9999999999 - Totals				2,524,470,268	2,563,312,256	XXX	XXX	XXX		(8,204,323)	XXX	XXX	XXX	2,524,470,268	2,571,516,579

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	36	12,897,989			30	38,514,278
2. Add: Opened or Acquired Transactions	83	57,365,268	77	55,492,092	114	5,684,823,018			274	5,797,680,377
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	103	3,173,250,739			257	3,311,724,388
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	47	2,524,470,268			47	2,524,470,268

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	(15,615,017)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	4,740,732	
3.	Total (Line 1 plus Line 2)		(10,874,285)
4.	Part D, Section 1, Column 6	5,687,751	
5.	Part D, Section 1, Column 7	(16,562,036)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

			Fair Value Check
7.	Part A, Section 1, Column 16	(15,615,017)	
8.	Part B, Section 1, Column 13	(6,451,568)	
9.	Total (Line 7 plus Line 8)		(22,066,585)
10.	Part D, Section 1, Column 9	3,110,144	
11.	Part D, Section 1, Column 10	(25,176,729)	
12	Total (Line 9 minus Line 10 minus Line 11)		

			Potential Exposure Check
13.	Part A, Section 1, Column 21	2,281,551	
14.	Part B, Section 1, Column 20	51,876,105	
15.	Part D, Section 1, Column 12	54,157,655	
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	65,116,401,158	76,366,577,094
3.	Accrual of discount	59,537,945	65,541,441
4.	Unrealized valuation increase/(decrease)	(72,610)	93,625
5.	Total gain (loss) on disposals	205,224	318,677
6.	Deduct consideration received on disposals	63,713,302,824	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)	5,028,481,972	3,565,713,080
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	5,028,481,972	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				3,436,439
Rochelle/Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				277,483
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				1,389,913
Pescadero Ranch	Tracy	CA	10/09/2018	VARIOUS				45,546
Joseph Vineyard	Bradley	CA	09/10/2020	VARIOUS				143,585
Sandstone Ranch	Coalinga	CA	05/01/2021	VARIOUS				511,965
0199999. Acquired by Purchase								5,804,932
0399999 - Totals								5,804,932

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														2	1,872
Courthouse Apartments	Wheaton	IL	01/26/2023	JVM Courthouse Apartments, LLC															
29 N Wacker	Chicago	IL	08/27/2024	Sunshine Enterprise, LLC - 29 N. Wacker	9,882,579	73,631	8,929,823						9,003,454	11,171,165		2,167,712	2,167,712	2,006,071	1,559,698
Pooler Retail	Pooler	GA	09/18/2024	Core Power Pooler, LLC	44,921,361	107,056	33,491,122	122,232			(122,232)		33,475,945	36,144,623		2,668,678	2,668,678	2,740,774	843,280
0199999. Property Disposed					54,803,940	180,686	42,420,945	122,232			(122,232)		42,479,399	47,315,788		4,836,389	4,836,389	4,746,848	2,404,850
0399999 - Totals					54,803,940	180,686	42,420,945	122,232			(122,232)		42,479,399	47,315,788		4,836,389	4,836,389	4,746,848	2,404,850

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		07/01/2024	9.208		40,015	20,249,358
400017	FEDERAL WAY	WA		07/26/2024	4.730		222,941	20,663,891
123730	COMMACK	NY		09/25/2024	9.301		237,696	14,031,450
125001	VARIOUS	US		09/04/2024	7.951	14,483,955	176,106	45,561,662
0599999. Mortgages in good standing - Commercial mortgages-all other						14,483,955	676,758	100,506,362
0899999. Total Mortgages in good standing						14,483,955	676,758	100,506,362
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						14,483,955	676,758	100,506,362

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
400008	HOUSTON	TX		06/11/2019	07/31/2024	11,500,000							11,500,000	11,500,000			
123668	KANSAS CITY	MO		09/04/2019	08/07/2024	36,580,000							36,580,000	36,580,000			
400016	SAN PEDRO	CA		04/14/2022	07/29/2024	13,457,865							13,457,865	13,457,865			
0199999. Mortgages closed by repayment						61,537,865							61,537,865	61,537,865			
123525	EDINA	MN		04/10/2015		339,047							339,047	339,047			
123600	SEATTLE	WA		06/30/2017		496,184							496,184	496,184			
123627	SUGAR LAND	TX		04/27/2018		132,499		(565)			(565)		131,934	131,934			
123667	SACRAMENTO	CA		10/04/2019		82,360							82,360	82,360			
123669	OLATHE	KS		10/31/2019		168,273							168,273	168,273			
123677	DAYTON	OH		10/23/2019		230,064							230,064	230,064			
123674	CLEVELAND	OH		11/01/2019		190,716							190,716	190,716			
123682	GALLATIN	TN		12/19/2019		87,888							87,888	87,888			
123692	NASHVILLE	TN		04/15/2020		51,562							51,562	51,562			
123695	NORTH HILLS	CA		07/15/2021		51,824							51,824	51,824			
123699	HENDERSON	NV		07/07/2021		5,516							5,516	5,516			
123700	GAINESVILLE	FL		07/30/2021		35,696							35,696	35,696			
123707	ROCKLIN	CA		09/29/2021		35,259							35,259	35,259			

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
123697	LAKEWOOD	CA		10/01/2021		41,955							41,955	41,955			
123698	LINTHICUM	MD		10/27/2021		77,898							77,898	77,898			
123716	SPRING HILL	TN		12/15/2021		46,521							46,521	46,521			
123713	SALT LAKE CITY	UT		01/14/2022		26,549							26,549	26,549			
123736	CANTON	GA		05/23/2023		269,500							269,500	269,500			
123737	VARIOUS	TX		06/27/2023		36,753							36,753	36,753			
0299999. Mortgages with partial repayments						2,406,067		(565)			(565)		2,405,502	2,405,502			
0599999 - Totals						63,943,932		(565)			(565)		63,943,367	63,943,367			

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		4,324,200		12,900,571	1.050
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		499,620		5,680,346	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	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012	3		20,936		532,997	0.700
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		11/22/2019			55,596		2,673,499	1.560
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		60,768		2,827,794	2.600
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK		07/21/2016			398,980		10,010,729	66.500
000000-00-0	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital		11/05/2015			75,981		417,789	4.620
000000-00-0	BRC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital		11/06/2015			28,814		2,765,183	20.760
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND IV-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		09/13/2019			570,900		3,875,617	0.110
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016			220,131		4,642,786	0.330
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP		02/08/2019			213,546		23,391,699	1.340
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO		11/12/2019			41,504		31,612	17.690
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013	3		753,257		16,043,439	99.010
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		06/04/2018			3,486			50.960
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			101,475		8,527,158	9.320
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP		02/20/2015			41,822			24.600
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND I LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		04/27/2018	3		342,059		12,314,336	8.460
23280*-10-3	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		227,726		1,580,352	5.920
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	ENTREPRENEURIAL EQUITY PARTNERS FUND I LP	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP		07/15/2019	3		550,237		1,102,850	4.150
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP		03/12/2018	3		85,859		4,700,010	6.480
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe		06/26/2015	3		248,373		1,552,288	1.240
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			27,101		458,745	0.980
000000-00-0	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS		01/25/2019			585,670		6,842,296	2.790
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015	3		260,096		357,404	6.500
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		177,296			4.130
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS LLC		10/03/2011	3		42,684		3,721,221	3.600
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND IX LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		02/27/2019	3		83,125		615,125	2.790
000000-00-0	GALLATIN POINT CAPITAL PARTNERS LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		03/02/2018			167,170		3,824,735	14.370
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			402,316		6,046,754	3.230
000000-00-0	GLENDOWER CAPITAL KLEIN CO-INVEST LP	LONDON	GBR	GLENDOWER CAPITAL		07/11/2019	3		531,995		223,022	18.020
000000-00-0	GTCR FUND XII LP	CHICAGO	IL	GTCR		05/04/2018	3		1,687,466		12,235,091	1.870
000000-00-0	HKW CAPITAL PARTNERS V LP	NEW YORK	NY	HKW MANAGEMENT		07/26/2018	3		172,526		629,816	5.180
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.		09/27/2019	3		72,720		2,841,786	30.420
000000-00-0	KKR ASIAN FUND III LP	NEW YORK	NY	KOHLBERG KRAVIS & ROBERTS		02/12/2018	3		142,473		5,535,147	0.490
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		138,274		1,468,194	2.740
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			5,889		1,475,482	2.610
000000-00-0	LS POWER FUND IV FEEDER 1 LP	NEW YORK	NY	LS POWER		11/27/2018			115,869		3,622,732	0.700
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			41,188		1,887,146	25.700
000000-00-0	MIDDLEGROUND PARTNERS I LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		08/09/2019	3		4,756,893		5,009,499	5.870
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013	3		224,650		1,950,987	5.370
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		05/27/2015			12,500			25.000
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014			176,227		1,421,083	0.840
000000-00-0	NGP NATURAL RESOURCES XII LP	IRVING	TX	NATURAL GAS PARTNERS		11/20/2017			636,593		6,876,989	0.880
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016			10,000		1,633,180	10.000
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND I LP	RALEIGH	NC	QHP CAPITAL LP		11/05/2019	3		33,399		2,554,137	3.650
000000-00-0	NQ PE PROJECT KIT, LP	RALEIGH	NC	QHP CAPITAL LP		06/28/2018	3		11,421			28.550
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		20,607		2,601,174	0.820
000000-00-0	MIP IV OLIVIA PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		10/29/2019			48,967			0.790
000000-00-0	ONCAP IV LP	TORONTO	CAN	ONCAP		12/19/2016	3		346,058		532,924	1.090
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	CHICAGO	IL	PGIM PRIVATE CAPITAL		10/02/2017	2		3,618			12.910

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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		25,468		2,106,464	0.550
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS V LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/27/2019	3		8,012		1,711,991	0.180
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		88,522		658,994	1.000
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017			1,765,428		3,486,336	0.970
000000-00-0	SILVER LAKE PARTNERS V LP	MENLO PARK	CA	SILVER LAKE PARTNERS		06/12/2018	3		112,929		6,058,701	0.310
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		32,437		699,577	4.580
000000-00-0	SK CAPITAL PARTNERS IV-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		119,690		451,695	2.560
000000-00-0	SK CAPITAL PARTNERS V-A LP	NEW YORK	NY	SK CAPITAL PARTNERS		10/09/2018	3		886,482		3,374,640	1.340
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		1,791		1,067,190	0.120
000000-00-0	SL SPV-2 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		02/22/2019	3		421			0.070
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		50,004		944,244	2.430
000000-00-0	SYCAMORE PARTNERS III, LP	NEW YORK	NY	SYCAMORE PARTNERS		04/10/2018	3		1,115,267		7,441,776	0.430
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC		05/11/2017			345,412		9,160,858	7.600
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		156,909		1,606,011	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		389,818		3,102,566	2.000
000000-00-0	BRC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL		12/29/2016			79,178		620,754	78.480
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		726		1,073,960	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		155,049		6,178,857	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		24,614		821,633	0.910
000000-00-0	Dawson Portfolio Finance 3 LP	TORONTO	CAN	DAWSON PARTNERS		10/30/2019			41,718		2,378,904	0.990
000000-00-0	WINDROSE HEALTH INVESTORS V LP	NEW YORK	NY	WINDROSE HEALTH INVESTORS		04/08/2019	3		68,231		300,478	2.870
000000-00-0	ASCENDENT CAPITAL PARTNERS III LP	CENTRAL	HKG	ASCENDENT CAPITAL PARTNERS LIMITED		01/21/2020	3		315,000		4,060,402	3.070
000000-00-0	ANTHELION FUND I LP	NEW YORK	NY	ANTHELION CAPITAL PARTNERS LLC		02/11/2020			1,026,132		865,354	10.500
000000-00-0	DC FRONT RANGE HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE		03/05/2020	3		108,542			1.140
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND X-A LP	BOSTON	MA	SUMMIT PARTNERS LP		03/17/2020	3		90,088		5,274,028	0.410
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		03/16/2020			709,687		2,648,481	3.230
000000-00-0	AMERICAN PACIFIC GROUP FUND I LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		04/17/2020	3		2,582,204		3,418,893	5.280
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND VI LP	NEW YORK	NY	ODYSSEY PARTNERS		04/20/2020	3		142,994		6,742,063	0.800
000000-00-0	RRG SUSTAINABLE WATER IMPACT FUND LP	LOS ANGELES	CA	RRG CAPITAL MANAGEMENT		07/27/2020			502,916		2,934,010	4.140
000000-00-0	CREST ROCK FUND I-A LP	DENVER	CO	CREST ROCK PARTNERS		10/23/2020			1,214,251		7,382,290	5.540
000000-00-0	EPIC FUND II, SLP	LUXEMBOURG	LUX	CASTIK CAPITAL		12/03/2020	3		504,839		9,420,653	3.290
000000-00-0	Dawson Portfolio Finance 4 LP	TORONTO	CAN	DAWSON PARTNERS		11/25/2020			822,386		7,717,249	0.990
000000-00-0	JLC GREENSKIES CO-INVEST LP	CHICAGO	IL	JLC INFRASTRUCTURE		12/31/2020			93,055			100.000
000000-00-0	MIDDLEGROUND PISTON CO-INVEST LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/25/2020	3		5,503			13.760
000000-00-0	MONTAGU VI LP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		04/01/2021	3		339,778		4,601,905	0.430
000000-00-0	STRIPES V LP	NEW YORK	NY	STRIPES GROUP		01/19/2021	3		1,253,454		1,882,844	2.660
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET		01/27/2021			6,892,007		15,010,371	1.770
000000-00-0	BTOF TICONDEROGA CO-INVEST DE LP	NEW YORK	NY	BLACKSTONE GROUP		03/17/2021			8,441		27,174,346	10.780
000000-00-0	ENCAP ENERGY TRANSITION CO-INVESTMENT FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			78,540		2,121,230	5.270
000000-00-0	ENCAP ENERGY TRANSITION FUND I	HOUSTON	TX	ENCAP INVESTMENTS		03/10/2021			254,456		5,649,129	4.090
000000-00-0	EMK CAPITAL PARTNERS II LP	LONDON	GBR	EMK CAPITAL		02/01/2021	3		360,702		6,912,316	2.170
000000-00-0	THOMA BRAVO FUND XIV LP	CHICAGO	IL	THOMA BRAVO PARTNERS		04/15/2021	3		3,072,794		7,501,210	0.290
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH		05/10/2021	3		49,815		2,126,904	1.560
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/28/2021			3,586,309		6,375,682	1.570
000000-00-0	GTCR FUND XIII LP	CHICAGO	IL	GTCR		09/07/2021	3		5,287,100		16,927,954	0.810
000000-00-0	LEEDS EQUITY PARTNERS VII LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		09/08/2021	3		2,896,096		9,747,644	2.410
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		08/25/2021	3		965,536		13,123,634	7.140
000000-00-0	PGIM CAPITAL PARTNERS VI LP	CHICAGO	IL	PGIM PRIVATE CAPITAL		09/22/2021	2		2,925,554		14,536,399	2.110
000000-00-0	STG VI LP	PALO ALTO	CA	SYMPHONY TECHNOLOGY GROUP		07/23/2021	3		122,402		1,164,409	1.480
000000-00-0	EMBER INFRASTRUCTURE FUND I-A LP	NEW YORK	NY	EMBER INFRASTRUCTURE		09/16/2021			1,185,504		4,218,382	6.230
000000-00-0	MIDDLEGROUND PARTNERS II LP	LEXINGTON	KY	MIDDLEGROUND CAPITAL		11/15/2021	3		1,511,119		239,344	4.760
000000-00-0	NOVAQUEST PRIVATE EQUITY FUND II LP	RALEIGH	NC	QHP CAPITAL LP		10/15/2021	3		2,884,642		7,659,146	5.010

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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	COMVEST SPECIAL OPPORTUNITIES FUND LP	WEST PALM BEACH	FL	COMVEST PARTNERS		10/08/2021			2,521,227		6,624,905	9.930
000000-00-0	GALLATIN POINT CAPITAL PARTNERS II LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC		12/29/2021			207,648		10,378,232	4.360
000000-00-0	SKCP V SIRONA CO-INVEST LP	NEW YORK	NY	SK CAPITAL PARTNERS		12/10/2021	3		9,113			4.850
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT		12/06/2021			515,485		9,195,874	1.000
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP		12/14/2021			412,403		6,451,385	0.450
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP		12/02/2021	3		15,002		1,844,675	0.990
000000-00-0	5TH CENTURY PARTNERS FUND I LP	CHICAGO	IL	5TH CENTURY PARTNERS		03/28/2022	3		34,380		1,919,309	7.070
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND SONGS CO-INVEST LP	NEW YORK	NY	BLACKSTONE GROUP		03/30/2022			2,888,714		327,720	10.190
000000-00-0	COMP CAPITAL INVESTORS III CV L.P.	NEW YORK	NY	COMP CAPITAL ADVISORS		03/25/2022	3		6,474		277,740	0.330
000000-00-0	LYRIC CAPITAL ROYALTY FUND II LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT		03/25/2022			869,484		14,508,716	9.690
000000-00-0	CORAL TREE PARTNERS LP	LOS ANGELES	CA	CORAL TREE PARTNERS		05/06/2022	3		193,845		21,025,905	6.350
000000-00-0	TPG RISE CLIMATE LP	FORT WORTH	TX	TPG CAPITAL		06/14/2022	3		9,398,385		105,713,231	2.750
000000-00-0	GSP ARB CO-INVEST FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		05/27/2022	3		73,902			24.630
000000-00-0	ACTIVATE CAPITAL PARTNERS II LP	SAN FRANCISCO	CA	ACTIVATE CAPITAL		06/14/2022	3		790,000		3,342,500	5.080
000000-00-0	AIOF II POMODORO CO-INVEST LP	NEW YORK	NY	APOLLO MANAGEMENT		06/28/2022			4,806		158,097	4.810
000000-00-0	ADVENT INTERNATIONAL GPE X LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2022	3		1,784,744		18,101,143	0.370
000000-00-0	GTCR STRATEGIC GROWTH FUND I	CHICAGO	IL	GTCR		09/29/2022	3		65,025		7,670,400	0.570
000000-00-0	SUMMIT PARTNERS GROWTH EQUITY FUND XI LP	BOSTON	MA	SUMMIT PARTNERS LP		09/29/2022	3		1,451,923		17,084,983	0.320
000000-00-0	QHP MILKY WAY SPV LP	RALEIGH	NC	QHP CAPITAL LP		09/12/2022	3		856		266,235	0.570
000000-00-0	STORY3 RECOVER III LP	LOS ANGELES	CA	STORY3 CAPITAL		08/17/2022			62,824			79.990
000000-00-0	CENTER ROCK CAPITAL PARTNERS FUND II LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		12/21/2022	3		3,162,634		22,589,195	4.960
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP		11/25/2022	3		254,760		37,682,864	4.800
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP		11/25/2022	3		23,783		4,822,370	20.250
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS VI LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		12/12/2022	3		3,909,802		17,637,725	0.270
000000-00-0	ICON INFRASTRUCTURE PARTNERS VI LP	LONDON	GBR	ICON INFRASTRUCTURE PARTNERS		12/19/2022			1,621,891		14,824,694	0.950
000000-00-0	NQ PE PROJECT COLOSSEUM CO-INVEST LP	RALEIGH	NC	QHP CAPITAL LP		10/05/2022	3		1,829		29,089	7.320
000000-00-0	MONARCH CAPITAL PARTNERS VI LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL		02/13/2023			2,100,000		13,650,000	1.000
000000-00-0	SK CAPITAL PARTNERS VI LP	NEW YORK	NY	SK CAPITAL PARTNERS		01/19/2023	3		61,306		30,009,157	1.430
000000-00-0	GENERATION IM SUSTAINABLE SOLUTIONS FUND IV (A) ILP	LONDON	GBR	GENERATION INVESTMENT MANAGEMENT		02/03/2023	3		3,299,359		13,025,641	4.390
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND V LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		05/25/2023			192,446		16,594,285	0.090
000000-00-0	GSP 4.0 FUND LP	NEW YORK	NY	GARNETT STATION PARTNERS		02/06/2023	3		6,056,963		6,395,433	2.180
000000-00-0	ARCLINE CAPITAL PARTNERS III LP	SAN FRANCISCO	CA	ARCLINE INVESTMENT MANAGEMENT		04/28/2023	3		9,469,967		16,845,699	0.930
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP		06/28/2023			5,429,045		17,925,606	0.670
000000-00-0	GTCR EVERGREEN FUND I/B LP CV	CHICAGO	IL	GTCR		04/04/2023	3		28,241		2,055,311	3.780
000000-00-0	MED PLATFORM II SLP	LYON	FRA	ARCHIMED		06/16/2023	3		4,098,211		21,586,550	1.020
000000-00-0	NEOS PARTNERS I LP	SAN DIEGO	CA	NEOS PARTNERS		05/26/2023	3		3,813,506		11,836,032	3.430
000000-00-0	SUNSTONE PARTNERS III LP	SAN MATEO	CA	SUNSTONE PARTNERS		06/12/2023	3		1,779,875		22,432,380	3.150
000000-00-0	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS		09/06/2023			3,220,640		15,550,304	2.690
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS		09/27/2023	3		6,166,454			48.040
000000-00-0	SANDBROOK CLIMATE INFRASTRUCTURE FUND I LP	STAMFORD	CT	SANDBROOK CAPITAL		08/25/2023			1,511,084		32,874,897	3.180
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS		10/13/2023			5,569,412		16,835,457	2.060
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS		10/30/2023	3		332,999		26,714,122	3.280
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER		12/04/2023			3,352,593		29,029,530	1.330
000000-00-0	MAIN POST GROWTH CAPITAL III LP	SAN FRANCISCO	CA	MAIN POST PARTNERS		10/25/2023	3		2,559,157		31,358,550	6.210
000000-00-0	THANOS SIDECAR LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		10/20/2023			369			1.170
000000-00-0	VICTOR CAPITAL PARTNERS FUND II LP	NEW YORK	NY	VICTOR CAPITAL PARTNERS		12/19/2023	3		2,334,269		26,535,665	12.930
000000-00-0	DECARBONIZATION PARTNERS I DELAWARE FEEDER A LP	NEW YORK	NY	BLACKROCK		10/31/2023	3		2,207,765		30,393,263	3.210
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP	WASHINGTON	DC	THE CARLYLE GROUP		12/31/2023			52,524		20,965,982	0.880
000000-00-0	RM INVESTCO II LLC	NASHVILLE	TN	SEVEN HILLS CAPITAL		11/30/2023	3		630,855		1,921,494	59.700
000000-00-0	AMERICAN PACIFIC GROUP FUND II LP	LARKSPUR	CA	AMERICAN PACIFIC GROUP		01/29/2024	3		249,370		33,390,559	5.290
000000-00-0	BBMA CO-INVEST LP	NEW YORK	NY	LEEDS EQUITY PARTNERS		01/02/2024	3		781,385		1,919,116	10.440
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		01/17/2024			6,669,769		19,772,587	6.550
000000-00-0	BD-CAPITAL FUND 2 LP	LONDON	GBR	BD-CAPITAL		05/13/2024	3		3,752,654		20,734,064	6.790

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	DB DINO HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE		06/11/2024			3,187,381		11,119,233	0.770
000000-00-0	GIP PEGASUS FUND LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE PARTNERS		05/29/2024			96,244			1.750
000000-00-0	EMK CAPITAL PARTNERS III LP	LONDON	GBR	EMK CAPITAL		06/17/2024	3		2,388,244		42,315,407	1.370
000000-00-0	PACP CARTA CO-INVEST LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS		05/24/2024	3		14,755		2,893,755	1.900
000000-00-0	ARCTOS SPORTS PARTNERS FUND II LP	DALLAS	TX	ARCTOS PARTNERS		04/23/2024			753,940		24,633,480	0.870
000000-00-0	PEPPERTREE CAPITAL FUND X QP LP	CHAGRIN FALLS	OH	PEPPERTREE CAPITAL MANAGEMENT		06/30/2024			5,258,260		24,900,000	1.970
000000-00-0	SDC DIGITAL INFRASTRUCTURE OPPORTUNITY FUND IV LP	NEW YORK	NY	SDC CAPITAL PARTNERS		04/02/2024			125,000		24,638,736	1.190
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS		04/27/2016	3		641			0.000
000000-00-0	CRCP II CO-INVEST (WAM) LP	ROLLING MEADOWS	IL	CENTER ROCK CAPITAL PARTNERS		08/30/2024	3	15,270,000				50.000
000000-00-0	KAINOS GF HOLDINGS FEEDER LP	DALLAS	TX	KAINOS CAPITAL		08/27/2024	3	19,252,936				19.000
000000-00-0	NB CAPITAL SOLUTIONS CO-INVEST (AQUILA) LP	NEW YORK	NY	NEUBERGER BERMAN		08/28/2024		20,505,772				6.510
000000-00-0	PARTNERS GROUP CLIENT ACCESS 44A LP	ST PETER PORT	GGY	PARTNERS GROUP		08/16/2024		2,702,874			37,297,126	16.890
000000-00-0	ASTERION INDUSTRIAL INFRA PARTNERS III FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS		07/18/2024					36,829,658	1.030
000000-00-0	EIP FLAGSHIP FUND III LP	NEW YORK	NY	ENERGY IMPACT PARTNERS		08/22/2024	3				45,000,000	2.250
000000-00-0	FRAZIER HEALTHCARE GROWTH BUYOUT FUND XI LP	SEATTLE	WA	FRAZIER HEALTHCARE PARTNERS		09/20/2024	3				28,500,000	1.430
000000-00-0	SKY ISLAND CAPITAL II LP	DALLAS	TX	SKY ISLAND CAPITAL		07/12/2024	3				28,500,000	9.500
000000-00-0	TPG RISE CLIMATE II LP	FORT WORTH	TX	TPG CAPITAL		09/30/2024	3				100,000,000	1.000
1999999. Joint Venture Interests - Common Stock - Unaffiliated								57,731,581	185,050,131		1,650,634,920	XXX
000000-00-0	BLACKCHAMBER REAL ESTATE OPPORTUNITY FUND LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/24/2019			722,265		4,526,064	7.220
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			49,643		2,388,937	0.250
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		12/05/2019			31,900			12.870
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			49,508		2,611,920	0.540
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			1,675			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			3,184		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X LP	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			52,894		4,951,689	1.750
000000-00-0	BREG SAVANNAH INDUSTRIAL FUND, LP	DENVER	CO	BROE REAL ESTATE GROUP		03/29/2021			1,463,492		19,823,810	15.870
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND III LP	RENO	NV	DERMODY PROPERTIES		05/07/2021			704,177		3,946,791	4.760
000000-00-0	ML-AI VENTURE 5 LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC		07/01/2021			325,000			50.000
000000-00-0	BC CO-INVEST CTP-I LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		12/21/2021			2,978,680		2,031,920	20.680
000000-00-0	CAPROCK LOGISTICS DEVELOPMENT VENTURE LP	NEWPORT BEACH	CA	CAPROCK PARTNERS		11/19/2021			1,660,000		28,404,283	32.190
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS		10/28/2021			8,149		1,139,077	3.940
000000-00-0	FOCUS SENIOR HOUSING FUND II LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/09/2022			10,143,771		53,793,282	20.180
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS		09/30/2022			917,699		6,865,097	11.840
000000-00-0	BC FUND II CO-INVEST INDUSTRY LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		02/23/2024			28,881		2,091,761	10.440
000000-00-0	BC FUND II CO-INVEST TUSK II LP	WASHINGTON	DC	BLACKCHAMBER PARTNERS		02/23/2024			6,860,385		16,033,332	47.950
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES		03/08/2024			2,614,977		35,385,453	6.090
000000-00-0	DP AIC RENO ALP HOLDINGS LP	RENO	NV	DERMODY PROPERTIES		04/04/2024			5,097,743			71.450
000000-00-0	HS DIGITAL I LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC		08/30/2024		16,464,005			43,535,995	22.060
2199999. Joint Venture Interests - Real Estate - Unaffiliated								16,464,005	33,714,025		229,598,479	XXX
000000-00-0	SM202	PHOENIX	AZ	CBRE Global Investors		10/30/2020			58,379			95.000
000000-00-0	TBR ONE RIVERSIDE	Jacksonville	FL	TriBridge Residential		02/04/2022			900,000		2,369,400	90.000
000000-00-0	TDC Brown Deer	Milwaukee	WI	Transwestern Development Company		10/20/2022			34,032			90.010
000000-00-0	TDC 15TH STREET LLC	WASHINGTON	DC	Transwestern Development Company		06/21/2021			778,133		133,754	85.000
2299999. Joint Venture Interests - Real Estate - Affiliated									1,770,544		2,503,154	XXX
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP		03/22/2018			33,471			6.790
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VII LP	BOSTON	MA	ARCLIGHT PARTNERS		02/21/2020			1,735,133		4,386,436	0.670
000000-00-0	SROA CARDINAL CO-INVEST 2 LP	WEST PALM BEACH	FL	SROA CAPITAL		11/26/2021			623,894			100.000
000000-00-0	SROA CAPITAL FUND VIII LP	WEST PALM BEACH	FL	SROA CAPITAL		11/23/2021			1,571,529		1,525,398	9.620
000000-00-0	CRAYHILL CO-INVEST FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP		05/24/2022			1,437,535		84,522	96.760

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	MONTECITO MEDICAL OFFICE FUND IV (INSTITUTIONAL) LP	NASHVILLE	TN	MONTECITO MEDICAL		02/15/2024			3,922,730		27,977,547	27.110
000000-00-0	MATRIX HOLDINGS II DE LP	NEW YORK	NY	BLACKSTONE GROUP		06/28/2024			1,900,183		12,113,061	6.960
000000-00-0	TPG AG ESSENTIAL HOUSING FUND III LP	FORT WORTH	TX	TPG CAPITAL		05/21/2024			1,200,000		27,000,000	2.330
000000-00-0	WCP NEWCOLD III LP	STAMFORD	CT	WESTPORT CAPITAL PARTNERS		09/27/2024		49,659,279			25,500,000	3.500
2599999. Joint Venture Interests - Other - Unaffiliated								49,659,279	12,424,475		98,586,964	XXX
000000-00-0	AIC COLLATERAL LOAN (CLO 16 REFI)	Dover	DE	ALLSTATE INSURANCE COMPANY		07/10/2024		23,000,000				100.000
000000-00-0	AIC COLLATERAL LOAN (CLO 17 REFI)	Dover	DE	ALLSTATE INSURANCE COMPANY		07/22/2024		18,647,475				100.000
000000-00-0	AIC COLLATERAL LOAN (CLO 18 REFI)	Dover	DE	ALLSTATE INSURANCE COMPANY		07/22/2024		23,242,500				100.000
3099999. Collateral Loans - Affiliated								64,889,975				XXX
000000-00-0	AEGON LIHTC FUND 58 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		07/15/2019			(59,814)		6,577,149	23.160
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XLIX	BOSTON	MA	BOSTON FINANCIAL		10/18/2018			66,593		1,389,204	17.080
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC	Indianapolis	IN	CREA		04/11/2012			(1,248)		4,584	24.800
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CREA		12/22/2017			45,117		732,202	27.720
000000-00-0	CREA CORPORATE TAX CREDIT FUND 61, LLC	INDIANAPOLIS	IN	CREA		06/27/2018			34,783		276,593	22.340
000000-00-0	CREA CORPORATE TAX CREDIT FUND 66, LLC	INDIANAPOLIS	IN	CREA		01/03/2019			12,670		603,791	9.860
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 28 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		10/12/2018			(1,782)		43,229	14.960
000000-00-0	RED STONE EQUITY - 2017 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017			285		347,464	18.620
000000-00-0	RED STONE EQUITY - 2018 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		07/27/2018			289,619		617,404	24.680
000000-00-0	RED STONE EQUITY - 2019 NATIONAL FUND L.P.	CLEVELAND	OH	RED STONE EQUITY PARTNERS		04/26/2019			339,263		648,784	20.340
000000-00-0	RED STONE EQUITY FUND 75 LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		12/18/2019			235,018		705,549	24.400
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	Greenwich	CT	Richman Group		04/15/2011			129,600		129,600	23.580
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/27/2016			(637)		203,943	9.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 43 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		05/17/2018			5,936		850,270	17.680
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 44, LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		08/28/2017			211		1,571,506	23.340
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 37, LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/09/2011			747		8,435	16.860
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 52 LP	BOSTON	MA	BOSTON FINANCIAL		03/16/2020			96,881		1,820,356	17.960
000000-00-0	CREA CORPORATE TAX CREDIT FUND 74 LLC	INDIANAPOLIS	IN	CREA		01/06/2020			(6,698)		2,864,992	9.820
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS 53 LP	BOSTON	MA	BOSTON FINANCIAL		10/29/2020			87,732		4,786,100	21.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 54 LP	BOSTON	MA	BOSTON FINANCIAL		03/15/2021			56,217		2,886,113	21.080
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS		04/15/2021			120,624		2,567,680	20.480
000000-00-0	CREA CORPORATE TAX CREDIT FUND 85 LP	INDIANAPOLIS	IN	CREA		06/21/2021			1,469		2,773,044	8.390
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP	BOSTON	MA	BOSTON FINANCIAL		03/25/2022			(2,098)		10,165,070	12.460
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 50 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		06/01/2022			2,822		24,938,744	22.530
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP	BOSTON	MA	BOSTON FINANCIAL		10/26/2022			(228,815)		24,762,364	19.690
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 54 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/24/2024		40,000,000			38,077,329	21.040
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								40,000,000	1,224,495		130,351,499	XXX
000000-00-0	CREA STATE KENOLIO APARTMENTS, LLC	INDIANAPOLIS	IN	CREA		12/14/2018			(4,893)		387,138	100.000
000000-00-0	R4 CLIIGA ACQUISTION LLC	NEW YORK	NY	R4 CAPITAL		10/30/2020			14,000		178,533	38.350
000000-00-0	ALLIANT TAX CREDIT FUND 104 LP- CA STATE CREDITS	WOODLAND HILLS	CA	ALLIANT CAPITAL		03/31/2021			385		21,580	21.200
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 114 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021			(10,082)		592,762	100.000
000000-00-0	RBC COMMUNITY INVESTMENTS STATE TAX CREDIT FUND 113 LP	CLEVELAND	OH	RBC CAPITAL MARKETS		06/11/2021			(220,845)		1,483,773	98.000
000000-00-0	R4 REGA ACQUISITION LLC	NEW YORK	NY	R4 CAPITAL		07/01/2021			400,000		5,835,775	1.010
000000-00-0	RAH CORPORATE PARTNERS FUND 57 LLC - SC STATE	GREAT NECK	NY	REGIONS BANK		09/30/2021			11,908		11,908	23.890
000000-00-0	RJTCF 48 STATE TAX CREDIT FUND LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.		09/23/2021			94,826		187,220	48.000
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 51 LP STATE CA	IRVINE	CA	WNC & ASSOCIATES		08/20/2021			(881,867)		1,861,996	18.730
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 56 LP MO STATE	BOSTON	MA	BOSTON FINANCIAL		03/25/2022			(21,976)		3,423	12.460
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 52 LP CA STATE	IRVINE	CA	WNC & ASSOCIATES		03/17/2022			(315,262)		1,294,164	18.900

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	CREA CORPORATE TAX CREDIT FUND 89 LP	INDIANAPOLIS	IN	CREA		01/04/2022			(29,119)		841,476	15.500
000000-00-0	BOSTON FINANCIAL INSTITUTIONAL TAX CREDIT 57 LP CA STATE	BOSTON	MA	BOSTON FINANCIAL		10/26/2022			(3,108)		3,856,698	19.690
000000-00-0	ALLIANT TAX CREDIT FUND 117 LP CA STATE	WOODLAND HILLS	CA	ALLIANT CAPITAL		06/23/2023			119,845		3,237,477	24.400
000000-00-0	RBC COMMUNITY INVESTMENT STATE TAX CREDIT FUND SC 124	CLEVELAND	OH	RBC CAPITAL MARKETS		10/27/2023			(1,349)		116,023	97.990
4199999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									(847,537)		19,909,946	XXX
00140P-AC-9	AIMCO 2020-11A SUB CLO	0	CYM	TRANSFER	6.	01/01/2022			187,766			0.000
00140J-AB-5	AIMCO CLO 19 LTD.	0	JEY	Aimco CLO 19 Ltd.	6.	09/30/2024		1,555,031				0.000
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated								1,555,031	187,766			XXX
6099999. Total - Unaffiliated								165,409,897	231,753,355		2,129,081,809	XXX
6199999. Total - Affiliated								64,889,975	1,770,544		2,503,154	XXX
6299999 - Totals								230,299,872	233,523,899		2,131,584,963	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	08/09/2024	3,832							3,832	3,832				
000000-00-0	AMERRA-ANDROMEDA CO-INVEST II, LP	NEW YORK	NY	AMERRA CAPITAL MANAGEMENT LLC	11/19/2019	09/30/2024	100,000							100,000	100,000				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	08/12/2024	48,160							48,160	48,160				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND I, FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	11/22/2019	07/15/2024	991							991	222	(769)		(769)	
000000-00-0	ATLAS CAPITAL RESOURCES II L.P.	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	08/27/2024	196,798							196,798	196,798				
000000-00-0	AXA SECONDARY FUND V	SAINT HELIER	GGY	ARDIAN	12/14/2011	08/08/2024	12,737							12,737	12,737				
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013	08/14/2024	2,445,884							2,445,884	2,445,884				
000000-00-0	BOPA1 LP BLACKROCK OPPORTUNISTIC	NEW YORK	NY	BLACKROCK	07/21/2016	09/03/2024	1,332,442							1,332,442	1,332,442				
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	NEW YORK	NY	BLACKSTONE GROUP	02/08/2019	08/06/2024	4,716							4,716	4,716				
000000-00-0	CA ENERGY INVESTMENT PARTNERS LP	HOUSTON	TX	JACO OIL CO	11/12/2019	09/25/2024	507,538							507,538	507,538				
000000-00-0	GPC PARTNERS CO-INVESTMENT (CHICO) LP	GREENWICH	CT	GALLATIN POINT CAPITAL LLC	06/04/2018	07/26/2024	223,471							223,471	223,471				
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	09/27/2024	407,726							407,726	405,520	(2,206)		(2,206)	
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017	09/26/2024	614,201							614,201	614,201				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC, PROJECT LONGHAUL	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/14/2024	6,320,600							6,320,600	6,320,600				
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP	WASHINGTON	DC	THE CARLYLE GROUP	02/20/2015	07/22/2024	13,459,967							13,459,967	13,459,967				
000000-00-0	DANIELE HOLDCO LLC	CHICAGO	IL	ENTREPRENEURIAL EQUITY PARTNERS LP	09/03/2019	09/30/2024	45,297,385							45,297,385	45,297,385				
000000-00-0	EPIRIS FUND II B LP	LONDON	GBR	EPIRIS GROUP	03/12/2018	09/26/2024	(17,198)							(17,198)	21,814	39,013		39,013	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Equistone Partners Europe	02/20/2012	08/22/2024	2,046,456							2,046,456	1,789,680	(256,776)		(256,776)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	Equistone Partners Europe	06/26/2015	07/11/2024	1,940,632							1,940,632	1,796,950	(143,682)		(143,682)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND VI	LONDON	GBR	EQUISTONE PARTNERS EUROPE	07/09/2018	09/13/2024	(99,334)							(99,334)	(98,663)	670		670	

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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	ENERGY SPECTRUM PARTNERS VIII LP	DALLAS	TX	ENERGY SPECTRUM PARTNERS	01/25/2019	07/02/2024	4,072,810							4,072,810	4,072,810				
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND	Everstone Capital	12/22/2011	07/19/2024	76,065							76,065	76,065				
000000-00-0	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	09/16/2024	944,099							944,099	944,099				
000000-00-0	GRIDIRON ENERGY, LLC	NEW YORK	NY	LS POWER	05/10/2017	08/21/2024	3,559,510							3,559,510	3,559,510				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/18/2024	994,844							994,844	994,844				
000000-00-0	IMM ROSEGOLD IV ALPHA-2 PRIVATE EQUITY FUND	SEOUL	KOR	IMM PRIVATE EQUITY, INC.	09/27/2019	09/12/2024	2,372,871							2,372,871	2,372,871				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	08/20/2024	150,046							150,046	150,046				
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/25/2024	195,612							195,612	174,212	(21,400)		(21,400)	
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP	11/16/2016	09/27/2024	314,648							314,648	332,434	17,786		17,786	
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	09/30/2024									(2,091)		(2,091)	(2,091)	2,091
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	09/06/2024	11,755,604							11,755,604	11,755,604				
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION INVESTORS LP	NEW YORK	NY	Morgan Stanley Private Equity Asia	08/06/2014	08/12/2024	3,832,841							3,832,841	3,832,841				
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	09/26/2024	287,029							287,029	287,029				
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	09/30/2024	50,737							50,737	50,737				
000000-00-0	NGP Natural Resources XI LP	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	09/30/2024	1,692,746							1,692,746	1,692,746				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	07/09/2024	33,997							33,997	33,997				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	08/21/2024	177,523							177,523	177,523				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PGIM PRIVATE CAPITAL	04/21/2017	08/02/2024	251,732							251,732	251,732				
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners	04/25/2016	08/28/2024	1,069,276							1,069,276	1,069,276				
000000-00-0	SPT CAPITAL INTERNATIONAL, LTD.	Stamford	CT	PWC CORPORATE FINANCE & RECOVERY	05/01/2013	09/20/2024	49,433							49,433	49,433				
000000-00-0	SAIF PARTNERS IV	CENTRAL	HKG	SAIF Partners	08/27/2010	07/09/2024	25,164							25,164	25,164				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	BAIN CAPITAL	10/17/2012	07/10/2024	36,445							36,445	36,445				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	07/30/2024	83,085							83,085	(9,039)	(92,124)		(92,124)	
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	09/05/2024	83,760							83,760	83,760				
000000-00-0	STERLING CAPITAL PARTNERS III	Westport	CT	Sterling Partners	09/30/2008	09/05/2024	59,802							59,802	59,802				
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	07/01/2015	09/11/2024	441,393							441,393	441,393				
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	09/09/2024	14,421							14,421	14,421				
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	07/12/2024	114,554							114,554	114,554				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	09/19/2024	(1,810)							(1,810)	(2,242)	(432)		(432)	
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	08/15/2024	(2,851,782)							(2,851,782)	(2,851,782)				
000000-00-0	WHISPS HOLDINGS LP	DALLAS	TX	KAINOS CAPITAL	04/18/2019	09/30/2024	18,222,533							18,222,533	18,222,533				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND II LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	03/16/2020	08/13/2024	207,495							207,495	207,495				
000000-00-0	AVES SPECIAL OPPORTUNITIES FUND I LP	CHICAGO	IL	AVES CAPITAL MANAGEMENT	09/23/2020	09/30/2024	31,660,733							31,660,733	31,660,733				
000000-00-0	STRATEGIC VALUE CAPITAL SOLUTIONS FUND LP	GREENWICH	CT	STRATEGIC VALUE PARTNERS	09/16/2020	09/24/2024	286,820							286,820	286,820				
000000-00-0	MONARCH CAPITAL PARTNERS V LP	NEW YORK	NY	MONARCH ALTERNATIVE CAPITAL	11/02/2020	08/14/2024	181,933							181,933	181,933				
BAS153-LN-0	DAVIDSON KEMPNER DIST OPP FUND LP	NEW YORK	NY	DK MANAGEMENT PARTNERS LP	11/02/2020	07/01/2024	9,540,803							9,540,803	9,540,803				
000000-00-0	SIXTH STREET FUNDAMENTAL STRATEGIES PARTNERS LP	DALLAS	TX	SIXTH STREET	01/27/2021	09/01/2024	6,494,864							6,494,864	6,494,864				
000000-00-0	PORTFOLIO PRENDI LP	NEW YORK	NY	LYRIC CAPITAL MANAGEMENT	06/11/2021	09/30/2024	7,951,449							7,951,449	7,951,449				
000000-00-0	PROVIDENCE STRATEGIC GROWTH EUROPE LP	PROVIDENCE	RI	PROVIDENCE STRATEGIC GROWTH	05/10/2021	09/27/2024	2,203							2,203	1,088	(1,114)		(1,114)	
000000-00-0	LEXINGTON CAPITAL PARTNERS VII	New York	NY	Lexington Partners	07/01/2021	09/26/2024	149,574							149,574	149,574				
000000-00-0	ASTERION INDUSTRIAL INFRA FUND II FCR	MADRID	ESP	ASTERION INDUSTRIAL PARTNERS	07/28/2021	09/27/2024	3,477							3,477	15,227	11,750		11,750	
000000-00-0	MOUNTAINGATE CAPITAL FUND II LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	08/25/2021	09/13/2024	3,329,383							3,329,383	3,329,383				
000000-00-0	APOLLO INFRASTRUCTURE OPPORTUNITIES FUND II LP	NEW YORK	NY	APOLLO MANAGEMENT	12/06/2021	09/03/2024	450,341							450,341	450,341				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND II LP	WASHINGTON	DC	THE CARLYLE GROUP	12/14/2021	09/27/2024	932,663							932,663	932,663				
000000-00-0	MONTAGU+ SCSP	LONDON	GBR	MONTAGU PRIVATE EQUITY LLP	12/02/2021	09/25/2024	14							14	11	(3)		(3)	
000000-00-0	BIP III RIDE CO-INVESTMENT LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	08/01/2022	07/09/2024	21,394							21,394	3,178	(18,216)		(18,216)	
000000-00-0	EPIRIS FUND III B LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	08/22/2024	161							161	2,116	1,956		1,956	
000000-00-0	EPIRIS FUND III CO-INVESTMENT A LP	LONDON	GBR	EPIRIS GROUP	11/25/2022	09/26/2024	(12,988)							(12,988)	836,630	849,618		849,618	
000000-00-0	BLACKSTONE TACTICAL OPPORTUNITIES FUND IV LP	NEW YORK	NY	BLACKSTONE GROUP	06/28/2023	09/16/2024	156,814							156,814	156,814				

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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	CHARLESBANK CREDIT OPPORTUNITY FUND III LP	NEW YORK	NY	CHARLESBANK CAPITAL PARTNERS	09/06/2023	08/13/2024	286,333							286,333	286,333				
000000-00-0	PX3 PARTNERS CLEAN LP	LONDON	GBR	PX3 PARTNERS	09/27/2023	09/19/2024	38,067							38,067	39,905	1,839		1,839	
000000-00-0	BASALT INFRASTRUCTURE PARTNERS IV LP	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	10/13/2023	09/19/2024	276,277							276,277	276,277				
000000-00-0	KLAR PARTNERS II SCSP	LONDON	GBR	KLAR PARTNERS	10/30/2023	08/07/2024	440,402							440,402	446,977	6,575		6,575	
000000-00-0	LS POWER EQUITY PARTNERS V LP	NEW YORK	NY	LS POWER	12/04/2023	08/01/2024	47,146							47,146	47,146				
000000-00-0	CARLYLE CREDIT OPPORTUNITIES FUND III LP	WASHINGTON	DC	THE CARLYLE GROUP	12/31/2023	08/23/2024	52,524							52,524	52,524				
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND III LP	NEW YORK	NY	CRAYHILL CAPITAL MANAGEMENT LP	01/17/2024	07/25/2024								221,244	221,244				
000000-00-0	DB DINO HOLDINGS I LP	BOCA RATON	FL	DIGITAL BRIDGE	06/11/2024	09/27/2024								1,691,440	1,691,440				
000000-00-0	NORTHLEAF THOR CO-INVESTMENT II LP	TORONTO	CAN	NORTHLEAF CAPITAL PARTNERS	05/28/2024	07/26/2024								764,537	764,537				
000000-00-0	GIP PEGASUS FUND LP	NEW YORK	NY	GLOBAL INFRASTRUCTURE PARTNERS	05/29/2024	07/18/2024								1,309,421	1,321,651	12,230		12,230	
000000-00-0	PACP CARTA CO-INVEST LP	MANHATTAN BEACH	CA	PACIFIC AVENUE CAPITAL PARTNERS	05/24/2024	08/30/2024								1,606,146	1,606,146				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	08/19/2024													
000000-00-0	CHUSA II, INC, MBK - PROJECT TRANSFORMERS	SEOUL	KOR	MBK PARTNERS	04/27/2016	09/30/2024	641							641	(13)	(13)	(641)	(654)	2,888,847
BAS134-RN-4	ACADIAN INTL SMALL CAP FUND	BOSTON	MA	ACADIAN ASSET MANAGEMENT LLC	07/01/2020	09/27/2024	6,630,473							6,630,473	6,630,473				
1999999. Joint Venture Interests - Common Stock - Unaffiliated							192,084,984							197,677,772	198,079,740	404,700	(2,732)	401,968	2,890,937
000000-00-0	HSRE BRIGHTVIEW CO-INVESTMENT LP	CHICAGO	IL	HARRISON STREET ADVISORS LLC	12/05/2019	07/25/2024	284,763							284,763	284,763				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	09/30/2024									(6,443)		(6,443)	(6,443)	6,443
000000-00-0	ML-AI VENTURE 3, LLC	WHIPPANY	NJ	METLIFE INVESTMENT MANAGEMENT LLC	07/22/2016	07/31/2024	73,500							73,500	73,500				
000000-00-0	NORTH HAVEN REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	09/26/2024	113,033							113,033	113,033				
000000-00-0	RANCHO PRESIDIO LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	12/20/2019	09/24/2024	113,750							113,750	113,750				
000000-00-0	SEASONS RESIDENTIAL HOLDINGS, LLC	DENVER	CO	REDPEAK PROPERTIES	05/01/2021	09/30/2024													1,390
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II	Greenwich	CT	STARWOOD CAPITAL GROUP	12/22/2011	08/01/2024	646,458							646,458	646,458				
000000-00-0	TRUAMERICA PROPERTIES II LLC	Los Angeles	CA	TruAmerica Multifamily	08/01/2021	09/11/2024	194,268							194,268	194,268				
000000-00-0	ELMTREE U.S. NET LEASE FUND IV LP	ST. LOUIS	MO	ELMTREE FUNDS	10/28/2021	09/30/2024	1,922,406							1,922,406	1,922,406				
000000-00-0	MSP GP FUND III LP	DALLAS	TX	MONTGOMERY STREET PARTNERS	09/30/2022	07/03/2024	3,514							3,514	3,514				
000000-00-0	BLACKSTONE PROPERTY PARTNERS LP	NEW YORK	NY	BLACKSTONE GROUP	03/31/2023	09/27/2024	74,009							74,009	74,009				
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND IV LP	RENO	NV	DERMODY PROPERTIES	03/08/2024	08/15/2024								1,288,558	1,288,558				
2199999. Joint Venture Interests - Real Estate - Unaffiliated							3,425,701							4,714,259	4,707,816		(6,443)	(6,443)	7,833
000000-00-0	NBInv AP7 LLC	CHELAN	WA	DIRECT	03/10/2020	08/14/2024	382,854							382,854	382,854				
000000-00-0	TDC CITY CENTER LLC	PHOENIX	AZ	Transwestern Development Company	07/01/2021	09/30/2024	3,780							3,780	3,780				
000000-00-0	White Oak Real Estate 2017-2, LP	Westerville	OH	White Oak GP	11/07/2017	08/28/2024	4,630							4,630	4,630				18,995
2299999. Joint Venture Interests - Real Estate - Affiliated							391,264							391,264	391,264				18,995
000000-00-0	BLACKSTONE PROPERTY PARTNERS EUROPE - LO LP	NEW YORK	NY	BLACKSTONE GROUP	03/22/2018	09/25/2024	104,234							104,234	85,299	(18,935)		(18,935)	
2599999. Joint Venture Interests - Other - Unaffiliated							104,234							104,234	85,299	(18,935)		(18,935)	
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	02/17/2022	07/17/2024	369,977							369,977	369,977				
000000-00-0	AIC COLLATERAL LOAN (AIMCO) REFI	Dover	DE	DIRECT	04/20/2021	07/22/2024	16,667							16,667	16,667				
000000-00-0	AIC COLLATERAL LOAN (AIMCO)	Dover	DE	DIRECT	11/08/2021	08/20/2024	27,600,000							27,600,000	27,600,000				686,224
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 16)	Dover	DE	DIRECT	12/16/2021	07/10/2024	22,937,500							22,937,500	22,937,500				383,177
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 17)	Dover	DE	DIRECT	06/30/2022	07/22/2024	18,437,000							18,437,000	18,437,000				347,624
000000-00-0	AIC COLLATERAL LOAN (AIMCO CLO 18)	Dover	DE	DIRECT	09/08/2022	07/22/2024	22,621,000							22,621,000	22,621,000				458,485
3099999. Collateral Loans - Affiliated							91,982,144							91,982,144	91,982,144				1,875,510
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	Portland	OR	PNC TAX CREDIT CAPITAL	06/15/2011	09/19/2024	63,569							63,569	63,569				
000000-00-0	AEGON LIHTC FUND 62 LLC	CEDAR RAPIDS	IA	AEGON USA REALTY ADVISORS	04/15/2021	07/22/2024	3,199							3,199	3,199				
3799999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							66,768							66,768	66,768				
55953A-AE-8	MAGNE_2014-8A CLO	0	CYM	TRANSFER	01/01/2022	08/08/2024	106,381							106,381	128,533		22,151	22,151	
64129V-AB-9	NEUB 2014-17A SUB	0	CYM	VARIOUS	01/01/2022	08/21/2024	2,200,256							2,200,256	2,546,125		345,869	345,869	
75888C-AE-2	REG19 2022-1A SUB CLO	0	CYM	BNP CAPITAL MARKETS	02/17/2022	09/05/2024	2,646,611							2,646,611	4,113,550		1,466,939	1,466,939	
82671W-AC-9	SPEAK 2021-10A SUB CLO	0	CYM	TRANSFER	01/01/2022	08/21/2024	2,970,655		(154,185)			(154,185)		2,816,470	3,116,490		300,020	300,020	258,936
4699999. Residual Tranches or Interests with Underlying Assets Having Characteristics of Fixed Income Instruments - Unaffiliated							7,923,904		(154,185)			(154,185)		7,769,719	9,904,698		2,134,979	2,134,979	258,936
6099999. Total - Unaffiliated							203,605,591		(154,185)			(154,185)		210,332,752	212,844,321	385,765	2,125,804	2,511,569	3,157,706
6199999. Total - Affiliated							92,373,409							92,373,409	92,373,409				1,894,505
6299999 - Totals							295,979,000		(154,185)			(154,185)		302,706,160	305,217,729	385,765	2,125,804	2,511,569	5,052,211

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
912810-PT-9	TREASURY BOND		09/06/2024	Various		75,356,814	68,226,900	220,162	1.A
912810-RH-3	TREASURY BOND		07/26/2024	MORGAN STANLEY		225,775	278,600	3,947	1.A
912810-RP-5	TREASURY BOND		09/06/2024	BNP CAPITAL MARKETS		29,890,574	35,549,300	339,071	1.A
912810-RU-4	TREASURY BOND		08/30/2024	MORGAN STANLEY		19,645,700	24,852,000	215,513	1.A
912810-RY-6	TREASURY BOND		09/06/2024	BNP CAPITAL MARKETS		25,118,750	31,720,600	59,261	1.A
912810-SK-5	TREASURY BOND		09/06/2024	Various		333,145	487,000	2,654	1.A
912810-TB-4	TREASURY BOND		09/06/2024	HSBC SECURITIES, INC.		19,950,493	31,358,300	186,936	1.A
912810-TU-2	TREASURY BOND		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		30,078,161	29,010,800	86,224	1.A
912810-TV-0	TREASURY BOND		08/30/2024	NOMURA SECURITIES INTERNATIONAL INC		29,347,945	26,942,100	386,011	1.A
912810-TW-8	TREASURY BOND		09/06/2024	BANK MONTREAL / NESBITT BURNS		29,753,848	27,352,000	413,067	1.A
912810-TX-6	TREASURY BOND		09/06/2024	Various		30,404,911	30,235,100	66,631	1.A
912810-UA-4	TREASURY BOND		09/06/2024	BANK MONTREAL / NESBITT BURNS		54,232,736	49,895,800	716,439	1.A
912810-UB-2	TREASURY BOND		09/06/2024	BANK MONTREAL / NESBITT BURNS		29,763,485	27,826,500	409,174	1.A
912810-UC-0	TREASURY BOND		09/06/2024	MITSUBISHI UFJ SECURITIES (USA)		30,092,735	28,974,500	83,656	1.A
912810-UD-8	TREASURY BOND		08/30/2024	Various		38,309,293	39,235,300	83,562	1.A
912828-6B-1	TREASURY NOTE		08/16/2024	DEUTSCHE BANK AG		801,621	841,700	240	1.A
912828-V9-8	TREASURY NOTE		09/06/2024	Various		1,342,543	1,394,200	906	1.A
912828-Y9-5	TREASURY NOTE		09/06/2024	Various		1,278,236	1,323,200	2,579	1.A
91282C-AV-3	TREASURY NOTE		09/06/2024	Various		75,028,771	88,070,200	245,005	1.A
91282C-CB-5	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		74,885,813	84,709,300	437,646	1.A
91282C-DJ-7	TREASURY NOTE		09/06/2024	Various		74,975,523	87,205,000	381,226	1.A
91282C-EP-2	TREASURY NOTE		09/06/2024	Various		74,643,369	78,535,300	717,862	1.A
91282C-FF-3	TREASURY NOTE		09/06/2024	Various		75,164,834	80,027,700	149,508	1.A
91282C-FJ-5	TREASURY NOTE		08/30/2024	CITADEL SECURITIES LLC		73,719,239	75,865,900	19,648	1.A
91282C-FL-0	TREASURY NOTE		09/10/2024	JPMORGAN CHASE & CO.		59,086,184	58,129,700	1,006,152	1.A
91282C-FT-3	TREASURY NOTE		08/30/2024	CITADEL SECURITIES LLC		73,905,923	73,099,800	1,001,149	1.A
91282C-GL-9	TREASURY NOTE		09/06/2024	Various		3,082,610	3,079,300	7,537	1.A
91282C-GM-7	TREASURY NOTE		08/30/2024	Various		74,654,620	76,740,100	138,674	1.A
91282C-HC-8	TREASURY NOTE		09/06/2024	Various		74,576,490	76,198,600	817,634	1.A
91282C-HF-1	TREASURY NOTE		08/30/2024	HSBC SECURITIES, INC.		59,338,902	59,434,200	578,509	1.A
91282C-HT-1	TREASURY NOTE		08/30/2024	Various		74,676,077	74,788,400	149,628	1.A
91282C-HW-4	TREASURY NOTE		08/01/2024	DEUTSCHE BANK AG		25,250,942	25,001,900	434,391	1.A
91282C-JJ-1	TREASURY NOTE		08/30/2024	Various		49,221,807	47,076,200	638,983	1.A
91282C-JQ-5	TREASURY NOTE		08/12/2024	Various		29,953,693	30,027,000	134,632	1.A
91282C-JX-0	TREASURY NOTE		08/01/2024	JPMORGAN CHASE & CO.		50,546,170	50,207,900	10,915	1.A
91282C-JZ-5	TREASURY NOTE		08/30/2024	Various		74,685,763	74,149,200	153,134	1.A
91282C-KC-4	TREASURY NOTE		07/31/2024	CITADEL SECURITIES LLC		24,754,250	24,481,700	435,415	1.A
91282C-KQ-3	TREASURY NOTE		08/30/2024	Various		134,975,924	130,749,500	1,396,803	1.A
91282C-KT-7	TREASURY NOTE		07/31/2024	HSBC SECURITIES, INC.		24,989,677	24,456,600	186,431	1.A
91282C-KU-4	TREASURY NOTE		09/06/2024	Various		124,213,267	117,666,600	1,382,523	1.A
91282C-KW-0	TREASURY NOTE		08/30/2024	Various		118,540,536	116,069,100	704,825	1.A
91282C-KX-8	TREASURY NOTE		07/24/2024	Various		344,986,627	344,088,700	749,849	1.A
91282C-LB-5	TREASURY NOTE		08/13/2024	Various		15,035,352	15,000,000	8,322	1.A
91282C-LC-3	TREASURY NOTE		08/30/2024	Various		1,248,174,800	1,239,794,300	1,801,836	1.A
91282C-LD-1	TREASURY NOTE		07/31/2024	JPMORGAN CHASE & CO.		50,382,813	50,000,000	5,605	1.A
91282C-LF-6	TREASURY NOTE		09/30/2024	Various		160,861,083	159,222,400	372,542	1.A
91282C-LK-5	TREASURY NOTE		09/13/2024	Various		583,368,762	579,581,500	543,201	1.A
91282C-LL-3	TREASURY NOTE		09/30/2024	MORGAN STANLEY		9,950,000	10,000,000	14,917	1.A Z

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-LN-9	TREASURY NOTE		09/30/2024	RBC DOMINION SECURITIES		199,328,125	200,000,000	19,231	1.A Z
912810-QA-9	US TREASURY N/B		09/05/2024	Various		355,438	383,000	4,512	1.A
912810-QQ-4	US TREASURY N/B		09/06/2024	BNP CAPITAL MARKETS		19,901,376	18,851,300	262,215	1.A
912810-SJ-8	WI TREASURY BOND		09/06/2024	JPMORGAN CHASE & CO.		25,121,336	35,641,000	54,478	1.A
91282C-GS-4	WI TREASURY NOTE		09/10/2024	Various		59,171,671	58,867,100	953,217	1.A
0109999999. Subtotal - Bonds - U.S. Governments						4,687,434,530	4,722,702,400	19,194,186	XXX
13063E-CK-0	CALIFORNIA (STATE OF)		08/28/2024	BANK OF AMERICA/MERRILL LYNCH		5,703,050	5,000,000		1.C FE
13063E-CL-8	CALIFORNIA (STATE OF)		08/28/2024	BANK OF AMERICA/MERRILL LYNCH		16,275,509	13,965,000		1.C FE
13063E-DE-3	CALIFORNIA (STATE OF)		08/28/2024	BANK OF AMERICA/MERRILL LYNCH		10,367,640	9,000,000		1.C FE
13063E-DF-0	CALIFORNIA (STATE OF)		08/28/2024	BANK OF AMERICA/MERRILL LYNCH		29,136,250	25,000,000		1.C FE
25476F-E9-5	DISTRICT OF COLUMBIA (WASHINGTON D		09/11/2024	SEIBERT, BRANFORD INC.		10,106,280	9,000,000		1.A Z
25476F-F2-9	DISTRICT OF COLUMBIA (WASHINGTON D		09/11/2024	SEIBERT, BRANFORD INC.		13,981,375	12,500,000		1.A Z
57582T-AJ-1	MASSACHUSETTS (COMMONWEALTH OF)		09/05/2024	BANK OF AMERICA/MERRILL LYNCH		17,135,550	15,000,000		1.B FE
57582T-AK-8	MASSACHUSETTS (COMMONWEALTH OF)		09/05/2024	BANK OF AMERICA/MERRILL LYNCH		30,527,550	27,000,000		1.B FE
60412A-L6-8	MINNESOTA (STATE OF)		08/13/2024	BANK OF AMERICA/MERRILL LYNCH		23,286,291	19,615,000		1.A FE
60412A-L7-6	MINNESOTA (STATE OF)		08/09/2024	BANK OF AMERICA/MERRILL LYNCH		48,858,228	43,250,000		1.A FE
60412A-L8-4	MINNESOTA (STATE OF)		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		50,389,133	43,755,000		1.A FE
60412A-P9-8	MINNESOTA (STATE OF)		08/16/2024	RBC DOMINION SECURITIES		20,460,674	17,335,000		1.A FE
60412A-T4-5	MINNESOTA (STATE OF)		08/09/2024	JPMORGAN CHASE & CO.		21,938,643	18,620,000		1.A FE
60412A-U2-7	MINNESOTA (STATE OF)		08/13/2024	BANK OF AMERICA/MERRILL LYNCH		9,234,506	8,325,000		1.A FE
93974E-3B-0	WASHINGTON (STATE OF)		09/18/2024	TRUIST BANK		8,378,865	7,465,000	72,576	1.B FE
93974E-Z6-6	WASHINGTON ST		07/09/2024	MORGAN STANLEY		6,249,347	5,535,000	76,106	1.B FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						322,028,891	280,365,000	148,683	XXX
05914G-FL-7	BALTIMORE CNTY MD		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		7,460,843	6,750,000		1.A FE
05914G-FM-5	BALTIMORE CNTY MD		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		14,473,592	12,885,000		1.A FE
05914G-FN-3	BALTIMORE CNTY MD		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		14,714,668	12,905,000		1.A FE
05914G-HD-3	BALTIMORE CNTY MD		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		4,900,959	4,405,000		1.A FE
05914G-HE-1	BALTIMORE CNTY MD		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		5,233,706	4,630,000		1.A FE
05914G-HF-8	BALTIMORE CNTY MD		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		5,586,523	4,870,000		1.A FE
373046-D9-9	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	PIPER JAFFRAY INC.		2,473,876	2,150,000		1.A FE
373046-E2-3	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	PIPER JAFFRAY INC.		2,867,750	2,500,000		1.A FE
373046-E3-1	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	PIPER JAFFRAY INC.		2,287,160	2,000,000		1.A FE
373046-E4-9	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	PIPER JAFFRAY INC.		1,993,600	1,750,000		1.A FE
373046-E5-6	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	PIPER JAFFRAY INC.		1,811,568	1,600,000		1.A FE
373046-F4-8	GEORGETOWN TEX INDPT SCH DIST		08/02/2024	PIPER JAFFRAY INC.		6,484,380	6,000,000		1.A FE
414005-2T-4	HARRIS CNTY TEX		07/11/2024	MORGAN STANLEY		5,047,290	4,500,000		1.A FE
414005-2U-1	HARRIS CNTY TEX		07/11/2024	MORGAN STANLEY		4,827,788	4,250,000		1.A FE
414005-3Q-9	HARRIS CNTY TEX		07/18/2024	Various		7,686,617	6,820,000		1.A FE
414005-3R-7	HARRIS CNTY TEX		07/11/2024	MORGAN STANLEY		4,543,800	4,000,000		1.A FE
544647-JH-4	LOS ANGELES CALIF UNI SCH DIST		09/26/2024	RBC DOMINION SECURITIES		3,930,777	3,420,000		1.C Z
544647-JJ-0	LOS ANGELES CALIF UNI SCH DIST		09/26/2024	RBC DOMINION SECURITIES		2,857,000	2,500,000		1.C Z
544647-JK-7	LOS ANGELES CALIF UNI SCH DIST		09/26/2024	RBC DOMINION SECURITIES		13,213,328	11,600,000		1.C Z
720424-F9-6	PIERCE CNTY WASH SCH DIST NO 10 TA		09/25/2024	RBC DOMINION SECURITIES		3,055,050	2,700,000		1.A Z
720424-G2-0	PIERCE CNTY WASH SCH DIST NO 10 TA		09/25/2024	RBC DOMINION SECURITIES		3,282,377	2,915,000		1.A Z
720424-G3-8	PIERCE CNTY WASH SCH DIST NO 10 TA		09/25/2024	RBC DOMINION SECURITIES		3,202,313	2,860,000		1.A Z
720424-G4-6	PIERCE CNTY WASH SCH DIST NO 10 TA		09/25/2024	RBC DOMINION SECURITIES		4,697,823	4,250,000		1.A FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						126,632,787	112,260,000		XXX
43233K-AG-9	BAYCARE HEALTH SYSTEM		08/21/2024	MORGAN STANLEY		60,641,350	55,000,000		1.C FE

SCHEDULE D - PART 3

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

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43233K-AH-7	BAYCARE HEALTH SYSTEM		08/21/2024	MORGAN STANLEY		60,909,975	52,500,000		1.C FE
153476-JJ-6	CENTRAL FLA EXPWY AUTH SR LIEN		07/31/2024	JPMORGAN CHASE & CO.		2,185,020	2,000,000		1.E FE
153476-JK-3	CENTRAL FLA EXPWY AUTH SR LIEN		07/31/2024	JPMORGAN CHASE & CO.		2,214,100	2,000,000		1.E FE
153476-JL-1	CENTRAL FLA EXPWY AUTH SR LIEN		07/31/2024	JPMORGAN CHASE & CO.		11,356,500	10,000,000		1.E FE
153476-JM-9	CENTRAL FLA EXPWY AUTH SR LIEN		07/31/2024	JPMORGAN CHASE & CO.		34,319,100	30,000,000		1.E FE
16104P-HN-8	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,778,715	1,500,000		1.A FE
16104P-HP-3	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		6,173,732	5,245,000		1.A FE
16104P-HQ-1	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,175,140	1,000,000		1.A FE
16104P-HR-9	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		3,543,124	3,020,000		1.A FE
16104P-HS-7	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,168,420	1,000,000		1.A FE
16104P-HT-5	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,160,780	1,000,000		1.A FE
16104P-HU-2	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,151,330	1,000,000		1.A FE
16104P-HV-0	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,637,007	1,430,000		1.A FE
16104P-HW-8	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,707,360	1,500,000		1.A FE
16104P-HX-6	CHARLOTTE N C STORMWATER REV		08/23/2024	WELLS FARGO		1,133,610	1,000,000		1.A FE
67756C-GC-6	CLEVELAND CLINIC HLTH SYS OBLIG GR		07/09/2024	TRUIST BANK		42,898,531	38,150,000	68,882	1.C FE
24916P-MJ-3	DENVER COLO CITY & CNTY BRD WT		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		4,769,648	4,250,000		1.A Z
24916P-MK-0	DENVER COLO CITY & CNTY BRD WT		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		5,803,460	5,200,000		1.A Z
24916P-MD-6	DENVER COLO CITY & CNTY BRD WTR CO		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		3,173,473	2,750,000		1.A Z
24916P-ME-4	DENVER COLO CITY & CNTY BRD WTR CO		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		1,778,765	1,555,000		1.A Z
24916P-MF-1	DENVER COLO CITY & CNTY BRD WTR CO		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		1,932,288	1,700,000		1.A Z
24916P-MG-9	DENVER COLO CITY & CNTY BRD WTR CO		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		1,360,716	1,200,000		1.A Z
24916P-MH-7	DENVER COLO CITY & CNTY BRD WTR CO		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		6,192,120	5,500,000		1.A Z
64990A-TK-1	DORMITORY AUTHORITY OF STATE OF NE		07/11/2024	MORGAN STANLEY		12,606,910	11,225,000		1.B FE
64990A-TL-9	DORMITORY AUTHORITY OF STATE OF NE		07/11/2024	MORGAN STANLEY		13,701,305	12,015,000		1.B FE
30382V-AX-4	INOVA HEALTH SYSTEM FOUNDATION		08/05/2024	JPMORGAN CHASE & CO.		90,402,000	80,000,000		1.C FE
19648F-XY-5	INTERMOUNTAIN HEALTHCARE INC		07/17/2024	RBC DOMINION SECURITIES		3,700,190	3,250,000	9,931	1.B FE
469487-VP-4	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		3,689,140	3,250,000		1.C FE
469487-VQ-2	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		3,614,310	3,150,000		1.C FE
469487-VR-0	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		5,099,556	4,400,000		1.C FE
469487-VS-8	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		3,164,643	2,700,000		1.C FE
469487-VT-6	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		2,187,000	1,875,000		1.C FE
469487-VU-3	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		3,482,250	3,000,000		1.C FE
469487-VV-1	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		2,605,365	2,250,000		1.C FE
469487-VW-9	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		4,897,403	4,250,000		1.C FE
469487-VX-7	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		5,442,693	4,750,000		1.C FE
469487-VY-5	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		1,424,225	1,250,000		1.C FE
469487-VZ-2	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		1,808,368	1,600,000		1.C FE
469487-WA-6	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		2,856,967	2,540,000		1.C FE
469487-WB-4	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		2,014,866	1,800,000		1.C FE
469487-WC-2	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		2,450,778	2,200,000		1.C FE
469487-WD-0	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		5,534,300	5,000,000		1.C FE
469487-WE-8	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		6,184,688	5,610,000		1.C FE
469487-WF-5	JACKSONVILLE FLA		08/14/2024	RBC DOMINION SECURITIES		7,985,349	7,325,000		1.C FE
46613S-RW-2	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		4,467,240	4,000,000		1.E Z
46613S-RX-0	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		4,367,094	3,850,000		1.E Z
46613S-RY-8	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		8,312,053	7,250,000		1.E Z
46613S-RZ-5	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		5,215,635	4,500,000		1.E Z

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
46613S-SA-9	JEA FLA ELEC SYS REV		09/19/2024	JPMORGAN CHASE & CO.		4,325,235	3,700,000		1.E Z
46613S-SB-7	JEA FLA ELEC SYS REV		09/19/2024	JPMORGAN CHASE & CO.		2,756,740	2,335,000		1.E Z
46613S-SC-5	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		2,367,746	2,015,000		1.E Z
46613S-SD-3	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		1,937,216	1,650,000		1.E Z
46613S-SL-5	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		4,842,972	4,140,000		1.F Z
46613S-SM-3	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		2,039,471	1,740,000		1.F Z
46613S-SN-1	JEA FLA ELEC SYS REV		09/18/2024	JPMORGAN CHASE & CO.		1,750,830	1,500,000		1.F Z
495290-FF-0	KING CNTY WASH SWR REV		07/25/2024	BANK OF AMERICA/MERRILL LYNCH		55,399,948	47,610,000		1.B FE
546399-TG-1	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		1,456,143	1,300,000		1.C FE
546399-TK-2	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		1,381,248	1,200,000		1.C FE
546399-TL-0	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		1,334,035	1,150,000		1.C FE
546399-TM-8	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		1,267,926	1,100,000		1.C FE
546399-TN-6	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		2,433,848	2,125,000		1.C FE
546399-TP-1	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		5,414,478	4,750,000		1.C FE
546399-TQ-9	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		2,533,882	2,230,000		1.C FE
546399-TR-7	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		3,725,964	3,300,000		1.C FE
546399-TS-5	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		2,074,905	1,845,000		1.C FE
546399-TT-3	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		1,976,435	1,770,000		1.C FE
546399-TU-0	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		2,033,752	1,830,000		1.C FE
546399-TV-8	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		2,433,376	2,200,000		1.C FE
546399-TW-6	LOUISIANA PUB FACS AUTH REV		08/23/2024	JPMORGAN CHASE & CO.		1,905,976	1,730,000		1.C FE
603827-N8-5	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		3,035,628	2,870,000		1.E FE
603827-N9-3	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		3,733,065	3,500,000		1.E FE
603827-P2-6	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		10,746,200	10,000,000		1.E FE
603827-P3-4	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		15,904,899	14,680,000		1.E FE
603827-P4-2	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		11,360,890	10,415,000		1.E FE
603827-P5-9	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		10,998,800	10,000,000		1.E FE
603827-P6-7	MINNEAPOLIS & ST PAUL MINN MET ARP		07/25/2024	WELLS FARGO		12,074,929	10,995,000		1.E FE
64972J-JM-1	NEW YORK CITY TRANSITIONAL FIN AUT		07/18/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		23,301,390	21,000,000		1.A FE
64972J-JN-9	NEW YORK CITY TRANSITIONAL FIN AUT		07/18/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		22,477,800	20,000,000		1.A FE
64972J-JX-7	NEW YORK CITY TRANSITIONAL FIN AUT		07/18/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		5,687,350	5,000,000		1.A FE
64972J-KK-3	NEW YORK CITY TRANSITIONAL FIN AUT		07/18/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		44,215,000	44,215,000		1.A FE
64972J-KN-7	NEW YORK CITY TRANSITIONAL FIN AUT		07/18/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		4,875,000	4,875,000		1.A FE
66285W-Q5-8	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		5,673,250	5,000,000		1.D Z
66285W-Q6-6	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		1,003,809	875,000		1.D Z
66285W-Q7-4	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		7,529,730	6,500,000		1.D Z
66285W-R2-4	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		500,229	445,000		1.D Z
66285W-R3-2	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		14,536,990	13,000,000		1.D Z
66285W-R4-0	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		5,684,800	5,000,000		1.D Z
66285W-R5-7	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		969,710	875,000		1.D Z
66285W-R6-5	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		3,388,170	3,000,000		1.D FE
66285W-R7-3	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		4,123,163	3,740,000		1.D FE
66285W-S5-6	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		29,551,379	26,205,000		1.E Z
66285W-S6-4	NORTH TEX TWY AUTH REV		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		15,929,480	14,000,000		1.E Z
362762-QZ-2	NORTHEAST GEORGIA HLTH SYS		07/17/2024	BANK OF AMERICA/MERRILL LYNCH		18,638,800	17,000,000		1.F FE
362762-RA-6	NORTHEAST GEORGIA HLTH SYS		07/17/2024	BANK OF AMERICA/MERRILL LYNCH		19,438,480	17,000,000		1.F FE
677581-JW-1	OHIO (STATE OF)		08/14/2024	WELLS FARGO		2,916,027	2,550,000		1.B FE
677581-JX-9	OHIO (STATE OF)		08/14/2024	WELLS FARGO		2,541,946	2,200,000		1.B FE

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

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677581-JY-7	OHIO (STATE OF)		08/14/2024	WELLS FARGO		2,733,682	2,340,000		1.B FE
677581-JZ-4	OHIO (STATE OF)		08/14/2024	WELLS FARGO		2,952,150	2,500,000		1.B FE
677581-KA-7	OHIO (STATE OF)		08/14/2024	WELLS FARGO		3,525,090	3,000,000		1.B FE
677581-KB-5	OHIO (STATE OF)		08/14/2024	WELLS FARGO		2,342,320	2,000,000		1.B FE
677650-PT-7	OHIO ST WTR DEV AUTH REV		09/18/2024	STIFEL CAPITAL MARKETS		17,259,300	15,000,000		1.A Z
70870J-EQ-7	PENNSYLVANIA ECONOMIC DEV FING		08/12/2024	B. C. ZIEGLER AND COMPANY		889,920	800,000	9,778	1.F FE
73358X-MY-5	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		1,720,905	1,500,000		1.D Z
73358X-MZ-2	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		2,278,180	2,000,000		1.D Z
73358X-NA-6	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		3,840,090	3,390,000		1.D Z
73358X-NB-4	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		2,816,225	2,500,000		1.D Z
73358X-NC-2	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		24,335,520	22,000,000		1.D Z
73358X-NJ-7	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		20,742,240	18,960,000		1.D Z
73358X-NK-4	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		24,916,544	22,590,000		1.D Z
73358X-NL-2	PORT AUTHORITY OF NEW YORK AND NEW		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		18,799,053	16,900,000		1.D Z
735389-2A-5	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		11,990,527	11,280,000		1.D FE
735389-2B-3	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		5,555,187	5,180,000		1.D FE
735389-2C-1	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		8,641,200	8,000,000		1.D FE
735389-2D-9	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		11,169,244	10,265,000		1.D FE
735389-2E-7	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		11,086,272	10,130,000		1.D FE
735389-2F-4	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		6,867,728	6,235,000		1.D FE
735389-X9-4	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,739,693	1,625,000		1.D FE
735389-Y2-8	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,362,663	1,250,000		1.D FE
735389-Y3-6	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,384,200	1,250,000		1.D FE
735389-Y5-1	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		3,400,200	3,000,000		1.D FE
735389-Y6-9	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		2,292,980	2,000,000		1.D FE
735389-Y7-7	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,450,500	1,250,000		1.D FE
735389-Y9-3	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		1,149,680	1,000,000		1.D FE
735389-Z2-7	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		796,560	695,000		1.D FE
735389-Z3-5	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		713,025	625,000		1.D FE
735389-Z4-3	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		567,785	500,000		1.D FE
735389-Z5-0	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		705,913	625,000		1.D FE
735389-Z9-2	PORT OF SEATTLE INCL SEATTLE TACOM		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		7,359,170	7,000,000		1.D FE
735389-Y4-4	PORT SEATTLE WASH REV		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		2,383,846	2,125,000		1.D FE
744434-FA-4	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		3,286,560	3,000,000		1.F Z
744434-FB-2	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		3,123,624	2,800,000		1.F Z
744434-FC-0	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		3,077,070	2,725,000		1.F Z
744434-FD-8	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		2,277,680	2,000,000		1.F Z
744434-FE-6	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		1,318,067	1,145,000		1.F Z
744434-FF-3	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		2,904,775	2,500,000		1.F Z
744434-FG-1	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		1,752,450	1,500,000		1.F Z
744434-FH-9	PUBLIC PWR GEN AGY WHELAN ENERGY		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		1,402,124	1,210,000		1.F Z
744434-FJ-5	PUBLIC PWR GENERATION AGY NEB		09/18/2024	BANK OF AMERICA/MERRILL LYNCH		2,780,036	2,405,000		1.F Z
79574C-GF-4	SALT RIVER PROJECT AGRICULTURAL IM		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		9,699,390	8,460,000		1.B Z
79574C-GG-2	SALT RIVER PROJECT AGRICULTURAL IM		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		4,571,080	4,000,000		1.B Z
79574C-GH-0	SALT RIVER PROJECT AGRICULTURAL IM		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		4,978,466	4,385,000		1.B Z
79574C-GJ-6	SALT RIVER PROJECT AGRICULTURAL IM		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		27,322,890	24,500,000		1.B Z
79574C-GN-7	SALT RIVER PROJECT AGRICULTURAL IM		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		7,725,443	6,750,000		1.B Z
79625G-LG-6	SAN ANTONIO TEX ELEC & GAS		08/29/2024	JPMORGAN CHASE & CO.		8,614,650	7,500,000		1.D FE

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79625G-MB-6	SAN ANTONIO TEX ELEC & GAS		08/29/2024	JPMORGAN CHASE & CO.		6,186,565	5,500,000		1.D FE
79625G-MC-4	SAN ANTONIO TEX ELEC & GAS		08/29/2024	JPMORGAN CHASE & CO.		12,834,028	11,485,000		1.D FE
79625G-MD-2	SAN ANTONIO TEX ELEC & GAS		08/29/2024	JPMORGAN CHASE & CO.		15,968,033	14,360,000		1.D FE
79625G-ME-0	SAN ANTONIO TEX ELEC & GAS		08/29/2024	JPMORGAN CHASE & CO.		11,083,400	10,000,000		1.D FE
79625G-MA-8	SAN ANTONIO TEX ELEC & GAS REV		08/29/2024	JPMORGAN CHASE & CO.		6,799,080	6,000,000		1.D FE
79768H-JN-9	SAN FRANCISCO WATER ENTERPRISE		07/18/2024	BANK OF AMERICA/MERRILL LYNCH		43,500,000	43,500,000		1.C FE
735389-Y8-5	SEATTLE WASHINGTON PORT OF		08/02/2024	BANK OF AMERICA/MERRILL LYNCH		2,885,325	2,500,000		1.D FE
837151-3Z-0	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		1,987,974	1,800,000		1.G FE
837151-4A-4	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		2,872,437	2,620,000		1.G FE
837151-4B-2	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		2,990,515	2,750,000		1.G FE
837151-4C-0	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		3,246,480	3,000,000		1.G FE
837151-4D-8	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		2,584,560	2,400,000		1.G FE
837151-4R-7	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		4,626,597	4,220,000		1.G FE
837151-4T-3	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/24/2024	JPMORGAN CHASE & CO.		10,821,600	10,000,000		1.G FE
451446-AE-8	STATE OF IDAHO SALES TAX REVENUE		09/20/2024	JPMORGAN CHASE & CO.		16,662,900	15,000,000		1.A Z
451446-AF-5	STATE OF IDAHO SALES TAX REVENUE		09/20/2024	JPMORGAN CHASE & CO.		15,800,680	14,000,000		1.A Z
451446-AG-3	STATE OF IDAHO SALES TAX REVENUE		09/20/2024	JPMORGAN CHASE & CO.		14,303,625	12,500,000		1.A Z
451446-AH-1	STATE OF IDAHO SALES TAX REVENUE		09/20/2024	JPMORGAN CHASE & CO.		13,886,040	12,000,000		1.A Z
64985T-FV-8	STATE OF NEW YORK SALES TAX REVENU		09/19/2024	BANK OF AMERICA/MERRILL LYNCH		9,815,465	8,605,000		1.B Z
64985T-FW-6	STATE OF NEW YORK SALES TAX REVENU		09/19/2024	BANK OF AMERICA/MERRILL LYNCH		11,534,614	10,185,000		1.B Z
875124-HS-1	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		2,822,950	2,500,000		1.B Z
875124-HT-9	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		2,811,700	2,500,000		1.B Z
875124-HU-6	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		11,202,100	10,000,000		1.B Z
875124-HV-4	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		7,816,480	7,000,000		1.B Z
875124-JG-5	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		2,280,140	2,000,000		1.B Z
875124-JH-3	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		10,466,777	9,225,000		1.B Z
875124-JJ-9	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		3,952,130	3,500,000		1.B Z
875124-JK-6	TAMPA BAY WTR FLA		09/11/2024	RAYMOND JAMES & ASSOCIATES, INC.		5,285,996	4,700,000		1.B Z
88283K-BR-8	TEXAS TRANSN COMMN CENT TEX TP		07/25/2024	WELLS FARGO		9,577,930	8,500,000		1.F FE
88283K-BW-7	TEXAS TRANSN COMMN CENT TEX TP		07/24/2024	WELLS FARGO		15,453,060	14,000,000		1.G FE
88283K-BX-5	TEXAS TRANSN COMMN CENT TEX TP		07/25/2024	Various		33,486,500	30,000,000		1.G FE
88283K-BY-3	TEXAS TRANSN COMMN CENT TEX TP		07/24/2024	WELLS FARGO		16,875,900	15,000,000		1.G FE
88283K-CF-3	TEXAS TRANSN COMMN CENT TEX TP		07/24/2024	WELLS FARGO		5,535,700	5,000,000		1.G FE
88283K-CG-1	TEXAS TRANSN COMMN CENT TEX TP		07/24/2024	WELLS FARGO		4,410,960	4,000,000		1.G FE
88283K-CH-9	TEXAS TRANSN COMMN CENT TEX TP		07/24/2024	WELLS FARGO		3,832,010	3,500,000		1.G FE
88285A-FW-3	TEXAS WTR DEV BRD REV		09/27/2024	BANK OF AMERICA/MERRILL LYNCH		35,852,800	32,000,000		1.A Z
88285A-FY-9	TEXAS WTR DEV BRD REV		09/27/2024	BANK OF AMERICA/MERRILL LYNCH		46,275,180	42,000,000		1.A Z
914073-JT-9	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		3,427,747	3,070,000		1.C FE
914073-KA-8	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		2,253,880	2,000,000		1.C FE
914073-KB-6	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		1,427,575	1,250,000		1.C FE
914073-KC-4	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		5,767,000	5,000,000		1.C FE
914073-KD-2	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		4,085,165	3,500,000		1.C FE
914073-KL-4	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		1,371,696	1,200,000		1.C FE
914073-KM-2	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		3,174,752	2,800,000		1.C FE
914073-KP-5	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		4,209,318	3,770,000		1.C FE
914073-KQ-3	UNIVERSITY OF ARKANSAS FAYETTEVILL		08/15/2024	BANK OF AMERICA/MERRILL LYNCH		3,297,169	2,965,000		1.C FE
917567-HD-4	UTAH TRAN AUTH SALES TAX REV		08/29/2024	WELLS FARGO		1,128,800	1,000,000		1.C FE
917567-HE-2	UTAH TRAN AUTH SALES TAX REV		08/29/2024	WELLS FARGO		858,855	750,000		1.C FE

SCHEDULE D - PART 3

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

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917567-HF-9	UTAH TRAN AUTH SALES TAX REV		08/29/2024	WELLS FARGO		1,156,790	1,000,000		1.C FE
92555F-DG-4	VIA MET TRAN ADVANCED TRANSN D		08/14/2024	RBC DOMINION SECURITIES		5,303,040	4,870,000		1.A FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						1,633,999,541	1,464,120,000	88,590	XXX
68245X-AJ-8	1011778 BC UNLIMITED LIABILITY CO	A	08/06/2024	BANK OF AMERICA/MERRILL LYNCH		1,041,408	1,090,000	10,862	4.B FE
68245X-AM-1	1011778 BC UNLIMITED LIABILITY CO	A	07/09/2024	WELLS FARGO		3,579,825	4,045,000	38,203	4.B FE
68245X-AT-6	1011778 BC UNLIMITED LIABILITY CO	A	09/03/2024	MORGAN STANLEY		2,500,000	2,500,000		3.B FE
83007C-AA-0	6297782 LLC	C	08/14/2024	JPMORGAN CHASE & CO.		5,000,000	5,000,000		2.C FE
83007C-AC-6	6297782 LLC	C	08/14/2024	JPMORGAN CHASE & CO.		19,998,600	20,000,000		2.C FE
83007C-AE-2	6297782 LLC	C	08/14/2024	JPMORGAN CHASE & CO.		11,000,000	11,000,000		2.C FE
83007C-AG-7	6297782 LLC	C	08/14/2024	JPMORGAN CHASE & CO.		7,499,250	7,500,000		2.C FE
817826-AE-0	7-ELEVEN INC		08/05/2024	MORGAN STANLEY		4,147,500	5,000,000	44,000	2.B FE
00287Y-DT-3	ABBVIE INC		08/05/2024	MORGAN STANLEY		5,151,050	5,000,000	110,000	1.G FE
00774M-BC-8	AERCAP IRELAND CAPITAL DAC	D	08/05/2024	MORGAN STANLEY		5,166,600	5,000,000	47,917	2.A FE
00774M-BL-8	AERCAP IRELAND CAPITAL DAC	D	09/03/2024	RBC DOMINION SECURITIES		29,824,200	30,000,000		2.B FE
00774M-BM-6	AERCAP IRELAND CAPITAL DAC	D	09/03/2024	WELLS FARGO		14,765,550	15,000,000		2.B FE
00810G-AD-6	AETHON UNITED BR LP		09/19/2024	JPMORGAN CHASE & CO.		7,200,000	7,200,000		4.B FE
00846U-AQ-4	AGILENT TECHNOLOGIES INC		09/04/2024	WELLS FARGO		17,975,880	18,000,000		2.A Z
00846U-AR-2	AGILENT TECHNOLOGIES INC		09/04/2024	BANK OF AMERICA/MERRILL LYNCH		9,963,800	10,000,000		2.A Z
00900L-AY-0	AIMCO 2015-AA AR3 CLO		08/21/2024	NOMURA SECURITIES INTERNATIONAL INC		15,000,000	15,000,000	133,748	1.A FE
00140N-AW-0	AIMCO 2020-11A A1R2 CLO		08/01/2024	JPMORGAN CHASE & CO.		25,000,000	25,000,000		1.A FE
00140J-AB-5	AIMCO 2024-19A SUB CLO		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		1,555,031	1,687,500		6. *
022249-AU-0	ALCOA INC		08/08/2024	BARCLAYS		12,595,083	11,877,000	53,447	2.B FE
01609W-AX-0	ALIBABA GROUP HOLDING LTD	D	09/24/2024	BNP CAPITAL MARKETS		445,046	510,000	1,385	1.E FE
01883L-AG-8	ALLIANT HOLDINGS INTERMEDIATE LLC		09/12/2024	MORGAN STANLEY		8,000,000	8,000,000		4.B Z
019576-AD-9	ALLIED UNIVERSAL HOLDCO LLC		08/28/2024	EXCHANGE		2,411,969	2,400,000	6,825	4.C FE
019576-AE-7	ALLIED UNIVERSAL HOLDCO LLC		08/01/2024	MORGAN STANLEY		2,412,000	2,400,000	90,300	4.C FE
02352B-AA-3	AMENTUM ESCROW CORP		07/31/2024	Various		7,399,700	7,330,000		4.B FE
02352N-AA-7	AMER SPORTS CO	C	07/16/2024	GOLDMAN, SACHS & CO.		3,609,000	3,600,000	101,925	4.A FE
00253X-AB-7	AMERICAN AIRLINES INC		09/24/2024	MITSUBISHI UFJ SECURITIES (USA)		1,104,672	1,110,000	11,524	3.A FE
025816-DV-8	AMERICAN EXPRESS COMPANY		08/05/2024	MORGAN STANLEY		11,051,400	11,000,000	7,004	1.F FE
025816-DW-6	AMERICAN EXPRESS COMPANY		07/22/2024	MORGAN STANLEY		10,000,000	10,000,000		1.F FE
02665W-FN-6	AMERICAN HONDA FINANCE CORPORATION		09/03/2024	U.S. BANCORP		10,000,000	10,000,000		1.G FE
03027X-AW-0	AMERICAN TOWER CORPORATION		08/05/2024	MORGAN STANLEY		4,805,600	5,000,000	90,250	2.B FE
031162-DB-3	AMGEN INC		07/23/2024	HSBC SECURITIES, INC.		866,977	980,000	7,142	2.A FE
031162-DR-8	AMGEN INC		08/05/2024	MORGAN STANLEY		5,140,500	5,000,000	112,292	2.A FE
037833-BZ-2	APPLE INC		07/23/2024	JPMORGAN CHASE & CO.		2,841,726	2,970,000	34,361	1.B FE
03959K-AD-2	ARCHROCK PARTNERS LP / ARCHROCK PA		08/12/2024	WELLS FARGO		5,900,000	5,900,000		3.C FE
039653-AC-4	ARCOSA INC		08/12/2024	JPMORGAN CHASE & CO.		4,600,000	4,600,000		4.A FE
007036-PC-4	ARMT_05-6A RMBS		07/01/2024	SCHEDULED PAY UP			29,610		6. *
04636N-AE-3	ASTRAZENECA FINANCE LLC	C	08/26/2024	BARCLAYS		971,395	1,060,000	4,586	1.F FE
046353-AT-5	ASTRAZENECA PLC	D	08/05/2024	MORGAN STANLEY		4,935,200	5,000,000	10,556	1.F FE
00206R-KG-6	AT&T INC		09/05/2024	MORGAN STANLEY		797,259	870,000	1,396	2.B FE
00206R-MM-1	AT&T INC		09/05/2024	Market Axess		1,464,768	1,750,000	11,776	2.B FE
052528-AT-3	AUSTRALIA AND NEW ZEALAND BANKING	D	09/23/2024	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1.G Z
05357#-AA-2	AVEN 2024 TL A 8/2044 RMBS		08/06/2024	DIRECT		21,714,842	21,714,842		1.F Z
05357#-AB-0	AVEN 2024 TL B 8/2044 RMBS		08/06/2024	DIRECT		2,312,084	2,312,084		2.C Z
05357#-AC-8	AVEN 2024 TL C 8/2044 RMBS		08/06/2024	DIRECT		2,452,927	2,452,927		3.C Z
05368V-AB-2	AVIENT CORP		09/05/2024	JPMORGAN CHASE & CO.		4,000,000	4,000,000		3.C FE
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC/AVIS BU		09/16/2024	MORGAN STANLEY		8,506,160	8,423,000	5,544	4.A FE
067316-AF-6	BACARDI LTD	D	08/27/2024	Various		37,754,010	38,100,000	435,964	2.C FE

SCHEDULE D - PART 3

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

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05523R-AH-0	BAE SYSTEMS PLC	D	08/27/2024	BNP CAPITAL MARKETS		5,063,750	5,000,000	105,556	2.A FE
05523R-AJ-6	BAE SYSTEMS PLC	D	08/05/2024	MORGAN STANLEY		5,094,950	5,000,000	92,535	2.A FE
058498-AW-6	BALL CORPORATION		09/24/2024	BANK OF AMERICA/MERRILL LYNCH		445,595	500,000	1,597	3.A FE
05964H-BH-7	BANCO SANTANDER SA	D	07/29/2024	SANTANDER INVESTMENT SECURITIES INC		3,000,000	3,000,000		3.A FE
06051G-LG-2	BANK OF AMERICA CORP		08/05/2024	MORGAN STANLEY		5,083,000	5,000,000	72,973	1.E FE
06051G-MB-2	BANK OF AMERICA CORP		08/12/2024	BANK OF AMERICA/MERRILL LYNCH		40,000,000	40,000,000		1.G FE
06368L-8K-5	BANK OF MONTREAL	A	09/03/2024	BANK MONTREAL / NESBITT BURNS		10,000,000	10,000,000		1.F FE
06368L-8L-3	BANK OF MONTREAL	A	09/03/2024	BANK MONTREAL / NESBITT BURNS		20,000,000	20,000,000		1.F FE
06406R-BL-0	BANK OF NEW YORK MELLON CORP/THE		08/05/2024	MORGAN STANLEY		5,195,900	5,000,000	81,389	1.F FE
06406R-BQ-9	BANK OF NEW YORK MELLON CORP/THE		09/24/2024	Jane Street Execution Services, LLC		505,945	500,000	10,238	1.E FE
06406R-BX-4	BANK OF NEW YORK MELLON CORP/THE		07/15/2024	MORGAN STANLEY		18,000,000	18,000,000		1.E FE
06406R-BZ-9	BANK OF NEW YORK MELLON CORP/THE		07/15/2024	MORGAN STANLEY		5,000,000	5,000,000		1.E FE
06738E-CT-0	BARCLAYS PLC	D	09/03/2024	BARCLAYS		7,000,000	7,000,000		2.A FE
06738E-CU-7	BARCLAYS PLC	D	09/03/2024	BARCLAYS		10,000,000	10,000,000		2.A FE
06738E-CV-5	BARCLAYS PLC	D	09/03/2024	BARCLAYS		10,000,000	10,000,000		2.A FE
054989-AC-2	BAT CAPITAL CORP ABS	C	08/02/2024	GOLDMAN, SACHS & CO.		20,729,710	19,000,000	353,360	2.A FE
05530Q-AN-0	BAT INTERNATIONAL FINANCE PLC ABS	D	07/02/2024	DEUTSCHE BANK AG		469,280	500,000	2,270	2.A FE
055451-AZ-1	BHP BILLITON FINANCE (USA) LTD	D	08/05/2024	MORGAN STANLEY		5,061,500	5,000,000	104,236	1.F FE
05565E-CN-3	BMW US CAPITAL LLC	C	08/07/2024	BARCLAYS		10,000,000	10,000,000		1.F FE
05565E-CP-8	BMW US CAPITAL LLC	C	08/07/2024	BARCLAYS		11,999,760	12,000,000		1.F FE
05565E-CQ-6	BMW US CAPITAL LLC	C	08/07/2024	BARCLAYS		6,999,440	7,000,000		1.F FE
05565E-CR-4	BMW US CAPITAL LLC	C	08/07/2024	BARCLAYS		9,984,100	10,000,000		1.F FE
05565E-CS-2	BMW US CAPITAL LLC	C	08/07/2024	BARCLAYS		9,972,400	10,000,000		1.F FE
097023-CV-5	BOEING CO		07/10/2024	Various		17,369,465	18,500,000	200,467	2.C FE
097023-DK-8	BOEING CO		07/25/2024	RBC DOMINION SECURITIES		25,788,500	25,000,000	377,069	2.C FE
097023-DM-4	BOEING CO		07/01/2024	BANK OF AMERICA/MERRILL LYNCH		4,088,480	4,000,000	46,482	2.C FE
097751-BX-8	BOMBARDIER INC	A	07/02/2024	JPMORGAN CHASE & CO.		1,878,625	1,900,000	43,700	4.A FE
10373Q-BU-3	BP CAPITAL MARKETS AMERICA INC		08/05/2024	MORGAN STANLEY		4,998,550	5,000,000	115,622	1.E FE
11135F-BX-8	BROADCOM INC		07/08/2024	BANK OF AMERICA/MERRILL LYNCH		14,980,350	15,000,000		2.B FE
11135F-BY-6	BROADCOM INC		08/05/2024	Various		23,277,140	23,000,000	51,500	2.B FE
11135F-BZ-3	BROADCOM INC		07/08/2024	BNP CAPITAL MARKETS		14,997,450	15,000,000		2.B FE
11135F-CB-5	BROADCOM INC		09/26/2024	TD SECURITIES		9,982,400	10,000,000		2.B FE
11135F-CC-3	BROADCOM INC		09/26/2024	SUNTRUST INVESTMENT SERVICES, INC.		4,986,950	5,000,000		2.B FE
11135F-CD-1	BROADCOM INC		09/26/2024	JPMORGAN CHASE & CO.		19,958,600	20,000,000		2.B FE
114259-AX-2	BROOKLYN UNION GAS CO		07/15/2024	WELLS FARGO		7,232,400	7,000,000	152,780	2.A FE
114259-AY-0	BROOKLYN UNION GAS CO		07/15/2024	WELLS FARGO		5,000,000	5,000,000		2.A FE
12008R-AP-2	BUILDERS FIRSTSOURCE INC		09/24/2024	BANK OF AMERICA/MERRILL LYNCH		733,539	790,000	5,036	3.C FE
120568-BD-1	BUNGE LIMITED FINANCE CORPORATION		09/10/2024	SMBC Nikko Securities America, Inc		7,997,200	8,000,000		2.A FE
120568-BE-9	BUNGE LIMITED FINANCE CORPORATION		09/10/2024	BANK OF AMERICA/MERRILL LYNCH		14,983,200	15,000,000		2.A FE
120568-BF-6	BUNGE LIMITED FINANCE CORPORATION		09/10/2024	SMBC Nikko Securities America, Inc		4,984,200	5,000,000		2.A FE
127387-AN-8	CADENCE DESIGN SYSTEMS INC		09/04/2024	JPMORGAN CHASE & CO.		9,985,800	10,000,000		1.G FE
134429-BQ-1	CAMPBELL SOUP COMPANY		09/30/2024	BANK OF AMERICA/MERRILL LYNCH		9,962,600	10,000,000		2.B Z
136375-DR-0	CANADIAN NATIONAL RAILWAY COMPANY	A	09/16/2024	JPMORGAN CHASE & CO.		6,986,560	7,000,000		1.F FE
14040H-DG-7	CAPITAL ONE FINANCIAL CORPORATION		08/05/2024	MORGAN STANLEY		5,071,750	5,000,000	7,588	2.A FE
143658-BR-2	CARNIVAL CORP		07/15/2024	SMBC Nikko Securities America, Inc		5,666,000	5,666,000	70,825	3.B FE
14448C-AQ-7	CARRIER GLOBAL CORP		08/05/2024	MORGAN STANLEY		4,560,850	5,000,000	64,648	2.B FE
14913U-AQ-3	CATERPILLAR FINANCIAL SERVICES COR		08/12/2024	BANK OF AMERICA/MERRILL LYNCH		4,986,450	5,000,000		1.F FE
12513G-BK-4	CDW LLC		08/12/2024	BANK OF AMERICA/MERRILL LYNCH		4,994,450	5,000,000		2.C FE
12513G-BL-2	CDW LLC		08/12/2024	BANK OF AMERICA/MERRILL LYNCH		6,981,940	7,000,000		2.C FE
15679G-AC-6	CERDIA FINANZ GMBH	D	09/24/2024	JEFFERIES & COMPANY, INC.		7,075,000	7,075,000		4.B FE
808513-CD-5	CHARLES SCHWAB CORPORATION (THE)		08/05/2024	MORGAN STANLEY		5,158,250	5,000,000	60,349	1.F FE

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161175-BZ-6	CHARTER COMMUNICATIONS OPERATING L		07/24/2024	BARCLAYS		16,363,720	24,200,000	116,307	2.C FE
16411Q-AQ-4	CHENIERE ENERGY PARTNERS LP		08/05/2024	MORGAN STANLEY		5,221,850	5,000,000	29,750	2.C FE
172441-BH-9	CINEMARK USA INC		07/09/2024	WELLS FARGO		4,050,000	4,050,000		4.B FE
17325F-BK-3	CITIBANK NA		08/05/2024	MORGAN STANLEY		5,046,500	5,000,000		1.E FE
185899-AP-6	CLEVELAND-CLIFFS INC		08/13/2024	WELLS FARGO		4,044,438	4,075,000	117,269	3.C FE
88632Q-AE-3	CLOUD SOFTWARE GROUP INC		07/26/2024	GOLDMAN, SACHS & CO.		7,604,688	7,750,000	166,517	4.B FE
00141Y-AA-3	CLVR 2021-1A A		08/07/2024	MIZUHO SECURITIES USA INC.		30,028,750	30,000,000	118,576	1.A FE
18972E-AC-9	CLYDESDALE ACQUISITION HOLDINGS IN		08/05/2024	Various		5,819,500	5,840,000	1,566	4.B FE
191216-CV-0	COCA-COLA CO		08/05/2024	MORGAN STANLEY		4,345,550	5,000,000	14,896	1.E FE
191216-DY-3	COCA-COLA CO		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		9,996,800	10,000,000		1.E FE
191216-DZ-0	COCA-COLA CO		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		9,991,300	10,000,000		1.E FE
19828A-AD-9	COLUMBIA PIPELINES HOLDING COMPANY		09/03/2024	MIZUHO SECURITIES USA INC.		11,999,520	12,000,000		2.B FE
19828T-AF-3	COLUMBIA PIPELINES HOLDING COMPANY		09/03/2024	MIZUHO SECURITIES USA INC.		3,999,800	4,000,000		2.A FE
20030N-ED-9	COMCAST CORPORATION		08/05/2024	MORGAN STANLEY		5,041,700	5,000,000	13,271	1.G FE
20752T-AB-0	CONNECT FINCO SARL	D	09/11/2024	JPMORGAN CHASE & CO.		5,100,000	5,100,000		4.A FE
207597-ES-0	CONNECTICUT LIGHT AND POWER COMPAN		08/06/2024	BARCLAYS		6,968,850	7,000,000		1.E FE
21036P-BH-0	CONSTELLATION BRANDS INC		08/05/2024	MORGAN STANLEY		4,260,400	5,000,000	1,563	2.C FE
21039C-AD-6	CONSTELLIUM SE		07/26/2024	Various		3,902,813	3,900,000		3.C FE
21925D-AB-5	CORNERSTONE BUILDING BRANDS INC		07/31/2024	DEUTSCHE BANK AG		3,000,000	3,000,000		4.B FE
21979L-AB-2	CORONADO FINANCE PTY LTD	D	09/24/2024	GOLDMAN, SACHS & CO.		2,375,000	2,375,000		4.A FE
224044-BY-2	COX COMMUNICATIONS INC		07/03/2024	BARCLAYS		8,306,100	10,000,000	26,111	2.B FE
224044-CJ-4	COX COMMUNICATIONS INC		08/05/2024	MORGAN STANLEY		4,842,850	5,000,000	83,125	2.B FE
224044-CU-9	COX COMMUNICATIONS INC		08/15/2024	WELLS FARGO		9,964,700	10,000,000		2.B FE
224044-CV-7	COX COMMUNICATIONS INC		08/15/2024	WELLS FARGO		4,993,600	5,000,000		2.B FE
22819K-AB-6	CROWN AMERICAS LLC		08/06/2024	Jane Street Execution Services, LLC		814,321	840,000	12,594	3.B FE
22822V-BA-8	CROWN CASTLE INC		08/05/2024	MORGAN STANLEY		5,052,150	5,000,000	17,361	2.B FE
22822V-BG-5	CROWN CASTLE INC		08/01/2024	BANK OF AMERICA/MERRILL LYNCH		9,933,200	10,000,000		2.B FE
22822V-AK-7	CROWN CASTLE INTERNATIONAL CORP		07/03/2024	BARCLAYS		14,252,100	15,000,000	221,667	2.B FE
126408-HM-8	CSX CORP		08/05/2024	MORGAN STANLEY		4,987,800	5,000,000	83,229	1.G FE
23166M-AC-7	CUSHMAN & WAKEFIELD US INC		08/21/2024	JPMORGAN CHASE & CO.		2,000,313	1,850,000	77,989	3.C FE
237194-AQ-8	DARDEN RESTAURANTS INC		09/30/2024	BANK OF AMERICA/MERRILL LYNCH		9,981,100	10,000,000		2.B Z
23918K-AW-8	DAVITA INC		08/08/2024	TRUIST BANK		8,275,000	8,275,000		3.C FE
24703D-BL-4	DELL TECHNOLOGIES INC		08/05/2024	MORGAN STANLEY		5,253,300	5,000,000	3,993	2.B FE
251526-CX-5	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	09/04/2024	DEUTSCHE BANK AG		10,000,000	10,000,000		2.A FE
251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	D	09/04/2024	DEUTSCHE BANK AG		5,000,000	5,000,000		2.A FE
25179M-BH-5	DEVON ENERGY CORPORATION		08/19/2024	WELLS FARGO		6,991,740	7,000,000		2.B FE
25243Y-BB-4	DIAGEO CAPITAL PLC	D	08/05/2024	MORGAN STANLEY		4,550,400	5,000,000	33,646	1.G FE
25278X-AV-1	DIAMONDBACK ENERGY INC		08/05/2024	MORGAN STANLEY		5,345,250	5,000,000	122,396	2.B FE
253393-AF-9	DICKS SPORTING GOODS INC.		08/26/2024	Millennium Advisors		482,333	540,000	1,985	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC		09/05/2024	Various		8,620,846	8,970,000	209,096	3.B FE
233331-BK-2	DTE ENERGY COMPANY		08/05/2024	MORGAN STANLEY		5,090,300	5,000,000	121,125	2.B FE
532457-CF-3	ELI LILLY AND COMPANY		08/05/2024	MORGAN STANLEY		5,082,300	5,000,000	103,792	1.E FE
291011-BQ-6	EMERSON ELECTRIC CO		08/05/2024	MORGAN STANLEY		4,555,250	5,000,000	12,500	1.F FE
26873C-AB-8	EMRLD BORROWER LP		07/01/2024	Various				(4,106)	3.C FE
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV	D	08/05/2024	MORGAN STANLEY		5,052,250	5,000,000	28,472	2.A FE
29364W-BP-2	ENTERGY LOUISIANA LLC		08/06/2024	MIZUHO SECURITIES USA INC.		4,980,950	5,000,000		1.F FE
29365T-AP-9	ENTERGY TEXAS INC		08/12/2024	MORGAN STANLEY		4,964,200	5,000,000		1.G FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC		08/05/2024	MORGAN STANLEY		5,209,950	5,000,000	4,458	1.G FE
29379V-CG-6	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2024	MIZUHO SECURITIES USA INC.		994,000	1,000,000		1.G FE

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29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC		08/01/2024	MIZUHO SECURITIES USA INC.		6,976,410	7,000,000		1.G FE
294429-AR-6	EQUIFAX INC		08/06/2024	WELLS FARGO		590,547	610,000	2,291	2.B FE
294429-AX-3	EQUIFAX INC		08/12/2024	BANK OF AMERICA/MERRILL LYNCH		14,995,200	15,000,000		2.B FE
29390X-AA-2	EQUINIX EUROPE 2 FINANCING CORPORA		08/05/2024	MORGAN STANLEY		5,158,950	5,000,000	50,417	2.B FE
29444U-BU-9	EQUINIX INC		08/05/2024	MORGAN STANLEY		4,702,400	5,000,000	60,125	2.B FE
29450Y-AC-3	EQUIPMENTSHARE.COM INC		09/12/2024	JPMORGAN CHASE & CO.		4,045,000	4,000,000	2,667	4.C FE
29450Y-AB-5	EQUIPMENTSHARECOM INC		07/16/2024	WELLS FARGO		4,279,375	4,100,000	89,389	4.C FE
26884T-AV-4	ERAC USA FINANCE LLC		08/05/2024	MORGAN STANLEY		5,033,900	5,000,000	60,694	1.G FE
29670G-AJ-1	ESSENTIAL UTILITIES INC		08/08/2024	RBC DOMINION SECURITIES		9,996,400	10,000,000		2.B FE
30040W-AT-5	EVERSOURCE ENERGY		08/05/2024	MORGAN STANLEY		5,117,850	5,000,000	117,326	2.B FE
30161N-BJ-9	EXELON CORPORATION		08/05/2024	MORGAN STANLEY		5,088,800	5,000,000	100,854	2.B FE
30231G-BE-1	EXXON MOBIL CORP		08/05/2024	MORGAN STANLEY		4,608,900	5,000,000	57,611	1.D FE
31428X-BV-7	FEDEX CORP		08/05/2024	MORGAN STANLEY		4,688,350	5,000,000	431	2.B FE
316773-DM-9	FIFTH THIRD BANCORP		09/03/2024	RBC DOMINION SECURITIES		5,000,000	5,000,000		2.A FE
33767B-AF-6	FIRSTENERGY TRANSMISSION LLC		09/03/2024	MORGAN STANLEY		4,991,500	5,000,000		2.B FE
337738-BM-9	FISERV INC		08/01/2024	WELLS FARGO		997,710	1,000,000		2.B FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		09/10/2024	RBC DOMINION SECURITIES		9,500,000	9,500,000		4.B FE
34960P-AD-3	FORTRESS TRANSPORTATION AND INFRAS		07/02/2024	JEFFERIES & COMPANY, INC.		863,656	890,000	8,430	3.C FE
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS		07/08/2024	CANTOR FITZGERALD		1,018,750	1,000,000	4,278	3.C FE
35908M-AD-2	FRONTIER COMMUNICATIONS CORP		08/06/2024	BANK OF AMERICA/MERRILL LYNCH		669,274	640,000	12,756	4.B FE
36485M-AN-9	GARDA WORLD SECURITY CORP	A	07/22/2024	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000		5.A FE
366504-AA-6	GARRETT MOTION HOLDINGS INC		07/10/2024	GOLDMAN, SACHS & CO.		3,310,875	3,240,000	35,573	4.A FE
367398-AA-2	GATES CORP		07/02/2024	GOLDMAN, SACHS & CO.		1,020,000	1,000,000	5,538	4.B FE
36266G-AA-5	GE HEALTHCARE TECHNOLOGIES INC		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		4,994,050	5,000,000		2.B FE
36267V-AK-9	GE HEALTHCARE TECHNOLOGIES INC		08/05/2024	MORGAN STANLEY		5,326,900	5,000,000	60,690	2.B FE
370334-CG-7	GENERAL MILLS INC		08/05/2024	MORGAN STANLEY		4,959,550	5,000,000	63,583	2.B FE
37045X-EV-4	GENERAL MOTORS FINANCIAL CO INC		08/05/2024	MORGAN STANLEY		5,101,600	5,000,000	100,819	2.B FE
37045X-EZ-5	GENERAL MOTORS FINANCIAL CO INC		09/10/2024	BNP CAPITAL MARKETS		15,137,550	15,000,000	10,208	2.B FE
37940X-AB-8	GLOBAL PAYMENTS INC		08/05/2024	MORGAN STANLEY		4,617,800	5,000,000	76,000	2.C FE
37149H-AL-0	GNRT 2023-11A A1R CLO		09/06/2024	JPMORGAN CHASE & CO.		22,500,000	22,500,000		1.A FE
38141G-B2-9	GOLDMAN SACHS GROUP INC/THE		07/16/2024	GOLDMAN, SACHS & CO.		10,000,000	10,000,000		1.F FE
38141G-B3-7	GOLDMAN SACHS GROUP INC/THE		07/16/2024	GOLDMAN, SACHS & CO.		30,000,000	30,000,000		1.F FE
38141G-WV-2	GOLDMAN SACHS GROUP INC/THE		08/05/2024	MORGAN STANLEY		4,832,500	5,000,000	54,561	2.A FE
38869A-AC-1	GRAPHIC PACKAGING INTERNATIONAL LL		08/20/2024	MUFG SECURITIES AMERICAS INC		1,706,625	1,850,000	30,576	3.B FE
398905-AQ-2	GROUP 1 AUTOMOTIVE INC		08/05/2024	Various		4,801,500	4,800,000	638	3.B FE
402635-AT-3	GULFPORT ENERGY OPERATING CORP		09/03/2024	JPMORGAN CHASE & CO.		4,625,000	4,625,000		4.C FE
41984L-AB-3	HAWAIIAN BRAND INTELLECTUAL PROPER		07/26/2024	EXCHANGE		3,963,671	4,273,500		4.B FE
404119-CQ-0	HCA INC		08/05/2024	MORGAN STANLEY		5,101,150	5,000,000	49,653	2.C FE
404119-CT-4	HCA INC		08/07/2024	WELLS FARGO		12,223,680	12,000,000	307,017	2.C FE
404121-AK-1	HCA INC		08/07/2024	JPMORGAN CHASE & CO.		4,992,700	5,000,000		2.C FE
404121-AL-9	HCA INC		08/07/2024	WELLS FARGO		7,994,800	8,000,000		2.C FE
42218S-AK-4	HEALTH CARE SERVICE CORP MUT LEG R		08/23/2024	MORGAN STANLEY		10,234,000	10,000,000	109,778	1.G FE
423452-AH-4	HELMERICH AND PAYNE INC		09/10/2024	WELLS FARGO		24,989,500	25,000,000		2.B FE
423452-AJ-0	HELMERICH AND PAYNE INC		09/10/2024	GOLDMAN, SACHS & CO.		19,976,600	20,000,000		2.B FE
423452-AK-7	HELMERICH AND PAYNE INC		09/10/2024	MORGAN STANLEY		9,967,000	10,000,000		2.B FE
42824C-BR-9	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JPMORGAN CHASE & CO.		8,999,640	9,000,000		2.B FE
42824C-BS-7	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	MIZUHO SECURITIES USA INC.		19,990,600	20,000,000		2.B FE
42824C-BT-5	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JPMORGAN CHASE & CO.		19,978,800	20,000,000		2.B FE

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42824C-BU-2	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JPMORGAN CHASE & CO.		13,687,396	13,700,000		2.B FE
42824C-BV-0	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	MIZUHO SECURITIES USA INC.		24,769,500	25,000,000		2.B FE
42824C-BW-8	HEWLETT PACKARD ENTERPRISE CO		09/12/2024	JPMORGAN CHASE & CO.		9,808,600	10,000,000		2.B FE
437076-DC-3	HOME DEPOT INC		08/05/2024	MORGAN STANLEY		5,102,700	5,000,000	27,049	1.F FE
43734L-AA-4	HOME POINT CAPITAL INC		08/06/2024	Jane Street Execution Services, LLC		541,899	550,000	458	4.A FE
438516-CY-0	HONEYWELL INTERNATIONAL INC		08/05/2024	MORGAN STANLEY		5,079,450	5,000,000	3,264	1.F FE
44107T-BC-9	HOST HOTELS & RESORTS INC		08/07/2024	GOLDMAN, SACHS & CO.		14,772,900	15,000,000		2.C FE
40434L-AK-1	HP INC		08/05/2024	MORGAN STANLEY		4,871,150	5,000,000	61,667	2.B FE
44891A-DF-1	HYUNDAI CAPITAL AMERICA		09/23/2024	RBC DOMINION SECURITIES		4,995,700	5,000,000		1.G FE
44891A-DG-9	HYUNDAI CAPITAL AMERICA		09/23/2024	RBC DOMINION SECURITIES		9,997,300	10,000,000		1.G FE
44891A-DH-7	HYUNDAI CAPITAL AMERICA		09/23/2024	RBC DOMINION SECURITIES		9,988,800	10,000,000		1.G FE
451102-CG-0	ICAHN ENTERPRISES LP / ICAHN ENTER		07/23/2024	JEFFERIES & COMPANY, INC.		778,894	770,000	10,780	3.C FE
449934-AD-0	IMS HEALTH INCORPORATED		09/25/2024	BANK OF AMERICA/MERRILL LYNCH		4,987,500	5,000,000	111,806	3.B FE
45669E-AD-8	INDX 2007-AR5 CM RMBS		07/01/2024	SCHEDULED PAY UP		350	350		6. FE
45780R-AA-9	INSTALLED BUILDING PRODUCTS INC		07/12/2024	Various		2,051,335	2,098,000	53,002	4.A FE
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC		08/05/2024	MORGAN STANLEY		4,969,050	5,000,000	30,813	1.G FE
46284V-AC-5	IRON MOUNTAIN INC		09/05/2024	JEFFERIES & COMPANY, INC.		493,140	500,000	11,578	3.C FE
46285M-AA-8	IRON MOUNTAIN INFORMATION MANAGEME		07/16/2024	JPMORGAN CHASE & CO.		1,350,000	1,440,000	12,400	3.C FE
476920-AA-1	JETBLUE AIRWAYS CORPORATION		08/13/2024	GOLDMAN, SACHS & CO.		4,073,883	4,100,000		4.A FE
24422E-XB-0	JOHN DEERE CAPITAL CORP		08/05/2024	MORGAN STANLEY		5,118,450	5,000,000	15,125	1.E FE
24422E-XW-4	JOHN DEERE CAPITAL CORP		09/03/2024	MUFG SECURITIES AMERICAS INC		10,000,000	10,000,000		1.E FE
46647P-AR-7	JPMORGAN CHASE & CO		08/05/2024	MORGAN STANLEY		4,888,350	5,000,000	57,294	1.F FE
46647P-EK-8	JPMORGAN CHASE & CO		07/15/2024	JPMORGAN CHASE & CO.		10,000,000	10,000,000		1.E FE
487526-AC-9	KEHE DISTRIBUTORS LLC/KEHE FINANCE		09/24/2024	Various		5,195,500	5,050,000	94,725	4.C FE
49271V-AJ-9	KEURIG DR PEPPER INC		08/09/2024	BARCLAYS		6,462,820	7,000,000	62,844	2.B FE
49271V-AP-5	KEURIG DR PEPPER INC		08/05/2024	MORGAN STANLEY		4,889,350	5,000,000	60,896	2.B FE
494553-AD-2	KINDER MORGAN INC		08/05/2024	MORGAN STANLEY		5,067,100	5,000,000	3,472	2.B FE
49456B-AZ-4	KINDER MORGAN INC		07/22/2024	MUFG SECURITIES AMERICAS INC		4,992,150	5,000,000		2.B FE
49456B-BA-8	KINDER MORGAN INC		07/22/2024	BANK OF AMERICA/MERRILL LYNCH		4,977,100	5,000,000		2.B FE
482480-AL-4	KLA CORP		08/05/2024	MORGAN STANLEY		5,031,900	5,000,000	13,563	1.F FE
500255-AX-2	KOHLS CORP		07/15/2024	MORGAN STANLEY		840,000	1,000,000	9,635	3.B FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		07/23/2024	WELLS FARGO		4,050,000	4,050,000		4.A FE
501044-DR-9	KROGER CO		08/20/2024	WELLS FARGO		14,999,400	15,000,000		2.B FE
501044-DS-7	KROGER CO		08/20/2024	WELLS FARGO		14,997,000	15,000,000		2.A FE
501044-DT-5	KROGER CO		08/20/2024	WELLS FARGO		14,984,250	15,000,000		2.B FE
501044-DU-2	KROGER CO		08/20/2024	WELLS FARGO		11,995,320	12,000,000		2.B FE
501044-DV-0	KROGER CO		08/20/2024	WELLS FARGO		14,962,050	15,000,000		2.B FE
501044-DW-8	KROGER CO		08/20/2024	WELLS FARGO		6,971,160	7,000,000		2.A FE
501044-DX-6	KROGER CO		08/20/2024	WELLS FARGO		6,968,850	7,000,000		2.A FE
502431-AM-1	L3HARRIS TECHNOLOGIES INC		08/23/2024	WELLS FARGO		3,988,120	4,000,000	34,711	2.B FE
502431-AN-9	L3HARRIS TECHNOLOGIES INC		07/02/2024	DEUTSCHE BANK AG		1,538,696	1,900,000	15,960	2.B FE
502431-AV-1	L3HARRIS TECHNOLOGIES INC		07/29/2024	MORGAN STANLEY		9,865,100	10,000,000		2.B FE
50168Q-AF-2	LABL INC		09/26/2024	BANK OF AMERICA/MERRILL LYNCH		11,982,000	12,000,000		4.C FE
50540R-AX-0	LABORATORY CORPORATION OF AMERICA		08/06/2024	Market Axess		472,270	500,000	1,421	2.B FE
50540R-AZ-5	LABORATORY CORPORATION OF AMERICA		09/16/2024	WELLS FARGO		3,997,240	4,000,000		2.B FE
50540R-BA-9	LABORATORY CORPORATION OF AMERICA		09/16/2024	WELLS FARGO		9,960,800	10,000,000		2.B FE
50540R-BB-7	LABORATORY CORPORATION OF AMERICA		09/16/2024	BANK OF AMERICA/MERRILL LYNCH		14,963,250	15,000,000		2.B FE
505742-AM-8	LADDER CAPITAL FINANCE HOLDINGS LL		09/05/2024	JEFFERIES & COMPANY, INC.		673,516	690,000	2,851	3.A FE

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53229K-AA-7	LIGHTNING POWER LLC		08/23/2024	Various		19,965,000	19,900,000	3,424	3.C FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC		09/24/2024	Various		1,017,756	1,020,000	14,675	4.A FE
539830-CC-1	LOCKHEED MARTIN CORPORATION		08/05/2024	MORGAN STANLEY		5,058,050	5,000,000	116,875	1.F FE
548661-EQ-6	LOWES COMPANIES INC		08/05/2024	MORGAN STANLEY		5,128,450	5,000,000	25,035	2.A FE
55955K-AL-8	MAGNE_29-R		08/14/2024	MORGAN STANLEY		33,800,000	33,800,000		1.A FE
563571-AN-8	MANITOWOC COMPANY INC (THE)		09/06/2024	Various		5,146,250	5,125,000		4.B FE
571903-BQ-5	MARRIOTT INTERNATIONAL INC		08/05/2024	MORGAN STANLEY		5,044,900	5,000,000	59,625	2.B FE
571903-BR-3	MARRIOTT INTERNATIONAL INC		08/08/2024	JPMORGAN CHASE & CO.		24,924,500	25,000,000		2.B FE
571903-BS-1	MARRIOTT INTERNATIONAL INC		08/08/2024	JPMORGAN CHASE & CO.		9,939,400	10,000,000		2.B FE
57629W-3S-7	MASSMUTUAL GLOBAL FUNDING II		09/10/2024	JPMORGAN CHASE & CO.		14,979,450	15,000,000		1.B FE
576485-AH-9	MATADOR RESOURCES CO		09/20/2024	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000		3.C FE
808541-AC-0	MATIV HOLDINGS INC		09/24/2024	JPMORGAN CHASE & CO.		4,550,000	4,550,000		4.C FE
577128-AC-5	MATTHEWS INTERNATIONAL CORPORATION		09/23/2024	TRUIST BANK		5,625,000	5,625,000		4.C Z
58013M-FJ-8	MCDONALDS CORPORATION		08/05/2024	MORGAN STANLEY		4,623,550	5,000,000	56,510	2.A FE
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERIC	C	07/29/2024	Various		9,997,750	10,000,000		1.F FE
58769J-AV-9	MERCEDES-BENZ FINANCE NORTH AMERIC	C	07/29/2024	RBC DOMINION SECURITIES		5,000,000	5,000,000		1.F FE
30303M-8S-4	META PLATFORMS INC		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		9,980,700	10,000,000		1.D FE
30303M-8T-2	META PLATFORMS INC		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		9,995,200	10,000,000		1.D FE
30303M-8U-9	META PLATFORMS INC		08/07/2024	MORGAN STANLEY		9,981,000	10,000,000		1.D FE
30303M-8V-7	META PLATFORMS INC		08/07/2024	JPMORGAN CHASE & CO.		14,940,150	15,000,000		1.D FE
30303M-8W-5	META PLATFORMS INC		08/07/2024	JPMORGAN CHASE & CO.		24,892,000	25,000,000		1.D FE
595017-BE-3	MICROCHIP TECHNOLOGY INCORPORATED		08/05/2024	MORGAN STANLEY		5,094,350	5,000,000	104,507	2.B FE
595112-BV-4	MICRON TECHNOLOGY INC		08/05/2024	MORGAN STANLEY		5,428,600	5,000,000	89,063	2.C FE
61747Y-FA-8	MORGAN STANLEY		08/05/2024	MORGAN STANLEY		5,066,900	5,000,000	3,558	1.E FE
61747Y-FS-9	MORGAN STANLEY		07/17/2024	MORGAN STANLEY		6,000,000	6,000,000		1.E FE
61747Y-FT-7	MORGAN STANLEY		07/17/2024	MORGAN STANLEY		11,000,000	11,000,000		1.E FE
626717-AP-7	MURPHY OIL CORPORATION		09/19/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		3.B FE
637432-PC-3	NATIONAL RURAL UTILITIES COOPERATI		08/08/2024	RBC DOMINION SECURITIES		19,849,800	20,000,000		1.E Z
63861C-AG-4	NATIONSTAR MORTGAGE HOLDINGS INC		07/29/2024	JPMORGAN CHASE & CO.		9,150,000	9,150,000		4.A FE
639057-AS-7	NATWEST GROUP PLC	D	08/12/2024	RBS SECURITIES INC		15,000,000	15,000,000		1.G FE
62886H-BP-5	NCL CORPORATION LTD		09/03/2024	JPMORGAN CHASE & CO.		12,000,000	12,000,000		5.A FE
64083Y-AA-9	NESCO HOLDINGS II INC		07/24/2024	BARCLAYS		11,047,625	11,798,000	170,410	4.C FE
641062-BM-5	NESTLE HOLDINGS INC.		08/05/2024	MORGAN STANLEY		5,194,350	5,000,000	100,000	1.D FE
64110L-AV-8	NETFLIX INC		08/05/2024	MORGAN STANLEY		5,108,650	5,000,000	34,531	2.A FE
649840-CW-3	NEW YORK STATE ELECTRIC & GAS CORP		08/01/2024	MUFG SECURITIES AMERICAS INC		5,985,120	6,000,000		1.G FE
65158N-AD-4	NEWMARK GROUP INC		08/20/2024	Various		16,085,851	15,825,000	26,141	2.C FE
62912X-AF-1	NGPL PIPECO LLC		08/23/2024	MORGAN STANLEY		10,002,600	10,000,000	14,896	2.C FE
65473P-AL-9	NISOURCE INC		08/06/2024	Jane Street Execution Services, LLC		454,443	550,000	4,467	2.B FE
65505P-AA-5	NOBLE FINANCE II LLC		08/08/2024	MORGAN STANLEY		4,171,500	4,050,000	114,300	3.C FE
655663-AC-6	NORDSON CORPORATION		09/04/2024	MORGAN STANLEY		9,980,700	10,000,000		2.B FE
655844-CR-7	NORFOLK SOUTHERN CORPORATION		08/05/2024	MORGAN STANLEY		5,147,350	5,000,000	3,507	2.A FE
665859-AX-2	NORTHERN TRUST CORPORATION		08/05/2024	MORGAN STANLEY		5,439,350	5,000,000	79,965	1.F FE
67077M-BA-5	NUTRIEN LTD	A	08/05/2024	MORGAN STANLEY		5,045,500	5,000,000	87,792	2.B FE
674599-EH-4	OCCIDENTAL PETROLEUM CORPORATION		07/23/2024	BANK OF AMERICA/MERRILL LYNCH		6,996,080	7,000,000		2.C FE
674599-EJ-0	OCCIDENTAL PETROLEUM CORPORATION		07/23/2024	Various		20,017,300	20,000,000		2.C FE
674599-EK-7	OCCIDENTAL PETROLEUM CORPORATION		07/23/2024	Various		15,020,700	15,000,000		2.C FE
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATION		07/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,988,630	3,000,000		2.C FE
678858-BY-6	OKLAHOMA GAS AND ELECTRIC COMPANY		08/12/2024	MIZUHO SECURITIES USA INC.		10,148,800	10,000,000	208,444	1.G FE
68235P-AN-8	ONE GAS INC		08/08/2024	U.S. BANCORP		15,240,600	15,000,000	278,375	1.G FE

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

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682691-AC-4	ONEMAIN FINANCE CORP		09/25/2024	TRUIST BANK		3,380,813	3,650,000	4,322	3.B FE
682691-AG-5	ONEMAIN FINANCE CORP		08/14/2024	BARCLAYS		4,900,000	4,900,000		3.B FE
682680-AU-7	ONEOK INC		08/05/2024	MORGAN STANLEY		4,983,100	5,000,000	13,271	2.B FE
682680-CB-7	ONEOK INC		09/10/2024	JPMORGAN CHASE & CO.		19,992,800	20,000,000		2.B FE
682680-CD-3	ONEOK INC		09/10/2024	GOLDMAN, SACHS & CO.		6,969,480	7,000,000		2.B FE
683879-AD-2	OPTICS BIDCO SPA		07/01/2024	EXCHANGE		2,657,374	2,818,000		3.A FE
683879-AF-7	OPTICS BIDCO SPA		07/01/2024	EXCHANGE		3,559,303	3,494,000		3.A FE
68389X-BF-1	ORACLE CORP		08/15/2024	GOLDMAN, SACHS & CO.		5,215,355	6,500,000	63,766	2.B FE
68389X-BQ-7	ORACLE CORPORATION		08/15/2024	GOLDMAN, SACHS & CO.		2,767,870	3,500,000	35,389	2.B FE
68389X-BZ-7	ORACLE CORPORATION		07/10/2024	Various		8,261,435	10,705,000	110,422	2.B FE
68389X-CP-8	ORACLE CORPORATION		08/05/2024	MORGAN STANLEY		5,001,400	5,000,000		2.B FE
68389X-CT-0	ORACLE CORPORATION		09/25/2024	JPMORGAN CHASE & CO.		9,970,800	10,000,000		2.B FE
67103H-AN-7	OREILLY AUTOMOTIVE INC		08/12/2024	JPMORGAN CHASE & CO.		19,956,400	20,000,000		2.B FE
68902V-AK-3	OTIS WORLDWIDE CORP		08/23/2024	MORGAN STANLEY		18,091,150	20,000,000	72,675	2.B FE
694308-KT-3	PACIFIC GAS AND ELECTRIC COMPANY		09/03/2024	BARCLAYS		6,966,330	7,000,000		2.B FE
70137W-AN-8	PARKLAND CORP	A	08/12/2024	GOLDMAN, SACHS & CO.		4,425,000	4,425,000		3.C FE
70510L-AA-7	PEBBLEBROOK HOTEL LP		09/23/2024	BANK OF AMERICA/MERRILL LYNCH		2,000,000	2,000,000		4.B Z
709599-BW-3	PENSKE TRUCK LEASING CO LP		08/05/2024	MORGAN STANLEY		5,230,500	5,000,000	4,201	2.B FE
713448-EZ-7	PEPSICO INC		08/05/2024	MORGAN STANLEY		4,342,600	5,000,000	21,441	1.E FE
71376L-AF-7	PERFORMANCE FOOD GROUP INC		09/04/2024	WELLS FARGO		3,800,000	3,800,000		4.A FE
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC		07/29/2024	JPMORGAN CHASE & CO.		4,900,000	4,900,000		3.B FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE		08/05/2024	MORGAN STANLEY		5,039,350	5,000,000	50,799	1.F FE
718547-AU-6	PHILLIPS 66 CO		09/09/2024	TD SECURITIES		22,688,820	22,000,000	275,917	2.A FE
718547-AY-8	PHILLIPS 66 CO		09/09/2024	TD SECURITIES		9,995,100	10,000,000		2.A FE
71880K-AB-7	PHINIA INC		09/10/2024	WELLS FARGO		4,000,000	4,000,000		3.B FE
720186-AR-6	PIEDMONT NATURAL GAS COMPANY INC		08/12/2024	TD SECURITIES		9,994,300	10,000,000		2.A FE
72650R-BM-3	PLAINS ALL AMERICAN PIPELINE LP		08/05/2024	MORGAN STANLEY		4,701,900	5,000,000	25,146	2.B FE
693475-BX-2	PNC FINANCIAL SERVICES GROUP INC		08/05/2024	MORGAN STANLEY		5,154,000	5,000,000	62,548	1.G FE
693475-BZ-7	PNC FINANCIAL SERVICES GROUP INC (		07/18/2024	PNC CAPITAL MARKETS LLC		10,000,000	10,000,000		1.G FE
69352P-AT-0	PPL CAPITAL FUNDING INC		08/06/2024	WELLS FARGO		1,989,720	2,000,000		2.A FE
74834L-BE-9	QUEST DIAGNOSTICS INCORPORATED		08/15/2024	MORGAN STANLEY		6,998,460	7,000,000		2.A FE
74834L-BF-6	QUEST DIAGNOSTICS INCORPORATED		08/15/2024	WELLS FARGO		14,984,100	15,000,000		2.A FE
74834L-BG-4	QUEST DIAGNOSTICS INCORPORATED		08/15/2024	JPMORGAN CHASE & CO.		9,960,900	10,000,000		2.A FE
75041V-AC-8	RADIOLOGY PARTNERS INC		08/01/2024	DIRECT		212,615	215,157		5.C Z
75513E-CA-7	RAYTHEON TECHNOLOGIES CORPORATION		08/02/2024	WELLS FARGO		2,770,591	2,915,000	43,421	2.A FE
760759-BB-5	REPUBLIC SERVICES INC		08/05/2024	MORGAN STANLEY		5,097,650	5,000,000	84,635	2.A FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC	C	07/02/2024	Jane Street Execution Services, LLC		601,552	590,000	11,948	3.B FE
775109-DE-8	ROGERS COMMUNICATIONS INC	A	08/05/2024	MORGAN STANLEY		5,051,800	5,000,000	122,917	2.C FE
78016H-ZV-5	ROYAL BANK OF CANADA	A	08/05/2024	MORGAN STANLEY		5,104,900	5,000,000	3,438	1.E FE
78016H-ZX-1	ROYAL BANK OF CANADA	A	07/15/2024	RBC DOMINION SECURITIES		15,000,000	15,000,000		1.E FE
78016H-ZZ-6	ROYAL BANK OF CANADA	A	07/15/2024	RBC DOMINION SECURITIES		10,000,000	10,000,000		1.E FE
780153-BV-3	ROYAL CARIBBEAN CRUISES LTD		08/02/2024	Various		4,511,500	4,500,000		3.B FE
780153-BW-1	ROYAL CARIBBEAN CRUISES LTD		09/16/2024	MORGAN STANLEY		4,559,750	4,550,000		3.B FE
78351G-AA-3	RYAN SPECIALTY LLC		09/05/2024	JPMORGAN CHASE & CO.		3,200,000	3,200,000		4.A FE
78409V-BJ-2	S&P GLOBAL INC		08/05/2024	MORGAN STANLEY		4,670,050	5,000,000	58,125	1.G FE
78525C-AA-3	S&S HOLDINGS LLC		09/26/2024	STIFEL CAPITAL MARKETS		4,050,000	4,000,000		4.B FE
785592-AX-4	SABINE PASS LIQUEFACTION LLC		08/20/2024	WELLS FARGO		4,945,450	5,000,000	60,000	2.A FE
79588Y-AA-7	SAMARCO MINERACAO SA	D	09/30/2024	DIRECT		137,990	146,206		4.C FE
80281L-AU-9	SANTANDER UK GROUP HOLDINGS PLC	D	09/04/2024	SANTANDER INVESTMENT SECURITIES INC		10,000,000	10,000,000		2.A FE

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817565-CF-9	SERVICE CORPORATION INTERNATIONAL		09/24/2024	Jane Street Execution Services, LLC		625,326	690,000	2,588	3.C FE
817565-CH-5	SERVICE CORPORATION INTERNATIONAL		09/12/2024	Various		7,315,000	7,300,000		3.C FE
822582-CD-2	SHELL INTERNATIONAL FINANCE BV	D	08/05/2024	MORGAN STANLEY		4,551,800	5,000,000	29,358	1.D FE
824348-BT-2	SHERWIN-WILLIAMS COMPANY (THE)		08/07/2024	WELLS FARGO		997,060	1,000,000		2.B FE
82453A-AB-3	SHIFT4 PAYMENTS LLC/FIN		08/12/2024	GOLDMAN, SACHS & CO.		3,325,000	3,325,000		3.C FE
82620K-BE-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	D	08/05/2024	MORGAN STANLEY		4,363,600	5,000,000	43,299	1.D FE
78454L-AX-8	SM ENERGY CO		07/18/2024	JPMORGAN CHASE & CO.		5,450,000	5,450,000		3.C FE
78454L-AY-6	SM ENERGY CO		07/18/2024	JPMORGAN CHASE & CO.		2,100,000	2,100,000		3.C FE
83283W-AE-3	SMYRNA READY MIX CONCRETE LLC		09/20/2024	MORGAN STANLEY		1,616,250	1,500,000	47,333	3.C FE
835495-AR-3	SONOCO PRODUCTS COMPANY		09/17/2024	JPMORGAN CHASE & CO.		4,997,050	5,000,000		2.C FE
842434-DB-5	SOUTHERN CALIFORNIA GAS COMPANY		08/08/2024	MUFG SECURITIES AMERICAS INC		6,965,980	7,000,000		1.D FE
8426EP-AD-0	SOUTHERN COMPANY GAS CAPITAL CORPO		08/06/2024	JEFFERIES & COMPANY, INC.		2,087,825	2,500,000	2,674	2.A FE
84859D-AD-9	SPIRE MISSOURI INC		08/06/2024	TD SECURITIES		4,983,000	5,000,000		1.F FE
853191-AA-2	STANDARD BUILDING SOLUTIONS INC		08/05/2024	Various		6,042,850	6,040,000		3.B FE
855244-BC-2	STARBUCKS CORPORATION		08/05/2024	MORGAN STANLEY		4,474,550	5,000,000	71,667	2.A FE
85571B-BC-8	STARWOOD PROPERTY TRUST INC		09/26/2024	MORGAN STANLEY		3,950,000	3,950,000		3.C FE
857477-CN-1	STATE STREET CORP		08/14/2024	HSBC SECURITIES, INC.		5,000,000	5,000,000		1.E FE
863667-AY-7	STRYKER CORPORATION		08/05/2024	MORGAN STANLEY		4,356,050	5,000,000	13,813	2.A FE
863667-BE-0	STRYKER CORPORATION		09/04/2024	WELLS FARGO		9,979,100	10,000,000		2.A FE
863667-BF-7	STRYKER CORPORATION		09/04/2024	WELLS FARGO		9,947,000	10,000,000		2.A FE
86562M-DM-9	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/02/2024	SMBC Nikko Securities America, Inc		10,000,000	10,000,000		1.G FE
86562M-DN-7	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/02/2024	SMBC Nikko Securities America, Inc		25,000,000	25,000,000		1.G FE
86562M-DP-2	SUMITOMO MITSUI FINANCIAL GROUP IN	D	07/02/2024	SMBC Nikko Securities America, Inc		20,000,000	20,000,000		1.G FE
86563V-BT-5	SUMITOMO MITSUI TRUST BANK LTD	D	09/03/2024	GOLDMAN, SACHS & CO.		6,995,310	7,000,000		1.E FE
86563V-BU-2	SUMITOMO MITSUI TRUST BANK LTD	D	09/03/2024	GOLDMAN, SACHS & CO.		6,987,610	7,000,000		1.E FE
86563V-BV-0	SUMITOMO MITSUI TRUST BANK LTD	D	09/03/2024	GOLDMAN, SACHS & CO.		6,980,820	7,000,000		1.E FE
86614R-AP-2	SUMMIT MATERIALS LLC/SUMMIT MATERI		09/25/2024	GOLDMAN, SACHS & CO.		4,220,000	4,000,000	57,194	3.C FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC		07/17/2024	RBC DOMINION SECURITIES		2,650,000	2,650,000		4.A FE
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		07/02/2024	Jane Street Execution Services, LLC		1,554,666	1,510,000	32,717	4.C FE
86964W-AK-8	SUZANO AUSTRIA GMBH	D	07/02/2024	GOLDMAN, SACHS & CO.		421,096	520,000	7,583	2.C FE
874060-AX-4	TAKEDA PHARMACEUTICAL CO LTD	D	08/05/2024	MORGAN STANLEY		4,372,250	5,000,000	35,875	2.A FE
874060-BL-9	TAKEDA PHARMACEUTICAL CO LTD	D	07/09/2024	BARCLAYS		9,904,200	10,000,000	7,847	2.A FE
87612E-BP-0	TARGET CORPORATION		08/05/2024	MORGAN STANLEY		4,992,700	5,000,000	88,125	1.F FE
879360-AE-5	TELEDYNE TECHNOLOGIES INCORPORATED		08/05/2024	MORGAN STANLEY		4,419,850	5,000,000	47,743	2.B FE
88033G-DS-6	TENET HEALTHCARE CORPORATION		07/02/2024	JPMORGAN CHASE & CO.		740,555	740,000	19,528	4.A FE
883203-CB-5	TEXTRON INC		07/19/2024	GOLDMAN, SACHS & CO.		10,710,721	12,014,000	51,060	2.B FE
883310-AL-8	THAYR 2017-1A A1R CLO		07/11/2024	JPMORGAN CHASE & CO.		5,005,000	5,000,000	74,544	1.A FE
87264A-CA-1	T-MOBILE USA INC		08/06/2024	BANK OF AMERICA/MERRILL LYNCH		3,128,948	3,410,000	33,399	2.B FE
87264A-DE-2	T-MOBILE USA INC		08/05/2024	MORGAN STANLEY		5,055,150	5,000,000	14,146	2.B FE
88947E-AT-7	TOLL BROTHERS FINANCE CORP.		08/06/2024	Jane Street Execution Services, LLC		539,446	550,000	11,431	2.C FE
89115A-2U-5	TORONTO-DOMINION BANK/THE	A	08/05/2024	MORGAN STANLEY		5,183,350	5,000,000	14,575	1.E FE
891160-MJ-9	TORONTO-DOMINION BANK/THE	A	09/24/2024	BANK OF AMERICA/MERRILL LYNCH		1,642,662	1,670,000	1,682	1.F FE
89157X-AD-3	TOTALENERGIES CAPITAL SA	D	09/03/2024	MIZUHO SECURITIES USA INC.		5,000,000	5,000,000		1.E FE
89157X-AE-1	TOTALENERGIES CAPITAL SA	D	09/03/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1.E FE
89157X-AF-8	TOTALENERGIES CAPITAL SA	D	09/03/2024	JPMORGAN CHASE & CO.		7,000,000	7,000,000		1.E FE
89236T-ML-6	TOYOTA MOTOR CREDIT CORP		08/06/2024	MIZUHO SECURITIES USA INC.		5,000,000	5,000,000		1.E FE
893647-BL-0	TRANSDIGM INC		08/26/2024	UNION BANK OF SWITZERLAND		724,744	730,000	11,376	4.C FE
893647-BW-6	TRANSDIGM INC		09/05/2024	GOLDMAN, SACHS & CO.		10,100,000	10,100,000		3.C FE
89788M-AR-3	TRUIST FINANCIAL CORP		08/05/2024	MORGAN STANLEY		5,111,100	5,000,000	9,058	1.G FE
89788M-AT-9	TRUIST FINANCIAL CORP		08/01/2024	SUNTRUST INVESTMENT SERVICES, INC.		5,000,000	5,000,000		1.G FE

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898813-AW-0	TUCSON ELECTRIC POWER CO		08/07/2024	MUFG SECURITIES AMERICAS INC		6,989,080	7,000,000		1.G FE
90353T-AN-0	UBER TECHNOLOGIES INC		09/04/2024	MORGAN STANLEY		6,997,690	7,000,000		2.B FE
90353T-AP-5	UBER TECHNOLOGIES INC		09/04/2024	MORGAN STANLEY		4,996,400	5,000,000		2.B FE
902613-AK-4	UBS GROUP AG	D	08/05/2024	MORGAN STANLEY		4,217,450	5,000,000	66,743	1.G FE
902613-BM-9	UBS GROUP AG	D	09/03/2024	UNION BANK OF SWITZERLAND		10,000,000	10,000,000		1.G FE
904764-BV-8	UNILEVER CAPITAL CORP	C	08/07/2024	MORGAN STANLEY		9,902,200	10,000,000		1.E FE
907818-FU-7	UNION PACIFIC CORPORATION		08/05/2024	MORGAN STANLEY		4,419,850	5,000,000	25,069	1.G FE
911312-BY-1	UNITED PARCEL SERVICE INC		08/05/2024	MORGAN STANLEY		5,040,600	5,000,000	77,257	1.F FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		08/06/2024	Jane Street Execution Services, LLC		844,073	860,000	2,562	3.A FE
911365-BR-4	UNITED RENTALS (NORTH AMERICA) INC		09/12/2024	MORGAN STANLEY		3,278,000	3,200,000	99,089	3.B FE
913017-BT-5	UNITED TECHNOLOGIES CORP		08/02/2024	MORGAN STANLEY		4,514,750	5,000,000	40,000	2.A FE
913017-CY-3	UNITED TECHNOLOGIES CORPORATION		08/05/2024	MORGAN STANLEY		4,934,350	5,000,000	45,833	2.A FE
91324P-EU-2	UNITEDHEALTH GROUP INC		08/05/2024	MORGAN STANLEY		4,994,500	5,000,000	12,396	1.F FE
91324P-FH-0	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO		4,988,650	5,000,000		1.F FE
91324P-FJ-6	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO		4,999,700	5,000,000		1.F FE
91324P-FK-3	UNITEDHEALTH GROUP INC		07/24/2024	Various		11,886,170	12,000,000		1.F FE
91324P-FL-1	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO		3,992,040	4,000,000		1.F FE
91324P-FM-9	UNITEDHEALTH GROUP INC		07/23/2024	WELLS FARGO		1,987,940	2,000,000		1.F FE
91327B-AB-6	UNITI GROUP LP		09/25/2024	Various		5,458,445	5,965,000	117,553	4.B FE
91327T-AA-9	UNITI GROUP LP		09/05/2024	BNP CAPITAL MARKETS		2,181,375	2,100,000	104,738	4.B FE
913903-BC-3	UNIVERSAL HEALTH SERVICES INC		09/17/2024	JPMORGAN CHASE & CO.		9,968,500	10,000,000		2.C FE
914906-AV-4	UNIVISION COMMUNICATIONS INC		07/26/2024	BNP CAPITAL MARKETS		2,889,700	3,330,000	34,595	4.A FE
91159H-JB-7	US BANCORP		09/05/2024	JPMORGAN CHASE & CO.		1,467,840	1,760,000	14,979	1.G FE
91159H-JK-7	US BANCORP		08/05/2024	MORGAN STANLEY		4,990,600	5,000,000	3,231	1.F FE
90290M-AD-3	US FOODS INC		08/06/2024	Millennium Advisors		489,590	510,000	11,574	3.C FE
90290M-AJ-0	US FOODS INC		09/27/2024	WELLS FARGO		4,000,000	4,000,000		3.C Z
92332Y-AE-1	VENTURE GLOBAL LNG INC		07/23/2024	Various		13,872,750	13,850,000		3.B FE
92338C-AB-9	VERALTO CORP		09/05/2024	EXCHANGE		19,997,772	20,000,000	510,278	2.B FE
92343V-GN-8	VERIZON COMMUNICATIONS INC		08/05/2024	MORGAN STANLEY		4,224,600	5,000,000	46,119	2.A FE
92648D-AA-4	VICTRA HOLDINGS LLC		09/10/2024	BANK OF AMERICA/MERRILL LYNCH		2,250,000	2,250,000		4.A FE
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	D	08/26/2024	JEFFERIES & COMPANY, INC.		686,070	770,000	1,155	3.C FE
927804-GS-7	VIRGINIA ELECTRIC AND POWER COMPAN		08/06/2024	MUFG SECURITIES AMERICAS INC		2,986,950	3,000,000		1.F FE
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	09/05/2024	BARCLAYS		968,960	1,070,000	7,769	4.C FE
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANC	C	08/07/2024	GOLDMAN, SACHS & CO.		4,999,350	5,000,000		1.G FE
928668-CL-4	VOLKSWAGEN GROUP OF AMERICA FINANC	C	08/07/2024	GOLDMAN, SACHS & CO.		4,999,050	5,000,000		1.G FE
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANC	C	08/07/2024	GOLDMAN, SACHS & CO.		9,981,200	10,000,000		1.G FE
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		08/08/2024	JPMORGAN CHASE & CO.		5,750,000	5,750,000		4.A FE
254687-FX-9	WALT DISNEY CO		08/05/2024	MORGAN STANLEY		4,489,300	5,000,000	8,465	1.G FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC		07/24/2024	GOLDMAN, SACHS & CO.		15,818,480	18,400,000	284,316	2.C FE
94106B-AA-9	WASTE CONNECTIONS INC		08/05/2024	MORGAN STANLEY		4,576,550	5,000,000	1,806	2.A FE
94106L-BP-3	WASTE MANAGEMENT INC		08/05/2024	MORGAN STANLEY		4,153,450	5,000,000	29,375	1.G FE
941130-AD-8	WATCO COMPANIES LLC		07/09/2024	WELLS FARGO		4,350,000	4,350,000		4.C FE
94419N-AA-5	WAYFAIR LLC		09/24/2024	GOLDMAN, SACHS & CO.		2,375,000	2,375,000		3.B FE
95000U-3E-1	WELLS FARGO & COMPANY		08/05/2024	MORGAN STANLEY		5,144,100	5,000,000	8,516	1.E FE
962166-BY-9	WEYERHAEUSER COMPANY		08/05/2024	MORGAN STANLEY		4,824,750	5,000,000	61,667	2.B FE
96337R-AA-0	WHISTLER PIPELINE LLC		07/24/2024	JPMORGAN CHASE & CO.		19,989,200	20,000,000		2.C FE
96337R-AB-8	WHISTLER PIPELINE LLC		07/24/2024	JPMORGAN CHASE & CO.		12,996,490	13,000,000		2.C FE
96337R-AC-6	WHISTLER PIPELINE LLC		07/24/2024	JPMORGAN CHASE & CO.		24,939,250	25,000,000		2.C FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC		09/23/2024	BANK OF AMERICA/MERRILL LYNCH		4,330,000	4,330,000		4.A FE

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

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88339W-AB-2	WILLIAMS COMPANIES INC		08/05/2024	MORGAN STANLEY		5,052,800	5,000,000	143,597	2.B FE
88339W-AC-0	WILLIAMS COMPANIES INC		08/08/2024	BANK OF AMERICA/MERRILL LYNCH		9,903,700	10,000,000	311,861	2.B FE
969457-CL-2	WILLIAMS COMPANIES INC		08/08/2024	RBC DOMINION SECURITIES		9,981,000	10,000,000		2.B FE
969457-CN-8	WILLIAMS COMPANIES INC		08/08/2024	BANK OF AMERICA/MERRILL LYNCH		12,971,920	13,000,000		2.B FE
97381A-AA-0	WINDSTREAM SERVICES LLC		09/26/2024	JPMORGAN CHASE & CO.		4,000,000	4,000,000		4.C FE
37441Q-AA-9	WRANGLER HOLDCO CORP	C	07/11/2024	GOLDMAN, SACHS & CO.		6,000,000	6,000,000	27,604	4.C FE
98927U-AA-5	ZEGONA FINANCE PLC	D	07/10/2024	DEUTSCHE BANK AG		6,300,000	6,300,000		3.C FE
98954U-AB-9	ZIGGO BOND COMPANY BV	D	09/05/2024	Jane Street Execution Services, LLC		579,066	580,000	4,930	4.C FE
98956P-AZ-5	ZIMMER BIOMET HOLDINGS INC		08/08/2024	BARCLAYS		19,998,800	20,000,000		2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,348,824,652	3,383,685,176	12,849,752	XXX
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	D	07/08/2024	JPMORGAN CHASE & CO.		15,000,000	15,000,000		2.C FE
00912X-BJ-2	AIR LEASE CORPORATION		07/10/2024	DEUTSCHE BANK AG		960,000	1,000,000	3,358	3.A FE
00912X-BQ-6	AIR LEASE CORPORATION		09/17/2024	MIZUHO SECURITIES USA INC.		6,000,000	6,000,000		3.A FE
018820-AD-2	ALLIANZ SE	D	08/27/2024	BNP CAPITAL MARKETS		5,000,000	5,000,000		1.E FE
021361-AD-2	ALTAGAS LTD	A	09/16/2024	BANK OF AMERICA/MERRILL LYNCH		8,699,304	8,700,000		1.E FE
05602X-JC-3	BNP PARIBAS SA	D	09/03/2024	BNP CAPITAL MARKETS		7,000,000	7,000,000		2.C FE
15189T-BH-9	CENTERPOINT ENERGY INC		08/12/2024	MORGAN STANLEY		7,000,000	7,000,000		2.C FE
15189T-BJ-5	CENTERPOINT ENERGY INC		08/12/2024	MORGAN STANLEY		5,000,000	5,000,000		2.C FE
29364G-AQ-6	ENTERGY CORPORATION		07/12/2024	HSBC SECURITIES, INC.		5,012,500	5,000,000	51,458	2.C FE
38141G-B5-2	GOLDMAN SACHS GROUP INC/THE		09/19/2024	GOLDMAN, SACHS & CO.		16,200,000	16,200,000		2.C FE
53944Y-BB-8	LLOYDS BANK PLC	D	09/26/2024	LLOYDS		5,000,000	5,000,000		2.C Z
65473P-AT-2	NISOURCE INC		09/03/2024	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		3.A FE
69331C-AM-0	PG&E CORPORATION		09/09/2024	Various		20,962,500	20,900,000		3.C FE
816851-BT-5	SEMPRA		09/04/2024	BARCLAYS		10,000,000	10,000,000		2.C FE
836720-AF-9	SOUTH BOW CANADIAN INFRASTRUCTURE	A	08/14/2024	RBC DOMINION SECURITIES		8,600,000	8,600,000		3.B FE
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE	A	08/14/2024	RBC DOMINION SECURITIES		10,350,000	10,350,000		3.B FE
857477-CM-3	STATE STREET CORP		07/17/2024	GOLDMAN, SACHS & CO.		7,000,000	7,000,000		2.A FE
92332Y-AF-8	VENTURE GLOBAL LNG INC		09/26/2024	GOLDMAN, SACHS & CO.		11,600,000	11,600,000		4.C FE
95002Y-AC-7	WELLS FARGO & COMPANY		07/16/2024	WELLS FARGO		25,000,000	25,000,000		2.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						181,384,304	181,350,000	54,817	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		08/05/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	3,862,498			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		09/05/2024	Various	0.000	294,389,833			1.G
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		08/15/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	3,900,117			2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		07/26/2024	MORGAN STANLEY	0.000	2,164,135			2.A
1619999999. Subtotal - Bonds - SVO Identified Funds						304,316,583			XXX
00036Y-AB-9	AAL DELAWARE HOLDCO INC TLB		08/01/2024	JEFFERIES & COMPANY, INC.		150,000	150,000		4.B FE
00439C-BD-5	ACCURIDE CORPORATION 2023 EXTEND		08/30/2024	SCHEDULED PAY UP		49,718	49,718		5.C FE
20902C-AX-8	ALTIUM PACKAGING LLC 2024 INCR TL		08/16/2024	JPMORGAN CHASE & CO.		376,406	375,000		4.B FE
04287K-AF-8	Arsenal AIC Parent LLC TLB		08/21/2024	EXCHANGE		743,026	744,384		3.C FE
00262#-AA-7	ASF CAPRI TL 06/2030		07/31/2024	DIRECT		5,269,000	5,269,000		1.G PL
92943E-AE-6	BOOST NEWCO BORROWER LLC USD TL		08/01/2024	EXCHANGE		1,005,447	1,000,000		3.B FE
BXC333-99-6	CARRIX 2024 A2 TL 1L 08/02/202		08/02/2024	DIRECT		4,956,250	5,000,000		1.G Z
12568Y-AG-9	CHARLOTTE BUYER INC. TLB		07/08/2024	EXCHANGE		327,231	344,750		4.B FE
16115E-AT-4	CHART INDUSTRIES INC 1ST LIEN TL		07/02/2024	EXCHANGE		993,743	1,009,453		3.C FE
21870F-BA-6	CORELOGIC INC FKA FIRST AMER TL		09/05/2024	JPMORGAN CHASE & CO.		265,846	269,894		4.C FE
23344U-AF-7	DS ADMIRAL BIDCO LLC TLB		07/02/2024	JPMORGAN CHASE & CO.		495,000	500,000		4.C FE
Q3356#-AA-0	EASTLAND ESTATE LMT PROJ MAUI LOAN	D	07/01/2024	SCHEDULED PAY UP		685,874	685,874		5.B GI
284375-LE-0	ELEMENT MATERIALS TECHNOLOGY GRO		07/01/2024	EXCHANGE		233,527	235,071		4.A FE
26872N-AD-1	EMRLD BORROWER LP TERM LOAN B		08/12/2024	RBC DOMINION SECURITIES		498,750	500,000		3.C FE

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34966L-AB-0	FORTRESS INTERMEDIATE 3 INC TL		07/08/2024	JPMORGAN CHASE & CO.		149,250	150,000		4.B FE
35906E-AT-7	FRONTIER COMMUNICATIONS HOLDINGS L		07/08/2024	JPMORGAN CHASE & CO.		497,500	500,000		4.B FE
36154H-AB-6	GBT US III LLC TLB		08/01/2024	MORGAN STANLEY		124,688	125,000		4.A FE
C7052B-AL-8	GFL ENVIRONMENTAL INC. COV-LITE TL	A	07/10/2024	JPMORGAN CHASE & CO.		249,375	250,000		3.B FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC 20 TL		09/20/2024	SCHEDULED PAY UP		2,338	2,338		4.C FE
38821U-AB-6	GRANT THORNTON ADVISORS LLC TLB		08/08/2024	DEUTSCHE BANK AG		125,469	125,000		4.B FE
36269Y-AC-9	GTCR EVEREST BORROWER LLC TLB		09/20/2024	UNION BANK OF SWITZERLAND		498,750	500,000		4.B FE
40273U-AE-9	Gulfside Supply INC TLB		07/03/2024	WELLS FARGO		498,750	500,000		4.B Z
G4712J-AY-8	HIG FINANCE 2 LIMITED 2024 REF TL	D	08/02/2024	EXCHANGE		1,346,958	1,360,287		4.B Z
43110H-AD-1	HIGHLINE AFTERMARKET ACQ LLC TL		08/14/2024	JPMORGAN CHASE & CO.		250,000	250,000		4.B Z
44332E-AY-2	HUB INTERNATIONAL LTD TLB		07/30/2024	EXCHANGE		878,407	875,706		4.B FE
C8856U-AE-8	HUSKY INJECTION MOLDING SYSTEM TLB	A	08/14/2024	DEUTSCHE BANK AG		326,219	325,000		4.C FE
46284N-AV-1	IRON MOUNTAIN INFORMATION MANAGE		07/30/2024	BARCLAYS		497,500	500,000		3.C FE
G5080A-AJ-1	JAZZ PHARMACEUTICALS INC TLB	D	07/19/2024	EXCHANGE		992,611	990,073		3.C FE
50179J-AH-1	LBM ACQUISITION LLC AMENDMENT TL		07/01/2024	EXCHANGE		996,424	994,881		4.C FE
00165H-AJ-2	LEARFIELD COMMUNICATIONS LLC 23 TL		08/08/2024	MORGAN STANLEY		537,279	533,941		4.C Z
53229L-AB-3	LIGHTNING POWER LLC TLB		08/22/2024	MORGAN STANLEY		247,500	250,000		3.C FE
50217U-BF-3	LTI HOLDINGS INC. TLB		08/01/2024	JPMORGAN CHASE & CO.		492,500	500,000		4.C FE
57777Y-AE-6	MAVIS TIRE EXPRESS SERVICES TOP TL		07/30/2024	EXCHANGE		932,501	940,090		4.C FE
60753D-AC-8	MODENA BUYER LLC TL		07/15/2024	UNION BANK OF SWITZERLAND		490,000	500,000		4.B FE
67613@-AA-4	ODYSSEY SOLAR HOLDINGS LLC AKA NEX		09/27/2024	DIRECT		35,371,311	35,371,311		2.B Z
68277F-AM-1	ONEDIGITAL BORROWER LLC TL1		07/10/2024	JPMORGAN CHASE & CO.		597,000	600,000		4.B FE
71360H-AB-3	PERATON CORP TLB		08/08/2024	JPMORGAN CHASE & CO.		501,250	500,000		4.B FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		07/01/2024	SCHEDULED PAY UP		251,046	251,046		4.C
74167N-AD-5	PRIMARY PRODUCTS FINANCE LLC TL		07/15/2024	BARCLAYS		248,127	249,373		3.C FE
74339D-AK-4	PROJECT ALPHA INTERMEDIATE TL		08/15/2024	MORGAN STANLEY		125,625	125,000		4.B FE
75041E-AJ-1	RADIOLOGY PARTNERS INC. TL B		08/22/2024	Various		(151,424)	(169,944)		4.C Z
78350U-AJ-4	RYAN SPECIALTY GROUP LLC TL B1		09/13/2024	EXCHANGE		995,904	990,986		3.C FE
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB	D	07/15/2024	GOLDMAN SACHS INTERNATIONAL		87,244	112,212		4.B FE
83417U-AM-8	SOLARWINDS HOLDINGS INC TLB		07/29/2024	JPMORGAN CHASE & CO.		499,375	500,000		4.A FE
86089G-AC-1	SVP-SINGER HOLDINGS INC. 2024-1		07/01/2024	SCHEDULED PAY UP		12,353	12,353		5.C Z
91116K-AD-7	UNITED NATURAL FOODS INC 2024 TL		08/07/2024	JPMORGAN CHASE & CO.		251,245	249,375		4.C FE
90290H-AP-7	USIC HOLDINGS INC		09/20/2024	MORGAN STANLEY		1	1		4.C FE
92227Q-AE-6	VARSITY BRANDS INC TL		09/06/2024	BANK OF AMERICA/MERRILL LYNCH		497,500	500,000		4.B Z
93369P-AL-8	WAND NEWCO 3 INC TRANCHE B1 TL		07/30/2024	EXCHANGE		997,623	1,000,000		4.C FE
63939W-AL-7	WAYSTAR TECHNOLOGIES INC INIT TL		07/01/2024	EXCHANGE		585,655	585,253		4.A FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						67,053,670	67,182,426		XXX
2509999997. Total - Bonds - Part 3						10,671,674,958	10,211,665,002	32,336,028	XXX
2509999998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
2509999999. Total - Bonds						10,671,674,958	10,211,665,002	32,336,028	XXX
38144G-80-4	GOLDMAN SACHS SERIES D		07/22/2024	DIRECT	96,000.000		1.00		3.A FE
4019999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred							XXX		XXX
4509999997. Total - Preferred Stocks - Part 3							XXX		XXX
4509999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks							XXX		XXX
G1151C-10-1	ACCENTURE PLC		08/16/2024	CABRERA CAPITAL MARKETS, INC	1.000	327			
007903-10-7	ADVANCED MICRO DEVICES INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	24.000	3,512			
012653-10-1	ALBEMARLE CORP		08/16/2024	CABRERA CAPITAL MARKETS, INC	6.000	474			

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015271-10-9	ALEXANDRIA REAL ESTATE		08/16/2024	CABRERA CAPITAL MARKETS, INC	11.000	1,270			
016255-10-1	ALIGN TECHNOLOGY INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	18.000	4,253			
02079K-30-5	ALPHABET INC CLASS A		08/16/2024	CABRERA CAPITAL MARKETS, INC	35.000	5,681			
02079K-10-7	ALPHABET INC CLASS C		08/16/2024	CABRERA CAPITAL MARKETS, INC	30.000	4,926			
023135-10-6	AMAZON COM INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	56.000	9,876			
023939-10-1	AMENTUM HOLDINGS INC		09/30/2024	DISTRIBUTION	67.000	1,435			
03027X-10-0	AMERICAN TOWER CORP		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	1,124.000	218,432			
037833-10-0	APPLE INC.		08/16/2024	CABRERA CAPITAL MARKETS, INC	47.000	10,537			
038222-10-5	APPLIED MATERIALS INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	20.000	4,041			
03831W-10-8	APPLOVIN CORP CLASS A		08/16/2024	CABRERA CAPITAL MARKETS, INC	16.000	1,358			
G6095L-10-9	APTIV PLC		08/01/2024	MORGAN STANLEY	131.000	9,580			
049468-10-1	ATLASSIAN CORP CLASS A		08/16/2024	CABRERA CAPITAL MARKETS, INC	10.000	1,464			
G1093E-10-8	BIG YELLOW GROUP PLC	B	07/29/2024	MORGAN STANLEY	35,031.000	531,834			
09062X-10-3	BIOGEN INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	36.000	7,273			
11120U-10-5	BRIXMOR PROPERTY GROUP INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	7,912.000	178,835			
11135E-20-3	BROADSTONE NET LEASE INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	18,541.000	296,456			
H11356-10-4	BUNGE GLOBAL SA		08/16/2024	CABRERA CAPITAL MARKETS, INC	19.000	1,814			
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	25.000	6,994			
143658-30-0	CARNIVAL CORP		08/16/2024	CABRERA CAPITAL MARKETS, INC	143.000	2,204			
15118V-20-7	CELSIUS HOLDINGS INC		08/16/2024	Various	66.000	2,909			
15189T-10-7	CENTERPOINT ENERGY INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	304.000	7,890			
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		08/01/2024	MORGAN STANLEY	20.000	7,539			
169656-10-5	CHIPOTLE MEXICAN GRILL		08/16/2024	CABRERA CAPITAL MARKETS, INC	5.000	266			
189054-10-9	CLOROX CO		08/01/2024	MORGAN STANLEY	43.000	5,768			
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		08/16/2024	CABRERA CAPITAL MARKETS, INC	7.000	1,717			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	6,346.000	614,511			
253868-10-3	DIGITAL REALTY TRUST INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	31.000	4,630			
256163-10-6	DOCUSIGN INC		08/01/2024	MORGAN STANLEY	49.000	2,627			
256746-10-8	DOLLAR TREE INC		08/16/2024	Various	79.000	7,820			
25754A-20-1	DOMINIOS PIZZA INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	6.000	2,667			
532457-10-8	ELI LILLY & CO		08/16/2024	CABRERA CAPITAL MARKETS, INC	6.000	5,568			
29084Q-10-0	EMCOR GROUP INC		08/01/2024	MORGAN STANLEY	11.000	4,027			
29414B-10-4	EPAM SYSTEMS INC		08/01/2024	MORGAN STANLEY	18.000	3,869			
26884L-10-9	EQT CORPORATION		08/16/2024	CABRERA CAPITAL MARKETS, INC	32.000	1,020			
29444U-70-0	EQUINIX REIT INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	1,522.000	1,170,297			
N31068-19-5	EUROCOMMERCIAL PROPERTIES NV	B	07/29/2024	MORGAN STANLEY	2,229.000	55,564			
30063P-10-5	EXACT SCIENCES CORP		08/16/2024	CABRERA CAPITAL MARKETS, INC	44.000	2,606			
30303M-10-2	FACEBOOK INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	14.000	7,438			
31488V-10-7	FERGUSON ENTERPRISES LTD		08/01/2024	Various	260.000	57,390			
345370-86-0	FORD MTR C O DEL COM PAR U		08/16/2024	CABRERA CAPITAL MARKETS, INC	490.000	5,113			
37940X-10-2	GLOBAL PAYMENTS INC.		08/01/2024	MORGAN STANLEY	95.000	9,321			
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	07/29/2024	MORGAN STANLEY	197,163.000	71,871			
SBRJQ8-J2-7	HAMMERSON REIT PLC	B	09/30/2024	EXCHANGE	44,016.000	1,572,391			
42250P-10-3	HEALTHPEAK PROPERTIES INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	31,146.000	614,428			
44107P-10-4	HOST HOTELS & RESORTS INC		08/16/2024	Various	25,323.000	448,024			
444859-10-2	HUMANA INC COM		08/16/2024	CABRERA CAPITAL MARKETS, INC	2.000	710			
445658-10-7	HUNT TRANSPORT SVC		08/01/2024	MORGAN STANLEY	13.000	2,194			
452327-10-9	ILLUMINA INC		08/01/2024	MORGAN STANLEY	66.000	8,075			

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
461202-10-3	INTUIT INC.		08/16/2024	CABRERA CAPITAL MARKETS, INC	7.000	4,571			
464287-18-4	ISHARES CHINA LARGE-CAP ETF		09/27/2024	BANK OF AMERICA/MERRILL LYNCH	25,538.000	819,663			
464285-20-4	ISHARES GOLD TRUST		08/06/2024	BANK OF AMERICA/MERRILL LYNCH	40,000.000	1,807,574			
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		08/15/2024	CITADEL SECURITIES LLC	30,043.000	5,094,124			
464287-61-4	ISHARES RUSSELL GROWTH ETF TRUST		09/24/2024	CITADEL SECURITIES LLC	13,441.000	3,326,302			
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		07/30/2024	CITADEL SECURITIES LLC	3,700.000	678,173			
464287-40-8	ISHARES S&P 500 VALUE ETF		08/15/2024	CITADEL SECURITIES LLC	5,769.000	1,089,678			
464287-52-3	ISHARES SEMICONDUCTOR ETF		08/05/2024	CITADEL SECURITIES LLC	6,950.000	1,662,078			
464287-58-0	ISHARES US CONSUMER DISCRETIONARY		08/28/2024	Jane Street Execution Services, LLC	7,600.000	628,140			
464287-81-2	ISHARES US CONSUMER STAPLES ETF		09/10/2024	CITADEL SECURITIES LLC	15,900.000	1,140,189			
466313-10-3	JABIL CIRC UIT INC COM		08/01/2024	MORGAN STANLEY	39.000	4,251			
48121L-69-2	JPMORGAN GLOBAL ALLOCATION CL I		09/30/2024	DIRECT	6,752.790	142,416			
512807-10-8	LAM RESEARCH CORP.		08/16/2024	CABRERA CAPITAL MARKETS, INC	5.000	4,337			
513272-10-4	LAMB WESTON HOLDINGS INC		08/16/2024	Various	98.000	5,845			
518415-10-4	LATTICE SEMICONDUCTOR		08/16/2024	CABRERA CAPITAL MARKETS, INC	71.000	3,505			
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	1.000	218			
571903-20-2	MARRIOTT I NTL INC NEW CL A		08/16/2024	CABRERA CAPITAL MARKETS, INC	18.000	3,967			
SB0LMF-87-0	MERCIALYS REIT SA	B	07/29/2024	MORGAN STANLEY	7,856.000	98,618			
58933Y-10-5	MERCK & CO. INC.		08/16/2024	CABRERA CAPITAL MARKETS, INC	100.000	11,314			
552953-10-1	MGM RESORTS INTERNATIONAL		08/16/2024	CABRERA CAPITAL MARKETS, INC	33.000	1,298			
595017-10-4	MICROCHIP TECHNOLOGY INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	51.000	4,136			
595112-10-3	MICRON TEC HNOLOGY INC COM		08/16/2024	CABRERA CAPITAL MARKETS, INC	20.000	2,136			
60871R-20-9	MOLSON COORS BEVERAGE CO		08/01/2024	MORGAN STANLEY	26.000	1,372			
68389X-10-5	ORACLE CORP COM		08/16/2024	CABRERA CAPITAL MARKETS, INC	7.000	956			
704329-17-6	PAYDEN EMERGING MKT CRP BND CL SI	C	09/27/2024	DIRECT	73,942.150	648,829			
72201U-63-8	PIMCO MORTGAGE OPPO CL INSTL		09/30/2024	DIRECT	21,464.200	202,683			
747525-10-3	QUALCOMM INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	19.000	3,258			
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	13,269.000	165,165			
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	9,123.000	422,754			
76954A-10-3	RIVIAN AUTOMOTIVE INC CLASS A		08/16/2024	Various	286.000	4,332			
776696-10-6	ROPER TECHNOLOGIES INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	5.000	2,742			
78573L-10-6	SABRA HEALTHCARE REIT INC		09/03/2024	CABRERA CAPITAL MARKETS, INC	65,410.000	1,110,577			
SB1N7Z-09-2	SAFESTORE HOLDINGS PLC	B	07/30/2024	MORGAN STANLEY	48,033.000	493,726			
79466L-30-2	SALESFORCE.COM INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	1.000	262			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		08/16/2024	Various	21.000	4,718			
G8267P-10-8	SMURFIT WESTROCK PLC		08/16/2024	Various	549.000	24,855			
833445-10-9	SNOWFLAKE CLASS A		08/16/2024	CABRERA CAPITAL MARKETS, INC	1.000	126			
85254J-10-2	STAG INDUSTRIAL INC.		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	20,841.000	753,299			
863667-10-1	STRYKER CORP		08/16/2024	CABRERA CAPITAL MARKETS, INC	2.000	671			
867892-10-1	SUNSTONE HOTEL INVESTORS INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	60,683.000	637,013			
871607-10-7	SYNOPSYS INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	9.000	4,922			
G87052-10-9	TE CONNECTIVITY LTD	D	09/30/2024	MERGER	138.000	27,872			
90138F-10-2	TWILIO INC CLASS A		08/01/2024	MORGAN STANLEY	21.000	1,182			
90364P-10-5	UIPATH INC CLASS A		08/16/2024	Various	110.000	1,297			
90384S-30-3	ULTA BEAUTY INC		08/16/2024	Various	33.000	11,774			
F95094-58-1	UNIBAIL RODAMCO WE STAPLED UNITS	B	07/29/2024	MORGAN STANLEY	4,138.000	310,718			
91332U-10-1	UNITY SOFTWARE INC		08/16/2024	Various	30.000	488			
92343E-10-2	VERISIGN INC.		08/01/2024	MORGAN STANLEY	13.000	2,449			

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
92556H-20-6	VIACOMCBS INC CLASS B		08/16/2024	Various	288.000	3,184			
92556V-10-6	VIATRIS INC		08/01/2024	MORGAN STANLEY	161.000	1,926			
925652-10-9	VICI PPTYS INC		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	31,738.000	877,695			
92826C-83-9	VISA INC		08/16/2024	CABRERA CAPITAL MARKETS, INC	27.000	7,201			
931427-10-8	WALGREENS BOOTS ALLIANCE		08/01/2024	MORGAN STANLEY	445.000	5,255			
94106L-10-9	WASTE MGMT INC DEL		08/16/2024	CABRERA CAPITAL MARKETS, INC	138.000	28,540			
955306-10-5	WEST PHARMACEUTICAL SERVICES		08/16/2024	CABRERA CAPITAL MARKETS, INC	7.000	2,050			
958102-10-5	WESTERN DIGITAL CORP.		08/16/2024	CABRERA CAPITAL MARKETS, INC	9.000	571			
962166-10-4	WEYERHAEUSER CO		08/01/2024	MORGAN STANLEY	127.000	4,054			
98980L-10-1	ZOOM VIDEO COMMUNICATIONS INC CLAS		08/16/2024	Various	39.000	2,296			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						28,304,174	XXX		XXX
00085Q-18-3	AMERICAN COM BARG SER B ANTI DILUT		08/29/2024	DIRECT	33,709.000	21,068			
BAS178-AU-3	AURELIUS EUROPEAN OPPORTUNITIES IV	B	09/12/2024	DIRECT	1,189.520	1,317,870			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,338,938	XXX		XXX
78462F-10-3	SPDR S&P 500		09/27/2024	Bank of America Merrill Lynch	15,494.000	8,643,580			
464287-72-1	ISHARES:US TECH		07/09/2024	CITADEL	6,000.000	937,200			
464285-20-4	ISHARES:GOLD TRUST		08/06/2024	Bank of America Merrill Lynch	40,000.000	1,807,874			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						11,388,654	XXX		XXX
5989999997. Total - Common Stocks - Part 3						41,031,767	XXX		XXX
5989999998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
5989999999. Total - Common Stocks						41,031,767	XXX		XXX
5999999999. Total - Preferred and Common Stocks						41,031,767	XXX		XXX
6009999999 - Totals						10,712,706,724	XXX	32,336,028	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		07/01/2024	SCHEDULED REDEMPTION		342	342	339	339		3		3		342				1	07/15/2024	1.A
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2024	SCHEDULED REDEMPTION		1,307	1,307	1,280	1,280		27		27		1,307				46	06/15/2025	1.A
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2024	SCHEDULED REDEMPTION		525	525	516	517		8		8		525				15	08/20/2025	1.A
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2024	SCHEDULED REDEMPTION		2,272	2,272	2,230	2,234		38		38		2,272				66	01/20/2026	1.A
912810-RH-3	TREASURY BOND		09/05/2024	Various		489,359	577,500	463,672			803		803		464,475		24,884	24,884	9,364	08/15/2044	1.A
912810-SK-5	TREASURY BOND		09/05/2024	MORGAN STANLEY		140,469	194,200	130,683			143		143		130,826		9,643	9,643	1,429	11/15/2049	1.A
912810-TS-7	TREASURY BOND		07/31/2024	NOMURA SECURITIES INTERNATIONAL INC		927,891	1,000,000	971,641	972,107		560		560		972,666		(44,776)	(44,776)	27,588	05/15/2043	1.A
912810-TX-6	TREASURY BOND		09/13/2024	CITADEL SECURITIES LLC		20,845,313	20,000,000	18,740,903			5,740		5,740		18,746,642		2,098,670	2,098,670	498,913	02/15/2054	1.A
912828-2A-7	TREASURY NOTE		09/06/2024	BANK MONTREAL / NESBITT BURNS		24,898,677	25,941,400	24,418,407	24,959,348		250,958		250,958		25,210,306		(311,628)	(311,628)	415,556	08/15/2026	1.A
912828-2R-0	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		5,121,129	5,311,600	4,949,540	4,994,963		56,842		56,842		5,051,805		69,324	69,324	127,630	08/15/2027	1.A
912828-3W-8	TREASURY NOTE		09/06/2024	Various		30,850,739	31,651,800	29,723,018	29,885,315		274,822		274,822		30,160,137		690,603	690,603	929,557	02/15/2028	1.A
912828-4N-7	TREASURY NOTE		09/06/2024	Various		46,200,182	47,281,400	44,990,991	45,197,469		305,195		305,195		45,502,663		697,519	697,519	1,111,852	05/15/2028	1.A
912828-4V-9	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		21,071,278	21,593,400	19,943,529	20,018,719		214,374		214,374		20,233,093		838,186	838,186	662,985	08/15/2028	1.A
912828-4Z-0	TREASURY NOTE		08/01/2024	BNP CAPITAL MARKETS		21,453,260	21,893,700	21,947,794	21,874,515		6,221		6,221		21,880,735		(427,475)	(427,475)	554,630	08/31/2025	1.A
912828-5C-0	TREASURY NOTE		08/01/2024	MORGAN STANLEY		14,732,813	15,000,000	15,022,852	15,012,330		(4,061)		(4,061)		15,008,270		(275,457)	(275,457)	377,459	09/30/2025	1.A
912828-5J-5	TREASURY NOTE		08/01/2024	CITADEL SECURITIES LLC		29,646,525	30,203,400	30,115,047	30,153,436		15,682		15,682		30,169,118		(522,593)	(522,593)	684,501	10/31/2025	1.A
912828-5N-6	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		9,864,453	10,000,000	9,960,156	9,977,604		7,923		7,923		9,985,527		(121,074)	(121,074)	223,087	11/30/2025	1.A
912828-5T-3	TREASURY NOTE		09/06/2024	BNP CAPITAL MARKETS		14,749,219	15,000,000	14,828,906	14,901,749		33,343		33,343		14,935,092		(185,873)	(185,873)	469,718	12/31/2025	1.A
912828-6A-3	TREASURY NOTE		09/06/2024	Various		28,651,828	29,143,400	28,687,994	28,831,729		100,688		100,688		28,932,416		(280,588)	(280,588)	848,168	01/31/2026	1.A
912828-6B-1	TREASURY NOTE		09/05/2024	Various		2,017,812	2,108,500	1,993,711			9,241		9,241		2,002,951		14,861	14,861	41,937	02/15/2029	1.A
912828-6F-2	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		11,554,614	11,781,500	12,849,698	12,246,909		(147,157)		(147,157)		12,099,752		(545,138)	(545,138)	301,860	02/28/2026	1.A
912828-6L-9	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		13,041,003	13,360,400	13,169,213	13,218,620		42,071		42,071		13,260,691		(219,688)	(219,688)	283,361	03/31/2026	1.A
912828-6S-4	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		32,006,859	32,730,800	32,825,964	32,590,353		36,901		36,901		32,627,255		(620,396)	(620,396)	667,513	04/30/2026	1.A
912828-6X-3	TREASURY NOTE		09/06/2024	HSBC SECURITIES, INC.		16,925,172	17,391,900	16,973,437	17,090,509		83,431		83,431		17,173,939		(248,767)	(248,767)	286,776	05/31/2026	1.A
912828-7B-0	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		12,783,803	13,209,500	12,791,214	12,925,878		76,083		76,083		13,001,961		(218,158)	(218,158)	295,464	06/30/2026	1.A
912828-K7-4	TREASURY NOTE		07/31/2024	CITADEL SECURITIES LLC		24,854,095	25,548,700	24,800,203	25,159,388		137,924		137,924		25,297,312		(443,217)	(443,217)	491,321	08/15/2025	1.A
912828-M5-6	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		38,268,408	39,058,800	38,555,417	38,769,836		104,365		104,365		38,874,200		(605,793)	(605,793)	718,820	11/15/2025	1.A
912828-P4-6	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		20,902,766	21,581,400	20,887,195	21,171,233		130,523		130,523		21,301,756		(398,990)	(398,990)	374,522	02/15/2026	1.A
912828-R3-6	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		6,931,366	7,181,600	6,666,264	6,840,635		96,059		96,059		6,936,693		(5,327)	(5,327)	95,455	05/15/2026	1.A
912828-U2-4	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		4,766,807	4,935,700	4,654,211	4,747,769		43,468		43,468		4,791,237		(24,431)	(24,431)	80,742	11/15/2026	1.A
912828-V9-8	TREASURY NOTE		09/06/2024	Various		16,155,723	16,689,500	16,215,941	14,712,758		73,634		73,634		16,407,807		(252,083)	(252,083)	400,711	02/15/2027	1.A
912828-X8-8	TREASURY NOTE		09/06/2024	BANK MONTREAL / NESBITT BURNS		18,807,840	19,398,900	18,545,762	18,799,087		117,185		117,185		18,916,273		(108,433)	(108,433)	376,842	05/15/2027	1.A
912828-Y7-9	TREASURY NOTE		07/31/2024	CITADEL SECURITIES LLC		10,047,422	10,233,300	10,160,297	10,194,243		14,197		14,197		10,208,440		(161,019)	(161,019)	295,007	07/31/2025	1.A
912828-Y9-5	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		12,157,753	12,575,800	12,308,062	12,357,112		56,227		56,227		12,413,339		(255,586)	(255,586)	261,426	07/31/2026	1.A
912828-YD-6	TREASURY NOTE		09/06/2024	WELLS FARGO		14,426,610	15,088,500	14,944,098	15,003,255		21,647		21,647		15,024,902		(598,292)	(598,292)	212,625	08/31/2026	1.A
912828-YQ-7	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		10,137,393	10,577,000	10,469,854	10,511,336		15,662		15,662		10,526,998		(389,605)	(389,605)	147,589	10/31/2026	1.A
912828-YU-8	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		9,665,253	10,092,200	9,989,307	10,028,434		14,774		14,774		10,043,208		(377,955)	(377,955)	127,255	11/30/2026	1.A
912828-YX-2	TREASURY NOTE		09/06/2024	Tigress Financial Partners LLC		13,807,259	14,401,900	13,844,069	14,021,247		84,561		84,561		14,105,808		(298,549)	(298,549)	300,659	12/31/2026	1.A
912828-Z7-8	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		31,143,157	32,708,300	30,251,130	31,031,460		361,258		361,258		31,392,717		(249,561)	(249,561)	543,953	01/31/2027	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
912828-ZE-3	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		15,598,722	16,796,100	14,966,900	15,531,622		257,703		257,703		15,789,325		(190,603)	(190,603)	98,952	03/31/2027	1.A
912828-ZN-3	TREASURY NOTE		09/06/2024	DEUTSCHE BANK AG		11,082,656	12,000,000	10,617,656	11,037,051		191,217		191,217		11,228,267		(145,611)	(145,611)	51,522	04/30/2027	1.A
912828-ZS-2	TREASURY NOTE		09/06/2024	Tigress Financial Partners LLC		11,045,625	12,000,000	10,588,125	11,008,918		191,899		191,899		11,200,817		(155,192)	(155,192)	46,557	05/31/2027	1.A
912828-ZV-5	TREASURY NOTE		09/06/2024	DEUTSCHE BANK AG		24,990,164	28,357,900	24,933,905	25,893,764		465,870		465,870		26,359,635		(293,629)	(293,629)	169,146	06/30/2027	1.A
91282C-AJ-0	TREASURY NOTE		07/02/2024	DEUTSCHE BANK AG		11,355,938	12,000,000	10,991,719	11,468,454		157,778		157,778		11,626,232		(270,294)	(270,294)	25,190	08/31/2025	1.A
91282C-AM-3	TREASURY NOTE		07/01/2024	CITADEL SECURITIES LLC		25,719,859	27,278,800	24,937,725	26,017,208		354,840		354,840		26,372,047		(652,188)	(652,188)	51,427	09/30/2025	1.A
91282C-AT-8	TREASURY NOTE		07/16/2024	Various		33,087,331	35,035,600	32,506,018	33,609,564		413,953		413,953		34,023,517		(936,186)	(936,186)	62,360	10/31/2025	1.A
91282C-AV-3	TREASURY NOTE		07/23/2024	DEUTSCHE BANK AG		24,560,156	30,000,000	23,784,988	23,973,113		429,186		429,186		24,402,299		157,857	157,857	181,182	11/15/2030	1.A
91282C-AZ-4	TREASURY NOTE		07/16/2024	MORGAN STANLEY		15,491,279	16,428,200	14,984,315	15,614,354		225,566		225,566		15,839,920		(348,640)	(348,640)	38,714	11/30/2025	1.A
91282C-BC-4	TREASURY NOTE		07/16/2024	BANK MONTREAL / NESBITT BURNS		28,788,404	30,619,600	28,878,683	29,641,057		261,092		261,092		29,902,149		(1,113,744)	(1,113,744)	120,128	12/31/2025	1.A
91282C-BJ-9	TREASURY NOTE		09/06/2024	RBS SECURITIES INC		33,066,288	36,254,100	30,992,402	31,578,973		735,979		735,979		32,314,952		751,336	751,336	301,461	01/31/2028	1.A
91282C-BL-4	TREASURY NOTE		07/26/2024	BANK MONTREAL / NESBITT BURNS		875,932	1,054,000	871,771			10,884		10,884		882,655		(6,723)	(6,723)	11,304	02/15/2031	1.A
91282C-BP-5	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		15,825,969	17,183,900	14,898,307	15,118,350		315,828		315,828		15,434,179		391,791	391,791	198,125	02/29/2028	1.A
91282C-BQ-3	TREASURY NOTE		09/06/2024	Various		8,489,036	8,937,900	8,456,790	8,675,149		79,505		79,505		8,754,654		(265,619)	(265,619)	44,764	02/28/2026	1.A
91282C-BW-0	TREASURY NOTE		08/01/2024	Various		18,772,985	19,946,800	18,955,452	19,353,909		145,428		145,428		19,499,336		(726,351)	(726,351)	113,014	04/30/2026	1.A
91282C-BZ-3	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		27,616,763	29,928,000	26,528,366	26,900,166		449,006		449,006		27,349,172		267,591	267,591	321,238	04/30/2028	1.A
91282C-CE-9	TREASURY NOTE		09/06/2024	Various		31,731,096	34,443,100	29,886,529	30,299,986		597,310		597,310		30,897,297		833,800	833,800	334,079	05/31/2028	1.A
91282C-CF-6	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		23,198,360	24,412,300	22,168,466	22,585,853		503,957		503,957		23,089,810		108,550	108,550	142,072	05/31/2026	1.A
91282C-CH-2	TREASURY NOTE		09/06/2024	Various		28,506,920	30,991,300	27,066,751	27,403,392		509,864		509,864		27,913,256		593,664	593,664	462,133	06/30/2028	1.A
91282C-CJ-8	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		7,350,528	7,733,900	7,803,988	7,769,841		(9,875)		(9,875)		7,759,966		(409,438)	(409,438)	80,728	06/30/2026	1.A
91282C-CP-4	TREASURY NOTE		09/06/2024	Various		27,088,750	28,696,300	26,921,277	27,581,873		290,111		290,111		27,871,984		(783,234)	(783,234)	198,847	07/31/2026	1.A
91282C-CW-9	TREASURY NOTE		09/06/2024	BANK MONTREAL / NESBITT BURNS		3,306,406	3,500,000	3,462,813	3,479,637		5,203		5,203		3,484,841		(178,434)	(178,434)	26,903	08/31/2026	1.A
91282C-CZ-2	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		19,788,802	20,938,800	19,050,623	19,699,673		300,664		300,664		20,000,338		(211,536)	(211,536)	172,702	09/30/2026	1.A
91282C-DG-3	TREASURY NOTE		09/06/2024	BNP CAPITAL MARKETS		21,362,227	22,523,600	21,223,565	21,667,292		201,289		201,289		21,868,581		(506,354)	(506,354)	217,585	10/31/2026	1.A
91282C-DK-4	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		19,659,015	20,693,700	19,700,023	20,036,608		150,496		150,496		20,187,104		(528,089)	(528,089)	200,718	11/30/2026	1.A
91282C-EC-1	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		23,412,125	24,391,600	23,348,136	23,667,325		151,348		151,348		23,818,673		(406,548)	(406,548)	468,713	02/28/2027	1.A
91282C-EF-4	TREASURY NOTE		09/06/2024	JPMORGAN CHASE & CO.		9,658,081	9,908,900	9,678,595	9,746,835		33,050		33,050		9,779,885		(121,804)	(121,804)	233,509	03/31/2027	1.A
91282C-EN-7	TREASURY NOTE		09/06/2024	BANK MONTREAL / NESBITT BURNS		24,603,472	25,118,600	25,024,797	25,054,662		12,718		12,718		25,067,380		(463,907)	(463,907)	593,154	04/30/2027	1.A
91282C-ET-4	TREASURY NOTE		09/06/2024	DEUTSCHE BANK AG		4,688,959	4,803,800	4,712,978	4,740,061		12,347		12,347		4,752,408		(63,448)	(63,448)	97,848	05/31/2027	1.A
91282C-EU-1	TREASURY NOTE		09/06/2024	Tigress Financial Partners LLC		677,788	685,500	659,339	663,178		10,385		10,385		673,563		4,225	4,225	14,485	06/15/2025	1.A
91282C-EW-7	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		1,933,327	1,947,400	1,968,852	1,962,847		(2,926)		(2,926)		1,959,922		(26,595)	(26,595)	75,501	06/30/2027	1.A
91282C-FE-6	TREASURY NOTE		07/31/2024	CITADEL SECURITIES LLC		15,703,112	15,956,800	15,668,206	15,792,541		57,943		57,943		15,850,485		(147,373)	(147,373)	479,471	08/15/2025	1.A
91282C-FM-8	TREASURY NOTE		09/06/2024	Various		28,459,844	28,000,000	27,772,031	27,821,676		30,650		30,650		27,852,326		607,517	607,517	1,088,730	09/30/2027	1.A
91282C-FP-1	TREASURY NOTE		08/01/2024	CITADEL SECURITIES LLC		29,929,807	30,035,400	29,825,387	29,904,083		41,855		41,855		29,945,938		(16,131)	(16,131)	1,018,413	10/15/2025	1.A
91282C-FU-0	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		25,705,906	25,266,700	25,115,359	25,147,414		20,050		20,050		25,167,464		538,443	538,443	894,977	10/31/2027	1.A
91282C-FW-6	TREASURY NOTE		08/01/2024	NOMURA SECURITIES INTERNATIONAL INC		15,195,219	15,197,000	15,275,007	15,236,932		(12,256)		(12,256)		15,224,676		(29,457)	(29,457)	488,740	11/15/2025	1.A
91282C-FZ-9	TREASURY NOTE		09/06/2024	Various		51,626,114	51,096,000	51,234,339	51,201,759		(17,599)		(17,599)		51,184,160		441,954	441,954	1,536,370	11/30/2027	1.A
91282C-GH-8	TREASURY NOTE		09/06/2024	CITADEL SECURITIES LLC		22,049,520	22,072,800	21,899,131	21,927,812		22,924		22,924		21,950,735		98,785	98,785	856,521	01/31/2028	1.A
91282C-GL-9	TREASURY NOTE		09/06/2024	NOMURA SECURITIES INTERNATIONAL INC		6,503,765	6,492,100	6,349,579	6,364,385		40,078		40,078		6,404,464		99,302	99,302	277,326	02/15/2026	1.A
91282C-GP-0	TREASURY NOTE		09/06/2024	Various		131,904,076	131,692,500	134,296,568	133,896,896		(298,779)		(298,779)		133,598,116		(1,694,040)	(1,694,040)	4,976,724	02/29/2028	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-GT-2	TREASURY NOTE		09/06/2024	Various		47,519,586	47,371,500	47,399,100	47,389,958		(2,982)		(2,982)		47,386,977		132,609	132,609	1,618,688	03/31/2028	1.A
91282C-GV-7	TREASURY NOTE		09/06/2024	GOLDMAN, SACHS & CO.		4,332,391	4,335,100	4,213,006	4,224,926		31,884		31,884		4,256,810		75,581	75,581	146,576	04/15/2026	1.A
91282C-HA-2	TREASURY NOTE		09/06/2024	Various		54,965,039	55,000,000	54,993,354	54,994,178		868		868		54,995,046		(30,007)	(30,007)	1,652,989	04/30/2028	1.A
91282C-HE-4	TREASURY NOTE		09/06/2024	BARCLAYS		16,149,991	16,111,600	15,550,062	791,605		43,380		43,380		15,595,204		554,787	554,787	453,194	05/31/2028	1.A
91282C-HQ-7	TREASURY NOTE		09/06/2024	BANK MONTREAL / NESBITT BURNS		25,684,199	25,126,700	25,069,772	25,074,080		7,307		7,307		25,081,388		602,811	602,811	1,149,137	07/31/2028	1.A
91282C-JA-0	TREASURY NOTE		09/06/2024	BARCLAYS		10,418,413	10,016,200	10,023,634	10,023,301		(937)		(937)		10,022,364		396,049	396,049	436,669	09/30/2028	1.A
91282C-JJ-1	TREASURY NOTE		07/26/2024	BANK MONTREAL / NESBITT BURNS		415,782	406,400	424,720			(760)		(760)		423,960		(8,178)	(8,178)	12,871	11/15/2033	1.A
91282C-JK-8	TREASURY NOTE		09/06/2024	HSBC SECURITIES, INC.		24,990,347	24,484,400	24,862,187	24,862,187		(86,510)		(86,510)		24,775,677		214,670	214,670	926,232	11/15/2026	1.A
91282C-JV-4	TREASURY NOTE		07/25/2024	CITADEL SECURITIES LLC		9,449,902	9,500,000	9,480,191			4,661		4,661		9,484,853		(34,950)	(34,950)	196,329	01/31/2026	1.A
91282C-JX-0	TREASURY NOTE		08/07/2024	BNP CAPITAL MARKETS		100,859,375	100,000,000	98,429,688			91,177		91,177		98,520,864		2,338,511	2,338,511	2,086,957	01/31/2031	1.A
91282C-JZ-5	TREASURY NOTE		08/16/2024	Various		801,337,080	800,910,600	781,345,740			564,692		564,692		781,910,432		19,426,648	19,426,648	14,875,428	02/15/2034	1.A
91282C-KC-4	TREASURY NOTE		08/05/2024	TD SECURITIES		258,437,500	250,000,000	249,236,328			37,012		37,012		249,273,341		9,164,160	9,164,160	4,590,693	02/28/2031	1.A
91282C-KF-7	TREASURY NOTE		08/07/2024	Various		203,601,563	200,000,000	199,062,500			40,946		40,946		199,103,446		4,498,117	4,498,117	2,919,057	03/31/2031	1.A
91282C-KG-5	TREASURY NOTE		08/05/2024	BNP CAPITAL MARKETS		153,076,172	150,000,000	147,111,328			167,417		167,417		147,278,746		5,797,426	5,797,426	2,163,934	03/31/2029	1.A
91282C-KJ-9	TREASURY NOTE		08/05/2024	HSBC SECURITIES, INC.		152,748,047	150,000,000	148,742,188			117,977		117,977		148,860,165		3,887,882	3,887,882	2,084,016	04/15/2027	1.A
91282C-KN-0	TREASURY NOTE		08/07/2024	BANK OF AMERICA/MERRILL LYNCH		104,597,656	100,000,000	99,933,594			1,564		1,564		99,935,157		4,662,499	4,662,499	1,256,793	04/30/2031	1.A
91282C-KP-5	TREASURY NOTE		08/07/2024	Various		289,962,891	280,000,000	282,527,734			(105,706)		(105,706)		282,422,028		7,540,862	7,540,862	3,519,022	04/30/2029	1.A
91282C-KQ-3	TREASURY NOTE		08/21/2024	Various		1,152,308,965	1,111,500,000	1,107,351,367			94,422		94,422		1,107,445,789		44,863,176	44,863,176	10,658,237	05/15/2034	1.A
91282C-KT-7	TREASURY NOTE		07/24/2024	CITADEL SECURITIES LLC		65,952,148	65,000,000	64,946,680			1,369		1,369		64,948,049		1,004,099	1,004,099	439,549	05/31/2029	1.A
91282C-KX-8	TREASURY NOTE		09/17/2024	Various		211,836,523	205,000,000	205,799,414			(21,946)		(21,946)		205,777,468		6,059,056	6,059,056	1,853,601	06/30/2029	1.A
91282C-LB-5	TREASURY NOTE		09/30/2024	Various		15,185,156	15,000,000	15,035,352			(2,238)		(2,238)		15,033,114		152,042	152,042	103,431	07/31/2026	1.A
91282C-LC-3	TREASURY NOTE		08/05/2024	Various		590,605,469	580,000,000	578,472,266			4,681		4,681		578,476,947		12,128,522	12,128,522	378,261	07/31/2029	1.A
91282C-LK-5	TREASURY NOTE		09/17/2024	JPMORGAN CHASE & CO.		503,789,063	500,000,000	503,242,188			(14,968)		(14,968)		503,227,220		561,843	561,843	901,243	08/31/2029	1.A
912810-QA-9	US TREASURY N/B		08/16/2024	BANK MONTREAL / NESBITT BURNS		496,472	523,700	490,457			892		892		491,350		5,122	5,122	18,529	02/15/2039	1.A
912828-YG-9	WI TREASURY NOTE		09/06/2024	DEUTSCHE BANK AG		1,908,263	1,986,400	1,989,969	1,987,866		(362)		(362)		1,987,505		(79,242)	(79,242)	30,427	09/30/2026	1.A
91282C-GR-6	WI TREASURY NOTE		09/06/2024	Various		106,888,513	106,043,600	108,635,242	107,980,428		(515,384)		(515,384)		107,465,044		(576,531)	(576,531)	4,420,792	03/15/2026	1.A
0109999999. Subtotal - Bonds - U.S. Governments						6,377,975,526	6,334,185,646	6,240,168,065	1,724,606,456		10,436,361		10,436,361		6,265,256,923		113,794,446	113,794,446	88,910,391	XXX	XXX
014464-ZB-0	ALEDO TEX INDPT SCH DIST		07/17/2024	UMB BANK		798,040	715,000	787,987	785,463		(4,133)		(4,133)		781,330		16,710	16,710	31,579	02/15/2038	1.A FE
124511-PH-3	BYRON CENTER MICH PUB SCHS		07/17/2024	JPMORGAN CHASE & CO.		804,578	785,000	928,420	880,426		(7,792)		(7,792)		872,635		(68,057)	(68,057)	22,416	05/01/2037	1.C FE
124511-PJ-9	BYRON CENTER MICH PUB SCHS		07/17/2024	JPMORGAN CHASE & CO.		600,785	590,000	695,474	660,225		(5,727)		(5,727)		654,498		(53,713)	(53,713)	16,848	05/01/2038	1.C FE
124511-PK-6	BYRON CENTER MICH PUB SCHS		07/17/2024	Headlands Tech Global Markets LLC		348,692	345,000	404,992	384,976		(3,255)		(3,255)		381,720		(33,029)	(33,029)	9,852	05/01/2039	1.C FE
151537-JY-4	CENTER LINE MICH PUB SCHS		07/17/2024	INTL FCStone		555,905	545,000	619,403	594,269		(3,964)		(3,964)		590,304		(34,399)	(34,399)	15,563	05/01/2039	1.C FE
163192-FA-0	CHELAN CNTY WA SD 228 CASCADE		07/24/2024	WELLS FARGO		573,675	560,000	716,962	593,825		(9,886)		(9,886)		583,940		(10,264)	(10,264)	18,200	12/01/2025	1.A FE
20772K-SQ-3	CONNECTICUT ST		07/16/2024	SUNTRUST INVESTMENT SERVICES, INC.		1,136,110	1,000,000	1,121,200	1,110,300		(5,827)		(5,827)		1,104,473		31,637	31,637	33,611	11/15/2037	1.D FE
20772K-UG-2	CONNECTICUT ST		09/20/2024	UMB BANK		1,618,144	1,400,000	1,561,924	1,554,693		(10,216)		(10,216)		1,544,477		73,667	73,667	59,722	05/15/2039	1.D FE
239019-4L-3	DAVIS CNTY UTAH SCH DIST		07/08/2024	TD SECURITIES		2,548,132	2,230,000	2,597,861	2,572,816		(17,656)		(17,656)		2,555,159		(7,028)	(7,028)	67,519	06/01/2037	1.A FE
239019-4M-1	DAVIS CNTY UTAH SCH DIST		07/08/2024	TD SECURITIES		3,464,875	3,045,000	3,518,254	3,486,190		(22,620)		(22,620)		3,463,570		1,305	1,305	92,196	06/01/2038	1.A FE
239019-4N-9	DAVIS CNTY UTAH SCH DIST		07/16/2024	TD SECURITIES		4,282,929	3,780,000	4,358,983	4,319,800		(28,837)		(28,837)		4,290,963		(8,034)	(8,034)	118,650	06/01/2039	1.A FE
25476F-ZV-3	DISTRICT OF COLUMBIA WASHINGTON DC		07/08/2024	MORGAN STANLEY		3,431,700	3,000,000	3,439,080	3,409,214		(20,655)		(20,655)		3,388,559		43,141	43,141	153,333	01/01/2037	1.B FE
25476F-ZW-1	DISTRICT OF COLUMBIA WASHINGTON DC		07/08/2024	MORGAN STANLEY		3,187,212	2,800,000	3,187,184	3,160,959		(18,148)		(18,148)		3,142,812		44,400	44,400	143,111	01/01/2038	1.B FE
25476F-ZX-9	DISTRICT OF COLUMBIA WASHINGTON DC		07/24/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		4,210,627	3,710,000	4,166,998	4,136,292		(23,114)		(23,114)		4,113,178		97,449	97,449	197,867	01/01/2039	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
346843-NF-8	FORT BEND TEX INDPT SCH DIST		08/19/2024	UMB BANK		1,533,798	1,500,000	1,590,075	1,538,637		(6,439)		(6,439)		1,532,198		1,600	1,600	60,722	08/15/2033	1.A FE
385064-SB-7	GRANBURY TEX INDPT SCH DIST		08/01/2024	MATURED		290,000	290,000	273,563	287,661		2,339		2,339		290,000					08/01/2024	1.A FE
448492-3R-7	HUTTO TEX INDPT SCH DIST		07/17/2024	MESIROW FINANCIAL, INC.		719,904	645,000	748,174	734,633		(5,025)		(5,025)		729,608		(9,704)	(9,704)	31,085	08/01/2039	1.A FE
452153-JV-2	ILLINOIS (STATE OF)		07/09/2024	STIFEL CAPITAL MARKETS		2,221,760	2,000,000	2,225,200			(2,581)		(2,581)		2,222,619		(859)	(859)	13,611	05/01/2038	1.G FE
463813-L5-2	IRVING TEX INDPT SCH DIST		07/10/2024	WELLS FARGO		3,830,678	3,400,000	3,861,788	3,844,242		(23,786)		(23,786)		3,820,455		10,223	10,223	153,944	02/15/2037	1.A FE
534655-FZ-3	LINCOLN PK MICH SCH DIST		07/17/2024	INTL FCStone		876,129	875,000	956,139	921,780		(4,476)		(4,476)		917,304		(41,175)	(41,175)	24,986	05/01/2039	1.C FE
546417-HA-7	LOUISIANA ST		07/08/2024	JPMORGAN CHASE & CO.		7,307,907	6,465,000	7,465,782	7,406,899		(46,198)		(46,198)		7,360,701		(52,794)	(52,794)	249,621	04/01/2039	1.C FE
575141-KV-7	MASON CNTY WASH SCH DIST NO 30		07/24/2024	WELLS FARGO		624,896	610,000	759,743	646,131		(10,555)		(10,555)		635,576		(10,679)	(10,679)	19,825	12/01/2025	1.A FE
57582R-2U-9	MASSACHUSETTS ST		07/10/2024	THE HUNTINGTON INVESTMENT COMPANY		687,978	600,000	691,842	688,081		(4,322)		(4,322)		683,759		4,219	4,219	20,833	05/01/2037	1.B FE
57582R-2V-7	MASSACHUSETTS ST		07/10/2024	THE HUNTINGTON INVESTMENT COMPANY		683,562	600,000	687,486	683,917		(4,103)		(4,103)		679,814		3,748	3,748	20,833	05/01/2038	1.B FE
57582R-2W-5	MASSACHUSETTS ST		08/21/2024	UMB BANK		1,149,900	1,000,000	1,130,570	1,125,287		(7,404)		(7,404)		1,117,883		32,017	32,017	40,417	05/01/2040	1.B FE
57582R-2X-3	MASSACHUSETTS ST		08/27/2024	UMB BANK		915,768	800,000	900,200	896,158		(5,816)		(5,816)		890,342		25,426	25,426	33,000	05/01/2041	1.B FE
57582R-3F-1	MASSACHUSETTS ST		07/10/2024	THE HUNTINGTON INVESTMENT COMPANY		1,146,380	1,000,000	1,153,070	1,146,801		(7,203)		(7,203)		1,139,598		6,782	6,782	34,722	05/01/2037	1.B FE
57582R-3G-9	MASSACHUSETTS ST		07/10/2024	HILLTOP SECURITIES INC		911,352	800,000	916,648	911,889		(5,470)		(5,470)		906,419		4,933	4,933	27,778	05/01/2038	1.B FE
57582R-3H-7	MASSACHUSETTS ST		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		626,676	550,000	624,756	621,723		(3,619)		(3,619)		618,104		8,572	8,572	19,632	05/01/2039	1.B FE
57582R-3J-3	MASSACHUSETTS ST		08/27/2024	UMB BANK		686,826	600,000	675,150	672,118		(4,362)		(4,362)		667,757		19,069	19,069	24,750	05/01/2041	1.B FE
60412A-D9-1	MINNESOTA ST		07/08/2024	TD SECURITIES		6,709,324	5,800,000	6,782,636	6,749,309		(44,999)		(44,999)		6,704,310		5,014	5,014	265,028	08/01/2036	1.A FE
643154-JU-2	NEW CANEY TEX INDPT SCH DIST		07/16/2024	UMB BANK		1,000,650	875,000	1,001,586	997,549		(5,937)		(5,937)		991,613		9,037	9,037	39,375	02/15/2037	1.A FE
643154-JV-0	NEW CANEY TEX INDPT SCH DIST		07/16/2024	INTL FCStone		1,705,140	1,500,000	1,701,960	1,695,554		(9,424)		(9,424)		1,686,130		19,010	19,010	67,500	02/15/2038	1.A FE
677523-FR-8	OHIO ST		07/10/2024	FIRST TENNESSEE BANK		983,739	850,000	949,833	949,268		(4,495)		(4,495)		944,773		38,966	38,966	25,264	05/01/2037	1.A FE
677523-FS-6	OHIO ST		07/10/2024	Academy Securities		689,418	600,000	664,668	664,305		(2,897)		(2,897)		661,408		28,010	28,010	17,833	05/01/2038	1.A FE
68609T-H5-0	OREGON (STATE OF)		07/10/2024	INTL FCStone		1,394,294	1,350,000	1,662,903	1,582,933		(15,722)		(15,722)		1,567,211		(172,918)	(172,918)	33,000	06/01/2038	1.B FE
68609U-CE-3	OREGON (STATE OF)		07/08/2024	THE HUNTINGTON INVESTMENT COMPANY		1,148,870	1,000,000	1,163,720	1,152,922		(7,448)		(7,448)		1,145,474		3,396	3,396	34,444	05/01/2037	1.B FE
68609U-CG-8	OREGON (STATE OF)		07/16/2024	MESIROW FINANCIAL, INC.		2,285,320	2,000,000	2,284,540	2,265,981		(13,370)		(13,370)		2,252,611		32,709	32,709	71,111	05/01/2039	1.B FE
68609U-DD-4	OREGON (STATE OF)		07/08/2024	THE HUNTINGTON INVESTMENT COMPANY		1,150,180	1,000,000	1,164,860	1,154,098		(7,429)		(7,429)		1,146,669		3,511	3,511	30,278	06/01/2037	1.B FE
68609U-DE-2	OREGON (STATE OF)		07/08/2024	THE HUNTINGTON INVESTMENT COMPANY		1,145,920	1,000,000	1,155,400	1,145,305		(6,973)		(6,973)		1,138,332		7,588	7,588	30,278	06/01/2038	1.B FE
68609U-DF-9	OREGON (STATE OF)		07/16/2024	MESIROW FINANCIAL, INC.		5,324,622	4,655,000	5,321,782	5,278,745		(31,037)		(31,037)		5,247,707		76,915	76,915	146,115	06/01/2039	1.B FE
68609T-LL-0	OREGON ST		07/10/2024	INTL FCStone		2,038,460	2,000,000	2,139,960	2,078,823		(7,223)		(7,223)		2,071,600		(33,140)	(33,140)	55,556	05/01/2037	1.B FE
796269-ZR-2	SAN ANTONIO TEX INDPT SCH DIST		07/25/2024	UMB BANK		3,615,498	3,550,000	4,049,237	3,673,531		(42,725)		(42,725)		3,630,806		(15,308)	(15,308)	168,132	08/15/2033	1.A FE
796269-ZS-0	SAN ANTONIO TEX INDPT SCH DIST		08/21/2024	UMB BANK		1,018,320	1,000,000	1,137,200	1,033,992		(13,255)		(13,255)		1,020,738		(2,418)	(2,418)	50,972	08/15/2034	1.A FE
802207-RR-3	SANTA FE TEX INDPT SCH DIST		07/24/2024	WELLS FARGO		227,205	225,000	284,668	233,523		(4,285)		(4,285)		229,238		(2,033)	(2,033)	10,625	02/15/2025	1.A FE
844215-RN-5	SOUTHFIELD MICH PUB SCHS		07/10/2024	OPPENHEIMER & CO., INC.		727,487	650,000	748,176	742,620		(4,535)		(4,535)		738,085		(10,599)	(10,599)	22,569	05/01/2038	1.C FE
849476-SJ-6	SPRING BRANCH TEX INDPT SCH DI		08/08/2024	UMB BANK		1,313,495	1,290,000	1,362,292	1,318,145		(5,084)		(5,084)		1,313,061		434	434	51,444	02/01/2034	1.A FE
849476-SK-3	SPRING BRANCH TEX INDPT SCH DI		08/15/2024	FIRST TENNESSEE BANK		1,014,200	1,000,000	1,052,960	1,020,640		(4,017)		(4,017)		1,016,623		(2,423)	(2,423)	41,667	02/01/2035	1.A FE
935341-M4-6	WARREN MICH CONS SCH DIST		09/17/2024	UMB BANK		1,181,059	1,090,000	1,297,122	1,208,012		(14,800)		(14,800)		1,193,213		(12,154)	(12,154)	47,990	05/01/2034	1.C FE
946498-HR-6	WAYNE-WESTLAND CMNTY SCHS MICH		07/17/2024	JPMORGAN CHASE & CO.		753,735	750,000	807,255	782,932		(3,137)		(3,137)		779,795		(26,060)	(26,060)	21,417	11/01/2038	1.C FE
0509999999. Subtotal - Bonds - U.S. States, Territories and Possessions						87,201,851	78,425,000	89,497,664	85,503,593		(569,642)		(569,642)		87,159,151		42,700	42,700	2,986,826	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
003430-BF-1	ABILENE KANS PUB BLDG COMMN RE		07/24/2024	WELLS FARGO		522,082	510,000	610,088	535,767		(7,506)		(7,506)		528,261		(6,179)	(6,179)	16,575	12/01/2025	1.D FE
01753P-DV-0	ALLEN CNTY KANS PUB BLDG COMMN		07/24/2024	WELLS FARGO		567,177	555,000	656,365	581,333		(7,663)		(7,663)		573,671		(6,494)	(6,494)	18,038	12/01/2025	1.G FE
055022-AD-9	AZUSA CALIF PENSION OBLIG		08/01/2024	MATURED		750,000	750,000	750,000	750,000						750,000				12,540	08/01/2024	1.D FE
088281-5F-3	BEXAR CNTY TEX		07/16/2024	RAYMOND JAMES & ASSOCIATES, INC.		1,140,000	1,000,000	1,156,570	1,156,450		(7,838)		(7,838)		1,148,612		(8,612)	(8,612)	27,639	06/15/2037	1.A FE
088281-5G-1	BEXAR CNTY TEX		07/16/2024	FIRST TENNESSEE BANK		853,365	750,000	862,770	862,684		(5,627)		(5,627)		857,057		(3,692)	(3,692)	20,729	06/15/2038	1.A FE
088365-GJ-4	BEXAR CNTY TEX HOSP DIST		08/20/2024	UMB BANK		1,008,380	1,000,000	1,132,160	1,023,563		(13,319)		(13,319)		1,010,244		(1,864)	(1,864)	50,833	02/15/2032	1.B FE
088365-GK-1	BEXAR CNTY TEX HOSP DIST		07/18/2024	UMB BANK		313,149	300,000	346,128	317,749		(3,007)		(3,007)		314,741		(1,592)	(1,592)	13,917	02/15/2033	1.B FE
094226-DC-8	BLOOMFIELD TWP N J BRD ED		09/01/2024	MATURED		795,000	795,000	792,029	794,258		742		742		795,000				7,465	09/01/2024	1.C Z
157411-SC-4	CHAFFEY CALIF UN HIGH SCH DIST		07/17/2024	JPMORGAN CHASE & CO.		167,076	280,000	156,526	180,964		3,213		3,213		184,177		(17,101)	(17,101)		08/01/2037	1.D FE
197486-NP-4	COLUMBIA CNTY GA SCH DIST		08/15/2024	UMB BANK		764,771	650,000	770,081	762,907		(6,732)		(6,732)		756,176		8,595	8,595	28,438	04/01/2036	1.B FE
224856-FC-3	CRAWFORD CNTY KANS UNI SCH DIS		07/24/2024	WELLS FARGO		255,100	250,000	295,625	260,010		(3,357)		(3,357)		256,653		(1,553)	(1,553)	11,250	09/01/2025	1.F FE
250375-LP-5	DESERT CALIF CMNTY COLLEGE DIST		08/01/2024	MATURED		325,000	325,000	325,000	325,000						325,000				3,370	08/01/2024	1.C FE
259864-DA-1	DOVE VALLEY MET DIST COLO ARAP		07/17/2024	INTL FCStone		100,966	100,000	113,446	108,373		(725)		(725)		107,648		(6,682)	(6,682)	2,522	12/01/2039	1.C FE
283299-AD-7	EL MONTE CALIF		08/01/2024	MATURED		225,000	225,000	225,000	225,000						225,000				4,601	08/01/2024	1.E FE
338765-GM-6	FLATHEAD CNTY MONT HIGH SCH DI		07/24/2024	WELLS FARGO		599,505	590,000	714,997	614,688		(9,239)		(9,239)		605,449		(5,944)	(5,944)	31,467	07/01/2025	1.E FE
378394-JF-8	GLENDALE CALIF CMNTY COLLEGE D		08/01/2024	MATURED		820,000	820,000	820,000	820,000						820,000				8,930	08/01/2024	1.D FE
399430-BA-4	GROUND WTR MGMT SUBDISTRICT CE		07/24/2024	WELLS FARGO		204,564	200,000	236,848	211,225		(3,276)		(3,276)		207,949		(3,385)	(3,385)	6,500	12/01/2025	1.C FE
45204E-P5-1	ILLINOIS FIN AUTH REV		07/24/2024	WELLS FARGO		151,527	150,000	161,790	153,476		(1,010)		(1,010)		152,467		(940)	(940)	3,900	12/01/2025	1.C FE
457110-LZ-5	INGLEWOOD CALIF UNI SCH DIST		07/09/2024	SAMCO		249,933	250,000	278,145	263,652		(1,928)		(1,928)		261,724		(11,792)	(11,792)	9,417	08/01/2036	2.A FE
457110-MC-5	INGLEWOOD CALIF UNI SCH DIST		07/17/2024	MORGAN STANLEY		325,826	325,000	358,683	341,377		(2,406)		(2,406)		338,971		(13,145)	(13,145)	12,531	08/01/2039	2.A FE
458436-WK-4	INTERBORO SCH DIST PA		07/17/2024	RBC DOMINION SECURITIES		651,846	650,000	713,278	683,322		(4,842)		(4,842)		678,480		(26,634)	(26,634)	24,050	08/15/2038	1.C FE
463777-8C-9	IRVING TEX		09/15/2024	MATURED		800,000	800,000	800,000	800,000						800,000				7,776	09/15/2024	1.A FE
494782-LK-9	KING CNTY WASH PUB HOSP DIST N		08/21/2024	FIFTH THIRD SECURITIES, INC.		4,859,657	4,605,000	5,095,479	4,869,657		(31,917)		(31,917)		4,837,740		21,916	21,916	166,931	12/01/2034	1.F FE
495080-WJ-8	KING CNTY WASH SCH DIST NO 403 REN		07/10/2024	FIFTH THIRD SECURITIES, INC.		3,232,470	2,850,000	3,226,913	3,200,414		(17,952)		(17,952)		3,182,462		50,008	50,008	87,083	12/01/2036	1.A FE
495080-WK-5	KING CNTY WASH SCH DIST NO 403 REN		07/10/2024	BANK OF AMERICA/MERRILL LYNCH		3,674,743	3,250,000	3,639,805	3,612,578		(18,463)		(18,463)		3,594,115		80,627	80,627	99,306	12/01/2037	1.A FE
503462-WM-1	LA JOYA TEX INDPT SCH DIST		07/17/2024	INTL FCStone		498,850	500,000	553,115	523,919		(4,064)		(4,064)		519,855		(21,005)	(21,005)	18,500	02/15/2038	1.C FE
517210-XH-8	LARIMER WELD & BOULDER CNTYS C		07/10/2024	MESIROW FINANCIAL, INC.		5,861,600	5,485,000	6,441,968	5,999,766		(51,356)		(51,356)		5,948,410		(86,810)	(86,810)	156,932	12/15/2036	1.C FE
517210-XJ-4	LARIMER WELD & BOULDER CNTYS C		07/10/2024	FIRST TENNESSEE BANK		2,132,660	2,000,000	2,339,600	2,182,881		(18,225)		(18,225)		2,164,656		(31,996)	(31,996)	57,222	12/15/2037	1.C FE
537360-SA-8	LITTLE ROCK ARK		08/21/2024	UMB BANK		1,079,230	1,000,000	1,062,960	1,050,908		(7,339)		(7,339)		1,043,569		35,661	35,661	48,750	03/01/2030	1.C FE
539243-WP-6	LIVONIA MICH PUB SCHS SCH DIST		07/17/2024	FIFTH THIRD SECURITIES, INC.		712,685	640,000	723,814	719,121		(3,978)		(3,978)		715,143		(2,458)	(2,458)	22,844	05/01/2038	1.C FE
544647-HJ-2	LOS ANGELES CALIF UNI SCH DIST		09/30/2024	BANK OF AMERICA/MERRILL LYNCH		18,243,890	17,000,000	17,951,320			(120,649)		(120,649)		17,830,671		413,219	413,219	356,528	07/01/2027	1.A FE
55658F-AL-9	MADISON LOCAL SCH DIST BOARD OF ED		08/28/2024	UMB BANK		1,718,758	1,635,000	1,869,672	1,776,250		(15,497)		(15,497)		1,760,753		(41,996)	(41,996)	69,709	02/01/2031	1.D FE
55658F-AM-7	MADISON LOCAL SCH DIST BOARD OF ED		09/17/2024	BAIRD (ROBERT W.) & CO. INC.		315,972	300,000	340,545	324,447		(2,946)		(2,946)		321,501		(5,529)	(5,529)	13,567	02/01/2032	1.D FE
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI		07/24/2024	WELLS FARGO		176,174	175,000	199,670	180,041		(1,887)		(1,887)		178,154		(1,979)	(1,979)	7,467	07/01/2025	1.C FE
57325V-AJ-8	MARTIN CNTY TEX HOSP DIST		08/21/2024	MORGAN STANLEY		155,484	155,000	172,802	160,879		(3,009)		(3,009)		157,869		(2,386)	(2,386)	5,528	04/01/2025	1.G FE
592090-HR-8	METROPOLITAN GOVT NASHVILLE &		08/01/2024	MATURED		750,000	750,000	750,000	750,000						750,000				5,168	08/01/2024	1.D FE
593561-BD-4	MIAMI GARDENS FLA		07/01/2024	MATURED		280,000	280,000	280,000	280,000						280,000				3,581	07/01/2024	1.D FE
60534W-G8-5	MISSISSIPPI DEV BK SPL OBLIG		07/17/2024	CREWS & ASSOC.		575,940	580,000	598,525	588,316		(1,266)		(1,266)		587,050		(11,110)	(11,110)	14,629	06/01/2038	1.C FE
60534W-G9-3	MISSISSIPPI DEV BK SPL OBLIG		07/17/2024	DUNCAN-WILLIAMS, INC.		492,560	500,000	514,160	506,364		(968)		(968)		505,395		(12,835)	(12,835)	12,611	06/01/2039	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
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH D		07/24/2024	WELLS FARGO		203,354	200,000	237,412	207,405		(2,767)		(2,767)		204,638		(1,284)	(1,284)	10,667	07/01/2025	1.E FE
625482-HT-4	MULTNOMAH-CLACKAMAS CNTYS ORE		07/17/2024	JPMORGAN CHASE & CO.		235,380	400,000	209,632	247,783		4,867		4,867		252,651		(17,271)	(17,271)		06/15/2037	1.B FE
625482-HV-9	MULTNOMAH-CLACKAMAS CNTYS ORE		07/17/2024	JPMORGAN CHASE & CO.		212,120	400,000	192,928	228,671		4,567		4,567		233,238		(21,118)	(21,118)		06/15/2039	1.B FE
64966Q-6C-9	NEW YORK CITY OF		07/16/2024	JPMORGAN CHASE & CO.		1,715,220	1,500,000	1,691,775	1,685,720		(8,987)		(8,987)		1,676,733		38,487	38,487	68,750	08/01/2037	1.C FE
64966Q-2Q-2	NEW YORK N Y		07/16/2024	MORGAN STANLEY		1,145,450	1,000,000	1,126,090	1,120,339		(5,812)		(5,812)		1,114,527		30,923	30,923	48,056	08/01/2037	1.C FE
64966Q-Y6-1	NEW YORK N Y		07/16/2024	FIDELITY CAPITAL MARKETS		4,217,778	3,700,000	4,295,589	4,258,298		(28,635)		(28,635)		4,229,663		(11,885)	(11,885)	146,972	04/01/2037	1.C FE
64966Q-Y7-9	NEW YORK N Y		07/16/2024	FIDELITY CAPITAL MARKETS		4,543,440	4,000,000	4,588,440	4,551,859		(28,114)		(28,114)		4,523,745		19,695	19,695	158,889	04/01/2038	1.C FE
64990G-BF-8	NEW YORK ST SCHOOL DIST FING PG 2018A PO		09/19/2024	UMB BANK		417,432	400,000	461,024	421,822		(5,538)		(5,538)		416,284		1,148	1,148	19,389	10/01/2033	1.D FE
650370-DR-7	NEWARK N J BRD ED		07/10/2024	INTL FCStone		408,092	400,000	490,128	469,470		(4,604)		(4,604)		464,866		(56,774)	(56,774)	15,822	07/15/2036	1.C FE
672325-H9-1	OAKLAND CALIF UNI SCH DIST ALA		07/09/2024	Headlands Tech Global Markets LLC		551,045	550,000	611,353	579,070		(4,102)		(4,102)		574,968		(23,923)	(23,923)	20,717	08/01/2037	1.E FE
692020-T4-2	OXNARD CALIF SCH DIST		08/01/2024	MATURED		200,000	200,000	200,000	200,000						200,000				1,640	08/01/2024	1.C FE
736688-NB-4	PORTLAND ORE CMNTY COLLEGE DIS		07/16/2024	WEDBUSH SECURITIES INC.		3,446,730	3,000,000	3,409,440	3,382,637		(18,880)		(18,880)		3,363,756		82,974	82,974	88,333	06/15/2037	1.B FE
736688-NC-2	PORTLAND ORE CMNTY COLLEGE DIS		07/16/2024	SUNTRUST INVESTMENT SERVICES, INC.		4,002,495	3,500,000	3,942,190	3,913,400		(20,295)		(20,295)		3,893,105		109,390	109,390	103,056	06/15/2038	1.B FE
797002-ER-9	SAN BRUNO PK CALIF SCH DIST		07/17/2024	ALAMO CAPITAL		437,275	435,000	449,425	440,431		(1,110)		(1,110)		439,321		(2,046)	(2,046)	16,772	08/01/2039	1.C FE
819215-SN-5	SHALER PA AREA SCH DIST		07/24/2024	WELLS FARGO		152,840	150,000	183,731	156,657		(2,236)		(2,236)		154,422		(1,582)	(1,582)	6,750	09/01/2025	1.C FE
86735P-AH-8	SUNFLOWER CNTY MISS SCH DIST		08/20/2024	UMB BANK		1,548,104	1,390,000	1,569,407	1,538,316		(13,364)		(13,364)		1,524,952		23,152	23,152	49,815	06/01/2030	1.C FE
940859-BH-3	WASHOE CNTY NEV SCH DIST		09/12/2024	UMB BANK		1,028,470	1,000,000	1,044,170	1,019,185		(3,395)		(3,395)		1,015,790		12,680	12,680	38,000	10/01/2033	1.D FE
940859-BJ-9	WASHOE CNTY NEV SCH DIST		09/03/2024	UMB BANK		1,025,130	1,000,000	1,041,710	1,018,126		(3,091)		(3,091)		1,015,036		10,094	10,094	37,000	10/01/2034	1.D FE
941247-6H-6	WATERBURY CONN		09/01/2024	MATURED		380,000	380,000	380,000	380,000						380,000				7,201	09/01/2024	1.C Z
982038-TG-6	WORTHINGTON OHIO CITY SCH DIST		09/16/2024	UMB BANK		1,298,626	1,150,000	1,266,599	1,258,947		(7,435)		(7,435)		1,251,512		47,114	47,114	45,681	12/01/2041	1.B FE
982038-TU-5	WORTHINGTON OHIO CITY SCH DIST		07/10/2024	FIFTH THIRD SECURITIES, INC.		1,618,090	1,420,000	1,617,124	1,603,928		(9,456)		(9,456)		1,594,472		23,618	23,618	43,389	12/01/2036	1.B FE
982038-TV-3	WORTHINGTON OHIO CITY SCH DIST		07/10/2024	CABRERA CAPITAL MARKETS, INC		1,133,050	1,000,000	1,129,100	1,120,501		(6,165)		(6,165)		1,114,336		18,714	18,714	30,556	12/01/2037	1.B FE
985794-CV-6	YELLOWSTONE CNTY MONT K-12 SCH		07/24/2024	WELLS FARGO		650,310	640,000	741,472	663,506		(8,783)		(8,783)		654,722		(4,412)	(4,412)	34,133	07/01/2025	1.F FE
0709999999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						86,921,367	80,795,000	88,914,613	68,963,408		(547,369)		(547,369)		86,367,360		554,008	554,008	2,460,429	XXX	XXX
006395-BA-4	ADAMS ST UNIV COLO INSTL ENTER		07/17/2024	BANK OF NEW YORK		513,495	500,000	544,745	525,648		(2,432)		(2,432)		523,216		(9,721)	(9,721)	13,500	05/15/2037	1.C FE
010685-KJ-3	ALACHUA CNTY FLA HEALTH FACS A		08/21/2024	BARCLAYS		3,234,375	3,450,000	3,742,526	3,631,863		(18,214)		(18,214)		3,613,649		(379,274)	(379,274)	100,050	12/01/2049	1.G FE
04108K-T4-0	ARKANSAS ST DEV FIN AUTH REV		07/16/2024	MESIROW FINANCIAL, INC.		1,145,680	1,000,000	1,130,920	1,127,094		(6,301)		(6,301)		1,120,793		24,887	24,887	31,389	06/01/2037	1.A FE
04108K-T5-7	ARKANSAS ST DEV FIN AUTH REV		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		669,129	585,000	655,914	653,853		(3,414)		(3,414)		650,439		18,690	18,690	18,444	06/01/2038	1.A FE
058508-JZ-6	BALL ST UNIV IND UNIV REVS		08/09/2024	UMB BANK		1,112,461	1,090,000	1,266,351	1,213,278		(15,918)		(15,918)		1,197,360		(84,899)	(84,899)	47,824	07/01/2033	1.D FE
592029-CF-7	BELMONT UNIVERSITY		07/17/2024	INTL FCStone		548,740	500,000	527,825	527,037		(1,307)		(1,307)		525,730		23,010	23,010	17,847	05/01/2039	1.F FE
087032-ED-6	BETHEL PARK PA MUN AUTH SWR RE		09/01/2024	MATURED		180,000	180,000	180,000	180,000						180,000				2,020	09/01/2024	1.C Z
01757L-GR-1	BON SECOURS MERCY HEALTH		08/21/2024	JEFFERIES & COMPANY, INC.		2,345,163	2,235,000	2,638,552	2,419,383		(39,642)		(39,642)		2,379,742		(34,579)	(34,579)	81,019	12/01/2026	1.E FE
575898-DN-8	BOSFUEL CORP		07/09/2024	UNION BANK OF SWITZERLAND		1,045,380	1,000,000	1,215,360	1,127,707		(11,454)		(11,454)		1,116,253		(70,873)	(70,873)	51,250	07/01/2037	1.E FE
575898-DP-3	BOSFUEL CORP		07/09/2024	ROOSEVELT & CROSS, INCORPORATED		783,083	750,000	908,625	844,138		(8,435)		(8,435)		835,703		(52,621)	(52,621)	38,438	07/01/2038	1.E FE
11506K-FE-6	BROWARD CNTY FLA PORT FACS REV		07/09/2024	Headlands Tech Global Markets LLC		905,723	910,000	1,029,365	981,690		(6,226)		(6,226)		975,464		(69,741)	(69,741)	31,243	09/01/2036	1.F FE
16415T-BV-2	CHEROKEE COLO MET DIST		07/17/2024	GOLDMAN, SACHS & CO.		472,491	465,000	540,907	517,837		(4,114)		(4,114)		513,723		(41,232)	(41,232)	17,928	08/01/2038	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
16415T-BW-0	CHEROKEE COLO MET DIST		07/17/2024	FIRST TENNESSEE BANK		341,989	340,000	394,203	377,752		(2,936)		(2,936)		374,816		(32,827)	(32,827)	13,109	08/01/2039	1.C FE
167736-N9-4	CHICAGO ILL WTR REV		07/16/2024	UMB BANK		1,052,660	1,000,000	1,212,390	1,088,909		(12,111)		(12,111)		1,076,797		(24,137)	(24,137)	35,556	11/01/2028	1.C FE
009730-QC-9	CHILDRENS HOSP MED CENTER OF AKRON		08/21/2024	FIFTH THIRD SECURITIES, INC.		921,393	900,000	965,718	935,855		(12,087)		(12,087)		923,768		(2,375)	(2,375)	34,625	11/15/2025	1.D FE
009730-QE-5	CHILDRENS HOSP MED CENTER OF AKRON		08/21/2024	BARCLAYS		1,067,450	1,000,000	1,102,450	1,073,725		(11,649)		(11,649)		1,062,076		5,374	5,374	38,472	11/15/2027	1.D FE
009730-QJ-4	CHILDRENS HOSP MED CENTER OF AKRON		07/10/2024	PIPER JAFFRAY INC.		1,112,500	1,000,000	1,133,400	1,113,331		(6,708)		(6,708)		1,106,623		5,877	5,877	32,778	11/15/2031	1.D FE
186398-LA-9	CLEVELAND OHIO PUB PWR SYS REV		07/24/2024	WELLS FARGO		214,458	210,000	241,826	218,678		(2,582)		(2,582)		216,096		(1,638)	(1,638)	7,292	11/15/2025	1.E FE
19648F-DU-5	COLORADO HEALTH FACS AUTH REV		07/24/2024	RBC DOMINION SECURITIES		162,629	160,000	190,930	167,021		(2,357)		(2,357)		164,664		(2,035)	(2,035)	7,200	09/01/2025	1.C FE
19648F-FG-4	COLORADO HEALTH FACS AUTH REV		08/21/2024	FIFTH THIRD SECURITIES, INC.		551,318	535,000	634,927	565,357		(8,039)		(8,039)		557,319		(6,001)	(6,001)	20,583	05/15/2026	1.F FE
19648F-FJ-8	COLORADO HEALTH FACS AUTH REV		07/10/2024	PIPER JAFFRAY INC.		362,352	350,000	417,102	376,008		(3,919)		(3,919)		372,089		(9,737)	(9,737)	11,472	05/15/2028	1.F FE
19648F-FK-5	COLORADO HEALTH FACS AUTH REV		07/10/2024	PIPER JAFFRAY INC.		439,998	425,000	504,152	455,730		(4,627)		(4,627)		451,103		(11,105)	(11,105)	13,931	05/15/2029	1.F FE
196558-SF-8	COLORADO RIVER TEX MUN WTR DIS		07/24/2024	WELLS FARGO		125,954	125,000	150,124	128,782		(2,136)		(2,136)		126,647		(693)	(693)	6,667	01/01/2025	1.D FE
19923P-BR-8	COLUMBUS IND MULTI-HIGH SCH BL		07/19/2024	BAIRD (ROBERT W.) & CO. INC.		883,236	845,000	1,020,414	908,240		(11,272)		(11,272)		896,968		(13,731)	(13,731)	43,072	01/15/2027	1.B FE
20774Y-4C-8	CONNECTICUT ST HEALTH & EDL FA		07/01/2024	MATURED		600,000	600,000	673,896	606,477		(6,477)		(6,477)		600,000				30,000	07/01/2024	2.C FE
220245-K4-5	CORPUS CHRISTI TEX UTIL SYS		07/15/2024	MATURED		1,255,000	1,255,000	1,255,000	1,255,000						1,255,000				12,989	07/15/2024	1.D FE
249182-SN-7	DENVER COLO CITY & CNTY ARPT		08/12/2024	INCAPITAL		1,316,750	1,145,000	1,210,700	1,204,788		(3,434)		(3,434)		1,201,353		115,397	115,397	44,750	11/15/2041	1.D FE
24916P-KU-0	DENVER COLO CITY & CNTY BRD WTR CO		07/08/2024	FIFTH THIRD SECURITIES, INC.		5,973,783	5,215,000	5,771,232	5,715,089		(24,849)		(24,849)		5,690,240		283,542	283,542	147,758	12/15/2036	1.A FE
54628C-NQ-1	EAST BATON ROUGE PARISH LA SALES T		08/01/2024	MATURED		360,000	360,000	360,000	360,000						360,000				3,780	08/01/2024	1.C FE
27149T-AS-0	EAST CENT REGL WASTEWATER TREA		07/24/2024	BANK OF AMERICA/MERRILL LYNCH		250,098	245,000	299,072	257,876		(4,123)		(4,123)		253,753		(3,655)	(3,655)	10,004	10/01/2025	1.B FE
27149T-BA-8	EAST CENT REGL WASTEWATER TREA		08/29/2024	UMB BANK		1,024,030	1,000,000	1,111,020	1,046,045		(7,815)		(7,815)		1,038,229		(14,199)	(14,199)	36,556	10/01/2033	1.B FE
29270C-5J-0	ENERGY NORTHWEST WASH ELEC REV		07/24/2024	SUNTRUST INVESTMENT SERVICES, INC.		4,852,990	4,250,000	4,984,740	4,948,010		(36,357)		(36,357)		4,911,652		(58,662)	(58,662)	244,965	07/01/2037	1.C FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2024	SCHEDULED REDEMPTION		79	79	80	80		(1)		(1)		79				4	08/01/2033	1.A
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2024	SCHEDULED REDEMPTION		657	657	650	650		7		7		657				29	12/01/2033	1.A
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2034	1.A
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8				1	06/01/2034	1.A
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2024	SCHEDULED REDEMPTION		409	409	412	412		(3)		(3)		409				19	08/01/2034	1.A
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2024	SCHEDULED REDEMPTION		27	27	27	27						27				1	09/01/2034	1.A
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10				1	09/01/2034	1.A
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		08/01/2024	SCHEDULED REDEMPTION		1,170	1,170	1,178	1,178		(8)		(8)		1,170				51	12/01/2034	1.A
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9				1	04/01/2035	1.A
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2024	SCHEDULED REDEMPTION		6	6	7	6						6					09/01/2037	1.A
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2024	SCHEDULED REDEMPTION		65	65	65	65						65				3	04/01/2028	1.A
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					05/01/2028	1.A
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2024	SCHEDULED REDEMPTION		244	244	247	247		(3)		(3)		244				12	09/01/2028	1.A
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8					10/01/2028	1.A
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2024	SCHEDULED REDEMPTION		135	135	136	136		(1)		(1)		135				6	03/01/2029	1.A
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2024	SCHEDULED REDEMPTION		138	138	140	140		(1)		(1)		138				6	04/01/2029	1.A
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					02/01/2030	1.A
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					06/01/2031	1.A
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2024	SCHEDULED REDEMPTION		38	38	39	38						38				2	11/01/2031	1.A
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2024	SCHEDULED REDEMPTION		19	19	20	20		(1)		(1)		19				1	02/01/2032	1.A
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2024	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				2	04/01/2032	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
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2024	SCHEDULED REDEMPTION		11	11	11	11						11				1	05/01/2032	1.A
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2024	SCHEDULED REDEMPTION		40	40	41	41		(1)		(1)		40				2	07/01/2032	1.A
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					05/01/2028	1.A
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2024	SCHEDULED REDEMPTION		133	133	132	132		1		1		133				6	09/01/2028	1.A
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2024	SCHEDULED REDEMPTION		73	73	72	73		1		1		73				3	12/01/2028	1.A
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2024	SCHEDULED REDEMPTION		232	232	229	230		2		2		232				10	03/01/2029	1.A
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		08/01/2024	SCHEDULED REDEMPTION		55	55	54	54						55				2	06/01/2029	1.A
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		08/01/2024	SCHEDULED REDEMPTION		98	98	98	87		11		11		98				2	08/01/2029	1.A
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2024	SCHEDULED REDEMPTION		27	27	27	24		3		3		27				1	01/01/2030	1.A
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2024	SCHEDULED REDEMPTION		91	91	87	87		4		4		91				5	04/01/2030	1.A
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2024	SCHEDULED REDEMPTION		241	241	239	239		2		2		241				12	05/01/2030	1.A
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2024	SCHEDULED REDEMPTION		289	289	287	287		1		1		289				13	11/01/2029	1.A
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2024	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		09/01/2024	SCHEDULED REDEMPTION		35	35	35	35						35				2	05/01/2031	1.A
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2024	SCHEDULED REDEMPTION		33	33	33	33						33				2	06/01/2031	1.A
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2024	SCHEDULED REDEMPTION		1,397	1,397	1,385	1,385		11		11		1,397				71	03/01/2031	1.A
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2024	SCHEDULED REDEMPTION		62	62	62	62		1		1		62				3	03/01/2031	1.A
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					01/01/2032	1.A
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2024	SCHEDULED REDEMPTION		8	8	8	8						8					03/01/2032	1.A
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2024	SCHEDULED REDEMPTION		44	44	43	43						44				2	05/01/2032	1.A
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2024	SCHEDULED REDEMPTION		190	190	191	191		(1)		(1)		190				9	08/01/2032	1.A
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2024	SCHEDULED REDEMPTION		16	16	16	16						16				1	08/01/2032	1.A
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2024	SCHEDULED REDEMPTION		96	96	96	95		1		1		96				5	09/01/2032	1.A
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2024	SCHEDULED REDEMPTION		10	10	10	10						10				1	01/01/2033	1.A
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2024	SCHEDULED REDEMPTION		255	255	256	256		(2)		(2)		255				12	03/01/2033	1.A
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2024	SCHEDULED REDEMPTION		82	82	79	79		2		2		82				3	08/01/2028	1.A
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2024	SCHEDULED REDEMPTION		169	169	170	170		(1)		(1)		169				8	01/01/2028	1.A
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2024	SCHEDULED REDEMPTION		14,691	14,691	13,245	13,268		1,423		1,423		14,691				318	04/01/2032	1.A
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2024	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2027	1.A
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2024	SCHEDULED REDEMPTION		55	55	55	55						55				3	11/01/2026	1.A
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					12/01/2026	1.A
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2024	SCHEDULED REDEMPTION		7	7	7	7						7					03/01/2032	1.A
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2024	SCHEDULED REDEMPTION		325	325	334	334		(9)		(9)		325				16	04/01/2032	1.A
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2024	SCHEDULED REDEMPTION		85	85	88	88		(2)		(2)		85				4	04/01/2032	1.A
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2024	SCHEDULED REDEMPTION		58	58	59	59		(1)		(1)		58				3	08/01/2032	1.A
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2024	SCHEDULED REDEMPTION		6	6	5	5						6					07/01/2033	1.A
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2024	SCHEDULED REDEMPTION		75	75	77	77		(1)		(1)		75				4	09/01/2034	1.A
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					10/01/2036	1.A
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		07/01/2024	MATURED		824	824	820	822		2		2		824				8	07/01/2024	1.A
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2024	SCHEDULED REDEMPTION		37,021	37,021	35,690	35,721		1,339		1,339		37,021				800	03/01/2027	1.A
312800-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2024	SCHEDULED REDEMPTION		49,540	49,540	47,710	47,801		1,739		1,739		49,540				1,071	05/01/2027	1.A
312800-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2024	SCHEDULED REDEMPTION		42,664	42,664	41,128	41,205		1,459		1,459		42,664				924	05/01/2027	1.A
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2024	SCHEDULED REDEMPTION		377	377	368	373		4		4		377				16	08/01/2028	1.A
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2024	SCHEDULED REDEMPTION		316	316	321	322		(5)		(5)		316				17	03/01/2030	1.A
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2024	SCHEDULED REDEMPTION		143	143	146	144		(2)		(2)		143				8	11/01/2030	1.A
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2024	SCHEDULED REDEMPTION		163	163	168	166		(3)		(3)		163				9	02/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2024	SCHEDULED REDEMPTION		9	9	10	10						9				1	03/01/2031	1.A
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					03/01/2031	1.A
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2024	SCHEDULED REDEMPTION		133	133	134	134		(2)		(2)		133				7	07/01/2031	1.A
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2024	SCHEDULED REDEMPTION		39	39	38	39						39				2	09/01/2031	1.A
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2024	SCHEDULED REDEMPTION		138	138	126	129		8		8		138				4	03/01/2036	1.A
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2024	SCHEDULED REDEMPTION		20	20	19	19						20				1	06/01/2026	1.A
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2024	SCHEDULED REDEMPTION		599	599	597	597		2		2		599				35	05/01/2026	1.A
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2024	SCHEDULED REDEMPTION		14	14	14	14						14				1	12/01/2027	1.A
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2024	SCHEDULED REDEMPTION		23	23	23	23						23				1	05/01/2029	1.A
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2024	SCHEDULED REDEMPTION		39	39	38	38						39				2	07/01/2029	1.A
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2024	SCHEDULED REDEMPTION		107	107	108	108		(1)		(1)		107				6	09/01/2029	1.A
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2024	SCHEDULED REDEMPTION		149	149	148	148						149				9	10/01/2029	1.A
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2024	SCHEDULED REDEMPTION		13	13	13	13						13				1	02/01/2030	1.A
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2024	SCHEDULED REDEMPTION		6	6	6	6						6					12/01/2029	1.A
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2024	SCHEDULED REDEMPTION		4	4	4	4						4					01/01/2030	1.A
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2024	SCHEDULED REDEMPTION		42	42	42	42						42				2	04/01/2030	1.A
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2024	SCHEDULED REDEMPTION		142	142	141	142						142				8	03/01/2030	1.A
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2024	SCHEDULED REDEMPTION		50	50	50	50		(1)		(1)		50				3	02/01/2030	1.A
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2024	SCHEDULED REDEMPTION		21	21	21	21						21				1	05/01/2030	1.A
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2024	SCHEDULED REDEMPTION		71	71	74	63		8		8		71				4	08/01/2030	1.A
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2024	SCHEDULED REDEMPTION		61	61	62	62		(1)		(1)		61				4	01/01/2031	1.A
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2024	SCHEDULED REDEMPTION		2	2	2	2						2					03/01/2031	1.A
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2024	SCHEDULED REDEMPTION		16	16	16	16						16				1	03/01/2031	1.A
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9				1	04/01/2031	1.A
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2024	SCHEDULED REDEMPTION		21	21	21	21						21				1	04/01/2030	1.A
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2024	SCHEDULED REDEMPTION		74	74	74	75						74				4	08/01/2030	1.A
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2024	SCHEDULED REDEMPTION		46	46	47	47						46				3	04/01/2030	1.A
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2024	SCHEDULED REDEMPTION		23	23	23	23						23				1	06/01/2030	1.A
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2024	SCHEDULED REDEMPTION		47	47	47	47						47				3	05/01/2030	1.A
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2024	SCHEDULED REDEMPTION		37	37	37	37						37				2	07/01/2030	1.A
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2024	SCHEDULED REDEMPTION		62	62	63	63						62				4	07/01/2030	1.A
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2024	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1.A
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2024	SCHEDULED REDEMPTION		109	109	110	110		(1)		(1)		109				6	08/01/2031	1.A
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2024	SCHEDULED REDEMPTION		41	41	41	41						41				2	07/01/2030	1.A
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2024	SCHEDULED REDEMPTION		7	7	7	7						7					08/01/2030	1.A
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2024	SCHEDULED REDEMPTION		156	156	155	155		1		1		156				8	09/01/2030	1.A
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2024	SCHEDULED REDEMPTION		9	9	9	9						9				1	01/01/2031	1.A
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2024	SCHEDULED REDEMPTION		32	32	32	32						32				2	12/01/2030	1.A
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2024	SCHEDULED REDEMPTION		125	125	125	125		1		1		125				6	01/01/2031	1.A
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2024	SCHEDULED REDEMPTION		11	11	11	11						11				1	11/01/2030	1.A
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2024	SCHEDULED REDEMPTION		388	388	387	387		1		1		388				21	03/01/2031	1.A
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2024	SCHEDULED REDEMPTION		140	140	139	139						140				8	01/01/2031	1.A
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2024	SCHEDULED REDEMPTION		5	5	5	5						5					02/01/2031	1.A
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2024	SCHEDULED REDEMPTION		72	72	72	72						72				4	08/01/2031	1.A
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2024	SCHEDULED REDEMPTION		131	131	130	130						131				8	07/01/2031	1.A
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2024	SCHEDULED REDEMPTION		2,149	2,149	2,149	2,149						2,149				93	10/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2024	SCHEDULED REDEMPTION		70	70	70	70						70				4	02/01/2032	1.A
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2024	SCHEDULED REDEMPTION		18	18	17	17						18				1	03/01/2032	1.A
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2024	SCHEDULED REDEMPTION		38,684	38,684	38,684	38,684						38,684				1,660	12/01/2031	1.A
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2024	SCHEDULED REDEMPTION		1,040	1,040	1,035	1,036		4		4		1,040				56	03/01/2032	1.A
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2024	SCHEDULED REDEMPTION		1,145	1,145	1,126	1,126		19		19		1,145				53	11/01/2032	1.A
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2024	SCHEDULED REDEMPTION		1,331	1,331	1,338	1,338		(6)		(6)		1,331				63	10/01/2033	1.A
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2024	SCHEDULED REDEMPTION		5,515	5,515	5,515	5,515						5,515				199	03/01/2034	1.A
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2024	SCHEDULED REDEMPTION		6,496	6,496	6,496	6,496						6,496				235	03/01/2035	1.A
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2024	SCHEDULED REDEMPTION		3,112	3,112	3,112	3,112						3,112				110	06/01/2035	1.A
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2024	SCHEDULED REDEMPTION		6,042	6,042	6,042	6,042						6,042				218	07/01/2035	1.A
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2024	SCHEDULED REDEMPTION		8,500	8,500	8,500	8,500						8,500				307	07/01/2035	1.A
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2024	SCHEDULED REDEMPTION		1,339	1,339	1,339	1,339						1,339				48	08/01/2035	1.A
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2024	SCHEDULED REDEMPTION		16,092	16,092	16,092	16,092						16,092				570	02/01/2036	1.A
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2024	SCHEDULED REDEMPTION		3,630	3,630	3,630	3,630						3,630				131	04/01/2036	1.A
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2024	SCHEDULED REDEMPTION		3,724	3,724	3,724	3,724						3,724				133	03/01/2036	1.A
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2024	SCHEDULED REDEMPTION		3,590	3,590	3,590	3,590						3,590				130	08/01/2036	1.A
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2024	SCHEDULED REDEMPTION		19	19	18	18		1		1		19				1	11/01/2036	1.A
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2024	SCHEDULED REDEMPTION		781	781	781	781						781				28	10/01/2036	1.A
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2024	SCHEDULED REDEMPTION		384	384	371	371		12		12		384				14	04/01/2038	1.A
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2024	SCHEDULED REDEMPTION		47,421	47,421	45,599	45,690		1,731		1,731		47,421				1,021	05/01/2027	1.A
3138LT-YP-7	FED NATL MTG ASSOC #AO3417		09/01/2024	SCHEDULED REDEMPTION		53,110	53,110	51,062	51,161		1,949		1,949		53,110				1,156	05/01/2027	1.A
3138LT-Z8-4	FED NATL MTG ASSOC #AO3466		09/01/2024	SCHEDULED REDEMPTION		44,928	44,928	43,161	43,270		1,659		1,659		44,928				977	06/01/2027	1.A
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2024	SCHEDULED REDEMPTION		18,759	18,759	17,291	17,311		1,447		1,447		18,759				475	06/01/2032	1.A
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2024	SCHEDULED REDEMPTION		5,900	5,900	5,738	5,738		162		162		5,900				211	11/25/2032	1.A
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2024	SCHEDULED REDEMPTION		7,018	7,018	6,527	6,548		470		470		7,018				203	03/25/2041	1.A
347658-YU-4	FORT LAUDERDALE FLA WTR & SWR		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		855,383	750,000	791,813	791,127		(1,904)		(1,904)		789,223		66,159	66,159	28,021	09/01/2039	1.B FE
347658-ZQ-2	FORT LAUDERDALE FLA WTR & SWR		07/16/2024	THE HUNTINGTON INVESTMENT COMPANY		864,503	750,000	803,025	802,148		(2,422)		(2,422)		799,725		64,777	64,777	27,917	09/01/2037	1.B FE
347658-ZR-0	FORT LAUDERDALE FLA WTR & SWR		07/16/2024	RAYMOND JAMES & ASSOCIATES, INC.		745,453	650,000	693,238	692,524		(1,971)		(1,971)		690,554		54,899	54,899	24,194	09/01/2038	1.B FE
348430-PV-5	FORT PIERCE FLA UTILS AUTH		09/30/2024	UMB BANK		978,750	1,000,000	984,400	984,935		275		275		985,210		(6,460)	(6,460)	20,000	10/01/2052	1.F FE
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2024	SCHEDULED REDEMPTION		1,637	1,637	1,591	1,591		46		46		1,637				60	12/20/2038	1.A
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2024	SCHEDULED REDEMPTION		3,137	3,137	2,980	2,985		152		152		3,137				90	10/20/2039	1.A
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2024	SCHEDULED REDEMPTION		4,078	4,078	3,967	4,002		155		155		4,078				125	03/20/2038	1.A
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2024	SCHEDULED REDEMPTION		32,741	32,741	31,166	31,179		1,561		1,561		32,741				831	04/16/2041	1.A
39081H-CG-5	GREAT LAKES WATER AUTHORITY MI - S		07/01/2024	MATURED		450,000	450,000	450,000	450,000						450,000				7,218	07/01/2024	1.D FE
39081H-EQ-1	GREAT LAKES WTR AUTH MICH SEW		07/24/2024	FIFTH THIRD SECURITIES, INC.		5,739,100	5,000,000	5,454,350	5,451,703		(21,223)		(21,223)		5,430,480		308,620	308,620	159,722	07/01/2037	1.D FE
39081H-ER-9	GREAT LAKES WTR AUTH MICH SEW		07/24/2024	FIFTH THIRD SECURITIES, INC.		3,998,470	3,500,000	3,790,710	3,789,025		(13,519)		(13,519)		3,775,505		222,965	222,965	111,806	07/01/2038	1.D FE
39081H-EZ-1	GREAT LAKES WTR AUTH MICH SEW		07/16/2024	FIFTH THIRD SECURITIES, INC.		690,468	600,000	654,522	654,204		(2,445)		(2,445)		651,759		38,709	38,709	11,347	07/01/2037	1.D FE
39081H-FA-5	GREAT LAKES WTR AUTH MICH SEW		07/17/2024	FIFTH THIRD SECURITIES, INC.		773,179	675,000	731,066	730,740		(2,516)		(2,516)		728,224		44,955	44,955	20,906	07/01/2038	1.D FE
39081J-DN-5	GREAT LAKES WTR AUTH MICH WTR		07/01/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				19,840	07/01/2024	1.D FE
39081J-FS-2	GREAT LAKES WTR AUTH MICH WTR		09/11/2024	UMB BANK		587,225	500,000	548,490	548,206		(2,805)		(2,805)		545,401		41,824	41,824	19,236	07/01/2036	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
39081J-FT-0	GREAT LAKES WTR AUTH MICH WTR		07/16/2024	FIFTH THIRD SECURITIES, INC.		2,301,560	2,000,000	2,176,520	2,175,493		(7,905)		(7,905)		2,167,589		133,971	133,971	61,667	07/01/2037	1.D FE
39081J-FU-7	GREAT LAKES WTR AUTH MICH WTR		07/24/2024	FIFTH THIRD SECURITIES, INC.		1,142,420	1,000,000	1,080,480	1,080,014		(3,737)		(3,737)		1,076,277		66,143	66,143	31,944	07/01/2038	1.D FE
39081J-GH-5	GREAT LAKES WTR AUTH MICH WTR		07/17/2024	FIFTH THIRD SECURITIES, INC.		1,088,178	950,000	1,026,456	1,026,013		(3,426)		(3,426)		1,022,587		65,590	65,590	29,424	07/01/2038	1.D FE
40727T-DJ-0	HAMILTON CNTY OH HLTH CARE FACS RE		07/10/2024	PNC CAPITAL MARKETS LLC		1,299,870	1,500,000	1,500,000	1,500,000						1,500,000		(200,130)	(200,130)	30,928	06/01/2034	1.E FE
604920-2U-1	HEALTHPARTNERS SYS		07/09/2024	RAYMOND JAMES & ASSOCIATES, INC.		1,983,730	1,750,000	2,020,638			(10,335)		(10,335)		2,010,302		(26,572)	(26,572)	38,646	01/01/2037	1.F FE
604920-2V-9	HEALTHPARTNERS SYS		07/09/2024	RAYMOND JAMES & ASSOCIATES, INC.		1,125,780	1,000,000	1,139,120			(5,268)		(5,268)		1,133,852		(8,072)	(8,072)	22,083	01/01/2038	1.F FE
87638Q-QV-4	HENDRICK MEDICAL CENTER		09/01/2024	MATURED		650,000	650,000	650,000	650,000						650,000				8,814	09/01/2024	1.E Z
56678P-BK-2	HONORHEALTH		07/17/2024	JPMORGAN CHASE & CO.		681,640	800,000	871,776	852,608		(3,756)		(3,756)		848,852		(167,212)	(167,212)	21,133	09/01/2039	1.F FE
56678P-BR-7	HONORHEALTH		07/24/2024	SUNTRUST INVESTMENT SERVICES, INC.		4,590,360	4,500,000	4,574,070							4,574,070		16,290	16,290		12/01/2025	1.F Z
451443-B7-9	IDAHO ST BLDG AUTH BLDG REV		07/24/2024	WELLS FARGO		285,729	280,000	319,922	290,467		(3,507)		(3,507)		286,960		(1,231)	(1,231)	12,600	09/01/2025	1.C FE
45204E-CZ-9	ILLINOIS FIN AUTH REV		07/24/2024	JPMORGAN CHASE & CO.		696,830	685,000	838,372	712,631		(10,336)		(10,336)		702,296		(5,466)	(5,466)	36,533	07/01/2025	1.D FE
45505M-GZ-3	INDIANA ST FIN AUTH WASTEWATER		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		527,592	520,000	592,914	564,138		(3,944)		(3,944)		560,194		(32,602)	(32,602)	16,582	10/01/2038	1.D FE
45528U-5E-7	INDIANAPOLIS AIRPORT AUTHORITY		07/09/2024	JPMORGAN CHASE & CO.		716,333	650,000	698,451	693,675		(2,439)		(2,439)		691,236		25,096	25,096	34,978	01/01/2037	1.F FE
45528U-5F-4	INDIANAPOLIS AIRPORT AUTHORITY		07/09/2024	Mischler Financial Group		1,092,240	1,000,000	1,068,330	1,061,618		(3,430)		(3,430)		1,058,187		34,053	34,053	53,813	01/01/2038	1.F FE
19648F-YD-0	INTERMOUNTAIN HEALTHCARE INC		07/17/2024	RBC DOMINION SECURITIES		8,157,338	7,250,000	7,998,708			(2,742)		(2,742)		7,995,965		161,372	161,372	22,153	05/15/2037	1.B FE
46246K-6H-0	IOWA FIN AUTH REV		09/05/2024	UMB BANK		427,676	400,000	464,564	433,655		(4,711)		(4,711)		428,945		(1,269)	(1,269)	21,944	08/01/2039	1.A FE
46247S-DR-2	IOWA ST FINANCE AUTHORITY		07/08/2024	SUNTRUST INVESTMENT SERVICES, INC.		5,763,300	5,000,000	5,815,400	5,777,756		(36,712)		(36,712)		5,741,044		22,256	22,256	234,722	08/01/2036	1.A FE
46247S-DS-0	IOWA ST FINANCE AUTHORITY		07/08/2024	STERN BROTHERS		2,584,620	2,250,000	2,591,595	2,575,919		(15,297)		(15,297)		2,560,621		23,999	23,999	105,625	08/01/2037	1.A FE
46247S-DT-8	IOWA ST FINANCE AUTHORITY		07/08/2024	HILLTOP SECURITIES INC		3,432,690	3,000,000	3,427,590	3,408,065		(19,063)		(19,063)		3,389,002		43,688	43,688	140,833	08/01/2038	1.A FE
46247S-DU-5	IOWA ST FINANCE AUTHORITY		07/16/2024	BANK OF AMERICA/MERRILL LYNCH		2,292,080	2,000,000	2,274,000	2,261,526		(12,703)		(12,703)		2,248,823		43,257	43,257	96,111	08/01/2039	1.A FE
46263R-RY-3	IPS MULTI-SCH BLDG CORP IND		07/10/2024	JPMORGAN CHASE & CO.		1,111,460	1,000,000	1,083,620	1,081,377		(4,983)		(4,983)		1,076,394		35,066	35,066	38,472	07/15/2036	1.B FE
46263R-RZ-0	IPS MULTI-SCH BLDG CORP IND		07/10/2024	JPMORGAN CHASE & CO.		1,108,410	1,000,000	1,075,930	1,073,902		(4,507)		(4,507)		1,069,395		39,015	39,015	38,472	07/15/2037	1.B FE
46263R-SA-4	IPS MULTI-SCH BLDG CORP IND		07/10/2024	JPMORGAN CHASE & CO.		826,515	750,000	802,785	801,380		(3,125)		(3,125)		798,255		28,260	28,260	28,854	07/15/2038	1.B FE
46263R-SE-6	IPS MULTI-SCH BLDG CORP IND		09/16/2024	UMB BANK		277,965	250,000	267,938	267,464		(1,427)		(1,427)		266,037		11,928	11,928	12,505	07/15/2042	1.B FE
46360W-AL-0	IRVINE CA CFD NO 2013-3 IMPROVEMEN		07/08/2024	FIFTH THIRD SECURITIES, INC.		797,640	690,000	833,520	825,499		(6,463)		(6,463)		819,036		(21,396)	(21,396)	29,517	09/01/2036	1.D FE
46360W-AM-8	IRVINE CA CFD NO 2013-3 IMPROVEMEN		07/08/2024	STIFEL CAPITAL MARKETS		1,383,588	1,200,000	1,431,684	1,418,832		(10,364)		(10,364)		1,408,468		(24,880)	(24,880)	51,333	09/01/2037	1.D FE
46360W-AN-6	IRVINE CA CFD NO 2013-3 IMPROVEMEN		07/08/2024	FIFTH THIRD SECURITIES, INC.		1,638,750	1,425,000	1,683,324	1,669,080		(11,495)		(11,495)		1,657,586		(18,836)	(18,836)	60,958	09/01/2038	1.D FE
46360W-AP-1	IRVINE CA CFD NO 2013-3 IMPROVEMEN		07/16/2024	MESIROW FINANCIAL, INC.		2,291,480	2,000,000	2,346,980	2,327,925		(16,043)		(16,043)		2,311,882		(20,402)	(20,402)	87,778	09/01/2039	1.D FE
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV		08/21/2024	Headlands Tech Global Markets LLC		400,320	400,000	463,472	407,850		(6,378)		(6,378)		401,472		(1,152)	(1,152)	17,056	10/15/2024	2.A FE
463794-JT-5	IRVING TEX HOSP AUTH HOSP REV		08/21/2024	INTL FCStone		585,567	570,000	666,803	598,706		(7,871)		(7,871)		590,835		(5,268)	(5,268)	24,304	10/15/2026	2.A FE
472682-ZG-1	JEFFERSON CNTY ALA SWR REV		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,667,620	6,000,000	6,654,480			(26,465)		(26,465)		6,628,015		39,605	39,605	140,000	10/01/2037	2.A FE
472682-ZH-9	JEFFERSON CNTY ALA SWR REV		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		5,543,950	5,000,000	5,494,100			(19,865)		(19,865)		5,474,235		69,715	69,715	116,667	10/01/2038	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
472682-ZJ-5	JEFFERSON CNTY ALA SWR REV		09/16/2024	RAYMOND JAMES & ASSOCIATES, INC.		6,043,015	5,450,000	5,944,508			(26,831)		(26,831)		5,917,677		125,338	125,338	171,826	10/01/2039	2.A FE
472682-ZK-2	JEFFERSON CNTY ALA SWR REV		09/13/2024	RAYMOND JAMES & ASSOCIATES, INC.		5,319,050	4,750,000	5,270,125			(28,076)		(28,076)		5,242,049		77,001	77,001	156,552	10/01/2040	2.A FE
472682-ZQ-9	JEFFERSON CNTY ALA SWR REV		09/18/2024	RAYMOND JAMES & ASSOCIATES, INC.		9,910,260	9,000,000	9,721,620			(38,822)		(38,822)		9,682,798		227,462	227,462	300,563	10/01/2045	2.A FE
483233-QM-7	KALAMAZOO MICH HOSP FIN AUTH H		08/21/2024	Headlands Tech Global Markets LLC		5,096	5,000	5,612	5,323		(86)		(86)		5,237		(141)	(141)	192	05/15/2026	1.A Z
483233-RA-2	KALAMAZOO MICH HOSP FIN AUTH H		08/21/2024	FIFTH THIRD SECURITIES, INC.		556,457	550,000	606,423	571,971		(10,204)		(10,204)		561,767		(5,310)	(5,310)	21,160	05/15/2025	1.E FE
483233-RB-0	KALAMAZOO MICH HOSP FIN AUTH H		08/21/2024	FIFTH THIRD SECURITIES, INC.		535,616	520,000	583,600	553,571		(8,914)		(8,914)		544,657		(9,041)	(9,041)	20,006	05/15/2026	1.E FE
48504N-BA-6	KANSAS CITY MO INDL DEV AUTH A		07/09/2024	UNION BANK OF SWITZERLAND		2,433,577	2,340,000	2,795,575	2,597,852		(24,601)		(24,601)		2,573,251		(139,674)	(139,674)	100,425	03/01/2038	1.F FE
49151F-D3-1	KENTUCKY ST PPTY & BLDGS COMMN		07/09/2024	JPMORGAN CHASE & CO.		901,575	900,000	1,003,617	958,560		(6,019)		(6,019)		952,540		(50,965)	(50,965)	24,900	11/01/2036	1.E FE
49151F-D5-6	KENTUCKY ST PPTY & BLDGS COMMN		07/09/2024	JPMORGAN CHASE & CO.		646,185	650,000	720,421	689,860		(4,090)		(4,090)		685,770		(39,586)	(39,586)	17,983	11/01/2038	1.E FE
613520-MV-4	KETTERING HEALTH NETWORK		08/21/2024	FIFTH THIRD SECURITIES, INC.		580,991	525,000	706,172	656,037		(11,381)		(11,381)		644,656		(63,665)	(63,665)	27,781	08/01/2031	1.F FE
613520-MW-2	KETTERING HEALTH NETWORK		08/21/2024	FIFTH THIRD SECURITIES, INC.		301,494	275,000	367,771	342,164		(5,820)		(5,820)		336,344		(34,850)	(34,850)	14,552	08/01/2032	1.F FE
613520-MX-0	KETTERING HEALTH NETWORK		08/21/2024	FIFTH THIRD SECURITIES, INC.		273,475	250,000	332,418	309,725		(5,164)		(5,164)		304,562		(31,087)	(31,087)	13,229	08/01/2033	1.F FE
613520-MZ-5	KETTERING HEALTH NETWORK		08/21/2024	FIFTH THIRD SECURITIES, INC.		596,266	550,000	722,365	675,165		(10,768)		(10,768)		664,396		(68,130)	(68,130)	29,104	08/01/2035	1.F FE
613520-NC-5	KETTERING HEALTH NETWORK		07/09/2024	FIFTH THIRD SECURITIES, INC.		1,011,712	950,000	1,232,473	1,155,541		(14,382)		(14,382)		1,141,159		(129,447)	(129,447)	44,729	08/01/2038	1.F FE
613520-ND-3	KETTERING HEALTH NETWORK		07/17/2024	FIFTH THIRD SECURITIES, INC.		799,208	750,000	969,818	910,037		(11,657)		(11,657)		898,380		(99,172)	(99,172)	36,146	08/01/2039	1.F FE
613520-NH-4	KETTERING HEALTH NETWORK		08/21/2024	INTL FCStone		654,320	725,000	842,008	810,660		(7,226)		(7,226)		803,434		(149,114)	(149,114)	30,692	08/01/2051	1.F FE
516706-CY-2	LARAMIE CNTY WYO HOSP REV		08/21/2024	Headlands Tech Global Markets LLC		419,690	415,000	487,774	447,643		(8,932)		(8,932)		438,711		(19,021)	(19,021)	13,418	05/01/2026	1.E FE
516706-DA-3	LARAMIE CNTY WYO HOSP REV		08/21/2024	BANK OF AMERICA/MERRILL LYNCH		195,696	190,000	230,489	214,543		(3,571)		(3,571)		210,971		(15,275)	(15,275)	6,143	05/01/2028	1.E FE
516706-DC-9	LARAMIE CNTY WYO HOSP REV		08/21/2024	BANK OF AMERICA/MERRILL LYNCH		519,060	500,000	619,220	583,135		(8,126)		(8,126)		575,009		(55,949)	(55,949)	16,167	05/01/2030	1.E FE
516706-DE-5	LARAMIE CNTY WYO HOSP REV		08/21/2024	INTL FCStone		563,448	550,000	679,553	644,721		(7,878)		(7,878)		636,843		(73,395)	(73,395)	17,783	05/01/2032	1.E FE
516706-DG-0	LARAMIE CNTY WYO HOSP REV		08/21/2024	INTL FCStone		509,390	500,000	608,245	579,339		(6,559)		(6,559)		572,780		(63,390)	(63,390)	16,167	05/01/2034	1.E FE
516706-DJ-4	LARAMIE CNTY WYO HOSP REV		08/21/2024	STIFEL CAPITAL MARKETS		401,916	400,000	482,832	460,787		(5,010)		(5,010)		455,777		(53,861)	(53,861)	12,933	05/01/2036	1.E FE
516706-DL-9	LARAMIE CNTY WYO HOSP REV		07/17/2024	THE HUNTINGTON INVESTMENT COMPANY		224,190	225,000	269,728	257,860		(2,301)		(2,301)		255,558		(31,368)	(31,368)	6,425	05/01/2038	1.E FE
516706-DQ-8	LARAMIE CNTY WYO HOSP REV		08/21/2024	BANK OF AMERICA/MERRILL LYNCH		1,075,009	1,300,000	1,376,518	1,356,589		(4,574)		(4,574)		1,352,014		(277,005)	(277,005)	31,525	05/01/2042	1.E FE
529050-EM-4	LEXINGTON CNTY S C HEALTH SVCS		08/21/2024	Headlands Tech Global Markets LLC		145,418	140,000	167,038	149,315		(2,052)		(2,052)		147,263		(1,845)	(1,845)	5,658	11/01/2026	1.F FE
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS		07/10/2024	RAYMOND JAMES & ASSOCIATES, INC.		140,148	135,000	161,325	146,078		(1,458)		(1,458)		144,620		(4,472)	(4,472)	4,688	11/01/2028	1.F FE
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST		09/30/2024	Various		140,000	140,000	5,687									140,000	140,000		09/01/2039	5.A Z
546540-RW-7	LOUISIANA ST UNIV & AGRIC & MECHAN		07/01/2024	MATURED		1,650,000	1,650,000	1,650,000	1,650,000						1,650,000				17,721	07/01/2024	1.E FE
56042R-XS-6	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	FIFTH THIRD SECURITIES, INC.		413,452	400,000	493,848	440,241		(10,244)		(10,244)		429,997		(16,545)	(16,545)	22,833	07/01/2026	1.E FE
56042R-XV-9	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	FIFTH THIRD SECURITIES, INC.		817,500	750,000	977,168	893,317		(16,176)		(16,176)		877,141		(59,641)	(59,641)	42,813	07/01/2029	1.E FE

SCHEDULE D - PART 4

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										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
56042R-XW-7	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	FIFTH THIRD SECURITIES, INC.		772,996	700,000	926,590	852,157		(14,389)		(14,389)		837,769		(64,773)	(64,773)	39,958	07/01/2030	1.E FE
56042R-XX-5	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	BARCLAYS		1,374,175	1,250,000	1,643,838	1,514,810		(24,983)		(24,983)		1,489,827		(115,652)	(115,652)	71,354	07/01/2031	1.E FE
56042R-XY-3	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	BARCLAYS		1,094,860	1,000,000	1,304,370	1,204,986		(19,283)		(19,283)		1,185,704		(90,844)	(90,844)	57,083	07/01/2032	1.E FE
56042R-XZ-0	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	BARCLAYS		1,093,740	1,000,000	1,292,720	1,197,492		(18,518)		(18,518)		1,178,974		(85,234)	(85,234)	57,083	07/01/2033	1.E FE
56042R-YA-4	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	BARCLAYS		1,092,070	1,000,000	1,289,560	1,195,455		(18,311)		(18,311)		1,177,144		(85,074)	(85,074)	57,083	07/01/2034	1.E FE
56042R-YB-2	MAINE HEALTH & HIGHER EDL FACS		08/21/2024	Headlands Tech Global Markets LLC		545,148	505,000	648,587	602,000		(9,074)		(9,074)		592,926		(47,778)	(47,778)	28,827	07/01/2035	1.E FE
575579-P7-6	MASSACHUSETTS BAY TRANSN AUTH		07/10/2024	DUNCAN-WILLIAMS, INC.		805,987	700,000	828,198	820,008		(5,838)		(5,838)		814,170		(8,183)	(8,183)	35,972	07/01/2036	1.A FE
575579-P8-4	MASSACHUSETTS BAY TRANSN AUTH		07/10/2024	DUNCAN-WILLIAMS, INC.		940,310	820,000	958,293	949,523		(6,257)		(6,257)		943,266		(2,956)	(2,956)	42,139	07/01/2037	1.A FE
575579-P9-2	MASSACHUSETTS BAY TRANSN AUTH		07/16/2024	OPPENHEIMER & CO., INC.		689,706	600,000	692,622	686,792		(4,297)		(4,297)		682,495		7,211	7,211	31,333	07/01/2038	1.A FE
575579-S4-0	MASSACHUSETTS BAY TRANSN AUTH		07/10/2024	DUNCAN-WILLIAMS, INC.		995,987	865,000	1,023,416	1,013,295		(7,214)		(7,214)		1,006,081		(10,094)	(10,094)	44,451	07/01/2036	1.A FE
575579-S5-7	MASSACHUSETTS BAY TRANSN AUTH		07/10/2024	Academy Securities		917,576	800,000	934,920	926,364		(6,104)		(6,104)		920,260		(2,684)	(2,684)	41,111	07/01/2037	1.A FE
575579-S6-5	MASSACHUSETTS BAY TRANSN AUTH		07/10/2024	HILLTOP SECURITIES INC		685,404	600,000	692,622	686,792		(4,164)		(4,164)		682,628		2,776	2,776	30,833	07/01/2038	1.A FE
575896-YN-9	MASSACHUSETTS PORT AUTHORITY		09/13/2024	UMB BANK		1,105,370	1,000,000	1,138,950	1,116,052		(11,592)		(11,592)		1,104,460		910	910	60,417	07/01/2030	1.C FE
575625-AV-0	MASSACHUSSETS ST CLEAN ENERGY COOP		07/01/2024	MATURED		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				10,400	07/01/2024	1.E FE
592090-GT-5	METROPOLITAN GOVT NASHVILLE &		07/01/2024	MATURED		575,000	575,000	575,000	575,000						575,000				3,962	07/01/2024	1.D FE
592090-GU-2	METROPOLITAN GOVT NASHVILLE &		07/01/2024	ASSIGNMENT OF SECURITIES		2,310,000	2,310,000	2,310,000	2,310,000						2,310,000				23,770	07/01/2025	1.D FE
592090-GV-0	METROPOLITAN GOVT NASHVILLE &		07/01/2024	ASSIGNMENT OF SECURITIES		2,390,000	2,390,000	2,390,000	2,390,000						2,390,000				32,958	07/01/2026	1.D FE
592090-GW-8	METROPOLITAN GOVT NASHVILLE &		07/01/2024	ASSIGNMENT OF SECURITIES		600,000	600,000	600,000	600,000						600,000				10,350	07/01/2027	1.D FE
592090-GX-6	METROPOLITAN GOVT NASHVILLE &		07/01/2024	ASSIGNMENT OF SECURITIES		490,000	490,000	490,000	490,000						490,000				9,923	07/01/2028	1.D FE
592090-GY-4	METROPOLITAN GOVT NASHVILLE &		07/01/2024	ASSIGNMENT OF SECURITIES		400,000	400,000	400,000	400,000						400,000				9,136	07/01/2029	1.D FE
592090-HA-5	METROPOLITAN GOVT NASHVILLE &		07/01/2024	ASSIGNMENT OF SECURITIES		1,105,000	1,105,000	1,105,000	1,105,000						1,105,000				28,664	07/01/2031	1.D FE
594712-YB-1	MICHIGAN ST UNIV REVS		07/16/2024	BLAYLOCK PARTNERS, L.P.		856,283	750,000	870,180	863,726		(5,933)		(5,933)		857,793		(1,511)	(1,511)	43,021	08/15/2037	1.C FE
61204K-LM-1	MONTANA FAC FIN AUTH REV		08/21/2024	INTL FCStone		992,316	975,000	1,122,020	1,012,075		(14,475)		(14,475)		997,600		(5,284)	(5,284)	49,698	08/15/2025	1.F FE
61204K-LN-9	MONTANA FAC FIN AUTH REV		08/21/2024	INTL FCStone		932,769	900,000	1,045,890	952,046		(12,393)		(12,393)		939,653		(6,884)	(6,884)	45,875	08/15/2026	1.F FE
61204K-LP-4	MONTANA FAC FIN AUTH REV		08/21/2024	FIFTH THIRD SECURITIES, INC.		901,093	855,000	1,001,838	919,346		(10,925)		(10,925)		908,421		(7,328)	(7,328)	43,581	08/15/2027	1.F FE
613105-MG-7	MONTGOMERY ALA WTRWKS & SAN SW		07/10/2024	CABRERA CAPITAL MARKETS, INC		1,597,995	1,425,000	1,598,166	1,591,323		(8,208)		(8,208)		1,583,115		14,880	14,880	61,354	09/01/2040	1.B FE
613105-MH-5	MONTGOMERY ALA WTRWKS & SAN SWR		07/10/2024	FIFTH THIRD SECURITIES, INC.		3,905,542	3,510,000	3,909,227	3,893,519		(18,851)		(18,851)		3,874,668		30,874	30,874	151,125	09/01/2041	1.B FE
613105-MJ-1	MONTGOMERY ALA WTRWKS & SAN SWR		07/10/2024	FIFTH THIRD SECURITIES, INC.		4,781,020	4,315,000	4,783,566	4,765,181		(22,068)		(22,068)		4,743,114		37,906	37,906	185,785	09/01/2042	1.B FE
613105-MK-8	MONTGOMERY ALA WTRWKS & SAN SWR		07/10/2024	BOSC, INC.		2,206,520	2,000,000	2,213,760	2,205,381		(10,059)		(10,059)		2,195,322		11,198	11,198	86,111	09/01/2043	1.B FE
613603-A7-4	MONTGOMERY CNTY PA HIGHER ED &		07/09/2024	LOOP CAPITAL MARKETS		989,710	1,000,000	1,079,820	1,047,478		(4,061)		(4,061)		1,043,417		(53,707)	(53,707)	34,333	09/01/2036	1.G FE
613603-A8-2	MONTGOMERY CNTY PA HIGHER ED &		07/09/2024	SUNTRUST INVESTMENT SERVICES, INC.		984,880	1,000,000	1,073,480	1,043,770		(3,737)		(3,737)		1,040,032		(55,152)	(55,152)	34,333	09/01/2037	1.G FE
613603-A9-0	MONTGOMERY CNTY PA HIGHER ED &		07/09/2024	HILLTOP SECURITIES INC		635,778	650,000	695,422	677,078		(2,310)		(2,310)		674,769		(38,991)	(38,991)	22,317	09/01/2038	1.G FE
613603-B2-4	MONTGOMERY CNTY PA HIGHER ED &		07/10/2024	LOOP CAPITAL MARKETS		976,620	1,000,000	1,066,300	1,039,557		(3,388)		(3,388)		1,036,169		(59,549)	(59,549)	34,444	09/01/2039	1.G FE

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
631060-CK-4	NARRAGANSETT R I BAY COMMN REV		09/01/2024	MATURED		850,000	850,000	850,000	850,000						850,000				12,725	09/01/2024	1.C Z
63967U-AA-0	NEBRASKA EDL HEALTH CULTURAL & SOC		07/10/2024	RBC DOMINION SECURITIES		400,808	400,000	446,180	420,938		(3,358)		(3,358)		417,580		(16,772)	(16,772)	16,444	01/01/2033	1.C FE
63967U-AB-8	NEBRASKA EDL HEALTH CULTURAL & SOC		07/10/2024	RBC DOMINION SECURITIES		1,002,020	1,000,000	1,112,990	1,051,537		(8,183)		(8,183)		1,043,354		(41,334)	(41,334)	41,111	01/01/2034	1.C FE
63967U-AC-6	NEBRASKA EDL HEALTH CULTURAL & SOC		07/10/2024	RBC DOMINION SECURITIES		1,001,200	1,000,000	1,109,920	1,050,526		(7,918)		(7,918)		1,042,608		(41,408)	(41,408)	41,111	01/01/2035	1.C FE
63967U-AD-4	NEBRASKA EDL HEALTH CULTURAL & SOC		07/10/2024	RBC DOMINION SECURITIES		1,244,975	1,245,000	1,378,800	1,306,900		(9,594)		(9,594)		1,297,305		(52,330)	(52,330)	51,183	01/01/2036	1.C FE
63967U-AE-2	NEBRASKA EDL HEALTH CULTURAL & SOC		07/10/2024	RBC DOMINION SECURITIES		996,100	1,000,000	1,105,030	1,048,913		(7,495)		(7,495)		1,041,417		(45,317)	(45,317)	41,111	01/01/2037	1.C FE
64613C-CA-4	NEW JERSEY ST TRANSN TR FD AUT		07/09/2024	KEYCORP		2,222,720	2,000,000	2,123,000	2,112,252		(5,484)		(5,484)		2,106,768		115,952	115,952	56,944	06/15/2037	1.F FE
64613C-CT-3	NEW JERSEY ST TRANSN TR FD AUT		07/09/2024	BLAYLOCK PARTNERS, L.P.		2,235,320	2,000,000	2,126,540	2,120,548		(5,521)		(5,521)		2,115,027		120,293	120,293	56,944	06/15/2038	1.F FE
64613C-CY-2	NEW JERSEY ST TRANSN TR FD AUT		07/24/2024	CABRERA CAPITAL MARKETS, INC		507,855	500,000	513,135	509,475		(3,633)		(3,633)		505,842		2,013	2,013	15,278	06/15/2025	1.F FE
64613C-DL-9	NEW JERSEY ST TRANSN TR FD AUT		07/09/2024	Headlands Tech Global Markets LLC		2,240,720	2,000,000	2,145,160	2,138,248		(6,364)		(6,364)		2,131,884		108,836	108,836	56,944	06/15/2037	1.F FE
64613C-DM-7	NEW JERSEY ST TRANSN TR FD AUT		07/09/2024	STIFEL CAPITAL MARKETS		2,227,520	2,000,000	2,126,540	2,120,548		(5,521)		(5,521)		2,115,027		112,493	112,493	56,944	06/15/2038	1.F FE
64972J-DF-2	NEW YORK N Y CITY TRANSITIONAL		07/16/2024	FIDELITY CAPITAL MARKETS		2,311,500	2,000,000	2,316,300	2,316,300		(14,076)		(14,076)		2,302,224		9,276	9,276	53,889	11/01/2037	1.A FE
66528P-CE-6	NORTHERN IND COMMUTER TRANSN D		07/17/2024	KEYCORP		756,905	675,000	765,761			(2,683)		(2,683)		763,077		(6,173)	(6,173)	12,281	01/01/2039	1.E FE
67765Q-KP-0	OHIO WATER DEVELOPMENT AUTHORITY		07/16/2024	BANK OF AMERICA/MERRILL LYNCH		2,232,440	2,000,000	2,662,180	2,526,591		(37,005)		(37,005)		2,489,586		(257,146)	(257,146)	62,778	12/01/2038	1.A FE
67868U-JL-8	OKLAHOMA CNTY OKLA FIN AUTH ED		07/09/2024	DUNCAN-WILLIAMS, INC.		1,134,160	1,000,000	1,147,250			(4,504)		(4,504)		1,142,746		(8,586)	(8,586)	19,306	10/01/2037	1.E FE
67868U-JM-6	OKLAHOMA CNTY OKLA FIN AUTH ED		07/09/2024	DUNCAN-WILLIAMS, INC.		1,125,010	1,000,000	1,140,530			(4,283)		(4,283)		1,136,247		(11,237)	(11,237)	19,306	10/01/2038	1.E FE
67908P-BC-9	OKLAHOMA STATE CAPITAL IMPROVEMENT		07/01/2024	MATURED		900,000	900,000	900,000	900,000						900,000				8,892	07/01/2024	1.D FE
679111-ZE-7	OKLAHOMA TRANSN AUTH OK F/K/A		09/05/2024	UMB BANK		366,811	350,000	390,681	366,246		(3,549)		(3,549)		362,696		4,114	4,114	20,660	01/01/2035	1.D FE
68189P-FN-9	OMAHA NEB SPL TAX REV		07/24/2024	RBC DOMINION SECURITIES		282,108	280,000	335,927	288,651		(4,697)		(4,697)		283,954		(1,845)	(1,845)	14,389	01/15/2025	1.C FE
68189P-FY-5	OMAHA NEB SPL TAX REV		07/24/2024	UNION BANK OF SWITZERLAND		302,457	300,000	359,922	309,269		(5,033)		(5,033)		304,236		(1,779)	(1,779)	15,417	01/15/2025	1.C FE
68304R-DG-2	ONTARIO CALIF		07/24/2024	INTL FCStone		759,841	675,000	757,445	747,010		(3,974)		(3,974)		743,036		16,805	16,805	24,750	11/01/2040	1.C FE
68607D-WK-7	OREGON ST DEPT TRANSN		07/08/2024	STIFEL CAPITAL MARKETS		3,319,369	2,900,000	3,322,820	3,302,092		(19,339)		(19,339)		3,282,753		36,616	36,616	94,250	11/15/2036	1.B FE
68607D-WL-5	OREGON ST DEPT TRANSN		07/08/2024	KEYCORP		4,567,480	4,000,000	4,525,160	4,499,615		(23,854)		(23,854)		4,475,760		91,720	91,720	130,000	11/15/2037	1.B FE
68607D-WM-3	OREGON ST DEPT TRANSN		07/08/2024	CABRERA CAPITAL MARKETS, INC		2,853,875	2,500,000	2,808,050	2,793,131		(13,938)		(13,938)		2,779,193		74,682	74,682	81,250	11/15/2038	1.B FE
690477-DZ-4	OVIEDO FLA		07/10/2024	JPMORGAN CHASE & CO.		441,236	430,000	518,043	491,925		(4,587)		(4,587)		487,338		(46,102)	(46,102)	13,378	10/01/2036	1.D FE
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS		07/24/2024	WELLS FARGO		239,500	235,000	288,676	246,812		(3,974)		(3,974)		242,838		(3,338)	(3,338)	10,575	09/01/2025	1.G FE
70917S-4E-0	PENNSYLVANIA ST HIGHER EDL FAC		07/09/2024	LOOP CAPITAL MARKETS		603,854	575,000	669,335	627,635		(4,978)		(4,978)		622,657		(18,803)	(18,803)	24,677	03/01/2038	1.F FE
717893-2R-1	PHILADELPHIA PA WTR & WASTEWTR		07/09/2024	TD SECURITIES		1,693,515	1,500,000	1,635,960	1,633,035		(6,023)		(6,023)		1,627,012		66,504	66,504	58,750	09/01/2038	1.E FE
717893-Y9-6	PHILADELPHIA PA WTR & WASTEWTR		07/09/2024	PIPER JAFFRAY INC.		2,236,960	2,000,000	2,300,460	2,263,697		(14,473)		(14,473)		2,249,224		(12,264)	(12,264)	60,833	06/01/2037	1.E FE
717893-Z2-0	PHILADELPHIA PA WTR & WASTEWTR		07/09/2024	UNION BANK OF SWITZERLAND		1,759,757	1,580,000	1,810,222	1,782,115		(11,071)		(11,071)		1,771,044		(11,288)	(11,288)	48,058	06/01/2038	1.E FE
71883R-QN-6	PHOENIX ARIZ CIVIC IMPT CORP W		07/16/2024	FIRST TENNESSEE BANK		2,194,340	2,000,000	2,590,680	2,456,201		(36,735)		(36,735)		2,419,466		(225,126)	(225,126)	104,444	07/01/2039	1.C FE
36005F-GA-7	PIEDMONT HEALTHCARE		07/09/2024	FIFTH THIRD SECURITIES, INC.		1,180,507	1,180,000	1,323,370	1,266,019		(7,701)		(7,701)		1,258,317		(77,810)	(77,810)	48,380	07/01/2037	1.E FE
36005F-GB-5	PIEDMONT HEALTHCARE		07/09/2024	FIFTH THIRD SECURITIES, INC.		2,852,824	2,865,000	3,202,698	3,067,766		(18,136)		(18,136)		3,049,630		(196,807)	(196,807)	117,465	07/01/2038	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
773008-BJ-5	PIEDMONT HEALTHCARE		07/09/2024	FIFTH THIRD SECURITIES, INC.		2,300,989	2,300,000	2,579,450	2,467,664		(15,011)		(15,011)		2,452,652		(151,663)	(151,663)	94,300	07/01/2037	1.E FE
933413-AU-0	PIEDMONT HEALTHCARE		07/09/2024	FIFTH THIRD SECURITIES, INC.		1,100,473	1,100,000	1,233,650	1,180,187		(7,179)		(7,179)		1,173,008		(72,535)	(72,535)	45,100	07/01/2037	1.E FE
933413-AW-6	PIEDMONT HEALTHCARE		07/17/2024	INTL FCStone		987,594	990,000	1,103,117	1,057,972		(6,334)		(6,334)		1,051,638		(64,044)	(64,044)	41,470	07/01/2039	1.E FE
725304-WA-3	PITTSBURGH PA WTR & SWR AUTH		07/09/2024	GOLDMAN, SACHS & CO.		402,552	400,000	472,868	451,288		(3,804)		(3,804)		447,485		(44,933)	(44,933)	13,733	09/01/2037	1.E FE
73358W-YG-3	PORT AUTH N Y & N J		09/30/2024	MORGAN STANLEY		8,015,275	7,905,000	8,943,085	8,176,796		(112,147)		(112,147)		8,064,649		(49,374)	(49,374)	379,879	10/15/2031	1.D FE
73358X-EZ-1	PORT AUTHORITY OF NEW YORK AND NEW		09/30/2024	BANK OF AMERICA/MERRILL LYNCH		12,092,692	11,715,000	12,628,536	12,292,869		(163,316)		(163,316)		12,129,554		(36,862)	(36,862)	683,375	08/01/2026	1.D FE
735240-V5-9	PORTLAND INTL AIRPORT OR		09/26/2024	UMB BANK		708,484	700,000	797,384	729,289		(14,323)		(14,323)		714,966		(6,482)	(6,482)	43,361	07/01/2025	1.D FE
735240-Y5-6	PORTLAND INTL AIRPORT OR		07/01/2024	MATURED		1,480,000	1,480,000	1,480,000	1,480,000						1,480,000				17,760	07/01/2024	1.D FE
736742-F7-7	PORTLAND ORE SWR SYS REV		07/24/2024	INCAPITAL		5,710,150	5,000,000	5,889,700	5,841,786		(44,403)		(44,403)		5,797,383		(87,233)	(87,233)	162,500	12/01/2037	1.C FE
746189-C9-8	PURDUE UNIV IND		07/10/2024	FIFTH THIRD SECURITIES, INC.		627,880	550,000	640,503	634,912		(4,094)		(4,094)		630,817		(2,937)	(2,937)	34,757	07/01/2038	1.A FE
746189-D2-2	PURDUE UNIV IND		08/28/2024	UMB BANK		290,140	250,000	289,475	287,045		(2,237)		(2,237)		284,808		5,332	5,332	17,465	07/01/2039	1.A FE
762196-TA-1	RHODE IS HEALTH & EDL BLDG COR		07/17/2024	OPPENHEIMER & CO., INC.		665,161	660,000	728,548	699,574		(3,768)		(3,768)		695,805		(30,644)	(30,644)	17,820	05/15/2037	1.D FE
464637-AM-9	RIVERSIDE HEALTH SYSTEM		07/17/2024	MORGAN STANLEY		275,798	250,000	270,295	270,208		(971)		(971)		269,237		6,561	6,561	7,465	07/01/2037	1.C FE
464637-AN-7	RIVERSIDE HEALTH SYSTEM		07/17/2024	DAVENPORT AND COMPANY LLC		273,633	250,000	268,443	268,364		(879)		(879)		267,485		6,148	6,148	7,465	07/01/2038	1.C FE
782816-CF-7	RUSSELLVILLE ARK WTR & SWR REV		07/01/2024	MATURED		500,000	500,000	500,000	500,000						500,000				4,260	07/01/2024	1.C FE
786107-RR-5	SACRAMENTO CNTY CALIF ARPT SYS		09/16/2024	UMB BANK		1,053,550	1,000,000	1,161,640	1,077,909		(11,614)		(11,614)		1,066,295		(12,745)	(12,745)	60,556	07/01/2032	1.F FE
798136-XB-8	SAN JOSE CALIF ARPT REV		09/12/2024	UMB BANK		397,969	360,000	410,573	401,924		(3,688)		(3,688)		398,236		(267)	(267)	18,600	03/01/2031	1.F FE
801747-AC-0	SANTA CRUZ CALIF MET TRAN DIST		08/01/2024	MATURED		300,000	300,000	300,000	300,000						300,000				5,517	08/01/2024	1.C FE
80330Q-DB-8	SARASOTA CNTY FLA SCH BRD		07/16/2024	OPPENHEIMER & CO., INC.		996,048	875,000	988,234	978,787		(5,068)		(5,068)		973,719		22,329	22,329	45,694	07/01/2037	1.C FE
80483C-QH-7	SAVANNAH STATE UNIVERSTY		07/17/2024	RAYMOND JAMES & ASSOCIATES, INC.		498,315	500,000	607,655	582,105		(5,692)		(5,692)		576,414		(78,099)	(78,099)	11,833	06/15/2039	1.E FE
829596-TZ-8	SIOUX FALLS S D SCH DIST NO 49		07/24/2024	WELLS FARGO		186,776	185,000	222,353	190,957		(3,099)		(3,099)		187,857		(1,081)	(1,081)	9,096	02/01/2025	1.B FE
829596-UT-0	SIOUX FALLS S D SCH DIST NO 49		07/24/2024	WELLS FARGO		277,640	275,000	332,329	284,155		(4,765)		(4,765)		279,390		(1,750)	(1,750)	13,521	02/01/2025	1.B FE
83703F-KM-3	SOUTH CAROLINA JOBS-ECONOMIC D		08/21/2024	PIPER JAFFRAY INC.		1,695,456	1,600,000	1,857,568	1,723,013		(17,206)		(17,206)		1,705,807		(10,351)	(10,351)	64,667	11/01/2031	1.D FE
83703F-KN-1	SOUTH CAROLINA JOBS-ECONOMIC D		08/21/2024	UNION BANK OF SWITZERLAND		1,400,870	1,325,000	1,534,642	1,425,199		(14,007)		(14,007)		1,411,192		(10,323)	(10,323)	53,552	11/01/2032	1.D FE
83703F-KQ-4	SOUTH CAROLINA JOBS-ECONOMIC D		08/21/2024	D.A. DAVIDSON & CO.		1,582,785	1,500,000	1,723,605	1,607,141		(14,950)		(14,950)		1,592,192		(9,407)	(9,407)	60,625	11/01/2034	1.D FE
83703F-LE-0	SOUTH CAROLINA JOBS-ECONOMIC D		09/17/2024	UMB BANK		3,430,063	3,235,000	3,523,433	3,380,776		(22,324)		(22,324)		3,358,452		71,611	71,611	142,119	05/01/2032	1.G FE
83703F-LF-7	SOUTH CAROLINA JOBS-ECONOMIC D		09/18/2024	UMB BANK		2,574,634	2,430,000	2,636,672	2,534,572		(16,106)		(16,106)		2,518,466		56,168	56,168	107,325	05/01/2033	1.G FE
837151-Q6-9	SOUTH CAROLINA PUBLIC SERVICE AUTH		07/09/2024	TD SECURITIES		1,228,637	1,090,000	1,153,645	1,147,904		(2,809)		(2,809)		1,145,095		83,542	83,542	34,812	12/01/2036	1.E FE
83755V-L2-8	SOUTH DAKOTA HEALTH & EDL FACILITY		07/10/2024	OPPENHEIMER & CO., INC.		521,400	600,000	600,000	600,000						600,000		(78,600)	(78,600)	20,227	07/01/2033	1.D FE
840035-CL-1	SOUTH SAN FRANCISCO CALIF		07/24/2024	Headlands Tech Global Markets LLC		657,660	600,000	660,870	650,238		(3,999)		(3,999)		646,239		11,421	11,421	19,500	06/01/2040	1.B FE
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH RE		07/24/2024	WELLS FARGO		404,340	400,000	485,096	414,234		(6,876)		(6,876)		407,358		(3,018)	(3,018)	18,000	03/01/2025	1.D FE
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC T		07/24/2024	WELLS FARGO		255,755	250,000	297,240	261,376		(3,634)		(3,634)		257,741		(1,986)	(1,986)	10,208	10/01/2025	1.D FE
875291-BE-5	TAMPA FLA WTR & WASTEWATER SYS		07/08/2024	CANTOR FITZGERALD		770,479	675,000	814,172	795,821		(6,446)		(6,446)		789,375		(18,896)	(18,896)	26,063	10/01/2036	1.A FE
875291-BG-0	TAMPA FLA WTR & WASTEWATER SYS		07/08/2024	JANNEY MONTGOMERY SCOTT LLC		1,136,070	1,000,000	1,197,240	1,171,339		(9,107)		(9,107)		1,162,232		(26,162)	(26,162)	38,611	10/01/2038	1.A FE
882854-H8-8	TEXAS WATER DEV BRD		09/12/2024	UMB BANK		1,033,350	1,000,000	1,058,850	1,027,764		(4,268)		(4,268)		1,023,496		9,854	9,854	36,444	10/15/2033	1.A FE
89602R-KK-0	TRIBOROUGH BRDG & TUNL AUTH NY		07/16/2024	BLAYLOCK PARTNERS, L.P.		1,160,480	1,000,000	1,132,750	1,128,699		(6,025)		(6,025)		1,122,675		37,805	37,805	33,611	11/15/2037	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
89602H-GD-3	TRIBOROUGH BRIDGE & TUNNEL AUTHORI		07/24/2024	TD SECURITIES		6,878,700	6,000,000	6,411,060	6,404,434		(19,047)		(19,047)		6,385,388		493,312	493,312	230,000	11/15/2037	1.B FE
896035-BS-0	TRIBOROUGH NY BRIDGE & TUNNEL AUTH		07/17/2024	UNION BANK OF SWITZERLAND		999,591	875,000	976,920	970,204		(4,725)		(4,725)		965,480		34,112	34,112	29,531	05/15/2039	1.B FE
914233-3Z-2	UNIVERSITY CONN		07/10/2024	FIRST TENNESSEE BANK		748,033	650,000	714,597	713,986		(2,945)		(2,945)		711,041		36,992	36,992	20,764	08/15/2036	1.D FE
914233-4A-6	UNIVERSITY CONN		07/10/2024	RAYMOND JAMES & ASSOCIATES, INC.		600,999	525,000	570,481	570,054		(2,059)		(2,059)		567,995		33,004	33,004	16,771	08/15/2037	1.D FE
914233-4C-2	UNIVERSITY CONN		07/17/2024	UNION BANK OF SWITZERLAND		682,908	600,000	640,950	640,570		(1,903)		(1,903)		638,667		44,241	44,241	19,750	08/15/2039	1.D FE
611530-EF-9	UNIVERSITY OF PITTSBURGH MEDICAL C		07/09/2024	STERN BROTHERS		549,270	500,000	553,780	550,650		(2,400)		(2,400)		548,250		1,020	1,020	16,319	05/15/2038	1.F FE
70870J-FF-0	UNIVERSITY OF PITTSBURGH MEDICAL C		07/09/2024	STERN BROTHERS		878,896	800,000	886,048	881,040		(3,840)		(3,840)		877,200		1,696	1,696	26,111	05/15/2038	1.F FE
70870J-GD-4	UNIVERSITY OF PITTSBURGH MEDICAL C		07/09/2024	STERN BROTHERS		631,707	575,000	636,847	633,248		(2,760)		(2,760)		630,487		1,219	1,219	18,767	05/15/2038	1.F FE
70870J-GE-2	UNIVERSITY OF PITTSBURGH MEDICAL C		07/17/2024	INTL FCStone		824,280	750,000	824,715	820,386		(3,464)		(3,464)		816,922		7,358	7,358	25,313	05/15/2039	1.F FE
91523N-YS-9	UNIVERSITY WASH UNIV REVS		08/15/2024	UMB BANK		847,493	750,000	845,205			(3,979)		(3,979)		841,226		6,267	6,267	18,854	04/01/2044	1.B FE
041438-GR-7	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/10/2024	JEFFERIES & COMPANY, INC.		1,347,063	1,250,000	1,508,900	1,413,064		(14,722)		(14,722)		1,398,342		(51,280)	(51,280)	64,236	07/01/2029	1.E FE
041438-GS-5	VIRGINIA HOSPITAL CTR ARLINGTON HE		07/10/2024	JEFFERIES & COMPANY, INC.		1,310,160	1,200,000	1,461,804	1,375,837		(13,230)		(13,230)		1,362,606		(52,446)	(52,446)	61,667	07/01/2030	1.E FE
930876-GW-1	WAKE CNTY N C		07/16/2024	MESIROW FINANCIAL, INC.		3,727,226	3,265,000	3,741,951	3,715,407		(22,946)		(22,946)		3,692,462		34,765	34,765	129,693	04/01/2039	1.B FE
93878Y-CL-1	WASHINGTON METROPOLITAN AREA TRANS		07/24/2024	MORGAN STANLEY		1,252,438	1,100,000	1,238,963	1,229,948		(6,567)		(6,567)		1,223,381		29,057	29,057	56,528	07/15/2038	1.C FE
971697-KS-5	WILMINGTON N C LTD OBLIG		07/10/2024	RAYMOND JAMES & ASSOCIATES, INC.		805,231	700,000	812,252	807,797		(5,085)		(5,085)		802,712		2,519	2,519	30,139	09/01/2037	1.B FE
97712D-QT-6	WISCONSIN ST HEALTH & EDL FACS		08/21/2024	D.A. DAVIDSON & CO.		3,783,072	3,765,000	3,888,492	3,804,662		(10,413)		(10,413)		3,794,249		(11,177)	(11,177)	115,878	11/15/2034	1.B FE
0909999999. Subtotal - Bonds - U.S. Special Revenues						326,889,742	302,518,765	338,096,124	277,319,337		(2,107,695)		(2,107,695)		327,927,635		(1,037,894)	(1,037,894)	10,891,047	XXX	XXX
68245X-AH-2	1011778 BC UNLIMITED LIABILITY CO	A	07/09/2024	WELLS FARGO		3,792,188	4,045,000	4,055,113	3,821,405	225,933	(1,736)		224,196		4,045,602		(253,414)	(253,414)	128,443	01/15/2028	3.B FE
00287Y-BX-6	ABBVIE INC		07/24/2024	CITADEL SECURITIES LLC		8,658,474	9,338,000	8,931,509	4,337,320		25,745		25,745		8,957,565		(299,092)	(299,092)	202,531	11/21/2029	1.G FE
00287Y-DS-5	ABBVIE INC		08/01/2024	Various		15,105,900	15,000,000	14,968,950			2,310		2,310		14,971,260		134,640	134,640	302,667	03/15/2029	1.G FE
024747-AF-4	ABC SUPPLY CO INC		09/16/2024	JEFFERIES & COMPANY, INC.		484,375	500,000	500,000	473,139	26,862			26,862		500,000		(15,625)	(15,625)	23,444	01/15/2028	3.B FE
024747-AG-2	ABC SUPPLY CO INC		09/25/2024	WELLS FARGO		4,108,500	4,400,000	4,400,000	3,922,464	477,536			477,536		4,400,000		(291,500)	(291,500)	143,315	11/15/2029	4.A FE
00115A-AQ-2	AEP TRANSMISSION COMPANY LLC		07/19/2024	GOLDMAN, SACHS & CO.		7,814,800	8,000,000	7,957,600	7,958,066		336		336		7,958,402		(143,602)	(143,602)	368,400	03/15/2053	1.F FE
00810G-AD-6	AETHON UNITED BR LP		09/23/2024	Various		7,236,000	7,200,000	7,200,000							7,200,000		36,000	36,000		10/01/2029	4.B FE
00900C-AJ-3	AIMCO 2017-AA XR CLO		07/22/2024	SCHEDULED REDEMPTION		316,667	316,667	309,386	313,313		3,354		3,354		316,667				15,817	04/20/2034	1.A FE
00914A-AP-7	AIR LEASE CORPORATION		08/01/2024	RBC DOMINION SECURITIES		4,988,450	5,000,000	4,966,250	4,992,823		7,177		7,177		5,000,000		(11,550)	(11,550)	38,222	08/18/2024	2.B FE
009158-BJ-4	AIR PRODUCTS AND CHEMICALS INC		07/09/2024	SCOTIA CAPITAL (USA) INC.		997,730	1,000,000	999,000			52		52		999,052		(1,322)	(1,322)	20,056	02/08/2031	1.F FE
01021X-AA-8	AKUMIN INC		09/05/2024	JEFFERIES & COMPANY, INC.		5,302,448	6,524,000	6,552,493			(2,069,464)		(2,069,464)		4,483,028		819,419	819,419	261,170	08/01/2028	4.C Z
013817-AW-1	ALCOA INC		07/01/2024	ASSIGNMENT OF SECURITIES		224,000	224,000	236,600	225,969		(1,969)		(1,969)		224,000				8,610	10/01/2024	2.C FE
019576-AA-5	ALLIED UNIVERSAL HOLDCO LLC		08/11/2024	ASSIGNMENT OF SECURITIES		583,000	583,000	574,984	575,085		1,779		1,779		576,864		6,136	6,136	41,413	07/15/2026	4.C FE
019576-AE-7	ALLIED UNIVERSAL HOLDCO LLC		08/28/2024	EXCHANGE		2,411,969	2,400,000	2,412,000			(107)		(107)		2,411,893		76	76	100,800	02/15/2031	4.C FE
01959E-AC-2	ALLIED WORLD ASSURANCE CO HOLDINGS		07/24/2024	ASSIGNMENT OF SECURITIES		650,000	650,000	626,457	634,501		4,617		4,617		639,118		10,882	10,882	20,814	10/29/2025	2.A FE
00164V-AG-8	AMC NETWORKS INC		07/23/2024	Millennium Advisors		534,708	540,000	540,265			(9)		(9)		540,255		(5,547)	(5,547)	16,144	01/15/2029	3.C FE
02379D-AA-8	AMERICAN AIRLINES 2019-1 CLASS B C ABS		08/15/2024	SCHEDULED REDEMPTION		613,588	613,588	531,079			82,509		82,509		613,588				23,623	08/15/2029	3.C FE
00253X-AA-9	AMERICAN AIRLINES INC		07/20/2024	SCHEDULED REDEMPTION		2,874,849	2,874,849	2,954,806	2,849,758	54,708	(29,617)		25,091		2,874,849				119,593	04/20/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	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
02377B-AB-2	AMERICAN AIRLINES INC		09/22/2024	SCHEDULED REDEMPTION		31,411	31,411	28,461	28,865		2,547		2,547		31,411				1,131	09/22/2027	1.F FE
02378W-AA-7	AMERICAN AIRLINES INC		08/15/2024	SCHEDULED REDEMPTION		96,156	96,156	67,771	77,902		18,254		18,254		96,156				4,760	08/15/2026	3.A FE
03040W-BD-6	AMERICAN WATER CAPITAL CORP		08/23/2024	DEUTSCHE BANK AG		10,345,100	10,000,000	9,968,100			1,254		1,254		9,969,354		375,746	375,746	261,792	03/01/2034	2.A FE
031162-DR-8	AMGEN INC		08/16/2024	JPMORGAN CHASE & CO.		5,138,400	5,000,000	4,984,250	4,985,270		805		805		4,986,075		152,325	152,325	253,021	03/02/2033	2.A FE
035240-AS-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	C	09/18/2024	RBC DOMINION SECURITIES		21,340,504	22,437,000	21,017,188	21,067,895		39,872		39,872		21,107,767		232,737	232,737	780,808	06/01/2040	1.G FE
038522-AQ-1	ARAMARK SERVICES INC		08/13/2024	WELLS FARGO		4,254,121	4,366,000	4,441,113	4,235,194	167,602	(10,562)		157,040		4,392,234		(138,113)	(138,113)	225,880	02/01/2028	4.B FE
03959K-AA-8	ARCHROCK PARTNERS LP / ARCHROCK PA		08/12/2024	JPMORGAN CHASE & CO.		8,713,119	8,659,000	8,887,501	8,671,619	53,804	(32,217)		21,587		8,693,206		19,913	19,913	515,932	04/01/2027	3.C FE
04018B-AL-1	ARES 2020-55A A1R CLO		08/05/2024	BANK OF AMERICA/MERRILL LYNCH		14,992,500	15,000,000	14,413,050	14,426,095						14,426,095		566,405	566,405	827,729	07/15/2034	1.A FE
007036-PC-4	ARMT_05-6A RMBS		09/25/2024	Various		2,293	2,293	1,697			714		714		2,293				84	11/25/2035	6. *
042735-BG-4	ARROW ELECTRONICS INC		09/08/2024	MATURED		4,000,000	4,000,000	3,975,480	3,997,341		2,659		2,659		4,000,000				130,000	09/08/2024	2.C FE
04636N-AL-7	ASTRAZENECA FINANCE LLC	C	07/03/2024	BARCLAYS		14,996,100	15,000,000	14,984,250			1,010		1,010		14,985,260		10,840	10,840	260,688	02/26/2029	1.F FE
04636N-AM-5	ASTRAZENECA FINANCE LLC	C	07/18/2024	Various		15,134,450	15,000,000	14,952,600			2,230		2,230		14,954,830		179,620	179,620	285,153	02/26/2031	1.F FE
04942F-AA-7	ATCLO 2021-17A A CLO		08/01/2024	JPMORGAN CHASE & CO.		25,012,500	25,000,000	23,925,500	24,269,584		176,998		176,998		24,446,582		565,918	565,918	1,357,727	10/20/2034	1.A FE
04682R-AE-7	ATHABASCA OIL CORP	A	08/09/2024	ASSIGNMENT OF SECURITIES		283,576	268,000	286,658	279,032		(3,030)		(3,030)		276,002		(8,002)	(8,002)	42,287	11/01/2026	3.C FE
053332-BK-7	AUTOZONE INC		08/16/2024	Jane Street Execution Services, LLC		5,111,850	5,000,000	4,991,000			97		97		4,991,097		120,753	120,753	38,250	07/15/2034	2.B FE
053773-BH-9	AVIS BUDGET CAR RENTAL LLC/AVIS BU		09/16/2024	MORGAN STANLEY		6,100,920	6,048,000	5,988,506	5,989,068		4,286		4,286		5,993,355		107,565	107,565	396,480	02/15/2031	4.A FE
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD	C	08/01/2024	BANK OF AMERICA/MERRILL LYNCH		13,369,983	13,416,000	13,160,962	13,317,623		75,019		75,019		13,392,642		(22,658)	(22,658)	417,759	10/07/2024	2.A FE
05946K-AJ-0	BANCO BILBAO VIZCAYA ARGENTARIA SA	D	09/05/2024	WELLS FARGO		963,980	1,000,000	902,400	922,549		29,799		29,799		952,348		11,632	11,632	10,875	09/18/2025	1.G FE
05964H-BH-7	BANCO SANTANDER SA	D	09/19/2024	BNP CAPITAL MARKETS		3,188,400	3,000,000	3,000,000							3,000,000		188,400	188,400	32,667	12/31/2079	3.A FE
054989-AD-0	BAT CAPITAL CORP ABS	C	08/02/2024	GOLDMAN, SACHS & CO.		18,808,810	17,000,000	17,000,000	17,000,000						17,000,000		1,808,810	1,808,810	1,202,000	08/02/2053	2.A FE
05526D-AZ-8	BAT CAPITAL CORP ABS	C	08/01/2024	DEUTSCHE BANK AG		5,794,548	5,800,000	5,800,000	5,800,000						5,800,000		(5,452)	(5,452)	180,128	08/15/2024	2.A FE
071705-AA-5	BAUSCH + LOMB ESCROW CORP		07/09/2024	JEFFERIES & COMPANY, INC.		971,140	944,000	944,000	944,000						944,000		27,140	27,140	61,711	10/01/2028	4.A FE
073685-AH-2	BEACON ROOFING SUPPLY INC		07/02/2024	Jane Street Execution Services, LLC		526,773	580,000	520,805			1,600		1,600		522,405		4,368	4,368	15,153	05/15/2029	4.B FE
0778FP-AM-1	BELL TELEPHONE COMPANY OF CANADA O	A	09/09/2024	Various		10,276,937	10,000,000	9,982,300			780		780		9,983,080		293,856	293,856	295,242	02/15/2034	2.A FE
09631B-AA-1	BLUEM_31-A1 CLO		08/01/2024	BANK OF AMERICA/MERRILL LYNCH		25,508,028	25,480,000	25,063,828	25,267,229		104,212		104,212		25,360,726		147,302	147,302	1,376,522	04/19/2034	1.A FE
05581K-AG-6	BNP PARIBAS SA	D	08/22/2024	Various		29,694,140	28,000,000	28,000,000	28,000,000						28,000,000		1,694,140	1,694,140	1,169,632	12/05/2034	1.D FE
09659W-2X-1	BNP PARIBAS SA	D	09/03/2024	DEUTSCHE BANK AG		7,310,870	7,000,000	7,000,000							7,000,000		310,870	310,870	216,450	02/20/2035	1.G FE
097023-CH-6	BOEING CO		09/18/2024	BARCLAYS		12,973,880	13,400,000	13,362,346	13,386,524		4,036		4,036		13,390,560		(416,680)	(416,680)	366,937	05/01/2026	2.C FE
097023-CM-5	BOEING CO		09/17/2024	JPMORGAN CHASE & CO.		8,726,399	9,166,000	9,141,252	9,155,213		2,419		2,419		9,157,631		(431,233)	(431,233)	279,792	02/01/2027	2.C FE
097023-DA-0	BOEING CO		09/17/2024	WELLS FARGO		6,539,670	6,750,000	6,744,600	6,747,763		753		753		6,748,515		(208,845)	(208,845)	209,859	02/01/2026	2.C FE
097023-DC-6	BOEING CO		07/25/2024	RBC DOMINION SECURITIES		22,096,000	25,000,000	24,984,000	24,988,326		832		832		24,989,158		(2,893,158)	(2,893,158)	893,663	02/01/2031	2.C FE
097023-DH-5	BOEING CO		09/17/2024	Various		30,987,986	30,000,000	30,100,000			(11,674)		(11,674)		30,088,326		899,660	899,660	714,569	05/01/2027	2.C FE
097751-BT-7	BOMBARDIER INC	A	09/05/2024	BANK OF AMERICA/MERRILL LYNCH		662,442	660,000	660,508			(508)		(508)		660,000		2,442	2,442	40,281	04/15/2027	4.A FE
110122-DY-1	BRISTOL-MYERS SQUIBB CO		07/23/2024	Various		20,007,494	19,000,000	18,962,000	18,962,567		2,402		2,402		18,964,968		1,042,526	1,042,526	748,363	02/01/2031	1.F FE
110122-EF-1	BRISTOL-MYERS SQUIBB CO		07/01/2024	GOLDMAN, SACHS & CO.		9,454,685	9,500,000	9,480,050			1,288		1,288		9,481,338		(26,653)	(26,653)	168,097	02/22/2029	1.F FE
110122-EG-9	BRISTOL-MYERS SQUIBB CO		07/22/2024	SOCIETE GENERALE		17,203,575	17,000,000	16,973,310			1,345		1,345		16,974,655		228,920	228,920	362,454	02/22/2031	1.F FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT ABS	C	09/15/2024	SCHEDULED REDEMPTION		116,085	116,085	100,233			15,852		15,852		116,085				2,873	12/15/2032	1.D FE
11284D-AC-9	BROOKFIELD PROPERTY REIT INC		08/14/2024	ASSIGNMENT OF SECURITIES		118,000	118,000	105,432			1,053		1,053		106,485		11,515	11,515	1,962	04/01/2027	4.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
117043-AS-8	BRUNSWICK CORPORATION		08/18/24	MATURED		2,400,000	2,400,000	2,311,634	2,376,655		23,345		23,345		2,400,000				20,400	08/18/2024	2.B FE
117043-AT-6	BRUNSWICK CORPORATION		09/19/24	Jane Street Execution Services, LLC		1,171,331	1,400,000	1,209,963	498,996		8,290		8,290		1,218,529		(47,198)	(47,198)	24,407	08/18/2031	2.B FE
117043-AV-1	BRUNSWICK CORPORATION		09/19/24	Jane Street Execution Services, LLC		591,280	700,000	695,422	695,541		52		52		695,593		(104,313)	(104,313)	34,581	04/01/2052	2.B FE
12008R-AS-6	BUILDERS FIRSTSOURCE INC		08/12/24	BANK OF AMERICA/MERRILL LYNCH		1,824,829	1,809,000	1,809,000							1,809,000		15,829	15,829	52,536	03/01/2034	3.C FE
120568-BB-5	BUNGE LIMITED FINANCE CORPORATION		09/24/24	KEYBANC CAPITAL MARKETS		1,042,405	1,070,000	990,798	1,001,187		30,225		30,225		1,031,412		10,993	10,993	19,282	08/17/2025	2.A FE
12116L-AC-3	BURFORD CAPITAL GLOBAL FINANCE LLC		07/02/24	BARCLAYS		284,200	290,000	262,012	263,140		1,663		1,663		264,803		19,397	19,397	14,289	04/15/2030	3.C FE
127055-AL-5	CABOT CORPORATION		08/06/24	Jane Street Execution Services, LLC		1,010,506	1,040,000	980,564			1,773		1,773		982,337		28,169	28,169	24,960	07/01/2029	2.B FE
136375-DR-0	CANADIAN NATIONAL RAILWAY COMPANY	A	09/17/24	MORGAN STANLEY		6,994,960	7,000,000	6,986,560							6,986,560		8,400	8,400		09/18/2034	1.F FE
14149Y-BN-7	CARDINAL HEALTH INC		07/23/24	WELLS FARGO		10,051,600	10,000,000	9,992,300			588		588		9,992,888		58,712	58,712	219,236	02/15/2029	2.B FE
141781-CB-8	CARGILL INC		07/30/24	JPMORGAN CHASE & CO.		6,898,780	7,000,000	6,979,630	6,980,743		973		973		6,981,717		(82,937)	(82,937)	255,840	04/24/2033	1.F FE
14366R-AA-7	CARNIVAL HOLDINGS (BERMUDA) LTD		07/15/24	SMBC Nikko Securities America, Inc		6,140,528	5,666,000	5,584,727	5,598,478		6,874		6,874		5,605,352		535,175	535,175	416,392	05/01/2028	4.B FE
14448C-BC-7	CARRIER GLOBAL CORP		08/13/24	ASSIGNMENT OF SECURITIES		629,519	581,000	594,683			(295)		(295)		594,388		17,701	17,701	14,092	03/15/2034	2.B FE
14879E-AE-8	CATALENT PHARMA SOLUTIONS INC		08/13/24	JPMORGAN CHASE & CO.		2,309,670	2,333,000	2,454,316	2,254,080	94,760	(15,680)		79,080		2,333,159		(23,489)	(23,489)	125,831	07/15/2027	4.C FE
14879E-AH-1	CATALENT PHARMA SOLUTIONS INC		08/13/24	JEFFERIES & COMPANY, INC.		5,055,640	5,212,000	5,212,000	4,561,125	650,875			650,875		5,212,000		(156,360)	(156,360)	162,423	02/15/2029	4.C FE
14879E-AK-4	CATALENT PHARMA SOLUTIONS INC		08/13/24	JEFFERIES & COMPANY, INC.		868,815	898,000	693,705	718,487		14,297		14,297		732,784		136,031	136,031	27,327	04/01/2030	4.C FE
19737L-AA-1	CECLO 2021-31A X CLO		07/22/24	SCHEDULED REDEMPTION		100,000	100,000	98,023	99,076		924		924		100,000				5,072	04/20/2034	1.A FE
15032A-AN-7	CEDF 2016-5A A1R CLO		07/17/24	SCHEDULED REDEMPTION		290,209	290,209	285,600	286,030		4,180		4,180		290,209				14,815	07/17/2031	1.A FE
14311A-AS-1	CGMS 2014-5A A1RR CLO		07/15/24	SCHEDULED REDEMPTION		336,163	336,163	335,215	335,239		923		923		336,163				17,201	07/15/2031	1.A FE
14317V-AQ-3	CGMS 2019-4A A11R CLO		08/01/24	MIZUHO SECURITIES USA INC.		24,024,000	24,000,000	23,019,840	22,939,789						22,939,789		1,084,211	1,084,211	1,275,820	04/15/2035	1.A FE
143122-AA-7	CGMS 2021-11A A CLO		07/10/24	ASSIGNMENT OF SECURITIES		34,750,000	34,750,000	34,760,425			(49)		(49)		34,760,376		(10,376)	(10,376)	1,076,949	01/25/2033	1.A FE
159864-AE-7	CHARLES RIVER LABORATORIES INTERNA		08/14/24	WELLS FARGO		3,498,841	3,647,000	3,765,528	3,471,461	234,776	(15,415)		219,361		3,690,822		(191,981)	(191,981)	122,276	05/01/2028	3.B FE
161175-CP-7	CHARTER COMMUNICATIONS OPERATING		07/18/24	HSBC SECURITIES, INC.		10,208,800	10,000,000	9,987,800	9,987,919		473		473		9,988,391		220,409	220,409	459,958	02/01/2034	2.C FE
161175-CE-2	CHARTER COMMUNICATIONS OPERATING L		07/24/24	BARCLAYS		12,282,882	18,600,000	13,945,791	14,063,968		77,697		77,697		14,141,665		(1,858,783)	(1,858,783)	585,900	03/01/2042	2.C FE
161175-CR-3	CHARTER COMMUNICATIONS OPERATING L		07/11/24	BARCLAYS		8,617,300	8,500,000	8,479,175			239		239		8,479,414		137,886	137,886	89,699	06/01/2034	2.C FE
171484-AE-8	CHURCHILL DOWNS INCORPORATED		08/09/24	BANK OF AMERICA/MERRILL LYNCH		774,000	800,000	747,000	747,529		7,119		7,119		754,648		19,352	19,352	40,850	01/15/2028	4.A FE
12575W-AA-7	CIFC 2024-3A A1 CLO		08/01/24	MORGAN STANLEY		40,180,000	40,000,000	39,965,200			495		495		39,965,695		214,305	214,305	340,626	07/21/2037	1.A FE
125523-CV-0	CIGNA GROUP		08/16/24	JPMORGAN CHASE & CO.		10,206,250	10,000,000	9,995,300			188		188		9,995,488		210,762	210,762	271,250	02/15/2034	2.A FE
172441-BH-9	CINEMARK USA INC		07/10/24	GOLDMAN, SACHS & CO.		4,083,413	4,050,000	4,050,000							4,050,000		33,413	33,413		08/01/2032	4.B FE
12556L-BJ-4	CIT BANK NA		09/27/24	ASSIGNMENT OF SECURITIES		3,800,000	3,800,000	3,929,270	3,834,143		(34,143)		(34,143)		3,800,000				112,822	09/27/2025	2.B FE
00141Y-AA-3	CLVR 2021-1A A		08/02/24	BANK OF AMERICA/MERRILL LYNCH		20,012,000	20,000,000	20,025,000			(71)		(71)		20,024,929		(12,929)	(12,929)	51,673	04/22/2034	1.A FE
191216-DT-4	COCA-COLA CO		09/04/24	BARCLAYS		8,348,640	8,000,000	7,949,360			113		113		7,949,473		399,167	399,167	133,800	05/13/2064	1.E FE
191216-DY-3	COCA-COLA CO		08/16/24	U.S. BANCORP		10,116,000	10,000,000	9,996,800			4		4		9,996,804		119,196	119,196	6,458	08/14/2034	1.E FE
191216-DZ-0	COCA-COLA CO		09/04/24	WELLS FARGO		10,304,650	10,000,000	9,991,300			7		7		9,991,307		313,343	313,343	29,611	01/14/2055	1.E FE
20030N-ED-9	COMCAST CORPORATION		07/18/24	Various		9,939,650	10,000,000	9,978,400	9,980,576		1,905		1,905		9,982,481		(42,831)	(42,831)	542,840	01/15/2029	1.G FE
20030N-EF-4	COMCAST CORPORATION		07/17/24	U.S. BANCORP		4,902,400	5,000,000	4,978,450	4,978,642		168		168		4,978,809		(76,409)	(76,409)	180,563	05/15/2053	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
20030N-EG-2	COMCAST CORPORATION		07/17/2024	GOLDMAN, SACHS & CO.		11,829,120	12,000,000	11,943,600	11,943,842		212		212		11,944,053		(114,933)	(114,933)	445,500	05/15/2064	1.G FE
205768-AT-1	COMSTOCK RESOURCES INC		07/02/2024	Jane Street Execution Services, LLC		519,529	560,000	519,568			448		448		520,016		(488)	(488)	15,353	01/15/2030	4.B FE
209111-GF-4	CONSOLIDATED EDISON COMPANY OF NEW		09/30/2024	Various		15,981,100	15,000,000	14,910,450	14,911,151		4,794		4,794		14,915,945		1,065,155	1,065,155	687,500	03/15/2034	1.G FE
209111-GK-3	CONSOLIDATED EDISON COMPANY OF NEW		08/20/2024	JEFFERIES & COMPANY, INC.		8,555,360	8,000,000	7,944,160			203		203		7,944,363		610,997	610,997	129,200	05/15/2054	1.G FE
210518-DU-7	CONSUMERS ENERGY COMPANY		08/22/2024	DEUTSCHE BANK AG		9,949,700	10,000,000	9,945,100	9,948,760		2,857		2,857		9,951,617		(1,917)	(1,917)	357,153	05/15/2033	1.E FE
224044-CH-8	COX COMMUNICATIONS INC		08/01/2024	RBC DOMINION SECURITIES		4,976,368	4,981,000	4,974,126	4,980,329		671		671		4,981,000		(4,632)	(4,632)	151,236	08/15/2024	2.B FE
224044-CT-2	COX COMMUNICATIONS INC		07/03/2024	BARCLAYS		9,623,300	10,000,000	9,992,200			46		46		9,992,246		(368,946)	(368,946)	267,444	12/15/2053	2.B FE
22944B-AK-4	CSMC 2007-5 1A10 RMBS		09/01/2024	SCHEDULED REDEMPTION			10,690	10,690											203	08/25/2037	6. FE
22944B-AF-5	CSMC 2007-5 1A6		09/25/2024	CANCELLED TRADE		28,158											28,158	28,158		08/25/2037	6. FE
126408-HU-0	CSX CORP		08/15/2024	SOCIETE GENERALE		2,159,345	2,235,000	2,168,395	2,175,475		3,475		3,475		2,178,951		(19,605)	(19,605)	68,981	11/15/2032	1.G FE
126650-EA-4	CVS HEALTH CORP		09/11/2024	GOLDMAN, SACHS & CO.		10,159,200	10,000,000	9,907,100	9,907,432		414		414		9,907,845		251,355	251,355	468,333	06/01/2063	2.B FE
233853-AN-0	DAIMLER TRUCK FINANCE NORTH AMERIC	C	08/01/2024	TD SECURITIES		9,987,000	10,000,000	9,991,400	9,995,388		2,559		2,559		9,997,946		(10,946)	(10,946)	541,667	01/17/2025	1.G FE
23918K-AS-7	DAVITA INC		08/13/2024	BANK OF AMERICA/MERRILL LYNCH		6,177,833	6,726,000	6,728,813	5,867,727	859,954	(216)		859,737		6,727,465		(549,632)	(549,632)	217,697	06/01/2030	4.A FE
247361-ZX-9	DELTA AIR LINES INC		08/08/2024	SMBC Nikko Securities America, Inc		3,364,181	3,335,000	3,415,850	3,383,244		(21,494)		(21,494)		3,361,750		2,431	2,431	180,275	05/01/2025	2.B FE
830867-AA-5	DELTA AIR LINES INC / SKYMILES IP		07/20/2024	SCHEDULED REDEMPTION		558,500	558,500	558,500	558,500						558,500				18,849	10/20/2025	2.B FE
25179M-AU-7	DEVON ENERGY CORP		09/19/2024	GOLDMAN, SACHS & CO.		2,639,290	2,880,000	3,026,591	3,011,043		(2,721)		(2,721)		3,008,323		(369,033)	(369,033)	110,000	06/15/2045	2.B FE
25179M-AL-7	DEVON ENERGY CORPORATION		09/19/2024	GOLDMAN, SACHS & CO.		4,977,450	5,000,000	6,371,850	6,265,205		(39,361)		(39,361)		6,225,844		(1,248,394)	(1,248,394)	330,556	07/15/2041	2.B FE
25179M-BH-5	DEVON ENERGY CORPORATION		09/12/2024	BARCLAYS		6,874,840	7,000,000	6,991,740			4		4		6,991,744		(116,904)	(116,904)	16,771	09/15/2054	2.B FE
25278X-AW-9	DIAMONDBACK ENERGY INC		09/17/2024	GOLDMAN, SACHS & CO.		11,037,400	10,000,000	9,998,500	9,998,518		13		13		9,998,532		1,038,868	1,038,868	630,208	03/15/2053	2.B FE
25278X-BA-6	DIAMONDBACK ENERGY INC		09/12/2024	RBC DOMINION SECURITIES		7,105,000	7,000,000	6,996,990			16		16		6,997,006		107,994	107,994	162,118	04/18/2054	2.B FE
25461L-AA-0	DIRECTV FINANCING LLC		09/24/2024	JPMORGAN CHASE & CO.		1,466,595	1,500,000	1,427,122	208,945		4,529		4,529		1,435,569		31,026	31,026	23,304	08/15/2027	3.B FE
25746U-DB-2	DOMINION ENERGY INC		08/15/2024	MATURED		7,000,000	7,000,000	7,001,750	7,000,227		(227)		(227)		7,000,000				214,970	08/15/2024	2.B FE
260543-DJ-9	DOW CHEMICAL COMPANY (THE)		08/16/2024	Various		10,014,870	10,000,000	9,998,300			67		67		9,998,367		16,503	16,503	260,647	02/15/2034	2.A FE
26442C-BJ-2	DUKE ENERGY CAROLINAS LLC		09/04/2024	Various		30,550,600	30,000,000	29,910,300	29,917,293		4,789		4,789		29,922,082		628,518	628,518	1,647,250	01/15/2033	1.F FE
26442C-BK-9	DUKE ENERGY CAROLINAS LLC		08/02/2024	Various		9,925,350	10,000,000	9,982,000	9,982,247		154		154		9,982,402		(57,052)	(57,052)	562,493	01/15/2053	1.F FE
26444H-AR-2	DUKE ENERGY FLORIDA LLC		08/20/2024	JEFFERIES & COMPANY, INC.		14,687,920	13,000,000	12,920,960	12,921,093		600		600		12,921,693		1,766,227	1,766,227	631,367	11/15/2053	1.F FE
26969P-AB-4	EAGLE MATERIALS INC		07/02/2024	JPMORGAN CHASE & CO.		951,042	1,130,000	942,431	956,058		9,816		9,816		965,874		(14,832)	(14,832)	28,407	07/01/2031	2.B FE
277432-AR-1	EASTMAN CHEMICAL CO		08/14/2024	ASSIGNMENT OF SECURITIES		15,582,263	15,688,000	15,610,501	15,677,302		5,437		5,437		15,682,738		(571,115)	(571,115)	544,809	03/15/2025	2.B FE
27829P-AL-0	EATON 2020-2A AR CLO		08/01/2024	DEUTSCHE BANK AG		24,030,000	24,000,000	23,063,760	22,928,541						22,928,541		1,101,459	1,101,459	1,310,398	01/15/2035	1.A FE
26835P-AF-7	EDP FINANCE BV	D	07/15/2024	MATURED		14,300,000	14,300,000	14,239,940	14,294,844		5,156		5,156		14,300,000				518,375	07/15/2024	2.B FE
036752-AW-3	ELEVANCE HEALTH INC		08/21/2024	DEUTSCHE BANK AG		331,264	313,000	311,072	311,246		101		101		311,348		19,916	19,916	14,681	10/15/2032	2.A FE
28622H-AB-7	ELEVANCE HEALTH INC		08/16/2024	JPMORGAN CHASE & CO.		19,929,400	20,000,000	19,968,200	19,970,478		1,663		1,663		19,972,141		(42,741)	(42,741)	960,556	02/15/2033	2.A FE
532457-BP-2	ELI LILLY AND COMPANY		08/06/2024	SMBC Nikko Securities America, Inc		1,090,835	1,120,000	1,070,619	1,077,227		7,172		7,172		1,084,399		6,437	6,437	25,268	05/15/2027	1.E FE
532457-CF-3	ELI LILLY AND COMPANY		08/15/2024	DEUTSCHE BANK AG		5,081,100	5,000,000	5,082,300			(218)		(218)		5,082,082		(982)	(982)	110,319	02/27/2033	1.E FE
29004C-AA-6	ELM26 2024-1A A1 CLO		08/05/2024	BANK OF AMERICA/MERRILL LYNCH		17,042,500	17,000,000	17,000,000							17,000,000		42,500	42,500	420,129	04/18/2037	1.A FE
291011-BQ-6	EMERSON ELECTRIC CO		08/22/2024	MORGAN STANLEY		4,556,250	5,000,000	4,555,250			4,396		4,396		4,559,646		(3,396)	(3,396)	17,222	12/21/2028	1.F FE
26873C-AB-8	EMRLD BORROWER LP		09/30/2024	Various																07/15/2031	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29278D-AA-3	ENEL CHILE SA	D	08/06/2024	Jane Street Execution Services, LLC		976,536	990,000	938,025	940,297		5,957		5,957		946,253		30,283	30,283	31,505	06/12/2028	2.B FE
29273V-BB-5	ENERGY TRANSFER LP		09/18/2024	MIZUHO SECURITIES USA INC.		10,555,600	10,000,000	9,946,100			154		154		9,946,254		609,346	609,346	147,049	09/01/2054	2.B FE
29362U-AC-8	ENTEGRIS INC		08/06/2024	SUNTRUST INVESTMENT SERVICES, INC.		472,595	500,000	470,345			2,933		2,933		473,278		(683)	(683)	17,743	04/15/2028	3.B FE
26885B-AP-5	EQM MIDSTREAM PARTNERS LP		09/26/2024	JPMORGAN CHASE & CO.		4,186,688	4,050,000	4,050,000							4,050,000		136,688	136,688	151,327	04/01/2029	3.A FE
30040W-AD-0	EVERSOURCE ENERGY		08/01/2024	STIFEL CAPITAL MARKETS		11,434,006	11,488,000	11,078,108	11,331,890		121,730		121,730		11,453,620		(19,614)	(19,614)	278,552	10/01/2024	2.B FE
341081-GL-5	FLORIDA POWER & LIGHT CO		08/16/2024	GOLDMAN, SACHS & CO.		10,292,900	10,000,000	9,983,800	9,984,843		827		827		9,985,670		307,230	307,230	450,500	04/01/2033	1.D FE
341081-GQ-4	FLORIDA POWER & LIGHT CO		09/09/2024	Various		5,071,536	5,000,000	4,998,450	4,998,526		83		83		4,998,610		72,926	72,926	188,373	05/15/2033	1.D FE
34354P-AF-2	FLOWSERVE CORPORATION		08/06/2024	Jane Street Execution Services, LLC		813,586	880,000	773,379			3,518		3,518		776,897		36,689	36,689	10,780	10/01/2030	2.C FE
34417V-AA-5	FOCUS FINANCIAL PARTNERS LLC		09/11/2024	CANTOR FITZGERALD		2,731,410	2,728,000	2,728,000							2,728,000		3,410	3,410		09/15/2031	4.B FE
345397-ZJ-5	FORD MOTOR CREDIT COMPANY LLC		09/30/2024	WELLS FARGO		1,994,780	2,000,000	1,810,000	1,940,443		30,382		30,382		1,970,826		23,954	23,954	76,034	06/09/2025	2.C FE
36485M-AN-9	GARDA WORLD SECURITY CORP	A	07/23/2024	Various		4,004,000	4,000,000	4,000,000							4,000,000		4,000	4,000		08/01/2032	5.A FE
37045X-EQ-5	GENERAL MOTORS FINANCIAL CO INC		09/10/2024	BNP CAPITAL MARKETS		10,253,300	10,000,000	9,991,200			1,490		1,490		9,992,690		260,610	260,610	319,500	05/08/2027	2.B FE
37185L-AP-7	GENESIS ENERGY LP/ GENESIS ENERGY		09/06/2024	Various		4,293,183	4,142,000	4,098,965	4,099,410		4,774		4,774		4,104,184		188,998	188,998	255,337	01/15/2029	4.C FE
37185L-AQ-5	GENESIS ENERGY LP/ GENESIS ENERGY		08/12/2024	BANK OF AMERICA/MERRILL LYNCH		2,632,500	2,600,000	2,600,000							2,600,000		32,500	32,500	53,463	05/15/2032	4.C FE
373334-KW-0	GEORGIA POWER COMPANY		09/24/2024	DEUTSCHE BANK AG		5,257,300	5,000,000	4,983,950			725		725		4,984,675		272,625	272,625	154,583	03/15/2034	1.F FE
36168Q-AK-0	GFL ENVIRONMENTAL INC	A	09/23/2024	BARCLAYS		11,903,334	12,000,000	12,066,290	11,719,280	291,579	(12,747)		278,832		11,998,113		(94,779)	(94,779)	513,472	08/01/2025	3.C FE
36168Q-AN-4	GFL ENVIRONMENTAL INC	A	07/11/2024	GOLDMAN, SACHS & CO.		5,692,500	6,000,000	5,853,750	5,615,071	243,149	10,386		253,534		5,868,605		(176,105)	(176,105)	163,875	06/15/2029	4.C FE
37960X-AA-5	GLOBAL INFRASTRUCTURE SOLUTIONS IN		08/09/2024	BANK OF AMERICA/MERRILL LYNCH		1,771,770	1,848,000	1,848,000	1,687,587	160,413			160,413		1,848,000		(76,230)	(76,230)	72,476	06/01/2029	4.A FE
361841-AN-9	GLP CAPITAL LP		09/01/2024	MATURED		2,400,000	2,400,000	2,397,576	2,399,654		346		346		2,400,000				80,400	09/01/2024	3.B Z
37149H-AA-4	GNRT 2023-11A A CLO		09/26/2024	ASSIGNMENT OF SECURITIES		22,500,000	22,500,000	22,424,175	22,431,142		12,710		12,710		22,443,852		56,148	56,148	1,594,487	04/20/2035	1.A FE
38016L-AC-9	GO DADDY OPERATING COMPANY LLC		09/11/2024	Various		1,906,300	2,050,000	1,855,148			18,300		18,300		1,873,447		32,853	32,853	67,890	03/01/2029	3.C FE
38175G-AA-1	GOCAP 2015-23A AR CLO		07/22/2024	SCHEDULED REDEMPTION		5,402,989	5,402,989	5,316,271	5,350,633		52,356		52,356		5,402,989				240,111	01/20/2031	1.A FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		09/29/2024	ASSIGNMENT OF SECURITIES		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				65,440	09/29/2025	2.A FE
38141G-ZV-9	GOLDMAN SACHS GROUP INC/THE		08/01/2024	BANK OF AMERICA/MERRILL LYNCH		20,000,600	20,000,000	19,988,800	19,995,188		3,368		3,368		19,998,556		2,044	2,044	858,167	11/01/2024	1.F FE
38869A-AB-3	GRAPHIC PACKAGING INTERNATIONAL CO		09/26/2024	GOLDMAN, SACHS & CO.		1,559,243	1,637,000	1,637,000	1,518,986	118,014			118,014		1,637,000		(77,758)	(77,758)	59,205	03/15/2028	3.B FE
402635-AT-3	GULFPORT ENERGY OPERATING CORP		09/30/2024	MORGAN STANLEY		2,343,790	2,312,000	2,312,000							2,312,000		31,790	31,790	7,803	09/01/2029	4.C FE
41984L-AA-5	HAWAIIAN AIRLINES INC		07/26/2024	Various		4,870,171	5,180,000	5,386,735	4,880,293	371,056	(38,190)		332,865		5,213,159		(342,988)	(342,988)	228,352	01/20/2026	4.B FE
41984L-AB-3	HAWAIIAN BRAND INTELLECTUAL PROPER		09/17/2024	BARCLAYS		4,221,819	4,273,500	3,963,671			5,556		5,556		3,969,228		252,592	252,592	54,188	04/15/2029	4.B FE
404119-BS-7	HCA INC		07/26/2024	BARCLAYS		4,270,698	4,250,000	4,252,550	4,251,498		(517)		(517)		4,250,981		19,717	19,717	238,590	02/15/2026	2.C FE
423452-AK-7	HELMERICH AND PAYNE INC		09/18/2024	MORGAN STANLEY		9,980,900	10,000,000	9,967,000			13		13		9,967,013		13,887	13,887	3,056	12/01/2034	2.B FE
42704M-AA-0	HERBALIFE NUTRITION LTD		08/14/2024	BANK OF AMERICA/MERRILL LYNCH		4,079,609	4,124,000	4,496,190	4,073,500	105,022	(50,773)		54,249		4,127,750		(48,141)	(48,141)	309,980	09/01/2025	4.B FE
42704L-AE-4	HERC HOLDINGS INC		09/12/2024	Various		7,500,750	7,300,000	7,303,843			(175)		(175)		7,303,667		197,083	197,083	115,532	06/15/2029	3.C FE
431318-AU-8	HILCORP ENERGY I LP		09/26/2024	TD SECURITIES		2,803,470	2,868,000	2,926,125	2,769,615	131,735	(7,515)		124,220		2,893,835		(90,365)	(90,365)	190,563	02/01/2029	3.B FE
431318-AZ-7	HILCORP ENERGY I LP		07/19/2024	GOLDMAN, SACHS & CO.		2,352,843	2,407,000	2,187,361	2,195,436		10,473		10,473		2,205,909		146,934	146,934	115,753	04/15/2032	3.B FE
431318-BE-3	HILCORP ENERGY I LP		09/04/2024	GOLDMAN, SACHS & CO.		5,893,875	5,850,000	5,850,000							5,850,000		43,875	43,875	128,477	05/15/2034	3.B FE
431318-BC-7	HILCORP ENERGY I LP/HILCORP FINANC		09/12/2024	JPMORGAN CHASE & CO.		3,670,710	3,389,000	3,433,481	3,432,886		(2,902)		(2,902)		3,429,984		240,726	240,726	240,466	11/01/2033	3.B FE
431571-AF-5	HILLENBRAND INC		07/31/2024	WELLS FARGO		1,032,750	1,020,000	1,020,000							1,020,000		12,750	12,750	29,573	02/15/2029	3.A FE
40390D-AC-9	HLF FINANCING SARL LLC		07/15/2024	RBC DOMINION SECURITIES		1,625,910	2,329,000	1,931,969	1,828,754	174,580	25,758		200,338		2,029,092		(403,182)	(403,182)	70,486	06/01/2029	4.C FE

SCHEDULE D - PART 4

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

1	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
40440X-AA-9	HLM 2021-16A A1 CLO		08/06/2024	DEUTSCHE BANK AG		17,380,602	17,398,000	16,739,138	16,934,327		122,268		122,268		17,056,595		324,007	324,007	942,705	01/23/2035	1.A FE
437076-DC-3	HOME DEPOT INC		08/15/2024	Various		5,088,514	5,000,000	5,102,700			(529)		(529)		5,102,171		(13,658)	(13,658)	33,646	06/25/2029	1.F FE
438516-BW-5	HONEYWELL INTERNATIONAL INC		08/15/2024	MATURED		5,000,000	5,000,000	4,942,600	4,983,694		16,306		16,306		5,000,000				115,000	08/15/2024	1.F FE
438516-CY-0	HONEYWELL INTERNATIONAL INC		08/15/2024	TD SECURITIES		5,065,900	5,000,000	5,079,450			(360)		(360)		5,079,090		(13,190)	(13,190)	9,792	02/01/2030	1.F FE
443201-AA-6	HOWMET AEROSPACE INC		08/23/2024	ASSIGNMENT OF SECURITIES		99,811	99,000	99,000	99,000						99,000				6,332	05/01/2025	2.C FE
40434L-AL-9	HP INC		07/23/2024	DEUTSCHE BANK AG		347,648	370,000	339,878	343,881		1,443		1,443		345,324		2,324	2,324	12,044	04/15/2032	2.B FE
444859-BV-3	HUMANA INC		08/21/2024	JPMORGAN CHASE & CO.		5,100,620	4,810,000	4,786,335	4,788,258		1,170		1,170		4,789,428		311,192	311,192	275,523	03/01/2033	2.B FE
448579-AN-2	HYATT HOTELS CORP		09/27/2024	ASSIGNMENT OF SECURITIES		5,000,000	5,000,000	4,999,700	4,999,924		75		75		4,999,999		1	1	89,000	10/01/2024	2.C FE
449276-AE-4	IBM INTERNATIONAL CAPITAL PTE LTD		07/25/2024	DEUTSCHE BANK AG		4,903,800	5,000,000	4,987,500			466		466		4,987,966		(84,166)	(84,166)	116,375	02/05/2034	1.G FE
449276-AF-1	IBM INTERNATIONAL CAPITAL PTE LTD		09/19/2024	Various		37,959,390	38,000,000	37,846,480			2,436		2,436		37,848,916		110,474	110,474	1,096,958	02/05/2044	1.G FE
449276-AG-9	IBM INTERNATIONAL CAPITAL PTE LTD		09/09/2024	BANK OF AMERICA/MERRILL LYNCH		12,114,840	12,000,000	11,932,200			563		563		11,932,763		182,077	182,077	379,833	02/05/2054	1.G FE
44928X-AY-0	ICG 2014-1A A1A2 CLO		08/21/2024	SCOTIA CAPITAL (USA) INC.		14,991,250	15,000,000	14,397,900	14,691,646		(713,438)		(713,438)		13,978,208		1,013,042	1,013,042	870,833	10/20/2034	1.A FE
44929F-BA-9	ICG 2014-3A A1RR CLO		07/25/2024	SCHEDULED REDEMPTION		1,029,622	1,029,622	999,249	1,008,341		21,282		21,282		1,029,622				51,987	04/25/2031	1.A FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/30/2024	SCHEDULED REDEMPTION		93,884	93,884	93,883	56,713		203		203		93,884				1,873	10/28/2056	1.G FE
45255@-AD-7	IMPACT COMMUNITY CAPITAL CMBS		08/01/2024	SCHEDULED REDEMPTION		397,432	397,432	396,765	396,665	420	347		766		397,432					07/25/2031	5.B GI
45669E-AD-8	INDX 2007-AR5 CM RMBS		09/01/2024	SCHEDULED REDEMPTION		658	658	511			658		658		658				33	05/26/2037	6. FE
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY		09/24/2024	ASSIGNMENT OF SECURITIES		2,377,000	2,377,000	2,446,665	2,373,694	3,252	(1,344)		1,908		2,375,601		1,399	1,399	171,243	02/15/2025	3.A FE
832696-AY-4	J M SMUCKER CO		09/19/2024	MORGAN STANLEY		2,830,700	2,500,000	2,476,925	2,477,029		418		418		2,477,447		353,253	353,253	146,701	11/15/2043	2.B FE
476920-AA-1	JETBLUE AIRWAYS CORPORATION		08/14/2024	MORGAN STANLEY		4,059,000	4,100,000	4,073,883							4,073,883		(14,883)	(14,883)		09/20/2031	4.A FE
46647P-DR-4	JPMORGAN CHASE & CO		09/17/2024	CITADEL SECURITIES LLC		15,754,350	15,000,000	15,000,000	15,000,000						15,000,000		754,350	754,350	639,771	06/01/2034	1.E FE
49271V-AT-7	KEURIG DR PEPPER INC		08/09/2024	BARCLAYS		7,133,420	7,000,000	6,980,610			1,479		1,479		6,982,089		151,331	151,331	152,201	03/15/2029	2.B FE
48255V-AA-0	KKR 2023-46A A1A CLO		08/29/2024	ASSIGNMENT OF SECURITIES		7,000,000	7,000,000	7,001,820	7,002,057		(304)		(304)		7,001,619		(1,619)	(1,619)	439,281	04/20/2035	1.A FE
482480-AL-4	KLA CORP		08/15/2024	MORGAN STANLEY		5,048,850	5,000,000	5,031,900			(94)		(94)		5,031,806		17,044	17,044	20,021	07/15/2032	1.F FE
50076P-AA-6	KRAKEN OIL & GAS PARTNERS LLC		07/24/2024	Various		4,086,450	4,050,000	4,050,000							4,050,000		36,450	36,450		08/15/2029	4.A FE
501797-AN-4	L BRANDS INC		07/02/2024	MORGAN STANLEY		892,382	920,000	896,724			441		441		897,165		(4,784)	(4,784)	20,393	02/01/2028	3.B FE
50168Q-AE-5	LABL INC		09/26/2024	GOLDMAN, SACHS & CO.		1,683,906	1,625,000	1,641,250			(2,107)		(2,107)		1,639,143		44,763	44,763	139,795	11/01/2028	4.C FE
513272-AE-4	LAMB WESTON HOLDINGS INC		08/06/2024	BARCLAYS		447,720	500,000	457,385	456,137	4,063	2,380		6,443		462,580		(14,860)	(14,860)	22,300	01/31/2032	3.C FE
50200Y-AQ-1	LCM 30A AR CLO		07/22/2024	SCHEDULED REDEMPTION		2,869,619	2,869,619	2,838,053	2,843,535		26,084		26,084		2,869,619				147,293	04/20/2031	1.A FE
53229K-AA-7	LIGHTNING POWER LLC		08/07/2024	JPMORGAN CHASE & CO.		3,624,750	3,580,000	3,580,000							3,580,000		44,750	44,750		08/15/2032	3.C FE
539830-CC-1	LOCKHEED MARTIN CORPORATION		07/17/2024	U.S. BANCORP		9,961,200	10,000,000	9,977,900			1,853		1,853		9,979,753		(18,553)	(18,553)	211,250	02/15/2029	1.F FE
548661-EQ-6	LOWES COMPANIES INC		08/16/2024	BANK OF AMERICA/MERRILL LYNCH		5,134,700	5,000,000	5,128,450			(422)		(422)		5,128,028		6,672	6,672	34,333	07/01/2033	2.A FE
52524V-AL-3	LXS 2007-15N AF3 RMBS		09/25/2024	CANCELLED TRADE		172,239											172,239	172,239		08/25/2047	2.A FE
55609N-AC-2	MACQUARIE AIRFINANCE HOLDINGS LTD	D	09/16/2024	JPMORGAN CHASE & CO.		2,663,880	2,528,000	2,527,671			27		27		2,527,698		136,182	136,182	76,851	03/26/2029	3.A FE
55609N-AD-0	MACQUARIE AIRFINANCE HOLDINGS LTD	D	09/16/2024	JPMORGAN CHASE & CO.		2,692,320	2,528,000	2,521,680			345		345		2,522,025		170,295	170,295	78,052	03/26/2031	3.A FE
573284-AV-8	MARTIN MARIETTA MATERIALS INC		09/05/2024	MORGAN STANLEY		855,184	940,000	790,737	801,914		13,025		13,025		814,938		40,245	40,245	22,913	03/15/2030	2.B FE
57638P-AA-2	MASTERBRAND INC		09/30/2024	Various		9,086,000	8,800,000	8,849,260			(1,446)		(1,446)		8,847,814		238,186	238,186	86,126	07/15/2032	3.B FE
808541-AC-0	MATIV HOLDINGS INC		09/24/2024	JPMORGAN CHASE & CO.		4,595,500	4,550,000	4,550,000							4,550,000		45,500	45,500		10/01/2029	4.C FE
552704-AE-8	MEG ENERGY CORP	A	09/24/2024	ASSIGNMENT OF SECURITIES		6,744,009	6,626,000	6,929,366	6,731,639	13,277	(78,690)		(65,414)		6,666,225		(40,225)	(40,225)	655,297	02/01/2027	3.C FE
30303M-8J-4	META PLATFORMS INC		07/18/2024	Various		8,647,925	10,000,000	9,983,604	9,983,880		148		148		9,984,027		(1,336,103)	(1,336,103)	399,675	08/15/2052	1.D FE
30303M-8Q-8	META PLATFORMS INC		07/18/2024	WELLS FARGO		5,223,550	5,000,000	4,986,150	4,986,271		104		104		4,986,375		237,175	237,175	189,778	05/15/2053	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					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
30303M-8S-4	META PLATFORMS INC		08/20/2024	DEUTSCHE BANK AG		10,061,100	10,000,000	9,980,700			115		115		9,980,815		80,285	80,285	14,333	08/15/2029	1.D FE
30303M-8U-9	META PLATFORMS INC		08/22/2024	WELLS FARGO		10,101,100	10,000,000	9,981,000			58		58		9,981,058		120,042	120,042	18,472	08/15/2034	1.D FE
59802U-AX-7	MIDO 2014-3A A3A2 CLO		07/22/2024	SCHEDULED REDEMPTION		1,664,054	1,664,054	1,630,806	1,633,601		30,452		30,452		1,664,054				69,319	04/21/2031	1.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC		09/20/2024	SCHEDULED REDEMPTION		725,000	725,000	715,938	721,037		3,963		3,963		725,000				35,344	06/20/2027	2.C FE
603051-AA-1	MINERAL RESOURCES LTD	D	09/05/2024	Various		3,840,956	3,810,000	3,990,863	3,849,838	17,185	(27,669)		(10,485)		3,839,353		1,603	1,603	256,679	05/01/2027	3.C FE
606822-CH-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	07/18/2024	ASSIGNMENT OF SECURITIES		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				1,197,000	07/18/2025	1.G FE
606822-CQ-5	MITSUBISHI UFJ FINANCIAL GROUP INC	D	09/12/2024	ASSIGNMENT OF SECURITIES		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				506,300	09/12/2025	1.G FE
606950-AA-1	MONEYGRAM INTERNATIONAL INC		09/11/2024	Various		8,835,953	9,057,000	7,517,310	7,601,343		104,737		104,737		7,706,080		1,129,872	1,129,872	616,810	06/01/2030	4.B FE
33836J-AC-3	MORGN 2017-1A AR CLO		08/05/2024	BANK OF AMERICA/MERRILL LYNCH		9,995,000	10,000,000	9,589,700	9,753,512		77,855		77,855		9,831,367		163,633	163,633	548,967	10/20/2034	1.A FE
553283-AC-6	MPH ACQUISITION HOLDINGS LLC		08/02/2024	Various		4,084,650	7,960,000	7,941,963	6,466,601	1,468,588	(1,333)		1,467,255		7,933,856		(3,849,206)	(3,849,206)	345,014	11/01/2028	5.A FE
553283-AD-4	MPH ACQUISITION HOLDINGS LLC		08/01/2024	JEFFERIES & COMPANY, INC.		2,660,750	3,670,000	3,670,000	3,286,136	383,864			383,864		3,670,000		(1,009,250)	(1,009,250)	185,590	09/01/2028	4.B FE
626717-AM-4	MURPHY OIL CORPORATION		09/19/2024	JPMORGAN CHASE & CO.		10,348,302	10,163,000	10,479,635	10,111,369	178,608	(54,279)		124,329		10,255,513		29,444	29,444	861,018	12/01/2027	3.A FE
62886E-BA-5	NCR CORPORATION		09/30/2024	ASSIGNMENT OF SECURITIES		1,859,220	1,878,000	1,805,228	1,785,230	34,866	7,147		42,013		1,827,243		(24,363)	(24,363)	92,237	04/15/2029	4.A FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		08/01/2024	SCHEDULED REDEMPTION		9,771	9,771	4,964	4,714	2,079	2,799		4,878		9,592				230	10/01/2041	4.B Z
64110D-AF-1	NETAPP INC		09/29/2024	MATURED		8,600,000	8,600,000	8,597,850	8,599,748		252		252		8,600,000				283,800	09/29/2024	2.B FE
64110D-AL-8	NETAPP INC		07/23/2024	MORGAN STANLEY		571,108	590,000	557,137	558,550		11,734		11,734		570,284		824	824	6,515	06/22/2025	2.B FE
64134M-AA-4	NEUB 2021-45A A CLO		08/05/2024	BANK OF AMERICA/MERRILL LYNCH		29,985,000	30,000,000	29,024,700	28,805,252						28,805,252		1,179,748	1,179,748	1,655,458	10/14/2035	1.A FE
644393-AB-6	NEW FORTRESS ENERGY INC		09/05/2024	Millennium Advisors		433,790	500,000	463,030	466,014		7,632		7,632		473,645		(39,855)	(39,855)	30,333	09/30/2026	4.A FE
65158N-AC-6	NEWMARK GROUP INC		07/18/2024	EXCHANGE		15,103,039	14,900,000	15,120,875			(17,727)		(17,727)		15,103,148		(109)	(109)	577,375	01/12/2029	2.C FE
65339K-CU-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		07/19/2024	CITADEL SECURITIES LLC		14,971,200	15,000,000	14,955,300			1,598		1,598		14,956,898		14,302	14,302	372,969	03/15/2034	2.A FE
65535H-AR-0	NOMURA HOLDINGS INC	D	08/26/2024	BARCLAYS		738,469	760,000	726,492			7,064		7,064		733,556		4,914	4,914	8,636	07/16/2025	2.A FE
665859-AX-2	NORTHERN TRUST CORPORATION		09/26/2024	KEYBANC CAPITAL MARKETS		5,516,950	5,000,000	5,439,350			(6,167)		(6,167)		5,433,183		83,767	83,767	123,351	11/02/2032	1.F FE
666807-CH-3	NORTHROP GRUMMAN CORP		09/03/2024	Various		3,033,155	3,022,000	3,018,918	3,019,137		171		171		3,019,307		13,847	13,847	137,694	03/15/2033	2.A FE
666807-CL-4	NORTHROP GRUMMAN CORP		08/23/2024	Various		25,285,955	25,000,000	24,979,500			863		863		24,980,363		305,592	305,592	685,928	06/01/2034	2.A FE
666807-CM-2	NORTHROP GRUMMAN CORP		07/29/2024	Various		19,055,350	20,000,000	19,922,800			510		510		19,923,310		(867,960)	(867,960)	500,500	06/01/2054	2.A FE
629377-CN-0	NRG ENERGY INC		08/09/2024	BARCLAYS		4,781,850	5,000,000	4,510,850	4,594,952		124,372		124,372		4,719,324		62,526	62,526	69,444	12/02/2025	2.C FE
62954W-AH-8	NTT FINANCE CORP	D	07/26/2024	MATURED		5,000,000	5,000,000	5,038,500	5,011,273		(11,273)		(11,273)		5,000,000				207,100	07/26/2024	1.F FE
67077M-AZ-1	NUTRIEN LTD	A	08/01/2024	TD SECURITIES		10,003,900	10,000,000	9,996,000	9,998,241		1,206		1,206		9,999,447		4,453	4,453	434,306	11/07/2024	2.B FE
674599-CR-4	OCCIDENTAL PETROLEUM CORPORATION		09/09/2024	CANTOR FITZGERALD		7,708,946	7,940,000	7,443,750	7,567,419		93,506		93,506		7,660,925		48,021	48,021	271,724	08/15/2026	2.C FE
674599-EE-1	OCCIDENTAL PETROLEUM CORPORATION		07/19/2024	GOLDMAN, SACHS & CO.		5,863,516	5,860,000	6,240,900	6,022,399		(46,091)		(46,091)		5,976,308		(112,792)	(112,792)	206,809	12/01/2025	2.C FE
67590G-BG-3	OCT17 2013-1A A1R2 CLO		07/25/2024	SCHEDULED REDEMPTION		620,411	620,411	603,970	614,085		6,326		6,326		620,411				31,184	01/25/2031	1.A FE
680665-AJ-5	OLIN CORP		09/10/2024	BANK OF AMERICA/MERRILL LYNCH		6,240,780	6,325,000	6,388,570	6,132,317	207,302	(8,297)		199,005		6,331,322		(90,542)	(90,542)	320,280	09/15/2027	3.A FE
680665-AL-0	OLIN CORP		09/05/2024	Various		3,286,025	3,295,000	3,408,154	3,204,696	110,520	(25,296)		85,225		3,289,921		(3,896)	(3,896)	199,437	08/01/2029	3.A FE
682691-AB-6	ONEMAIN FINANCE CORP		09/25/2024	TRUIST BANK		3,490,313	3,650,000	3,348,813			61,978		61,978		3,410,790		79,522	79,522	89,070	01/15/2027	3.B FE
68389X-CQ-6	ORACLE CORPORATION		08/15/2024	GOLDMAN, SACHS & CO.		9,829,440	10,000,000	9,949,300	9,949,913		435		435		9,950,348		(120,908)	(120,908)	565,021	02/06/2053	2.B FE
68622T-AB-7	ORGANON FINANCE 1 LLC		09/26/2024	JPMORGAN CHASE & CO.		8,188,875	8,700,000	8,809,819	7,437,149	1,342,309	(9,881)		1,332,428		8,769,577		(580,702)	(580,702)	405,003	04/30/2031	4.A FE
691205-AG-3	OWL ROCK TECHNOLOGY FINANCE CORP		08/06/2024	Jane Street Execution Services, LLC		449,315	490,000	433,336			7,576		7,576		440,913		8,403	8,403	6,874	01/15/2027	2.C FE
694308-HM-2	PACIFIC GAS & ELECTRIC UTILITIES		07/02/2024	HILLTOP SECURITIES INC		498,897	510,000	488,366	494,829		5,133		5,133		499,962		(1,065)	(1,065)	9,818	06/15/2025	2.B FE
694308-KE-6	PACIFIC GAS AND ELECTRIC COMPANY		07/02/2024	HILLTOP SECURITIES INC		555,072	560,000	543,105	547,109		4,404		4,404		551,513		3,559	3,559	15,785	06/08/2025	2.B FE
695156-AR-0	PACKAGING CORP OF AMERICA		09/15/2024	MATURED		6,417,000	6,417,000	6,398,776	6,415,491		1,509		1,509		6,417,000				234,221	09/15/2024	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
70017W-AA-1	PAIA 2019-1A A1 CLO		08/15/2024	SCHEDULED REDEMPTION		281,048	281,048	281,189	281,189		(141)		(141)		281,048				15,141	05/17/2032	1.A FE
70137W-AG-3	PARKLAND CORP	A	09/05/2024	BARCLAYS		481,848	510,000	456,333	461,375		4,859		4,859		466,234		15,614	15,614	21,356	10/01/2029	3.B FE
70959W-AK-9	PENSKE AUTOMOTIVE GROUP INC		09/09/2024	Various		3,689,500	4,000,000	3,475,000	3,506,072		51,035		51,035		3,557,107		132,393	132,393	105,458	06/15/2029	3.C FE
716973-AE-2	PFIZER INVESTMENT ENTERPRISES PTE		08/16/2024	JPMORGAN CHASE & CO.		5,037,800	5,000,000	5,039,350			(132)		(132)		5,039,218		(1,418)	(1,418)	59,375	05/19/2033	1.F FE
718172-CX-5	PHILIP MORRIS INTERNATIONAL INC ABS		09/24/2024	DEUTSCHE BANK AG		269,778	250,000	267,928	266,600		(1,121)		(1,121)		265,479		4,299	4,299	12,299	11/17/2032	1.F FE
718172-DF-3	PHILIP MORRIS INTERNATIONAL INC ABS		08/14/2024	BARCLAYS		5,048,000	5,000,000	4,968,650			4,970		4,970		4,973,620		74,380	74,380	120,069	02/12/2027	1.F FE
718546-AW-4	PHILLIPS 66		08/06/2024	Jane Street Execution Services, LLC		1,155,710	1,340,000	1,130,679	1,131,034		15,447		15,447		1,146,481		9,229	9,229	18,566	12/15/2030	2.A FE
71880K-AA-9	PHINIA INC		09/05/2024	JEFFERIES & COMPANY, INC.		4,412,875	4,300,000	4,321,250			(1,865)		(1,865)		4,319,385		93,490	93,490	122,550	04/15/2029	3.A FE
72132Y-AL-9	PIPK 2020-6A AR2 CLO		08/01/2024	MORGAN STANLEY		60,042,000	60,000,000	57,689,550	53,359,535		(3,372,586)		(3,372,586)		49,986,949		10,055,051	10,055,051	2,888,480	05/18/2034	1.A FE
724479-AP-5	PITNEY BOWES INC		07/23/2024	Market Axess		246,528	250,000	234,868			729		729		235,597		10,931	10,931	6,159	03/15/2027	4.B FE
72650R-BF-8	PLAINS ALL AMERICAN PIPELINE LP		08/01/2024	DEUTSCHE BANK AG		10,211,969	10,267,000	10,426,987	10,283,216		(4,977)		(4,977)		10,278,239		(66,271)	(66,271)	278,236	11/01/2024	2.B FE
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP		09/17/2024	BANK OF AMERICA/MERRILL LYNCH		5,228,400	5,000,000	4,997,650			38		38		4,997,688		230,712	230,712	64,125	09/15/2034	2.B FE
73179P-AM-8	POLYONE CORPORATION		09/20/2024	ASSIGNMENT OF SECURITIES		2,700,000	2,700,000	2,700,000	2,700,000						2,700,000				131,531	05/15/2025	3.C FE
737446-AN-4	POST HOLDINGS INC		08/23/2024	ASSIGNMENT OF SECURITIES		594,779	624,000	659,100	618,355	(17,369)	(3,613)		(20,982)		632,110		(33,794)	(33,794)	38,805	01/15/2028	4.B FE
69351U-BB-8	PPL ELECTRIC UTILITIES CORPORATION		09/11/2024	BANK OF AMERICA/MERRILL LYNCH		2,070,040	2,000,000	1,959,540	1,959,999		401		401		1,960,400		109,640	109,640	86,625	05/15/2053	1.E FE
74456Q-CL-8	PUBLIC SERVICE ELECTRIC AND GAS CO		09/17/2024	WELLS FARGO		12,225,120	12,000,000	11,988,840	11,989,524		662		662		11,990,186		234,934	234,934	562,650	03/15/2033	1.F FE
48662L-AA-9	RAD 2021-10A A CLO		08/01/2024	MIZUHO SECURITIES USA INC.		19,079,060	19,060,000	18,389,850	18,607,261		97,053		97,053		18,704,313		374,747	374,747	1,019,575	04/24/2034	1.A FE
75620T-AW-8	RCTTE 2015-1A ARR CLO		08/01/2024	MIZUHO SECURITIES USA INC.		25,621,760	25,600,000	25,484,800	25,486,510		22,998		22,998		25,509,509		112,251	112,251	1,365,822	04/20/2034	1.A FE
75888F-AG-0	REG13 2018-2A B CLO		07/08/2024	ASSIGNMENT OF SECURITIES		2,750,000	2,750,000	2,561,708	2,588,927		11,101		11,101		2,600,027		149,973	149,973	156,619	07/15/2031	1.D FE
75884E-AA-0	REG18 2021-1A A1 CLO		08/05/2024	JPMORGAN CHASE & CO.		11,594,200	11,600,000	11,553,600	11,554,023		9,611		9,611		11,563,634		30,566	30,566	637,259	01/15/2034	1.A FE
759509-AF-9	RELIANCE STEEL & ALUMINUM CO		09/24/2024	Millennium Advisors		475,222	490,000	452,197	462,937		11,980		11,980		474,916		305	305	7,078	08/15/2025	2.A FE
760759-AU-4	REPUBLIC SERVICES INC		08/15/2024	MATURED		342,000	342,000	365,214	346,023		(4,023)		(4,023)		342,000				8,550	08/15/2024	2.A FE
760759-BC-3	REPUBLIC SERVICES INC		08/16/2024	SCOTIA CAPITAL (USA) INC.		10,183,540	10,000,000	9,948,900	9,951,596		2,325		2,325		9,953,921		229,619	229,619	441,667	04/01/2034	2.A FE
76774L-AB-3	RITCHIE BROS AUCTIONEERS INC	C	07/23/2024	Jane Street Execution Services, LLC		307,011	300,000	305,874			(117)		(117)		305,757		1,254	1,254	7,256	03/15/2028	3.B FE
77578J-AB-4	ROLLS ROYCE CORP	D	09/24/2024	BANK OF AMERICA/MERRILL LYNCH		9,875,000	10,000,000	9,375,625	9,571,469		170,175		170,175		9,741,644		133,356	133,356	343,368	10/14/2025	2.C FE
780153-BG-6	ROYAL CARIBBEAN CRUISES LTD		09/27/2024	Various		3,165,613	3,122,000	3,043,950	3,066,475		8,659		8,659		3,075,134		90,479	90,479	169,690	04/01/2028	3.B FE
780153-BR-2	ROYAL CARIBBEAN CRUISES LTD		07/29/2024	SAMUEL A. RAMIREZ & COMPANY, INC.		6,149,625	5,750,000	5,738,750	5,740,488		887		887		5,741,375		408,250	408,250	554,036	01/15/2029	3.A FE
780153-BT-8	ROYAL CARIBBEAN CRUISES LTD		09/27/2024	ASSIGNMENT OF SECURITIES		5,069,370	4,750,000	4,773,750	4,770,069		(3,268)		(3,268)		4,766,801		(16,801)	(16,801)	732,620	01/15/2030	3.A FE
74989H-AA-0	RRAM 2020-12A AAR2 CLO		07/15/2024	ASSIGNMENT OF SECURITIES		8,550,000	8,550,000	8,550,000	8,550,000						8,550,000				451,747	01/15/2036	1.A FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC		09/03/2024	ASSIGNMENT OF SECURITIES		2,466,916	2,462,000	2,464,930	2,463,459		(924)		(924)		2,462,535		(535)	(535)	154,560	03/01/2025	2.A FE
808625-AA-5	SCIENCE APPLICATIONS INTERNATIONAL		09/17/2024	GOLDMAN, SACHS & CO.		5,576,031	5,710,000	5,844,613	5,438,775	324,561	(16,350)		308,211		5,746,986		(170,955)	(170,955)	266,763	04/01/2028	4.A FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV		07/15/2024	ASSIGNMENT OF SECURITIES		2,874,460	2,846,000	2,932,300	2,842,704	49,032	(13,890)		35,142		2,877,845		(31,845)	(31,845)	140,719	10/01/2025	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
81883J-AA-8	SHACK 2021-16A A CLO		08/01/2024	MIZUHO SECURITIES USA INC.		26,903,588	26,870,000	26,620,109	26,626,407		57,204		57,204		26,683,611		219,977	219,977	1,461,427	10/20/2034	1.A FE
822582-CD-2	SHELL INTERNATIONAL FINANCE BV	D	09/16/2024	DEUTSCHE BANK AG		4,640,150	5,000,000	4,551,800			8,675		8,675		4,560,475		79,675	79,675	42,882	11/07/2029	1.D FE
82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE		07/12/2024	ASSIGNMENT OF SECURITIES		3,100,351	3,204,000	3,272,105	3,209,161		(1,626)		(1,626)		3,207,535		(203,305)	(203,305)	82,307	09/23/2026	2.A FE
82967N-BJ-6	SIRIUS XM RADIO INC		09/24/2024	Jane Street Execution Services, LLC		508,804	540,000	507,384	499,415	16,436	3,542		19,978		519,393		(10,589)	(10,589)	25,800	07/15/2028	3.C FE
83002Y-AA-7	SIX FLAGS ENTERTAINMENT CORP		08/08/2024	MIZUHO SECURITIES USA INC.		718,165	700,000	700,000							700,000		18,165	18,165	12,495	05/01/2032	3.A FE
83004L-AN-5	SIX10 2016-2RA A1R3 CLO		08/06/2024	JPMORGAN CHASE & CO.		15,632,180	15,640,000	15,632,024			(60)		(60)		15,631,964		216	216	121,654	01/20/2034	1.A FE
78442P-GD-2	SLM CORP		09/05/2024	Jane Street Execution Services, LLC		493,005	500,000	485,190			3,230		3,230		488,420		4,585	4,585	7,408	10/29/2025	3.A FE
78454L-AX-8	SM ENERGY CO		07/22/2024	Various		5,456,813	5,450,000	5,450,000							5,450,000		6,813	6,813		08/01/2029	3.C FE
78454L-AY-6	SM ENERGY CO		07/19/2024	BANK OF AMERICA/MERRILL LYNCH		2,107,875	2,100,000	2,100,000							2,100,000		7,875	7,875		08/01/2032	3.C FE
83608G-AN-6	SNDPT 2013-1A A1R CLO		07/26/2024	SCHEDULED REDEMPTION		542,528	542,528	529,507	537,031		5,496		5,496		542,528				27,560	01/26/2031	1.A FE
83607E-AA-0	SNDPT 2014-1RA A		07/18/2024	SCHEDULED REDEMPTION		1,021,174	1,021,174	1,019,643	1,019,667		1,508		1,508		1,021,174				52,477	07/18/2031	1.A FE
83610J-AA-4	SNDPT 2018-1A A		07/15/2024	SCHEDULED REDEMPTION		262,097	262,097	245,061	258,427		3,670		3,670		262,097				13,133	04/15/2031	1.A FE
84859B-AA-9	SPIRIT IP CAYMAN LTD		08/07/2024	Various		9,397,300	15,718,688	11,474,309	11,304,379	4,719,801	(188,967)		4,530,834		11,474,309		(2,077,009)	(2,077,009)	979,620	09/20/2025	5.B FE
852060-AT-9	SPRINT CAPITAL CORPORATION		07/31/2024	GOLDMAN, SACHS & CO.		1,288,780	1,060,000	1,327,897	1,212,171		(8,395)		(8,395)		1,203,776		85,004	85,004	81,414	03/15/2032	2.B FE
85208N-AD-2	SPRINT SPECTRUM CO LLC ABS		09/20/2024	SCHEDULED REDEMPTION		787,500	787,500	782,574			4,926		4,926		787,500				27,984	03/20/2025	1.F FE
85208N-AE-0	SPRINT SPECTRUM CO LLC ABS		09/20/2024	SCHEDULED REDEMPTION		210,000	210,000	208,996			1,004		1,004		210,000				8,114	03/20/2028	1.F FE
853496-AC-1	STANDARD INDUSTRIES INC (DELAWARE)		07/31/2024	WELLS FARGO		1,558,170	1,592,000	1,584,040	1,552,099	35,875	704		36,579		1,588,679		(30,509)	(30,509)	76,504	02/15/2027	3.B FE
855244-BC-2	STARBUCKS CORPORATION		08/15/2024	MORGAN STANLEY		4,469,800	4,985,000	4,317,261			15,361		15,361		4,332,621		137,179	137,179	75,606	02/14/2032	2.A FE
855244-BH-1	STARBUCKS CORPORATION		07/18/2024	BARCLAYS		568,554	565,000	563,136			101		101		563,236		5,318	5,318	12,381	02/15/2031	2.A FE
855244-BJ-7	STARBUCKS CORPORATION		08/23/2024	Various		25,026,300	25,000,000	24,867,500			5,160		5,160		24,872,660		153,640	153,640	625,000	02/15/2034	2.A FE
857477-CC-5	STATE STREET CORP		08/16/2024	MORGAN STANLEY		3,456,937	3,386,000	3,279,443			2,391		2,391		3,281,834		175,103	175,103	131,498	05/18/2034	1.E FE
858119-BL-3	STEEL DYNAMICS INC		07/23/2024	BARCLAYS		574,117	590,000	557,214	560,184		11,262		11,262		571,446		2,672	2,672	8,614	06/15/2025	2.B FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC		07/18/2024	CANTOR FITZGERALD		2,696,375	2,650,000	2,650,000							2,650,000		46,375	46,375		10/31/2029	4.A FE
86614W-AE-6	SUMMIT MIDSTREAM HOLDINGS LLC		07/26/2024	ASSIGNMENT OF SECURITIES		1,554,756	1,510,000	1,554,666			(2,836)		(2,836)		1,551,830		2,927	2,927	40,246	10/15/2026	4.A FE
86765K-AA-7	SUNOCO LP / SUNOCO FINANCE CORP		08/14/2024	Various		3,328,213	3,220,000	3,220,000	3,220,000						3,220,000		108,213	108,213	201,182	09/15/2028	3.A FE
86803U-AD-3	SUNTORY HOLDINGS LTD	D	08/01/2024	SMBC Nikko Securities America, Inc		12,908,610	13,000,000	12,978,680	12,996,464		2,614		2,614		12,999,078		(90,468)	(90,468)	232,375	10/16/2024	2.A FE
86964W-AK-8	SUZANO AUSTRIA GMBH	D	07/03/2024	BNP CAPITAL MARKETS		425,142	520,000	421,096			56		56		421,152		3,989	3,989	7,674	01/15/2032	2.C FE
83612L-AE-9	SVHE 2006-WF1, M1 ABS		09/01/2024	SCHEDULED REDEMPTION			17,955												452	10/25/2036	1.A FE
87166F-AD-5	SYNCHRONY BANK		09/24/2024	Market Axess		521,394	520,000	498,311	502,892		7,389		7,389		510,281		11,113	11,113	30,654	08/22/2025	2.C FE
871829-AZ-0	SYSCO CORP		09/05/2024	Jane Street Execution Services, LLC		653,354	660,000	636,946	638,229		8,208		8,208		646,437		6,917	6,917	23,031	10/01/2025	2.B FE
874060-BK-1	TAKEDA PHARMACEUTICAL CO LTD	D	07/09/2024	BARCLAYS		9,995,300	10,000,000	9,972,400			30		30		9,972,430		22,870	22,870	7,361	07/05/2034	2.A Z
875127-BK-7	TAMPA ELECTRIC COMPANY		07/12/2024	MATURED		2,000,000	2,000,000	1,999,240	1,999,793		207		207		2,000,000				77,500	07/12/2024	1.G FE
87612E-BP-0	TARGET CORPORATION		08/14/2024	WELLS FARGO		5,013,450	5,000,000	4,992,700			19		19		4,992,719		20,731	20,731	93,750	09/15/2032	1.F FE
871969-AC-5	TCW 2022-1A A1 CLO		08/01/2024	MORGAN STANLEY		10,060,050	10,050,000	9,969,600	9,970,919		14,618		14,618		9,985,537		74,513	74,513	530,306	04/22/2033	1.A FE
87162W-AD-2	TD SYNNEX CORP		08/09/2024	MATURED		5,000,000	5,000,000	4,997,578	4,999,284		716		716		5,000,000				62,500	08/09/2024	2.C FE
87927V-AZ-1	TELECOM ITALIA CAPITAL SA	D	07/01/2024	EXCHANGE		2,657,374	2,818,000	2,908,448			(724)		(724)		2,907,724		(250,350)	(250,350)	18,787	09/30/2034	3.C FE
87927V-BA-5	TELECOM ITALIA CAPITAL SA	D	07/01/2024	EXCHANGE		3,559,303	3,494,000	3,692,136			(1,336)		(1,336)		3,690,800		(131,497)	(131,497)	27,952	07/18/2036	3.C FE
883556-CW-0	THERMO FISHER SCIENTIFIC INC		07/18/2024	MORGAN STANLEY		6,083,220	6,000,000	6,000,000	6,000,000						6,000,000		83,220	83,220	281,201	08/10/2030	1.G FE
885160-AA-9	THOR INDUSTRIES INC		08/15/2024	GOLDMAN, SACHS & CO.		1,120,905	1,242,000	1,241,688	1,107,789	133,974	23		133,997		1,241,787		(120,882)	(120,882)	41,538	10/15/2029	4.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
87264A-DC-6	T-MOBILE USA INC		08/16/2024	WELLS FARGO		10,605,200	10,000,000	9,985,500	9,985,808		677		677		9,986,485		618,715	618,715	535,069	01/15/2034	2.B FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.		07/02/2024	RAYMOND JAMES & ASSOCIATES, INC.		479,804	520,000	447,522	454,878		4,746		4,746		459,624		20,180	20,180	13,283	11/01/2029	2.C FE
89055F-AB-9	TOPBUILD CORP		09/11/2024	CANTOR FITZGERALD		7,983,606	8,573,000	8,564,030	7,768,096	798,016	627		798,642		8,566,739		(583,132)	(583,132)	308,182	03/15/2029	3.B FE
89055F-AC-7	TOPBUILD CORP		09/05/2024	JPMORGAN CHASE & CO.		482,804	530,000	440,483	443,319		5,595		5,595		448,914		33,889	33,889	23,138	02/15/2032	3.B FE
89115A-2J-0	TORONTO-DOMINION BANK/THE	A	09/13/2024	MATURED		880,000	880,000	880,000	880,000						880,000				37,708	09/13/2024	1.E FE
89157X-AD-3	TOTALENERGIES CAPITAL SA	D	09/04/2024	GOLDMAN, SACHS & CO.		5,034,400	5,000,000	5,000,000							5,000,000		34,400	34,400		09/10/2034	1.E FE
89157X-AE-1	TOTALENERGIES CAPITAL SA	D	09/04/2024	MORGAN STANLEY		7,078,750	7,000,000	7,000,000							7,000,000		78,750	78,750		09/10/2054	1.E FE
89236T-LY-9	TOYOTA MOTOR CREDIT CORP		07/18/2024	SOCIETE GENERALE		5,044,100	5,000,000	4,993,950			622		622		4,994,572		49,528	49,528	81,944	03/19/2027	1.E FE
892356-AA-4	TRACTOR SUPPLY COMPANY		07/23/2024	Market Axess		1,007,183	1,220,000	995,081			4,074		4,074		999,154		8,029	8,029	4,922	11/01/2030	2.B FE
893647-BL-0	TRANSDIGM INC		09/05/2024	Jane Street Execution Services, LLC		248,355	250,000	248,200			13		13		248,213		142	142	4,240	11/15/2027	4.C FE
893647-BS-5	TRANSDIGM INC		09/05/2024	JPMORGAN CHASE & CO.		4,737,688	4,550,000	4,550,000	4,550,000						4,550,000		187,688	187,688	226,789	12/15/2030	3.C FE
893647-BV-8	TRANSDIGM INC		09/05/2024	BANK OF AMERICA/MERRILL LYNCH		3,669,813	3,550,000	3,550,000							3,550,000		119,813	119,813	123,473	03/01/2032	3.C FE
89640A-AL-0	TRNTS 2019-10A AR CLO		08/01/2024	JPMORGAN CHASE & CO.		21,715,190	21,700,000	20,870,843	20,118,420						20,118,420		1,596,770	1,596,770	811,291	01/15/2035	1.A FE
90353T-AG-5	UBER TECHNOLOGIES INC		09/05/2024	Market Axess		929,872	920,000	924,600			(842)		(842)		923,758		6,114	6,114	36,896	01/15/2028	2.B FE
90353T-AP-5	UBER TECHNOLOGIES INC		09/17/2024	BANK OF AMERICA/MERRILL LYNCH		5,049,750	5,000,000	4,996,400			7		7		4,996,407		53,343	53,343	6,000	09/15/2034	2.B FE
902613-AH-1	UBS GROUP AG	D	09/04/2024	SOCIETE GENERALE		2,819,910	3,000,000	3,000,000	3,000,000						3,000,000		(180,090)	(180,090)	47,933	08/10/2027	1.G FE
904764-BN-6	UNILEVER CAPITAL CORP	C	08/12/2024	MATURED		5,000,000	5,000,000	4,746,650	4,928,638		71,362		71,362		5,000,000				31,300	08/12/2024	1.E FE
904764-BV-8	UNILEVER CAPITAL CORP	C	08/16/2024	MORGAN STANLEY		10,022,100	10,000,000	9,902,200			151		151		9,902,351		119,749	119,749	8,993	08/12/2034	1.E FE
907818-FU-7	UNION PACIFIC CORPORATION		08/15/2024	MORGAN STANLEY		4,418,900	5,000,000	4,419,850			2,046		2,046		4,421,896		(2,996)	(2,996)	28,368	05/20/2031	1.G FE
90932Q-AA-4	UNITED AIRLINES 2014-2 CLASS A PAS		09/03/2024	SCHEDULED REDEMPTION		29,768	29,768	27,838	28,015		1,753		1,753		29,768				1,116	09/03/2026	1.F FE
90932L-AG-2	UNITED AIRLINES INC		07/02/2024	Jane Street Execution Services, LLC		241,530	250,000	241,323			674		674		241,997		(467)	(467)	2,370	04/15/2026	3.A FE
90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST		07/15/2024	SCHEDULED REDEMPTION		156,000	156,000	145,700	149,181		6,819		6,819		156,000				5,704	01/15/2026	2.A FE
91324P-FJ-6	UNITEDHEALTH GROUP INC		07/25/2024	JPMORGAN CHASE & CO.		5,015,850	5,000,000	4,999,700							4,999,700		16,150	16,150	715	07/15/2034	1.F FE
91324P-FL-1	UNITEDHEALTH GROUP INC		07/25/2024	JPMORGAN CHASE & CO.		4,017,320	4,000,000	3,992,040							3,992,040		25,280	25,280	625	07/15/2054	1.F FE
91324P-FM-9	UNITEDHEALTH GROUP INC		07/24/2024	MORGAN STANLEY		1,998,480	2,000,000	1,987,940							1,987,940		10,540	10,540		07/15/2064	1.F FE
90290M-AE-1	US FOODS INC		08/08/2024	GOLDMAN, SACHS & CO.		1,655,938	1,750,000	1,750,000	1,630,932	119,068			119,068		1,750,000		(94,063)	(94,063)	55,757	06/01/2030	3.C FE
90290M-AG-6	US FOODS INC		09/17/2024	TRUIST BANK		3,909,894	3,755,000	3,755,000	3,755,000						3,755,000		154,894	154,894	253,137	09/15/2028	3.C FE
90290M-AH-4	US FOODS INC		09/27/2024	Various		3,702,680	3,518,000	3,518,000	3,518,000						3,518,000		184,680	184,680	237,685	01/15/2032	3.C FE
92331D-AW-8	VENTR 2017-28AA A1R CLO		08/07/2024	DEUTSCHE BANK AG		17,482,500	17,500,000	16,714,600	16,981,174		148,738		148,738		17,129,912		352,588	352,588	971,502	10/20/2034	1.A FE
923260-AC-7	VENTR 2021-42A A1A CLO		08/05/2024	BANK OF AMERICA/MERRILL LYNCH		18,054,750	18,100,000	17,660,170	15,506,397		642,057		642,057		15,545,209		2,509,541	2,509,541	998,793	04/15/2034	1.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC		07/24/2024	Various		12,649,474	12,189,000	12,189,000	12,189,000						12,189,000		460,474	460,474	641,083	06/01/2028	3.B FE
92332Y-AC-5	VENTURE GLOBAL LNG INC		09/25/2024	Various		5,412,000	4,800,000	4,848,000	4,846,945		(5,415)		(5,415)		4,841,530		570,470	570,470	412,933	02/01/2029	3.B FE
92338C-AA-1	VERALTO CORP		09/05/2024	EXCHANGE		19,997,772	20,000,000	19,996,800	19,997,085		687		687		19,997,772				1,060,278	09/18/2026	2.B FE
92535U-AB-0	VERTIV GROUP CORP		08/06/2024	Jane Street Execution Services, LLC		471,255	500,000	451,950	455,069		4,834		4,834		459,903		11,352	11,352	15,010	11/15/2028	3.C FE
92556V-AB-2	VIATRIS INC		09/06/2024	ASSIGNMENT OF SECURITIES		16,351,364	16,725,000	16,742,663	16,732,141		(3,430)		(3,430)		16,728,711		(377,347)	(377,347)	202,373	06/22/2025	2.C FE
92564R-AA-3	VICI PROPERTIES LP		09/23/2024	WELLS FARGO		14,426,316	14,525,000	14,825,313	14,594,493		(55,114)		(55,114)		14,539,379		(113,063)	(113,063)	501,396	12/01/2026	2.C FE
92648D-AA-4	VICTRA HOLDINGS LLC		09/10/2024	BANK OF AMERICA/MERRILL LYNCH		2,311,875	2,250,000	2,250,000							2,250,000		61,875	61,875		09/15/2029	4.A FE
92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	D	09/24/2024	BARCLAYS		687,795	770,000	686,070			905		905		686,975		820	820	3,850	08/15/2030	3.C FE
927804-GL-2	VIRGINIA ELECTRIC AND POWER COMPAN		07/22/2024	BANK OF AMERICA/MERRILL LYNCH		2,921,670	3,000,000	2,979,810	2,980,016		159		159		2,980,175		(58,505)	(58,505)	132,617	04/01/2053	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP 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
927804-GS-7	VIRGINIA ELECTRIC AND POWER COMPAN		09/19/2024	JPMORGAN CHASE & CO.		3,178,680	3,000,000	2,986,950			18		18		2,986,968		191,712	191,712	17,575	08/15/2054	1.F FE
92840V-AB-8	VISTRA OPERATIONS COMPANY LLC		08/26/2024	Jane Street Execution Services, LLC		1,516,367	1,520,000	1,474,856	1,481,949		7,362		7,362		1,489,311		27,056	27,056	88,350	02/15/2027	3.B FE
92840V-AD-4	VISTRA OPERATIONS COMPANY LLC		07/15/2024	MATURED		27,089,158	28,165,000	28,271,900	28,178,475		(13,475)		(13,475)		28,165,000				999,858	07/15/2024	2.C FE
98953G-AD-7	VODAFONEZIGGO GROUP BV	D	09/24/2024	Market Axess		987,878	1,070,000	968,960			823		823		969,783		18,094	18,094	10,663	02/28/2030	4.C FE
928668-BX-9	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/20/2024	TD SECURITIES		5,276,750	5,000,000	4,992,550	4,992,719		414		414		4,993,133		283,617	283,617	304,014	09/12/2033	1.G FE
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/23/2024	Various		14,878,956	14,549,000	14,488,476			5,421		5,421		14,493,897		385,059	385,059	386,155	03/22/2029	1.G FE
928668-CM-2	VOLKSWAGEN GROUP OF AMERICA FINANC	C	09/23/2024	JPMORGAN CHASE & CO.		5,027,750	5,000,000	4,990,600			182		182		4,990,782		36,968	36,968	26,813	08/15/2029	1.G FE
931427-AW-8	WALGREENS BOOTS ALLIANCE INC		09/27/2024	JPMORGAN CHASE & CO.		4,113,699	4,106,000	4,106,000							4,106,000		7,699	7,699	42,628	08/15/2029	4.A FE
254687-FX-9	WALT DISNEY CO		09/18/2024	BARCLAYS		4,580,550	5,000,000	4,489,300			8,255		8,255		4,497,555		82,995	82,995	24,292	01/13/2031	1.G FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC		07/24/2024	GOLDMAN, SACHS & CO.		14,302,893	18,383,000	17,253,706	17,255,436		19,220		19,220		17,274,656		(2,971,763)	(2,971,763)	799,405	03/15/2042	2.C FE
94106B-AA-9	WASTE CONNECTIONS INC		08/20/2024	MORGAN STANLEY		4,569,261	4,991,000	4,354,797	4,452,925		49,685		49,685		4,502,610		66,651	66,651	136,975	02/01/2030	2.A FE
94106B-AG-6	WASTE CONNECTIONS INC		08/22/2024	Various		15,271,700	15,000,000	14,825,250			6,741		6,741		14,831,991		439,709	439,709	373,611	03/01/2034	2.A FE
94106L-BU-2	WASTE MANAGEMENT INC		08/15/2024	SUSQUEHANNA FINANCIAL GROUP LLLP		8,990,640	9,000,000	8,984,340	8,985,446		813		813		8,986,260		4,380	4,380	417,406	02/15/2033	1.G FE
94106L-BV-0	WASTE MANAGEMENT INC		09/24/2024	Various		16,695,785	16,100,000	15,989,554	15,996,773		13,027		13,027		16,009,800		685,985	685,985	889,940	02/15/2029	1.G FE
94106L-BW-8	WASTE MANAGEMENT INC		08/23/2024	Various		7,281,144	7,136,000	6,956,507	3,695,511		5,472		5,472		6,963,665		317,480	317,480	273,175	02/15/2034	1.G FE
94106L-BY-4	WASTE MANAGEMENT INC		07/25/2024	DEUTSCHE BANK AG		6,038,820	6,000,000	5,963,580			281		281		5,963,861		74,959	74,959	18,975	07/03/2031	1.G FE
941130-AD-8	WATCO COMPANIES LLC		08/27/2024	Various		4,479,188	4,350,000	4,350,000							4,350,000		129,188	129,188	24,537	08/01/2032	4.C FE
94419N-AA-5	WAYFAIR LLC		09/25/2024	STIFEL CAPITAL MARKETS		2,425,469	2,375,000	2,375,000							2,375,000		50,469	50,469		10/31/2029	3.B FE
94950J-AA-9	WELF 2018-1A A CLO		07/17/2024	SCHEDULED REDEMPTION		1,482,560	1,482,560	1,468,905	1,470,817		11,744		11,744		1,482,560				75,685	07/17/2031	1.A FE
958102-AM-7	WESTERN DIGITAL CORPORATION		08/06/2024	BARCLAYS		803,846	820,000	797,089			3,438		3,438		800,527		3,319	3,319	18,609	02/15/2026	3.B FE
960386-AQ-3	WESTINGHOUSE AIR BRAKE TECHNOLOGIE		08/26/2024	Jane Street Execution Services, LLC		599,545	610,000	583,947	585,671		10,719		10,719		596,390		3,155	3,155	13,664	06/15/2025	2.B FE
960413-AT-9	WESTLAKE CHEMICAL CORP		08/06/2024	BANK OF AMERICA/MERRILL LYNCH		1,027,047	1,050,000	1,004,919	482,818		5,538		5,538		1,015,850		11,197	11,197	27,060	08/15/2026	2.B FE
960413-AX-0	WESTLAKE CHEMICAL CORP		08/01/2024	RBC DOMINION SECURITIES		798,600	800,000	787,750	797,079		2,751		2,751		799,830		(1,230)	(1,230)	6,747	08/15/2024	2.B FE
96350R-AA-2	WHITE CAP BUYER LLC		07/31/2024	WELLS FARGO		1,650,330	1,667,000	1,683,670	1,613,676	61,922	(2,698)		59,224		1,672,900		(22,570)	(22,570)	91,048	10/15/2028	5.A FE
97316U-AA-6	WINDR 2021-4A A CLO		08/01/2024	JPMORGAN CHASE & CO.		35,052,500	35,000,000	34,580,000	34,587,783		79,885		79,885		34,667,668		384,832	384,832	1,892,447	01/20/2035	1.A FE
96145D-AB-1	WRKCO INC		09/15/2024	MATURED		5,563,000	5,563,000	5,650,268	5,580,382		(17,382)		(17,382)		5,563,000				166,890	09/15/2024	2.B FE
98421M-AB-2	XEROX HOLDINGS CORP		07/02/2024	BARCLAYS		271,997	320,000	264,896	273,890		4,144		4,144		278,034		(6,037)	(6,037)	15,547	08/15/2028	4.A FE
98888D-AN-2	ZAIS 2020-15A A1R CLO		07/29/2024	ASSIGNMENT OF SECURITIES		6,500,000	6,500,000	6,326,500	6,337,946		7,122		7,122		6,345,068		154,932	154,932	342,894	07/28/2032	1.A FE
98927U-AA-5	ZEGONA FINANCE PLC	D	07/10/2024	STIFEL CAPITAL MARKETS		6,351,750	6,300,000	6,300,000							6,300,000		51,750	51,750		07/15/2029	3.C FE
98954U-AB-9	ZIGGO BOND COMPANY BV	D	09/24/2024	JEFFERIES & COMPANY, INC.		579,896	580,000	579,066			20		20		579,086		810	810	6,767	01/15/2027	4.C FE
98978V-AV-5	ZOETIS INC		08/16/2024	BNP CAPITAL MARKETS		10,556,800	10,000,000	9,984,100	9,985,483		817		817		9,986,300		570,500	570,500	424,667	11/16/2032	2.B FE
1109999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						2,593,690,219	2,610,771,870	2,576,488,713	1,625,003,220	14,450,002	(3,473,314)		10,976,688		2,565,959,667		27,618,733	27,618,733	94,559,035	XXX	XXX
00774Y-AA-7	AERCAP HOLDINGS NV	D	07/17/2024	BANK OF AMERICA/MERRILL LYNCH		20,306,495	20,337,000	20,062,000	19,471,835	263,878	(49,282)		214,596		19,686,431		620,064	620,064	1,465,456	10/10/2079	2.C FE
00774M-BK-0	AERCAP IRELAND CAPITAL DAC	D	08/07/2024	JPMORGAN CHASE & CO.		5,018,750	5,000,000	5,000,000							5,000,000		18,750	18,750	26,063	03/10/2055	3.A FE
37045X-DB-9	GENERAL MOTORS FINANCIAL CO INC		09/30/2024	JPMORGAN CHASE & CO.		816,340	833,000	852,784	769,268	78,152	(1,357)		76,796		846,063		(29,723)	(29,723)	47,613	12/31/2079	3.A FE
38141G-B5-2	GOLDMAN SACHS GROUP INC/THE		09/23/2024	Various		16,334,860	16,200,000	16,200,000							16,200,000		134,860	134,860		12/31/2079	2.C FE
404280-AS-8	HSBC HOLDINGS PLC	D	09/17/2024	ASSIGNMENT OF SECURITIES		795,000	795,000	858,600	807,910		(12,910)		(12,910)		795,000				50,681	12/31/2049	2.C FE
836720-AH-5	SOUTH BOW CANADIAN INFRASTRUCTURE	A	08/14/2024	STIFEL CAPITAL MARKETS		1,740,525	1,725,000	1,725,000							1,725,000		15,525	15,525		03/01/2055	3.B FE
1309999999. Subtotal - Bonds - Hybrid Securities						45,011,969	44,890,000	44,698,384	21,049,013	342,030	(63,548)		278,482		44,252,494		759,475	759,475	1,589,813	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
464287-24-2	ISHARES IBOXX INV GR CORP BD ETF		08/02/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	2,759,737		2,625,700	2,766,500	(140,801)			(140,801)		2,625,700		134,037	134,037	69,506		2.A
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		08/06/2024	BANK OF AMERICA/MERRILL LYNCH	0.000	3,872,519		3,862,498							3,862,498		10,021	10,021			4.B
464288-41-4	ISHARES NATIONAL MUNI BOND ETF		09/09/2024	Jane Street Execution Services, LLC	0.000	248,418,675		246,373,405							246,373,405		2,045,270	2,045,270	970,101		1.G
464288-64-6	ISHARES TRUST ISHARES 1-5 YEAR		09/05/2024	GOLDMAN, SACHS & CO.	0.000	1,524,861		1,498,982							1,498,982		25,878	25,878	39,365		2.A
464288-63-8	ISHARES TRUST ISHARES 5-10 YEA		09/05/2024	GOLDMAN, SACHS & CO.	0.000	2,294,160		2,232,242							2,232,242		61,918	61,918	64,036		2.B
1619999999. Subtotal - Bonds - SVO Identified Funds						258,869,952		256,592,827	2,766,500	(140,801)			(140,801)		256,592,827		2,277,125	2,277,125	1,143,009	XXX	XXX
00076V-BJ-8	ABG INTERMEDIATE HOLDINGS 2 LLC		09/30/2024	SCHEDULED REDEMPTION		2,369	2,369	2,354			15		15		2,369					12/21/2028	4.A FE
00162D-AB-1	AL GCX HOLDINGS LLC TERM LOAN B		09/09/2024	SCHEDULED REDEMPTION		4,854	4,854	4,797	4,795		59		59		4,854				6,599	05/17/2029	4.A FE
01260H-AH-8	ALBAUGH LLC TLB		09/30/2024	SCHEDULED REDEMPTION		2,950	2,950	2,937	2,832	104	14		118		2,950				23	04/06/2029	3.B Z
46124C-AP-2	ALTERRA MOUNTAIN COMPANY TLB5		09/30/2024	SCHEDULED REDEMPTION		2,471	2,471	2,456			15		15		2,471				19	05/31/2030	4.A FE
20902C-AX-8	ALTIUM PACKAGING LLC 2024 INCR TL		09/30/2024	SCHEDULED REDEMPTION		938	938	941			(4)		(4)		938					06/11/2031	4.B FE
02376C-BJ-3	AMERICAN AIRLINES INC. TL		07/22/2024	SCHEDULED REDEMPTION		111,111	111,111	112,408	112,322		(1,211)		(1,211)		111,111				5,599	04/20/2028	3.A FE
00185N-AE-6	AP GAMING I LLC TLB		09/30/2024	SCHEDULED REDEMPTION		3,807	3,807	3,687	3,674		134		134		3,807				29	02/15/2029	4.B FE
03835E-AH-7	APPLOVIN CORP TLB		09/30/2024	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					08/16/2030	3.C FE
04287K-AE-1	ARSENAL AIC PARENT LLC		08/21/2024	EXCHANGE		743,026	744,384	742,945			81		81		743,025		1	1	15,396	08/18/2030	3.C FE
04287K-AF-8	Arsenal AIC Parent LLC TLB		09/30/2024	SCHEDULED REDEMPTION		1,861	1,861	1,858			3		3		1,861				18	08/18/2030	3.C FE
00262#-AA-7	ASF CAPRI TL 06/2030		09/30/2024	SCHEDULED REDEMPTION		28,384	28,384	28,384							28,384				389	06/17/2030	1.G PL
04621H-AW-3	ASSUREDPARTNERS INC TERM LOAN B		09/30/2024	SCHEDULED REDEMPTION		2,500	2,500	2,497			3		3		2,500				19	02/14/2031	4.B FE
05278H-AC-0	AUTOKINITON US HOLDINGS INC 20 TL		09/30/2024	SCHEDULED REDEMPTION		3,563	3,563	3,544			19		19		3,563				29	04/06/2028	4.B FE
05554Y-AC-8	BEP INTERMEDIATE HOLDCO LLC TL		09/30/2024	SCHEDULED REDEMPTION		625	625	622			3		3		625				5	04/04/2031	4.B FE
08511L-BB-3	BERLIN PACKAGING L.L.C. TL B7		09/30/2024	SCHEDULED REDEMPTION		250	250	249			1		1		250					05/06/2031	4.B FE
10801X-AH-0	BRIGHTVIEW LANDSCAPES LLC TL		09/30/2024	Various					287,542		63		63						3,928	04/20/2029	4.A FE
11565H-AD-8	BROWN BIDCO LTD TL B2		09/30/2024	SCHEDULED REDEMPTION		2,737	2,737	2,730	2,730		7		7		2,737				95	07/02/2029	4.B FE
12768E-AG-1	CAESARS ENTERTAINMENT INC TLB		09/30/2024	SCHEDULED REDEMPTION		2,513	2,513	2,499	2,498		14		14		2,513				17	02/06/2030	3.C FE
12510E-AC-1	CCI BUYER INC TL		09/30/2024	SCHEDULED REDEMPTION		2,561	2,561	2,532	2,534		26		26		2,561				134	12/17/2027	4.C FE
12568Y-AD-6	CHARLOTTE BUYER INC. INITIAL TLB		07/08/2024	EXCHANGE		327,231	344,750	326,922	325,309		1,912		1,912		327,220		11	11	2,732	02/11/2028	4.B FE
16115E-AS-6	CHART INDUSTRIES INC TL		07/02/2024	EXCHANGE		993,743	1,009,453	993,578	993,029		708		708		993,737		6	6	6,326	03/15/2030	3.C FE
17288Y-AM-4	CITADEL SECURITIES LP TL		09/30/2024	SCHEDULED REDEMPTION		2,082	2,082	2,061			22		22		2,082				2	07/29/2030	2.C FE
18972F-AC-6	CLYDESDALE ACQUISITION HOLDINGS TL		08/01/2024	SCHEDULED REDEMPTION		83,960	83,960	82,720	82,572		1,388		1,388		83,960				601	04/13/2029	4.B FE
21870F-BA-6	CORELOGIC INC FKA FIRST AMER TL		09/30/2024	SCHEDULED REDEMPTION		694	694	683			10		10		694				4	06/02/2028	4.C FE
BAS1KJ-DY-3	COREWEAVE COMPUTE ACQ. DDTL		07/30/2024	SCHEDULED REDEMPTION		1,200,000	1,200,000	1,180,104	1,173,009	3,414	23,577		26,991		1,200,000				53,948	07/30/2028	4.B Z
23958C-AC-1	DAYFORCE INC TL B		09/30/2024	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250					02/26/2031	3.C Z
24968C-AD-5	DERBY BUYER LLC FIRST AMENDMENT TL		09/30/2024	SCHEDULED REDEMPTION		625	625	629			(4)		(4)		625					11/01/2030	4.B FE
26483N-AV-2	DUN & BRADSTREET CORPORATION TL		09/27/2024	SCHEDULED REDEMPTION		2,490	2,490	2,474			16		16		2,490				17	01/18/2029	4.A FE
27943U-AL-0	EDELMAN FINANCIAL ENGINES CENTER T		09/30/2024	SCHEDULED REDEMPTION		3,731	3,731	3,679			52		52		3,731					04/07/2028	4.B FE
BAS1DW-FY-0	ELEMENT MATERIALS TECH DDTL		09/30/2024	EXCHANGE		233,527	235,071	233,469	232,419	1,005	105		1,110		233,529		(2)	(2)	11,379	07/06/2029	4.A FE
29359B-AE-1	ENSEMBLE RCM LLC TL B		09/30/2024	SCHEDULED REDEMPTION		2,026	2,026	2,028			(2)		(2)		2,026					12/31/2029	4.B FE
36270B-AC-6	ENTAIN PLC TL	D	09/30/2024	SCHEDULED REDEMPTION		1,836	1,836	1,819			17		17		1,836					10/31/2029	3.A FE
29373U-AG-6	ENVISION HEALTHCARE 3RD OUT TL		09/12/2024	Various			1												400	03/31/2027	6. FE
29481P-AN-1	ERESEARCHTECHNOLOGY INC TLB1		09/30/2024	SCHEDULED REDEMPTION		2,768	2,768	2,774			(6)		(6)		2,768					02/04/2027	4.C FE
31935H-AG-2	FIRST BRANDS GROUP LLC 2022-II TL		09/30/2024	SCHEDULED REDEMPTION		818	818	812			6		6		818					03/30/2027	4.A FE
33718F-AE-0	FIRST STUDENT BIDCO INC 2022 TLB		07/01/2024	SCHEDULED REDEMPTION		2,731	2,731	2,703			27		27		2,731				60	07/21/2028	4.A FE
35039K-AD-8	FOUNDATION BUILDING MATERIALS TL		09/30/2024	SCHEDULED REDEMPTION		1,875	1,875	1,856			19		19		1,875				13	01/24/2031	4.B FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN TL		09/27/2024	SCHEDULED REDEMPTION		5,084,684	5,084,684	5,082,538	5,061,796		22,888		22,888		5,084,684				569,594	09/30/2024	5.A Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
35645@-AE-5	FREEDOM SCIENTIFIC 2018 TL		09/27/2024	SCHEDULED REDEMPTION		1,136,146	1,136,146	1,135,186	1,131,032		5,114		5,114		1,136,146				127,278	09/30/2024	5.A Z
35645@-AC-9	FREEDOM SCIENTIFIC INCR TL		09/27/2024	SCHEDULED REDEMPTION		1,528,044	1,528,044	1,527,384	1,521,166		6,878		6,878		1,528,044				171,174	09/30/2024	5.A Z
36154H-AB-6	GBT US III LLC TLB		08/14/2024	MORGAN STANLEY		125,313	125,000	124,688			1		1		124,689		624	624		07/18/2031	4.A FE
00169Q-AG-4	GLOBAL MEDICAL RESPONSE INC 20 TL		09/30/2024	SCHEDULED REDEMPTION		6,727	6,727	6,653			75		75		6,727				186	10/31/2028	4.C FE
92943E-AB-2	GTCR W MERGER SUB LLC TLB		08/01/2024	Various		1,005,447	1,000,000	1,990,000			(984,551)		(984,551)		1,005,449		(2)	(2)	33,153	01/31/2031	3.B FE
40227U-AC-0	GULF FINANCE LLC TL		08/14/2024	SCHEDULED REDEMPTION		1,968,650	1,968,650	1,814,904	1,792,276		176,375		176,375		1,968,650				132,445	08/25/2026	5.A FE
40273U-AE-9	Gulfside Supply INC TLB		08/13/2024	WELLS FARGO		499,375	500,000	498,750			15		15		498,765		610	610	1,620	05/29/2031	4.B Z
42328D-AJ-7	HELIOS SOFTWARE HOLDINGS INC TL		09/30/2024	SCHEDULED REDEMPTION		127,199	127,199	123,932			3,267		3,267		127,199				7,985	07/18/2030	4.B FE
L4780E-AC-8	HERENS HOLDCO SARL TLB	D	09/30/2024	SCHEDULED REDEMPTION		1,241	1,241	1,240	1,120	120			120		1,241				89	07/03/2028	4.C FE
G4712J-AY-8	HIG FINANCE 2 LIMITED 2024 REF TL	D	09/30/2024	SCHEDULED REDEMPTION		3,444	3,444	3,410			34		34		3,444					04/18/2030	4.B Z
43110H-AD-1	HIGHLINE AFTERMARKET ACQ LLC TL		09/30/2024	SCHEDULED REDEMPTION		625	625	625							625				5	11/09/2027	4.B Z
44332E-AX-4	HUB INTERNATIONAL LTD TL B		07/31/2024	Various		880,602	877,901	880,787			(184)		(184)		880,603		(1)	(1)	20,676	06/20/2030	4.B FE
44332E-AY-2	HUB INTERNATIONAL LTD TLB		09/30/2024	SCHEDULED REDEMPTION		2,189	2,189	2,196			(7)		(7)		2,189				31	06/20/2030	4.B Z
C8856U-AE-8	HUSKY INJECTION MOLDING SYSTEM TLB	A	09/27/2024	SCHEDULED REDEMPTION		813	813	816			(3)		(3)		813				4	02/01/2029	4.C FE
G4712J-AT-9	HYPERION REFINANCE SARL TL	D	08/02/2024	EXCHANGE		1,346,958	1,360,287	1,346,943	1,344,584	1,411	958		2,369		1,346,953		6	6	22,246	04/18/2030	4.B FE
L5000D-AE-7	ICON PUBLIC LTD CO REPRICED LUX TL	D	09/30/2024	SCHEDULED REDEMPTION		1,882	1,882	1,872			10		10		1,882				52	07/03/2028	2.C FE
L5000D-AF-4	ICON PUBLIC LTD CO. REPRICED US TL	D	09/30/2024	SCHEDULED REDEMPTION		469	469	465			3		3		469				13	07/03/2028	2.C FE
45323K-AE-0	IMPRIVATA INC. TL		09/30/2024	SCHEDULED REDEMPTION		2,586	2,586	2,592			(6)		(6)		2,586					12/01/2027	4.A FE
77669L-AG-8	INDICOR LLC TERM LOAN (USD) TL		09/30/2024	SCHEDULED REDEMPTION		3,731	3,731	3,650			81		81		3,731				14	11/22/2029	4.B FE
45780Y-AY-2	INSTALLED BUILDING PRODUCTS INC TL		09/30/2024	SCHEDULED REDEMPTION		1,960	1,960	1,953			7		7		1,960				25	03/28/2031	3.A FE
46284N-AV-1	IRON MOUNTAIN INFORMATION MANAGE		09/30/2024	SCHEDULED REDEMPTION		1,256	1,256	1,250			6		6		1,256					01/31/2031	3.C FE
47102D-AN-9	JANUS INTERNATIONAL GROUP LLC TL		09/30/2024	SCHEDULED REDEMPTION		3,598	3,598	3,576			22		22		3,598					08/03/2030	3.C FE
G5080A-AJ-1	JAZZ PHARMACEUTICALS INC TLB	D	09/30/2024	SCHEDULED REDEMPTION		2,835	2,835	2,842			(7)		(7)		2,835					05/05/2028	3.C FE
G5080A-AH-5	JAZZ PHARMACEUTICALS PLC TL		07/19/2024	EXCHANGE		992,611	990,073	992,876			(264)		(264)		992,613		(2)	(2)	18,560	05/05/2028	3.C FE
50179J-AH-1	LBM ACQUISITION LLC AMENDMENT TL		09/30/2024	SCHEDULED REDEMPTION		4,974	4,974	4,982			(8)		(8)		4,974				40	06/06/2031	4.C FE
50179J-AB-4	LBM ACQUISITION LLC TL B		09/30/2024	Various		993,864	992,321	993,899	981,828	14,752	(127)		14,625		993,893		(29)	(29)	9,374	12/17/2027	4.C FE
00165H-AJ-2	LEARFIELD COMMUNICATIONS LLC 23 TL		09/30/2024	SCHEDULED REDEMPTION		1,345	1,345	1,353			(8)		(8)		1,345				12	06/30/2028	4.C Z
50220K-AC-8	LS GROUP OPCO ACQUISITION LLC TLB		09/30/2024	SCHEDULED REDEMPTION		2,487	2,487	2,497			(9)		(9)		2,487					04/23/2031	4.B FE
50217U-AS-6	LTI HOLDINGS (BOYD) TL		07/31/2024	SCHEDULED REDEMPTION		981,717	981,717	960,636	945,521	10,301	25,895		36,196		981,717				14,396	09/06/2025	4.C FE
57777Y-AD-8	MAVIS TIRE EXPRESS SERVICES TOP TL		08/30/2024	Various		932,501	940,090	931,682			686		686		932,368		133	133	21,558	05/04/2028	4.C FE
57777Y-AE-6	MAVIS TIRE EXPRESS SERVICES TOP TL		09/30/2024	SCHEDULED REDEMPTION		2,350	2,350	2,331			19		19		2,350				18	05/04/2028	4.C FE
58503U-AE-3	MEDLINE BORROWER LP TERM LOAN		09/30/2024	SCHEDULED REDEMPTION		2,000	2,000	1,992			8		8		2,000					10/23/2028	3.C FE
45567Y-AN-5	MH SUB I LLC TL		09/30/2024	SCHEDULED REDEMPTION		3,759	3,759	3,667	3,656		104		104		3,759					05/03/2028	4.B FE
59921P-AB-2	MILEAGE PLUS HOLDINGS LLC TLB		07/02/2024	Various		1,350,000	1,350,000	1,337,341	1,337,256		12,744		12,744		1,350,000				102,127	06/21/2027	2.C FE
55316X-AD-2	MIP V WASTE LLC TLB		09/30/2024	SCHEDULED REDEMPTION		2,021	2,021	2,015			6		6		2,021				59	12/08/2028	4.B Z
60662W-AW-2	MITCHELL INTERNATIONAL INC TL		09/30/2024	SCHEDULED REDEMPTION		1,192	1,192	1,186			6		6		1,192				9	10/19/2029	4.B FE
60935Q-AR-7	MONEYGRAM INTERNATIONAL INC TL		09/30/2024	WELLS FARGO															34,130	06/01/2030	4.B FE
55328H-AK-7	MPH ACQUISITION HOLDINGS LLC		08/30/2024	Various		485,878	626,939	602,533	596,764	6,065	2,537		8,603		605,366		(119,488)	(119,488)	47,872	09/01/2028	4.B FE
63689E-AR-6	NATIONAL MENTOR HOLDING INC TL		09/30/2024	SCHEDULED REDEMPTION		4,938	4,938	4,426	4,383		554		554		4,938				34	03/02/2028	5.A FE
N8232N-AJ-6	NOURYON FINANCE B.V. TLB	D	09/30/2024	SCHEDULED REDEMPTION		2,487	2,487	2,479			8		8		2,487				53	04/03/2028	4.A FE
68277F-AE-9	ONEDIGITAL BORROWER LLC		07/02/2024	SCHEDULED REDEMPTION		1,459,148	1,459,148	1,437,967	1,436,385		22,763		22,763		1,459,148				12,552	11/16/2027	4.C FE
68277F-AM-1	ONEDIGITAL BORROWER LLC TL1		09/30/2024	SCHEDULED REDEMPTION		1,500	1,500	1,493			8		8		1,500					06/12/2031	4.B FE
68764J-AH-4	ORYX MIDSTREAM SERVICES PERMIAN TL		09/30/2024	SCHEDULED REDEMPTION		2,494	2,494	2,483			11		11		2,494					10/05/2028	3.C FE
00775K-AJ-7	OSAIC HOLDINGS INC TL		09/30/2024	SCHEDULED REDEMPTION		1,686	1,686	1,675			11		11		1,686					08/17/2028	4.A FE
70468B-AC-7	PELICAN PRODUCTS INC		09/30/2024	SCHEDULED REDEMPTION		1,705	1,705	1,702	1,572	130	3		134		1,705				85	12/29/2028	4.C FE
71360H-AB-3	PERATON CORP TLB		09/30/2024	SCHEDULED REDEMPTION		1,320	1,320	1,323			(3)		(3)		1,320				10	02/01/2028	4.A FE
69338C-AH-4	PG&E CORPORATION TERM LOAN		09/13/2024	Various		489,999	489,999	488,006	487,610		2,389		2,389		489,999				8,203	06/23/2027	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
71913B-AJ-1	PHOENIX GUARANTOR INC. TL		09/30/2024	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500					02/21/2031	4.A FE
72941D-AK-8	PLUTO ACQUISITION I INC TL B		09/30/2024	SCHEDULED REDEMPTION		625	625	525			100		100		625					09/20/2028	5.C FE
73813H-AD-8	POTTERS INDUSTRIES LLC TL		09/30/2024	SCHEDULED REDEMPTION		485	485	482			3		3		485				10	12/14/2027	4.B FE
74063*-AE-9	PREMIER IMAGING LLC CLOSING TL		09/30/2024	CANCELLED TRADE		(18,230)	(18,230)	(18,182)							(18,230)					01/02/2025	4.C
74167N-AD-5	PRIMARY PRODUCTS FINANCE LLC TL		09/30/2024	SCHEDULED REDEMPTION		627	627	623			3		3		627					04/01/2029	3.C FE
74339D-AK-4	PROJECT ALPHA INTERMEDIATE TL		09/30/2024	SCHEDULED REDEMPTION		313	313	315			(2)		(2)		313					10/28/2030	4.B FE
74345H-AG-6	PROOFPOINT INC 2024 REFINANCIN		09/30/2024	SCHEDULED REDEMPTION		2,449	2,449	2,415			34		34		2,449				695	08/31/2028	4.B FE
74773K-AD-7	QUARTZ ACQUIRECO LLC TL		08/13/2024	Various		323,375	323,375	320,459			75		75		320,534		2,841	2,841	1,814	06/28/2030	4.A FE
75041E-AJ-1	RADIOLOGY PARTNERS INC. TL B		09/30/2024	Various		2,123	2,123	1,822			301		301		2,123				59	01/31/2029	4.C Z
89778P-AH-0	REALTRUCK GROUP INC NON-FUNGIB		09/30/2024	SCHEDULED REDEMPTION		2,500	2,500	2,448	2,440		60		60		2,500				22	01/31/2028	4.B Z
78350U-AE-5	RYAN SPECIALTY GROUP LLC TL		09/13/2024	Various		995,904	990,986	995,965	988,509	8,400	(1,000)		7,399		995,908		(4)	(4)	41,379	09/01/2027	3.C FE
82981M-AC-6	SITEL WORLDWIDE CORPORATION TLB	D	09/30/2024	SCHEDULED REDEMPTION		288	288	224			64		64		288					08/28/2028	4.B FE
84748E-AF-7	SPECIALTY BUILDING PRODUCTS TLB		09/30/2024	SCHEDULED REDEMPTION		2,283	2,283	2,164	2,150		133		133		2,283				18	10/15/2028	4.C FE
78466Y-AN-8	SRS DISTRIBUTION 2021 REFI TL		09/30/2024	SCHEDULED REDEMPTION															6,931	06/02/2028	4.C FE
74530D-AH-8	STUBHUB HOLDINGS INC EXTENDED TLB		09/30/2024	Various		14,727	14,727	13,476			1,459		1,459		14,727				266	03/12/2030	4.C FE
86875T-AB-3	SURF HOLDINGS S.A R.L. AKA SOPHOS	D	09/30/2024	SCHEDULED REDEMPTION		1,443	1,443	1,439	1,438		4		4		1,443				34	03/05/2027	4.B FE
86880N-BB-8	SURGERY CENTER HOLDINGS INC TLB		09/30/2024	SCHEDULED REDEMPTION		6,275	6,275	6,241			34		34		6,275				90	12/19/2030	4.B FE
88023H-AH-3	TEMPO ACQUISITION LLC 6TH INCR TL		09/30/2024	SCHEDULED REDEMPTION		178,409	178,409	178,409							178,409				2,195	08/31/2028	3.C FE
88675U-AB-8	TIGER ACQUISITION LLC ITL		09/30/2024	SCHEDULED REDEMPTION		13,962	13,962	13,892			70		70		13,962				64	06/01/2028	4.C FE
D9000B-AG-7	TK ELEVATOR TOPCO GMBH TLB	D	09/30/2024	SCHEDULED REDEMPTION		5,083	5,083	5,075			8		8		5,083				43	04/30/2030	4.B FE
89787R-AH-5	TRUGREEN LIMITED PARTNERSHIP TL		09/30/2024	SCHEDULED REDEMPTION		2,571	2,571	2,587	2,478	112	(20)		93		2,571					10/29/2027	4.C FE
90351J-AH-7	UBER TECHNOLOGIES INC. 2023 REF TL		09/09/2024	SCHEDULED REDEMPTION		493,563	493,563	494,180			(617)		(617)		493,563				15,015	03/03/2030	2.C FE
89841E-AB-1	UKG INC. TL B		09/30/2024	SCHEDULED REDEMPTION		1,250	1,250	1,250							1,250					01/30/2031	4.C FE
90932R-AM-6	UNITED AIRLINES INC TL B		09/30/2024	SCHEDULED REDEMPTION		909	909	904			5		5		909					02/15/2031	3.A FE
90290H-AP-7	USIC HOLDINGS INC		09/20/2024	SCHEDULED REDEMPTION		1	1	1							1				19,375	05/12/2028	4.C FE
92537E-AE-8	VERTIV GROUP CORPORATION TLB		09/30/2024	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		09/30/2024	SCHEDULED REDEMPTION		3,980	3,980	3,949	3,918	8	54		62		3,980					07/02/2025	4.C FE
92943H-AB-5	W. R. GRACE HOLDINGS LLC TLB		09/30/2024	Various				(1)	2,548	1	(4)		(4)							09/22/2028	4.A FE
93369P-AK-0	WAND NEWCO 3 INC TL		07/30/2024	EXCHANGE		997,623	1,000,000	997,500			52		52		997,552		71	71	8,083	01/30/2031	4.C FE
93369P-AL-8	WAND NEWCO 3 INC TRANCHE B1 TL		09/30/2024	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				18	01/30/2031	4.C FE
63939W-AL-7	WAYSTAR TECHNOLOGIES INC INIT TL		09/30/2024	SCHEDULED REDEMPTION		56,275	56,275	56,314			(39)		(39)		56,275				440	10/22/2029	4.A FE
63939W-AK-9	WAYSTAR TECHNOLOGIES INC TL		09/30/2024	EXCHANGE		585,655	585,253	585,679			(24)		(24)		585,655				6,658	10/22/2029	4.C FE
1909999999. Subtotal - Bonds - Unaffiliated Bank Loans						28,920,188	29,103,440	29,775,984	20,875,694	45,822	(673,815)		(627,993)		29,035,413		(115,225)	(115,225)	1,566,675	XXX	XXX
2509999997. Total - Bonds - Part 4						9,805,480,814	9,480,689,721	9,664,232,374	3,826,087,222	14,697,054	3,000,978		17,698,032		9,662,551,469		143,893,368	143,893,368	204,107,224	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						9,805,480,814	9,480,689,721	9,664,232,374	3,826,087,222	14,697,054	3,000,978		17,698,032		9,662,551,469		143,893,368	143,893,368	204,107,224	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		08/01/2024	MORGAN STANLEY	768.000	97,122		75,724	31,266	(4,686)			(4,686)		75,724		21,398	21,398	632		
002824-10-0	ABBOTT LABS		08/01/2024	MORGAN STANLEY	2,473.000	272,381		239,287	272,203	(32,916)			(32,916)		239,287		33,094	33,094	4,080		
00287Y-10-9	ABBVIE INC		08/01/2024	MORGAN STANLEY	2,840.000	538,747		306,351	440,115	(133,764)			(133,764)		306,351		232,396	232,396	13,206		
G1151C-10-1	ACCENTURE PLC		08/01/2024	MORGAN STANLEY	785.000	257,532		201,981	275,464	(73,484)			(73,484)		201,981		55,551	55,551	3,038		
00724F-10-1	ADOBE INC		08/01/2024	MORGAN STANLEY	718.000	392,308		197,594	428,359	(230,765)			(230,765)		197,594		194,714	194,714			
007903-10-7	ADVANCED MICRO DEVICES INC		08/01/2024	MORGAN STANLEY	2,631.000	348,690		173,773	377,075	(215,000)			(215,000)		173,773		174,917	174,917			
00130H-10-5	AES CORP		08/01/2024	MORGAN STANLEY	1,390.000	24,887		16,068	26,758	(10,689)			(10,689)		16,068		8,819	8,819	719		

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
001055-10-2	AFLAC INC.		08/01/2024	MORGAN STANLEY	1,290.000	131,118		67,248	106,425	(39,177)			(39,177)		67,248		63,871	63,871	1,290		
00846U-10-1	AGILENT TECHNOLOGIES INC		08/01/2024	MORGAN STANLEY	744.000	106,281		83,194	103,438	(20,244)			(20,244)		83,194		23,087	23,087	527		
009158-10-6	AIR PRODUCTS & CHEM		08/01/2024	MORGAN STANLEY	388.000	111,533		89,164	106,234	(17,071)			(17,071)		89,164		22,370	22,370	2,053		
009066-10-1	AIRBNB INC CLASS A		08/01/2024	MORGAN STANLEY	717.000	96,853		75,529	85,224	(23,428)			(23,428)		75,529		21,325	21,325			
S60107-02-6	AISIN CORP	B	08/02/2024	MORGAN STANLEY	100.000	3,256		2,468	3,499	(2,022)			(2,022)	990	2,468	(661)	1,449	788	51		
00971T-10-1	AKAMAI TECHNOLOGIES		08/01/2024	MORGAN STANLEY	386.000	36,837		32,427	29,706	(8,184)			(8,184)		32,427		4,410	4,410			
012653-10-1	ALBEMARLE CORP		08/01/2024	MORGAN STANLEY	379.000	35,309		35,160							35,160		149	149			
015271-10-9	ALEXANDRIA REAL ESTATE		08/01/2024	MORGAN STANLEY	389.000	44,740		36,138	49,314	(13,175)			(13,175)		36,138		8,601	8,601	1,494		
016255-10-1	ALIGN TECHNOLOGY INC		08/01/2024	MORGAN STANLEY	49.000	11,188		11,830							11,830		(642)	(642)			
G0176J-10-9	ALLEGION PLC		08/01/2024	MORGAN STANLEY	51.000	6,746		5,923							5,923		824	824			
02005N-10-0	ALLY FINANCIAL INC		08/01/2024	MORGAN STANLEY	332.000	14,125		8,542	11,593	(3,051)			(3,051)		8,542		5,582	5,582	299		
02043Q-10-7	ALNYLAM PHARMACEUTICALS INC		08/01/2024	MORGAN STANLEY	262.000	70,373		43,022	40,388	(9,613)			(9,613)		43,022		27,351	27,351			
02079K-30-5	ALPHABET INC CLASS A		08/01/2024	MORGAN STANLEY	9,516.000	1,624,859		687,724	1,312,946	(646,534)			(646,534)		687,724		937,135	937,135	1,880		
02079K-10-7	ALPHABET INC CLASS C		08/01/2024	MORGAN STANLEY	8,238.007	1,420,605		685,586	1,160,278	(475,609)			(475,609)		685,586		735,019	735,019	1,647		
02209S-10-3	ALTRIA GROUP INC.		08/01/2024	MORGAN STANLEY	2,606.000	130,335		104,627	72,894	(4,662)			(4,662)		104,627		25,709	25,709	5,313		
023135-10-6	AMAZON COM INC		08/01/2024	MORGAN STANLEY	15,097.000	2,778,752		1,326,379	2,207,384	(987,032)			(987,032)		1,326,379		1,452,373	1,452,373			
G0250X-10-7	AMCOR PLC	D	08/01/2024	MORGAN STANLEY	2,193.000	23,015		20,088	21,141	(1,053)			(1,053)		20,088		2,927	2,927	548		
023608-10-2	AMEREN CORP		08/01/2024	MORGAN STANLEY	501.000	40,708		35,145							35,145		5,562	5,562			
025537-10-1	AMERICAN ELEC PWR INC		08/01/2024	MORGAN STANLEY	1,044.000	105,686		54,852	84,794	(29,942)			(29,942)		54,852		50,835	50,835	1,837		
025816-10-9	AMERICAN EXPRESS CO		08/01/2024	MORGAN STANLEY	1,189.000	295,666		62,606	222,747	(160,142)			(160,142)		62,606		233,061	233,061	2,378		
026874-78-4	AMERICAN INTL GROUP INC		08/01/2024	MORGAN STANLEY	1,794.000	134,376		85,179	121,544	(36,364)			(36,364)		85,179		49,197	49,197	1,363		
03027X-10-0	AMERICAN TOWER CORP		09/03/2024	Various	4,180.000	924,558		759,099	184,146	(43,870)			(43,870)		759,099		165,459	165,459	9,604		
030420-10-3	AMERICAN WATER WORKS CO INC		08/01/2024	MORGAN STANLEY	397.000	57,363		45,981	6,731	(3,036)			(3,036)		45,981		11,382	11,382	585		
03064D-10-8	AMERICOLD REALTY TRUST		09/03/2024	Various	26,259.000	761,492		615,596							615,596		145,895	145,895	5,777		
03076C-10-6	AMERIPRISE FINL INC		08/01/2024	MORGAN STANLEY	242.000	101,239		23,701	91,919	(68,217)			(68,217)		23,701		77,538	77,538	685		
03073E-10-5	AMERISOURCEBERGEN CORP		08/01/2024	MORGAN STANLEY	220.000	53,779		26,237	45,184	(18,946)			(18,946)		26,237		27,541	27,541	224		
031100-10-0	AMETEK INC		08/01/2024	MORGAN STANLEY	195.000	31,029		32,508							32,508		(1,480)	(1,480)			
031162-10-0	AMGEN INC		08/01/2024	MORGAN STANLEY	848.000	284,517		90,933	234,448	(154,139)			(154,139)		90,933		193,585	193,585	3,663		
032095-10-1	AMPHENOL CORP.		08/01/2024	MORGAN STANLEY	4,675.000	290,380		150,488	231,716	(81,228)			(81,228)		150,488		139,891	139,891	1,655		
032654-10-5	ANALOG DEVICES INC		08/01/2024	MORGAN STANLEY	804.000	176,003		112,029	159,642	(47,613)			(47,613)		112,029		63,973	63,973	1,479		
SB1XZS-82-2	ANGLO AMERICAN PLC CMN STK	B	08/02/2024	MORGAN STANLEY	1,317.000	37,785		32,478	33,085	(2,250)			(2,250)	2,250	32,478	(1,962)	7,269	5,307	544		
036620-10-5	ANSYS INC		08/01/2024	MORGAN STANLEY	174.000	53,908		49,865	51,892	(11,993)			(11,993)		49,865		4,043	4,043			
036752-10-3	ANTHEM INC		08/01/2024	MORGAN STANLEY	439.000	233,640		96,566	207,015	(110,449)			(110,449)		96,566		137,074	137,074	1,431		
G0403H-10-8	AON PLC CLASS A		08/01/2024	MORGAN STANLEY	319.000	104,570		85,451	92,835	(7,385)			(7,385)		85,451		19,120	19,120	627		
03743Q-10-8	APA CORP		08/01/2024	MORGAN STANLEY	473.000	14,698		13,717							13,717		981	981	118		
03769M-10-6	APOLLO GLOBAL MANAGEMENT INC		08/01/2024	MORGAN STANLEY	268.000	31,078		19,119	24,975	(5,856)			(5,856)		19,119		11,958	11,958	239		
03784Y-20-0	APPLE HOSPITALITY REIT INC		09/03/2024	Various	14,550.000	211,832		210,463							210,463		1,369	1,369	2,282		
037833-10-0	APPLE INC.		08/01/2024	MORGAN STANLEY	23,878.000	5,213,736		3,102,469	4,597,231	(1,494,763)			(1,494,763)		3,102,469		2,111,267	2,111,267	11,700		
038222-10-5	APPLIED MATERIALS INC		08/01/2024	MORGAN STANLEY	1,391.000	273,039		113,965	225,439	(111,475)			(111,475)		113,965		159,074	159,074	1,002		
03831W-10-8	APPLOVIN CORP CLASS A		08/01/2024	MORGAN STANLEY	261.000	19,597		21,196							21,196		(1,599)	(1,599)			
03852U-10-6	ARAMARK		08/01/2024	MORGAN STANLEY	194.000	6,478		3,874	5,451	(1,578)			(1,578)		3,874		2,605	2,605	37		
G0450A-10-5	ARCH CAPITAL GROUP		08/01/2024	MORGAN STANLEY	168.000	16,312		7,008	12,477	(5,469)			(5,469)		7,008		9,303	9,303			
039483-10-2	ARCHER DANIELS MIDLAND CO		08/01/2024	MORGAN STANLEY	799.000	48,318		47,580							47,580		738	738	201		
03990B-10-1	ARES MANAGEMENT CORP CLASS A		08/01/2024	MORGAN STANLEY	76.000	11,335		10,129							10,129		1,206	1,206			
040413-10-6	ARISTA NETWORKS INC		08/01/2024	MORGAN STANLEY	381.000	129,016		75,119	87,845	(15,402)			(15,402)		75,119		53,897	53,897			
363576-10-9	ARTHUR J GALLAGHER & CO		08/01/2024	MORGAN STANLEY	225.000	64,599		58,345							58,345		6,254	6,254			

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
S60546-03-3	ASAHI KASEI CORP	B	08/02/2024	MORGAN STANLEY	100.000	659		630	737	(316)			(316)	209	630	(169)	198	29	10		
SB929F-46-4	ASML HOLDING N.V.	B	08/02/2024	MORGAN STANLEY	13.000	10,339		5,522	9,790	(4,828)			(4,828)	561	5,522	(419)	5,236	4,817	56		
29109X-10-6	ASPEN TECHNOLOGY CORP		08/01/2024	MORGAN STANLEY	57.000	10,374		9,574	12,549	(2,974)			(2,974)		9,574		800	800			
00206R-10-2	AT&T INC		08/01/2024	MORGAN STANLEY	10,539.000	205,136		164,680	155,853	(14,554)			(14,554)		164,680		40,456	40,456	8,079		
049468-10-1	ATLASSIAN CORP CLASS A		08/01/2024	MORGAN STANLEY	326.000	56,473		54,851	74,926	(22,006)			(22,006)		54,851		1,622	1,622			
049560-10-5	ATMOS ENERGY CORP.		08/01/2024	MORGAN STANLEY	54.000	7,024		5,868	6,259	(390)			(390)		5,868		1,156	1,156	87		
052769-10-6	AUTODESK INCORPORATED		08/01/2024	MORGAN STANLEY	376.000	90,905		65,786	87,653	(25,747)			(25,747)		65,786		25,119	25,119			
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		08/01/2024	MORGAN STANLEY	722.000	188,650		147,289	150,499	(21,350)			(21,350)		147,289		41,361	41,361	2,713		
053332-10-2	AUTOZONE INC		08/01/2024	MORGAN STANLEY	36.000	113,338		58,775	93,082	(34,307)			(34,307)		58,775		54,563	54,563			
053484-10-1	AVALONBAY CMNTYS INC		09/03/2024	Various	4,475.000	967,105		723,485	836,125	(114,478)			(114,478)		723,485		243,620	243,620	22,569		
05352A-10-0	AVANTOR INC		08/01/2024	MORGAN STANLEY	720.000	19,076		12,535	16,438	(3,902)			(3,902)		12,535		6,541	6,541			
053611-10-9	AVERY DENNISON CORP		08/01/2024	MORGAN STANLEY	170.000	36,387		29,558	34,367	(4,809)			(4,809)		29,558		6,829	6,829	287		
05464C-10-1	AXON ENTERPRISE INC		08/01/2024	MORGAN STANLEY	69.000	20,674		14,464	17,308	(3,429)			(3,429)		14,464		6,209	6,209			
05722G-10-0	BAKER HUGHES CO		08/01/2024	MORGAN STANLEY	1,035.000	38,961		33,912	35,376	(915)			(915)		33,912		5,049	5,049	435		
058498-10-6	BALL CORP COM		08/01/2024	MORGAN STANLEY	522.000	33,686		31,330							31,330		2,356	2,356			
060505-10-4	BANK AMER CORP COM		08/01/2024	MORGAN STANLEY	10,316.000	407,419		282,452	347,340	(64,888)			(64,888)		282,452		124,967	124,967	4,952		
064058-10-0	BANK NEW YORK MELLON CORP		08/01/2024	MORGAN STANLEY	1,279.000	82,666		49,267	66,572	(17,305)			(17,305)		49,267		33,399	33,399	1,675		
070830-10-4	BATH AND BODY WORKS INC		08/01/2024	MORGAN STANLEY	388.000	13,628		12,308	16,746	(4,438)			(4,438)		12,308		1,320	1,320	155		
071813-10-9	BAXTER INTL INC		08/01/2024	MORGAN STANLEY	1,045.000	37,624		34,887	33,402	(1,305)			(1,305)		34,887		2,737	2,737	752		
075887-10-9	BECTON DICKINSON		08/01/2024	MORGAN STANLEY	489.000	115,403		108,964	119,233	(10,269)			(10,269)		108,964		6,439	6,439	929		
08265T-20-8	BENTLEY SYSTEMS INC CLASS B		08/01/2024	MORGAN STANLEY	473.000	22,512		23,050	11,584	(924)			(924)		23,050		(538)	(538)	27		
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		08/01/2024	MORGAN STANLEY	2,004.000	865,313		547,269	683,717	(171,840)			(171,840)		547,269		318,044	318,044			
086516-10-1	BEST BUY CO INC		08/01/2024	MORGAN STANLEY	288.000	24,671		18,323	22,545	(4,221)			(4,221)		18,323		6,347	6,347	806		
090572-20-7	BIO RAD LABORATORIES INC		08/01/2024	MORGAN STANLEY	47.000	16,038		12,836							12,836		3,202	3,202			
09073M-10-4	BIO TECHNE CORP		08/01/2024	MORGAN STANLEY	370.000	30,467		26,511							26,511		3,956	3,956			
09062X-10-3	BIOGEN INC		08/01/2024	MORGAN STANLEY	112.000	23,597		21,748	28,982	(7,234)			(7,234)		21,748		1,849	1,849			
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		08/01/2024	MORGAN STANLEY	373.000	31,561		30,342	25,937	(3,807)			(3,807)		30,342		1,218	1,218			
09247X-10-1	BLACKROCK INC		08/01/2024	MORGAN STANLEY	245.000	212,004		134,819	198,891	(64,072)			(64,072)		134,819		77,185	77,185	2,499		
09260D-10-7	BLACKSTONE INC		08/01/2024	MORGAN STANLEY	1,168.000	160,041		86,654	152,915	(66,261)			(66,261)		86,654		73,387	73,387	3,025		
097023-10-5	BOEING CO		08/01/2024	MORGAN STANLEY	544.000	96,995		73,971	107,131	(57,367)			(57,367)		73,971		23,024	23,024			
09857L-10-8	BOOKING HOLDINGS INC		08/01/2024	MORGAN STANLEY	58.000	212,516		95,306	205,739	(110,433)			(110,433)		95,306		117,210	117,210	1,015		
099502-10-6	BOOZ ALLEN HAMILTON		08/01/2024	MORGAN STANLEY	139.000	19,869		17,203	17,779	(577)			(577)		17,203		2,666	2,666	142		
099724-10-6	BORG WARNER INC.		08/01/2024	MORGAN STANLEY	494.000	16,808		13,628	17,710	(4,082)			(4,082)		13,628		3,180	3,180	109		
101121-10-1	BOSTON PPTYS INC		08/01/2024	MORGAN STANLEY	130.000	9,137		6,945	9,122	(2,178)			(2,178)		6,945		2,192	2,192	382		
101137-10-7	BOSTON SCIENTIFIC CORP COM		08/01/2024	MORGAN STANLEY	3,494.000	262,584		115,008	201,988	(86,981)			(86,981)		115,008		147,577	147,577			
110122-10-8	BRISTOL MYERS SQUIBB CO		08/01/2024	MORGAN STANLEY	4,105.000	197,712		170,481	27,143						170,481		27,231	27,231	3,813		
11120U-10-5	BRIXMOR PROPERTY GROUP INC		09/03/2024	Various	14,722.000	378,600		318,609	342,581	(23,972)			(23,972)		318,609		59,991	59,991	12,035		
11135F-10-1	BROADCOM INC		08/01/2024	MORGAN STANLEY	7,015.000	1,031,282		361,958	728,353	(438,637)			(438,637)		361,958		669,323	669,323	9,188		
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		08/01/2024	MORGAN STANLEY	156.000	33,530		26,603	32,097	(5,494)			(5,494)		26,603		6,928	6,928	374		
11135E-20-3	BROADSTONE NET LEASE INC		09/03/2024	Various	52,114.000	937,153		776,128							776,128		161,025	161,025	18,807		
SBPCPY-H2-0	BROOKFIELD ASSET MANAGEMENT VOTING	B	08/01/2024	MORGAN STANLEY	566.000	23,818		133	22,844	(24,866)			(24,866)	2,154	133	(14)	23,700	23,685	179		
115236-10-1	BROWN & BROWN		08/01/2024	MORGAN STANLEY	111.000	11,188		8,476	3,342	(85)			(85)		8,476		2,712	2,712	21		
12008R-10-7	BUILDERS FIRSTSOURCE		08/01/2024	MORGAN STANLEY	96.000	15,311		11,696	12,354	(3,661)			(3,661)		11,696		3,615	3,615			
H11356-10-4	BUNGE GLOBAL SA		08/01/2024	MORGAN STANLEY	152.000	15,665		16,224							16,224		(559)	(559)			
122017-10-6	BURLINGTON STORES INC		08/01/2024	MORGAN STANLEY	82.000	20,929		14,168	7,196	(3,056)			(3,056)		14,168		6,761	6,761			
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		08/01/2024	MORGAN STANLEY	216.000	22,076		17,848	8,553	(488)			(488)		17,848		4,228	4,228	181		

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
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/01/2024	MORGAN STANLEY	418.000	109,013		77,830	104,045	(37,294)			(37,294)		77,830		31,183	31,183			
12769G-10-0	CAESARS ENTERTAINMENT INC		08/01/2024	MORGAN STANLEY	555.000	20,731		20,973							20,973		(242)	(242)			
133131-10-2	CAMDEN PROP		08/01/2024	MORGAN STANLEY	799.000	91,934		75,569	79,333	(3,763)			(3,763)		75,569		16,365	16,365	2,445		
134429-10-9	CAMPBELL SOUP CO		08/01/2024	MORGAN STANLEY	206.000	9,864		8,420	8,387	(497)			(497)		8,420		1,444	1,444	220		
14040H-10-5	CAPITAL ONE FINL CORP		08/01/2024	MORGAN STANLEY	554.000	79,710		54,139	72,640	(18,501)			(18,501)		54,139		25,571	25,571	665		
14149Y-10-8	CARDINAL HEALTH INC		08/01/2024	MORGAN STANLEY	398.000	41,146		37,762	29,131	(2,087)			(2,087)		37,762		3,385	3,385	545		
142339-10-0	CARLISLE CORP.		08/01/2024	MORGAN STANLEY	19.000	7,695		4,862	5,936	(1,074)			(1,074)		4,862		2,833	2,833	32		
14316J-10-8	CARLYLE GROUP INC		08/01/2024	MORGAN STANLEY	292.000	13,944		8,048	11,881	(3,834)			(3,834)		8,048		5,897	5,897	204		
143130-10-2	CARMAX INC		08/01/2024	MORGAN STANLEY	225.000	18,358		15,428	6,062	(1,113)			(1,113)		15,428		2,930	2,930			
143658-30-0	CARNIVAL CORP		08/01/2024	MORGAN STANLEY	1,810.000	28,516		30,468							30,468		(1,952)	(1,952)			
14448C-10-4	CARRIER GLOBAL CORP		08/01/2024	MORGAN STANLEY	1,948.000	128,672		69,271	111,913	(42,642)			(42,642)		69,271		59,401	59,401	1,110		
148806-10-2	CATALENT INC		08/01/2024	MORGAN STANLEY	322.000	19,247		10,362	14,467	(4,106)			(4,106)		10,362		8,885	8,885			
149123-10-1	CATERPILLAR INC		08/01/2024	MORGAN STANLEY	713.000	236,364		123,195	199,577	(88,823)			(88,823)		123,195		113,168	113,168	2,760		
12503M-10-8	CBOE GLOBAL MARKETS INC		08/01/2024	MORGAN STANLEY	119.000	22,103		19,794	16,963	(1,224)			(1,224)		19,794		2,309	2,309	105		
12504L-10-9	CBRE GROUP INC		08/01/2024	MORGAN STANLEY	682.000	76,644		26,608	63,487	(36,879)			(36,879)		26,608		50,036	50,036			
12514G-10-8	CDW CORP/DE		08/01/2024	MORGAN STANLEY	289.000	61,724		28,566	65,695	(37,129)			(37,129)		28,566		33,158	33,158	358		
150870-10-3	CELANESE CORP		08/01/2024	MORGAN STANLEY	59.000	8,115		7,502	3,107	(847)			(847)		7,502		613	613	69		
15135B-10-1	CENTENE CORP		08/01/2024	MORGAN STANLEY	336.000	26,175		20,936	24,935	(3,998)			(3,998)		20,936		5,239	5,239			
15189T-10-7	CENTERPOINT ENERGY INC		08/01/2024	MORGAN STANLEY	2,619.000	73,710		38,368	74,825	(36,456)			(36,456)		38,368		35,341	35,341	1,048		
125269-10-0	CF INDUSTRIES HOLDINGS		08/01/2024	MORGAN STANLEY	261.000	19,782		18,570	20,750	(1,686)			(1,686)		18,570		1,212	1,212	261		
159864-10-7	CHARLES RIVER LAB		08/01/2024	MORGAN STANLEY	108.000	26,225		22,290							22,290		3,935	3,935			
808513-10-5	CHARLES SCHWAB		08/01/2024	MORGAN STANLEY	2,358.000	150,212		133,108	110,149	(26,288)			(26,288)		133,108		17,104	17,104	1,152		
16411R-20-8	CHENIERE ENERGY INC		08/01/2024	MORGAN STANLEY	375.000	67,406		17,351	64,016	(46,665)			(46,665)		17,351		50,055	50,055	326		
166764-10-0	CHEVRON CORP		08/01/2024	MORGAN STANLEY	2,946.000	449,591		267,260	404,820	(172,389)			(172,389)		267,260		182,332	182,332	9,604		
16679L-10-9	CHEWY INC CLASS A		08/01/2024	MORGAN STANLEY	222.000	5,160		3,532	5,246	(997)			(997)		3,532		1,628	1,628			
169656-10-5	CHIPOTLE MEXICAN GRILL		08/01/2024	MORGAN STANLEY	2,678.000	143,149		70,017	122,490	(52,473)			(52,473)		70,017		73,132	73,132			
H1467J-10-4	CHUBB LTD		08/01/2024	MORGAN STANLEY	516.000	140,320		50,628	110,288	(66,622)			(66,622)		50,628		89,692	89,692	1,310		
171340-10-2	CHURCH & DWIGHT CO.		08/01/2024	MORGAN STANLEY	183.000	18,300		16,397	17,304	(908)			(908)		16,397		1,904	1,904	104		
125523-10-0	CIGNA CORPORATION		08/01/2024	MORGAN STANLEY	475.000	157,978		95,076	142,239	(47,163)			(47,163)		95,076		62,902	62,902	1,330		
172062-10-1	CINCINNATI FINL CORP		08/01/2024	MORGAN STANLEY	217.000	28,195		16,264	22,451	(6,187)			(6,187)		16,264		11,931	11,931	514		
172908-10-5	CINTAS COR P COM		08/01/2024	MORGAN STANLEY	130.000	99,045		48,559	78,346	(29,787)			(29,787)		48,559		50,486	50,486	351		
17275R-10-2	CISCO SYS INC		08/01/2024	MORGAN STANLEY	5,715.000	270,798		228,600	288,722	(60,122)			(60,122)		228,600		42,198	42,198	6,801		
172967-42-4	CITIGROUP INC		08/01/2024	MORGAN STANLEY	3,107.000	196,590		127,242	159,824	(32,582)			(32,582)		127,242		69,348	69,348	3,293		
174610-10-5	CITIZENS FINANCIAL GROUP		08/01/2024	MORGAN STANLEY	736.000	29,958		14,197	24,391	(10,194)			(10,194)		14,197		15,761	15,761	927		
18915M-10-7	CLOUDFLARE INC CLASS A		08/01/2024	MORGAN STANLEY	519.000	38,610		27,262	36,551	(15,742)			(15,742)		27,262		11,348	11,348			
12572Q-10-5	CME GROUP INC.		08/01/2024	MORGAN STANLEY	427.000	83,820		71,804	89,926	(18,122)			(18,122)		71,804		12,016	12,016	3,224		
125896-10-0	CMS ENERGY CORP		08/01/2024	MORGAN STANLEY	209.000	13,870		11,439	12,137	(698)			(698)		11,439		2,431	2,431	215		
N20944-10-9	CNH INDUSTRIAL N.V. NV	D	08/01/2024	MORGAN STANLEY	1,202.000	12,110		11,912							11,912		198	198			
SBDSV2-V0-9	CNH INDUSTRIAL N.V. NV	B	08/02/2024	MORGAN STANLEY	1,375.000	13,399		13,852	16,617	(1,903)			(1,903)	952	13,852	(1,052)	599	(453)	647		
191216-10-0	COCA COLA CO.		08/01/2024	MORGAN STANLEY	6,414.000	435,851		339,449	362,655	(39,755)			(39,755)		339,449		96,402	96,402	5,969		
192422-10-3	COGNEX CORP		08/01/2024	MORGAN STANLEY	278.000	10,863		9,666	11,604	(1,938)			(1,938)		9,666		1,196	1,196	42		
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		08/01/2024	MORGAN STANLEY	845.000	64,476		38,832	60,197	(24,629)			(24,629)		38,832		25,644	25,644	496		
19260Q-10-7	COINBASE GLOBAL INC CLASS A		08/01/2024	MORGAN STANLEY	274.000	58,260		17,667	45,045	(30,704)			(30,704)		17,667		40,593	40,593			
194162-10-3	COLGATE PALMOLIVE CO		08/01/2024	MORGAN STANLEY	1,060.000	106,978		78,299	84,493	(6,194)			(6,194)		78,299		28,679	28,679	1,569		
20030N-10-1	COMCAST CORP NEW CL A		08/01/2024	MORGAN STANLEY	3,698.000	148,859		108,462	162,157	(53,695)			(53,695)		108,462		40,397	40,397	3,365		
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	B	08/02/2024	MORGAN STANLEY	398.000	58,059		30,359	54,736	(22,090)			(22,090)	(2,287)	30,359	148	27,553	27,700			

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
205887-10-2	CONAGRA BRANDS INC		08/01/2024	MORGAN STANLEY	813.000	24,588		21,987	22,269	(1,305)			(1,305)		21,987		2,602	2,602	828		
20717M-10-3	CONFLUENT INC CLASS A		08/01/2024	MORGAN STANLEY	571.000	11,777		15,486							15,486		(3,709)	(3,709)			
20825C-10-4	CONOCOPHILLIPS		08/01/2024	MORGAN STANLEY	1,713.000	185,658		128,334	185,828	(70,268)			(70,268)		128,334		57,325	57,325	2,672		
209115-10-4	CONSOLIDATED EDISON INC		08/01/2024	MORGAN STANLEY	387.000	38,778		34,185	35,205	(1,020)			(1,020)		34,185		4,593	4,593	642		
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		08/01/2024	MORGAN STANLEY	282.000	69,191		59,834	65,998	(8,479)			(8,479)		59,834		9,357	9,357	519		
21037T-10-9	CONSTELLATION ENERGY CORP		08/01/2024	MORGAN STANLEY	374.000	66,407		19,243	42,080	(25,613)			(25,613)		19,243		47,165	47,165	255		
216648-50-1	COOPER COMPANIES INC		08/01/2024	MORGAN STANLEY	221.000	20,817		16,879							16,879		3,937	3,937			
217204-10-6	COPART INC		08/01/2024	MORGAN STANLEY	1,423.000	74,314		69,253	37,044	(3,916)			(3,916)		69,253		5,061	5,061			
219350-10-5	CORNING IN C COM		08/01/2024	MORGAN STANLEY	1,027.000	41,115		29,804	31,272	(1,469)			(1,469)		29,804		11,311	11,311	575		
219948-10-6	CORPAY INC		08/01/2024	MORGAN STANLEY	100.000	28,489		24,258							24,258		4,230	4,230			
22002T-10-8	CORPORATE OFFICE PROPERTIES TRUST		09/03/2024	Various	2,244.000	63,436		53,205	57,514	(4,308)			(4,308)		53,205		10,230	10,230	1,964		
22052L-10-4	CORTEVA INC		08/01/2024	MORGAN STANLEY	1,535.000	81,345		42,151	73,557	(31,406)			(31,406)		42,151		39,194	39,194	491		
22160N-10-9	COSTAR GROUP INC		08/01/2024	MORGAN STANLEY	801.000	61,783		53,178	54,269	(14,393)			(14,393)		53,178		8,606	8,606			
22160K-10-5	COSTCO WHS L CORP NEW COM		08/01/2024	MORGAN STANLEY	775.000	633,068		348,246	511,562	(163,316)			(163,316)		348,246		284,822	284,822	14,214		
222795-50-2	COUSINS PROPERTIES REIT INC		09/03/2024	Various	1,450.000	38,231		33,568							33,568		4,663	4,663	464		
G25508-10-5	CRH PUBLIC LIMITED PLC		08/01/2024	MORGAN STANLEY	1,235.000	101,063		90,254							90,254		10,810	10,810			
22788C-10-5	CROWDSTRIKE HOLDINGS INC CLASS A		08/01/2024	MORGAN STANLEY	332.000	74,437		39,605	84,766	(45,161)			(45,161)		39,605		34,832	34,832			
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		09/03/2024	Various	2,110.000	231,999		201,942	46,191	(9,739)			(9,739)		201,942		30,057	30,057	1,255		
228368-10-6	CROWN HOLDINGS INC		08/01/2024	MORGAN STANLEY	328.000	28,898		24,400	30,206	(3,628)			(3,628)		24,400		4,498	4,498	164		
126408-10-3	CSX CORP		08/01/2024	MORGAN STANLEY	3,463.000	120,388		33,951	120,062	(86,112)			(86,112)		33,951		86,437	86,437	831		
229663-10-9	CUBESMART		09/03/2024	Various	3,631.000	168,662		155,909							155,909		12,752	12,752	3,704		
231021-10-6	CUMMINS IN C COM		08/01/2024	MORGAN STANLEY	214.000	65,500		21,479	51,268	(29,789)			(29,789)		21,479		44,022	44,022	719		
126650-10-0	CVS HEALTH CORPORATION		08/01/2024	MORGAN STANLEY	1,084.000	65,065		64,021	85,593	(10,656)			(10,656)		64,021		1,044	1,044	2,163		
23331A-10-9	D R HORTON INC COM		08/01/2024	MORGAN STANLEY	629.000	112,616		41,634	95,595	(53,962)			(53,962)		41,634		70,983	70,983	566		
235851-10-2	DANAHER CO RP COM		08/01/2024	MORGAN STANLEY	1,056.000	296,469		246,313	219,079						246,313		50,156	50,156	768		
237194-10-5	DARDEN RESTAURANTS INC		08/01/2024	MORGAN STANLEY	340.000	49,416		38,461	55,862	(17,401)			(17,401)		38,461		10,955	10,955	1,367		
23804L-10-3	DATADOG INC CLASS A		08/01/2024	MORGAN STANLEY	488.000	55,189		51,737	29,981	(7,482)			(7,482)		51,737		3,452	3,452			
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		08/01/2024	MORGAN STANLEY	186.000	25,577		13,889	19,485	(5,597)			(5,597)		13,889		11,688	11,688			
243537-10-7	DECKERS OUTDOOR CORP		08/01/2024	MORGAN STANLEY	23.000	20,842		17,027	9,358	(1,042)			(1,042)		17,027		3,815	3,815			
244199-10-5	DEERE & CO.		08/01/2024	MORGAN STANLEY	489.000	175,011		86,280	195,536	(109,257)			(109,257)		86,280		88,731	88,731	2,156		
24703L-20-2	DELL TECHNOLOGIES WHEN ISSUED INC		08/01/2024	MORGAN STANLEY	1,682.000	182,366		57,474	128,673	(71,199)			(71,199)		57,474		124,892	124,892	2,119		
25179M-10-3	DEVON ENERGY CORP.		08/01/2024	MORGAN STANLEY	861.000	38,791		40,786							40,786		(1,994)	(1,994)			
252131-10-7	DEXCOM INC		08/01/2024	MORGAN STANLEY	841.000	59,133		64,361	98,527	(39,351)			(39,351)		64,361		(5,228)	(5,228)			
25278X-10-9	DIAMONDBACK ENERGY INC		08/01/2024	MORGAN STANLEY	527.000	104,456		15,757	81,727	(65,970)			(65,970)		15,757		88,699	88,699	2,661		
252784-30-1	DIAMONDROCK HOSPITALITY CO		09/03/2024	Various	59,859.000	495,530		505,809							505,809		(10,279)	(10,279)	1,796		
253393-10-2	DICKS SPORTING GOODS		08/01/2024	MORGAN STANLEY	57.000	11,741		6,141	8,376	(2,235)			(2,235)		6,141		5,600	5,600	125		
253868-10-3	DIGITAL REALTY TRUST INC		09/03/2024	Various	12,925.000	1,979,040		1,270,657	1,739,447	(468,790)			(468,790)		1,270,657		708,383	708,383	47,306		
254709-10-8	DISCOVER FINL SVCS		08/01/2024	MORGAN STANLEY	335.000	45,614		29,021	37,654	(8,633)			(8,633)		29,021		16,593	16,593	469		
254687-10-6	DISNEY WALT CO		08/01/2024	MORGAN STANLEY	3,038.000	282,663		246,741	271,773	(27,812)			(27,812)		246,741		35,922	35,922	2,270		
256677-10-5	DOLLAR GENERAL CORP		08/01/2024	MORGAN STANLEY	320.000	38,449		33,856	43,504	(9,648)			(9,648)		33,856		4,593	4,593	566		
25746U-10-9	DOMINION ENERGY INC		08/01/2024	MORGAN STANLEY	1,871.000	103,716		75,252	87,937	(12,685)			(12,685)		75,252		28,464	28,464	2,498		
25754A-20-1	DOMINIOS PIZZA INC		08/01/2024	MORGAN STANLEY	64.000	27,304		22,024	26,383	(4,358)			(4,358)		22,024		5,280	5,280	193		
25809K-10-5	DOORDASH INC CLASS A		08/01/2024	MORGAN STANLEY	392.000	42,411		21,746	36,194	(17,276)			(17,276)		21,746		20,665	20,665			
260003-10-8	DOVER CORP COM		08/01/2024	MORGAN STANLEY	510.000	91,361		59,456	78,443	(18,987)			(18,987)		59,456		31,906	31,906	520		
260557-10-3	DOW INC		08/01/2024	MORGAN STANLEY	2,005.000	106,813		88,080	109,954	(21,875)			(21,875)		88,080		18,734	18,734	2,807		
26142V-10-5	DRAFTKINGS INC CLASS A		08/01/2024	MORGAN STANLEY	577.000	20,474		17,069	15,898	(3,617)			(3,617)		17,069		3,406	3,406			

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
23345M-10-7	DT MIDSTREAM INC		08/01/2024	MORGAN STANLEY	372.000	27,845		15,653	20,386	(4,733)			(4,733)		15,653		12,193	12,193	804		
233331-10-7	DTE ENERGY CO		08/01/2024	MORGAN STANLEY	872.000	107,580		55,653	96,147	(40,494)			(40,494)		55,653		51,927	51,927	2,668		
26441C-20-4	DUKE ENERGY HLDG CORP		08/01/2024	MORGAN STANLEY	1,137.000	128,017		77,338	110,334	(32,997)			(32,997)		77,338		50,679	50,679	2,331		
26614N-10-2	DUPONT DE NEMOURS INC		08/01/2024	MORGAN STANLEY	527.000	43,558		33,895	21,771	(7,508)			(7,508)		33,895		9,663	9,663	215		
268150-10-9	DYNATRACE INC		08/01/2024	MORGAN STANLEY	705.000	29,916		29,554	14,876	(4,131)			(4,131)		29,554		362	362			
27579R-10-4	EAST WEST BANCORP INC		08/01/2024	MORGAN STANLEY	194.000	16,134		6,352	13,958	(7,607)			(7,607)		6,352		9,782	9,782	213		
277432-10-0	EASTMAN CH EM CO COM		08/01/2024	MORGAN STANLEY	895.000	91,014		36,489	80,389	(43,900)			(43,900)		36,489		54,525	54,525	2,175		
G29183-10-3	EATON CORP PLC		08/01/2024	MORGAN STANLEY	715.000	212,975		90,083	172,186	(82,103)			(82,103)		90,083		122,892	122,892	1,344		
278642-10-3	EBAY INC		08/01/2024	MORGAN STANLEY	1,243.000	69,886		45,755	54,220	(8,465)			(8,465)		45,755		24,131	24,131	671		
278865-10-0	ECOLAB INC		08/01/2024	MORGAN STANLEY	413.000	99,214		37,468	81,919	(44,451)			(44,451)		37,468		61,747	61,747	706		
281020-10-7	EDISON INTL		08/01/2024	MORGAN STANLEY	635.000	51,818		42,742							42,742		9,076	9,076	991		
28176E-10-8	EDWARDS LIFESCIENCES CORP		08/01/2024	MORGAN STANLEY	1,165.000	72,059		85,093	73,505	(6,719)			(6,719)		85,093		(13,034)	(13,034)			
285512-10-9	ELECTRONIC ARTS INC		08/01/2024	MORGAN STANLEY	399.000	59,208		32,573	52,125	(22,060)			(22,060)		32,573		26,635	26,635	145		
532457-10-8	ELI LILLY & CO		08/01/2024	MORGAN STANLEY	1,326.000	1,103,778		306,372	772,952	(466,580)			(466,580)		306,372		797,406	797,406	3,448		
291011-10-4	EMERSON ELEC CO		08/01/2024	MORGAN STANLEY	1,043.000	117,944		76,368	101,515	(25,147)			(25,147)		76,368		41,576	41,576	1,095		
292104-10-6	EMPIRE STATE REALTY REIT CLASS A I		09/03/2024	Various	3,712.000	39,760		34,639							34,639		5,121	5,121	260		
29355A-10-7	ENPHASE ENERGY INC		08/01/2024	MORGAN STANLEY	259.000	28,405		25,825							25,825		2,580	2,580			
29362U-10-4	ENTEGRIS INC		08/01/2024	MORGAN STANLEY	195.000	21,425		16,591	23,365	(6,774)			(6,774)		16,591		4,834	4,834	59		
29364G-10-3	ENTERGY CORP		08/01/2024	MORGAN STANLEY	248.000	29,961		23,647	25,095	(1,448)			(1,448)		23,647		6,314	6,314	560		
26875P-10-1	EOG RESOUR CES INC COM		08/01/2024	MORGAN STANLEY	501.000	61,674		60,644	7,620	(2,024)			(2,024)		60,644		1,029	1,029	571		
26884L-10-9	EQT CORPORATION		08/01/2024	MORGAN STANLEY	458.000	15,382		16,937							16,937		(1,555)	(1,555)			
294429-10-5	EQUIFAX IN C COM		08/01/2024	MORGAN STANLEY	225.000	63,470		20,954	55,640	(34,686)			(34,686)		20,954		42,515	42,515	176		
29444U-70-0	EQUINIX REIT INC		09/03/2024	Various	2,872.000	2,330,615		2,154,410	135,306	(39,740)			(39,740)		2,154,410		176,206	176,206	6,965		
29452E-10-1	EQUITABLE HOLDINGS INC		08/01/2024	MORGAN STANLEY	1,785.000	74,959		23,151	59,441	(36,289)			(36,289)		23,151		51,808	51,808	821		
29472R-10-8	EQUITY LIFESTYLE PROPERTIES		09/03/2024	Various	16,586.000	1,112,362		1,044,020							1,044,020		68,342	68,342	7,920		
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/03/2024	Various	16,874.000	1,226,908		952,760	1,028,956	(79,625)			(79,625)		952,760		274,147	274,147	33,892		
29530P-10-2	ERIE IDEMNITY CO CL A		08/01/2024	MORGAN STANLEY	15.000	6,596		4,138	5,024	(886)			(886)		4,138		2,458	2,458	57		
29670E-10-7	ESSENTIAL PROPERTIES REALTY TRUST		09/03/2024	Various	14,820.000	460,692		368,658							368,658		92,034	92,034	8,522		
29670G-10-2	ESSENTIAL UTILITIES INC		08/01/2024	MORGAN STANLEY	802.000	32,957		26,987	29,955	(2,967)			(2,967)		26,987		5,970	5,970	493		
297178-10-5	ESSEX PROPERTY		09/03/2024	Various	1,218.000	358,110		290,668	124,714	(2,763)			(2,763)		290,668		67,442	67,442	7,008		
518439-10-4	ESTEE LAUDER COS.		08/01/2024	MORGAN STANLEY	148.000	14,373		15,747	21,645	(252)			(252)		15,747		(1,375)	(1,375)	195		
29786A-10-6	ETSY INC		08/01/2024	MORGAN STANLEY	377.000	22,678		22,235							22,235		442	442			
G3223R-10-8	EVEREST RE GROUP LTD		08/01/2024	MORGAN STANLEY	44.000	16,206		8,947	15,558	(6,611)			(6,611)		8,947		7,260	7,260	165		
30040W-10-8	EVERSOURCE ENERGY		08/01/2024	MORGAN STANLEY	1,055.000	69,697		51,939	34,563	(9,755)			(9,755)		51,939		17,758	17,758	1,509		
30161N-10-1	EXELON CORP COM		08/01/2024	MORGAN STANLEY	1,598.000	61,130		55,082	57,368	(2,286)			(2,286)		55,082		6,047	6,047	1,214		
30212P-30-3	EXPEDIA IN C DEL COM		08/01/2024	MORGAN STANLEY	225.000	27,331		19,340	34,153	(14,812)			(14,812)		19,340		7,991	7,991			
302130-10-9	EXPEDITORS INTL WA INC COM		08/01/2024	MORGAN STANLEY	385.000	48,692		33,999	48,972	(14,973)			(14,973)		33,999		14,692	14,692	281		
30225T-10-2	EXTRA SPACE STORAGE INC		09/03/2024	Various	4,989.000	798,582		707,885	799,886	(64,096)			(64,096)		707,885		90,697	90,697	16,164		
30231G-10-2	EXXON MOBIL CORP		08/01/2024	MORGAN STANLEY	7,704.000	900,919		527,002	606,579	(268,028)			(268,028)		527,002		373,918	373,918	13,082		
302491-30-3	F M C CORP.		08/01/2024	MORGAN STANLEY	149.000	9,586		8,566							8,566		1,020	1,020	173		
30303M-10-2	FACEBOOK INC		08/01/2024	MORGAN STANLEY	3,534.000	1,758,947		1,716,207							1,716,207		42,739	42,739	1,763		
303250-10-4	FAIR ISAAC INC		08/01/2024	MORGAN STANLEY	18.000	28,420		6,829	20,952	(14,123)			(14,123)		6,829		21,591	21,591			
311900-10-4	FASTENAL CO		08/01/2024	MORGAN STANLEY	731.000	49,272		33,655	47,347	(13,692)			(13,692)		33,655		15,616	15,616	855		
31428X-10-6	FEDEX CORP		08/01/2024	MORGAN STANLEY	393.000	117,042		47,349	99,417	(52,069)			(52,069)		47,349		69,693	69,693	1,533		
G3421J-10-6	FERGUSON PLC		08/01/2024	MERGER	181.000	40,300		26,810	34,946	(8,136)			(8,136)		26,810		13,490	13,490	429		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		08/01/2024	MORGAN STANLEY	800.000	60,066		43,655	45,773	(4,976)			(4,976)		43,655		16,411	16,411	549		

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
316773-10-0	FIFTH THIRD BANCORP		08/01/2024	MORGAN STANLEY	1,202.000	48,950		30,447	41,457	(11,010)			(11,010)		30,447		18,503	18,503	1,262		
31946M-10-3	FIRST CITIZENS BCSH CL A		08/01/2024	MORGAN STANLEY	14.000	29,027		15,622	19,866	(4,244)			(4,244)		15,622		13,405	13,405	46		
320517-10-5	FIRST HORIZON CORP		08/01/2024	MORGAN STANLEY	1,234.000	19,676		13,303	17,473	(4,171)			(4,171)		13,303		6,373	6,373	555		
32054K-10-3	FIRST INDUSTRIAL REALTY TRUST		09/03/2024	Various	17,230.000	905,508		818,597	907,504	(1,928)			(1,928)		818,597		86,911	86,911	18,264		
336433-10-7	FIRST SOLAR		08/01/2024	MORGAN STANLEY	144.000	31,462		21,832	22,569	(3,668)			(3,668)		21,832		9,630	9,630			
337932-10-7	FIRSTENERGY CORP		08/01/2024	MORGAN STANLEY	336.000	14,352		12,113	12,318	(205)			(205)		12,113		2,239	2,239	281		
337738-10-8	FISERV INC COM		08/01/2024	MORGAN STANLEY	1,014.000	163,640		90,216	134,700	(44,484)			(44,484)		90,216		73,424	73,424			
31620R-30-3	FNF GROUP INC		08/01/2024	MORGAN STANLEY	731.000	40,515		25,437	37,296	(11,858)			(11,858)		25,437		15,077	15,077	702		
345370-86-0	FORD MTR C O DEL COM PAR U		08/01/2024	MORGAN STANLEY	7,673.000	81,984		55,442	60,804	(37,011)			(37,011)		55,442		26,542	26,542	3,653		
34959E-10-9	FORTINET INC		08/01/2024	MORGAN STANLEY	482.000	27,567		25,729	28,211	(2,482)			(2,482)		25,729		1,838	1,838			
34959J-10-8	FORTIVE CORP		08/01/2024	MORGAN STANLEY	800.000	56,362		24,508	58,904	(34,396)			(34,396)		24,508		31,855	31,855	128		
35137L-10-5	FOX CORP CLASS A		08/01/2024	MORGAN STANLEY	281.000	10,612		9,658							9,658		954	954			
35137L-20-4	FOX CORP CLASS B		08/01/2024	MORGAN STANLEY	616.000	21,680		17,032	17,032						17,032		4,647	4,647	160		
354613-10-1	FRANKLIN RES INC		08/01/2024	MORGAN STANLEY	992.000	22,057		22,170	20,376	(4,953)			(4,953)		22,170		(114)	(114)	732		
35671D-85-7	FREEPORT MCMORAN INC		08/01/2024	MORGAN STANLEY	2,037.000	88,862		30,086	86,715	(56,629)			(56,629)		30,086		58,775	58,775	917		
36467J-10-8	GAMING AND LEISURE PROPERTIES INC		09/03/2024	Various	37,033.000	1,752,865		1,665,134							1,665,134		87,731	87,731	40,074		
H2906T-10-9	GARMIN LTD		08/01/2024	MORGAN STANLEY	89.000	15,223		14,268							14,268		956	956			
366651-10-7	GARTNER GROUP INC NEW		08/01/2024	MORGAN STANLEY	244.000	120,353		59,007	110,071	(51,064)			(51,064)		59,007		61,347	61,347			
36266G-10-7	GE HEALTHCARE TECHNOLOGIES WHEN IS		08/01/2024	MORGAN STANLEY	1,241.000	103,490		506	95,954	(95,448)			(95,448)		506		102,984	102,984	112		
368736-10-4	GENERAC HOLDINGS INC		08/01/2024	MORGAN STANLEY	12.000	1,746		1,208	1,551	(343)			(343)		1,208		538	538			
369550-10-8	GENERAL DYNAMICS CORP		08/01/2024	MORGAN STANLEY	436.000	127,938		85,234	113,216	(27,982)			(27,982)		85,234		42,705	42,705	1,814		
369604-30-1	GENERAL ELECTRIC		08/01/2024	MORGAN STANLEY	1,288.000	218,625		89,859	160,941	(75,201)			(75,201)		89,859		128,767	128,767	815		
370334-10-4	GENERAL MLS INC		08/01/2024	MORGAN STANLEY	1,022.000	69,152		61,184	65,661	(5,363)			(5,363)		61,184		7,968	7,968	1,803		
37045V-10-0	GENERAL MOTORS CO		08/01/2024	MORGAN STANLEY	2,374.000	102,946		83,565	39,368	(4,559)			(4,559)		83,565		19,381	19,381	570		
372460-10-5	GENUINE PARTS CO		08/01/2024	MORGAN STANLEY	287.000	41,176		34,793	39,750	(4,956)			(4,956)		34,793		6,383	6,383	847		
375558-10-3	GILEAD SCIENCES INC		08/01/2024	MORGAN STANLEY	1,493.000	114,189		86,280	120,948	(34,667)			(34,667)		86,280		27,908	27,908	2,299		
380237-10-7	GODADDY INC CLASS A		08/01/2024	MORGAN STANLEY	40.000	5,656		2,782	4,246	(1,464)			(1,464)		2,782		2,874	2,874			
38141G-10-4	GOLDMAN SA CHS GROUP INC		08/01/2024	MORGAN STANLEY	526.000	263,053		91,424	202,915	(111,491)			(111,491)		91,424		171,629	171,629	2,893		
384109-10-4	GRACO, INC.		08/01/2024	MORGAN STANLEY	222.000	18,309		17,600							17,600		709	709	57		
384747-10-1	GRAIL INC		08/01/2024	Various	55.330	915		850							850		64	64			
384802-10-4	GRAINGER W W INC		08/01/2024	MORGAN STANLEY	80.000	75,386		31,445	66,295	(34,850)			(34,850)		31,445		43,942	43,942	313		
406216-10-1	HALLIBURTON CO		08/01/2024	MORGAN STANLEY	2,356.000	78,299		17,576	85,169	(67,594)			(67,594)		17,576		60,724	60,724	801		
SBK7YQ-K6-0	HAMMERSON REIT PLC	B	09/30/2024	EXCHANGE	44,016.000	1,572,391		149,888	8,798	(980)			(980)	(16)	149,888	7,349	1,415,154	1,422,503	897		
416515-10-4	HARTFORD FINANCIAL SVCS GRP		08/01/2024	MORGAN STANLEY	821.000	89,991		50,853	65,992	(15,139)			(15,139)		50,853		39,139	39,139	1,158		
40412C-10-1	HCA Healthcare Inc		08/01/2024	MORGAN STANLEY	274.000	99,491		46,202	73,896	(28,015)			(28,015)		46,202		53,289	53,289	360		
42226K-10-5	HEALTHCARE REALTY TRUST INC CLASS		09/03/2024	Various	11,507.000	204,209		162,824	198,266	(13,889)			(13,889)		162,824		41,385	41,385	8,848		
42250P-10-3	HEALTHPEAK PROPERTIES INC		09/03/2024	Various	49,657.000	1,066,285		971,696	27,324	(5,824)			(5,824)		971,696		94,589	94,589	7,785		
426281-10-1	HENRY JACK & ASSOCIATES		08/01/2024	MORGAN STANLEY	174.000	29,416		26,619	18,465	(1,973)			(1,973)		26,619		2,797	2,797	124		
427866-10-8	HERSHEY COMPANY		08/01/2024	MORGAN STANLEY	378.000	75,452		69,488							69,488		5,965	5,965			
42809H-10-7	HESS CORP		08/01/2024	MORGAN STANLEY	668.000	94,336		42,478	96,299	(53,821)			(53,821)		42,478		51,858	51,858	585		
42824C-10-9	HEWLETT PACKARD ENTERPRISE		08/01/2024	MORGAN STANLEY	1,045.000	19,933		16,009	8,541	(3,979)			(3,979)		16,009		3,924	3,924	196		
403949-10-0	HF SINCLAIR CORP		08/01/2024	MORGAN STANLEY	188.000	9,410		10,028	6,946						10,028		(618)	(618)	188		
43300A-20-3	HILTON WORLDWIDE HOLDINGS INC		08/01/2024	MORGAN STANLEY	311.000	64,905		47,001	56,630	(9,629)			(9,629)		47,001		17,904	17,904	93		
436440-10-1	HOLOGIC, INC.		08/01/2024	MORGAN STANLEY	474.000	39,433		30,582	33,867	(3,285)			(3,285)		30,582		8,851	8,851			
437076-10-2	HOME DEPOT INC		08/01/2024	MORGAN STANLEY	1,607.000	576,214		446,839	526,756	(109,866)			(109,866)		446,839		129,375	129,375	7,232		
438516-10-6	HONEYWELL INTERNATIONAL INC		08/01/2024	MORGAN STANLEY	1,131.000	231,368		188,843	237,182	(48,339)			(48,339)		188,843		42,525	42,525	2,443		

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
440452-10-0	HORMEL FOODS CORP		08/01/2024	MORGAN STANLEY	828.000	26,872		25,146							25,146		1,726	1,726	234		
44107P-10-4	HOST HOTELS & RESORTS INC		09/03/2024	Various	7,807.000	134,520		135,232	20,444	(4,841)			(4,841)		135,232		(712)	(712)	893		
443201-10-8	HOWMET AEROSPACE INC		08/01/2024	MORGAN STANLEY	976.000	92,586		30,188	52,821	(22,633)			(22,633)		30,188		62,398	62,398	98		
40434L-10-5	HP INC		08/01/2024	MORGAN STANLEY	2,632.000	92,552		29,900	79,197	(49,297)			(49,297)		29,900		62,652	62,652	2,176		
443573-10-0	HUBSPOT INC		08/01/2024	MORGAN STANLEY	80.000	38,548		35,536	35,993	(10,991)			(10,991)		35,536		3,012	3,012			
444859-10-2	HUMANA INC COM		08/01/2024	MORGAN STANLEY	228.000	81,844		80,133							80,133		1,711	1,711	298		
446150-10-4	HUNTINGTON BANCSHARES INC		08/01/2024	MORGAN STANLEY	3,195.000	45,895		33,228	40,640	(7,412)			(7,412)		33,228		12,667	12,667	1,486		
45167R-10-4	IDEX CORP		08/01/2024	MORGAN STANLEY	70.000	13,740		13,627	6,948	(920)			(920)		13,627		112	112	91		
45168D-10-4	IDEXX LABS CORP		08/01/2024	MORGAN STANLEY	96.000	45,871		39,091	53,285	(14,194)			(14,194)		39,091		6,780	6,780			
452308-10-9	ILLINOIS TOOL WKS INC		08/01/2024	MORGAN STANLEY	777.000	188,227		121,783	203,527	(81,744)			(81,744)		121,783		66,444	66,444	3,263		
45337C-10-2	INCYTE CORPORATION		08/01/2024	MORGAN STANLEY	559.000	36,007		30,393	35,100	(4,707)			(4,707)		30,393		5,614	5,614			
45687V-10-6	INGERSOLL RAND INC		08/01/2024	MORGAN STANLEY	1,945.000	177,428		58,976	150,426	(91,450)			(91,450)		58,976		118,451	118,451	78		
45784P-10-1	INSULET CORP		08/01/2024	MORGAN STANLEY	150.000	29,586		23,924	32,547	(8,624)			(8,624)		23,924		5,662	5,662			
458140-10-0	INTEL CORP		08/01/2024	MORGAN STANLEY	3,374.000	97,995		87,652	169,544	(81,892)			(81,892)		87,652		10,343	10,343	844		
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		08/01/2024	MORGAN STANLEY	604.000	91,198		81,186							81,186		10,012	10,012	171		
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/01/2024	MORGAN STANLEY	1,440.000	273,096		175,067	223,409	(61,115)			(61,115)		175,067		98,029	98,029	4,549		
460146-10-3	INTERNATIONAL PAPER CO		08/01/2024	MORGAN STANLEY	466.000	21,727		14,325	16,846	(2,521)			(2,521)		14,325		7,402	7,402	431		
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/01/2024	MORGAN STANLEY	1,204.000	37,269		27,438	18,180	(9,564)			(9,564)		27,438		9,831	9,831	368		
459506-10-1	INTRNTNL F LAVRS + FRAGRNCS INCCOM		08/01/2024	MORGAN STANLEY	465.000	45,957		31,648	37,651	(6,003)			(6,003)		31,648		14,309	14,309	749		
461202-10-3	INTUIT INC.		08/01/2024	MORGAN STANLEY	465.000	296,576		179,230	290,639	(111,409)			(111,409)		179,230		117,346	117,346	1,256		
46120E-60-2	INTUITIVE SURGICAL INC		08/01/2024	MORGAN STANLEY	589.000	265,593		110,402	198,705	(88,303)			(88,303)		110,402		155,191	155,191			
46124J-20-1	INVENTRUST PROPERTIES CORP		09/03/2024	Various	1,313.000	36,567		32,326	33,271	(946)			(946)		32,326		4,242	4,242	877		
G491BT-10-8	INVESCO LTD		08/01/2024	MORGAN STANLEY	928.000	15,604		12,129	16,556	(4,427)			(4,427)		12,129		3,475	3,475	376		
46187W-10-7	INVITATION HOMES INC		09/03/2024	Various	22,817.000	834,587		676,296	778,288	(101,992)			(101,992)		676,296		158,291	158,291	19,166		
46266C-10-5	IQVIA HOLDINGS INC		08/01/2024	MORGAN STANLEY	220.000	54,637		39,851	50,904	(11,053)			(11,053)		39,851		14,786	14,786			
46284V-10-1	IRON MOUNTAIN INC		08/01/2024	MORGAN STANLEY	62.000	6,791		5,489							5,489		1,302	1,302			
464289-51-1	ISHARES + YEAR INVESTMENT GRADE CO		08/02/2024	Various	59,544.000	3,076,003		3,072,480							3,072,480		3,523	3,523	74,671		
464287-61-4	ISHARES RUSSELL GROWTH ETF TRUST		09/03/2024	Various	5,420.000	1,932,302		1,903,963							1,903,963		28,339	28,339	1,613		
464287-59-8	ISHARES RUSSELL VALUE ETF TRUST		09/24/2024	GOLDMAN, SACHS & CO.	3,700.000	700,650		678,173							678,173		22,477	22,477			
464287-49-9	ISHARES RUSSELL MID-CAP ETF		09/06/2024	Various	50,867.000	4,196,973		4,124,296							4,124,296		72,677	72,677	10,756		
464287-52-3	ISHARES SEMICONDUCTOR ETF		07/23/2024	BANK OF AMERICA/MERRILL LYNCH	4,450.000	1,078,606		1,148,278							1,148,278		(69,672)	(69,672)			
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		09/06/2024	BANK OF AMERICA/MERRILL LYNCH	2,500.000	518,517		496,845	100,355	(1,710)			(1,710)		496,845		21,672	21,672	2,711		
464287-81-2	ISHARES US CONSUMER STAPLES ETF		09/24/2024	GOLDMAN, SACHS & CO.	8,300.000	585,383		595,193							595,193		(9,810)	(9,810)			
464287-79-6	ISHARES US ENERGY ETF		09/10/2024	CITADEL SECURITIES LLC	25,400.000	1,146,541		1,219,200							1,219,200		(72,659)	(72,659)	7,646		
46982L-10-8	JACOBS SOLUTIONS INC		09/30/2024	Various	56.000	9,541		8,912	4,543						8,912		629	629	37		
S65437-92-3	JFE HOLDINGS INC	B	08/02/2024	MORGAN STANLEY	100.000	1,378		651	1,552	(1,340)			(1,340)	439	651	(174)	901	727	28		
478160-10-4	JOHNSON & JOHNSON		08/01/2024	MORGAN STANLEY	3,062.000	492,218		447,542	479,938	(5,328)			(5,328)		447,542		44,676	44,676	7,441		
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		08/01/2024	MORGAN STANLEY	804.000	56,540		40,094	41,386	(7,008)			(7,008)		40,094		16,445	16,445	797		
48020Q-10-7	JONES LANG LASALLE INC.		08/01/2024	MORGAN STANLEY	215.000	53,014		30,354	40,607	(10,253)			(10,253)		30,354		22,661	22,661			
46625H-10-0	JP MORGAN CHASE & CO		08/01/2024	MORGAN STANLEY	4,197.000	872,763		439,335	712,549	(274,798)			(274,798)		439,335		433,428	433,428	14,042		
SB4R2R-50-7	JULIUS BAER GROUP CMN STK	B	08/02/2024	MORGAN STANLEY	219.000	11,704		9,679	12,269	(1,569)			(1,569)	(1,020)	9,679	486	1,539	2,025	600		
48203R-10-4	JUNIPER NETWORKS INC		08/01/2024	MORGAN STANLEY	536.000	20,290		14,295	15,801	(1,506)			(1,506)		14,295		5,995	5,995	236		
487836-10-8	KELLOGG CO.		08/01/2024	MORGAN STANLEY	621.000	38,529		31,423	34,720	(3,298)			(3,298)		31,423		7,106	7,106	696		
49177J-10-2	KENVUE INC		08/01/2024	MORGAN STANLEY	5,001.000	93,141		90,918	73,762	(9,079)			(9,079)		90,918		2,223	2,223	1,370		

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
49271V-10-0	KEURIG DR PEPPER INC		08/01/2024	MORGAN STANLEY	1,484.000	51,278		45,203	49,447	(4,244)			(4,244)		45,203		6,076	6,076	957		
493267-10-8	KEYCORP NEW COM		08/01/2024	MORGAN STANLEY	2,099.000	31,935		21,305	30,226	(8,921)			(8,921)		21,305		10,631	10,631	861		
49338L-10-3	KEYSIGHT TECHNOLOGIES		08/01/2024	MORGAN STANLEY	388.000	51,418		44,442	55,363	(16,391)			(16,391)		44,442		6,976	6,976			
494368-10-3	KIMBERLY-CLARK CORP		08/01/2024	MORGAN STANLEY	508.000	70,343		66,527	23,573	(396)			(396)		66,527		3,816	3,816	735		
49446R-10-9	KIMCO REALTY CORP		09/03/2024	Various	30,814.000	677,798		558,257							558,257		119,541	119,541	8,513		
49456B-10-1	KINDER MORGAN INC DEL		08/01/2024	MORGAN STANLEY	2,338.000	49,249		40,237							40,237		9,012	9,012	1,344		
48251W-10-4	KKR AND CO INC CLASS A		08/01/2024	MORGAN STANLEY	1,387.000	166,082		59,641	114,913	(55,272)			(55,272)		59,641		106,441	106,441	472		
482480-10-0	KLA CORP		08/01/2024	MORGAN STANLEY	243.000	183,736		21,746	141,256	(119,510)			(119,510)		21,746		161,990	161,990	705		
S75825-56-2	KLEPIERRE REIT SA	B	07/29/2024	Various	24,666.000	678,355		630,233							630,233	6,015	42,107	48,122	16,066		
499049-10-4	KNIGHT-SWIFT TRANSPORTATION HOLDIN		08/01/2024	MORGAN STANLEY	376.000	19,726		18,112							18,112		1,614	1,614			
500754-10-6	KRAFT HEINZ ORD		08/01/2024	MORGAN STANLEY	1,402.000	49,622		45,172	45,929	(4,508)			(4,508)		45,172		4,450	4,450	994		
501044-10-1	KROGER CO		08/01/2024	MORGAN STANLEY	1,095.000	60,316		23,871	50,052	(26,181)			(26,181)		23,871		36,445	36,445	635		
502431-10-9	L3HARRIS TECHNOLOGIES INC		08/01/2024	MORGAN STANLEY	275.000	63,032		47,883	57,921	(10,038)			(10,038)		47,883		15,149	15,149	638		
504922-10-5	LABCORP HOLDINGS		08/01/2024	MORGAN STANLEY	143.000	33,373		29,102							29,102		4,271	4,271	103		
512807-10-8	LAM RESEARCH CORP.		08/01/2024	MORGAN STANLEY	247.000	205,085		90,402	193,465	(103,063)			(103,063)		90,402		114,683	114,683	1,482		
517834-10-7	LAS VEGAS SANDS CORP		08/01/2024	MORGAN STANLEY	897.000	34,502		39,692	24,261	(1,223)			(1,223)		39,692		(5,190)	(5,190)	197		
518415-10-4	LATTICE SEMICONDUCTOR		08/01/2024	MORGAN STANLEY	358.000	17,343		19,917	13,453	(2,804)			(2,804)		19,917		(2,574)	(2,574)			
525327-10-2	LEIDOS HOLDINGS INC		08/01/2024	MORGAN STANLEY	196.000	28,369		19,831	21,215	(1,384)			(1,384)		19,831		8,538	8,538	149		
526057-10-4	LENNAR COR P CL A		08/01/2024	MORGAN STANLEY	361.000	63,619		25,476	53,803	(28,328)			(28,328)		25,476		38,143	38,143	542		
529043-10-1	LEXINGTON REALTY TRUST		09/03/2024	Various	70,495.000	724,340		607,138							607,138		117,202	117,202	9,164		
531229-75-5	LIBERTY MEDIA FORMULA ONE CORP SER		08/01/2024	MORGAN STANLEY	307.000	24,041		22,055							22,055		1,986	1,986			
G54950-10-3	LINDE PLC	D	08/01/2024	MORGAN STANLEY	681.000	308,713		245,795	250,122	(35,426)			(35,426)		245,795		62,917	62,917	1,738		
538034-10-9	LIVE NATION ENTERTAINMENT INC		08/01/2024	MORGAN STANLEY	512.000	47,602		17,367	47,923	(30,556)			(30,556)		17,367		30,235	30,235			
539830-10-9	LOCKHEED MARTIN CORP		08/01/2024	MORGAN STANLEY	370.000	203,071		127,687	167,699	(40,012)			(40,012)		127,687		75,384	75,384	2,331		
540424-10-8	LOEWS CORP		08/01/2024	MORGAN STANLEY	550.000	43,556		27,412	38,275	(10,863)			(10,863)		27,412		16,144	16,144	69		
548661-10-7	LOWES COS INC USD0.50		08/01/2024	MORGAN STANLEY	962.000	232,177		168,033	214,093	(46,061)			(46,061)		168,033		64,145	64,145	3,223		
50212V-10-0	LPL FINANCIAL HOLDINGS INC		08/01/2024	MORGAN STANLEY	95.000	20,399		20,756	21,624	(868)			(868)		20,756		(356)	(356)	57		
550021-10-9	LULULEMON ATHLETICA INC	C	08/01/2024	MORGAN STANLEY	145.000	36,111		39,528	74,137	(34,609)			(34,609)		39,528		(3,418)	(3,418)			
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		08/01/2024	MORGAN STANLEY	672.000	65,945		28,036	63,894	(35,858)			(35,858)		28,036		37,909	37,909	1,748		
55261F-10-4	M & T BANK CORP		08/01/2024	MORGAN STANLEY	194.000	32,367		22,812	26,594	(3,781)			(3,781)		22,812		9,555	9,555	514		
554382-10-1	MACERICH COMPANY		09/03/2024	Various	24,871.000	385,421		384,008							384,008		1,413	1,413	6,259		
562750-10-9	MANHATTAN ASSOCIATES		08/01/2024	MORGAN STANLEY	85.000	21,305		19,840	2,799	(223)			(223)		19,840		1,465	1,465			
56585A-10-2	MARATHON PETROLEUM CORP		08/01/2024	MORGAN STANLEY	634.000	109,790		15,038	94,060	(79,022)			(79,022)		15,038		94,751	94,751	1,046		
570535-10-4	MARKEL CORP		08/01/2024	MORGAN STANLEY	7.000	10,964		11,030							11,030		(65)	(65)			
571903-20-2	MARRIOTT I NTL INC NEW CL A		08/01/2024	MORGAN STANLEY	553.000	120,979		30,582	124,707	(94,125)			(94,125)		30,582		90,397	90,397	636		
571748-10-2	MARSH + MCLENNAN COS INC		08/01/2024	MORGAN STANLEY	1,075.000	241,444		160,487	203,680	(43,194)			(43,194)		160,487		80,957	80,957	2,403		
573284-10-6	MARTIN MARIETTA MATERIALS		08/01/2024	MORGAN STANLEY	65.000	38,016		19,451	32,429	(12,979)			(12,979)		19,451		18,566	18,566	96		
573874-10-4	MARVELL TECHNOLOGY INC		08/01/2024	MORGAN STANLEY	1,059.000	66,773		50,729	59,767	(13,680)			(13,680)		50,729		16,045	16,045	182		
574599-10-6	MASCO CORP		08/01/2024	MORGAN STANLEY	161.000	12,269		4,655	10,784	(6,128)			(6,128)		4,655		7,613	7,613	93		
57638P-10-4	MASTERBRAND INC		08/01/2024	MORGAN STANLEY	4,982.000	85,165		389	73,983	(73,594)			(73,594)		389		84,776	84,776			
57636Q-10-4	MASTERCARD INC CLASS A		08/01/2024	MORGAN STANLEY	1,357.000	627,466		385,849	578,774	(192,925)			(192,925)		385,849		241,617	241,617	2,687		
57667L-10-7	MATCH GROUP INC		08/01/2024	MORGAN STANLEY	845.000	31,742		25,553							25,553		6,189	6,189			
579780-20-6	MCCORMICK & CO.		08/01/2024	MORGAN STANLEY	540.000	42,149		37,012							37,012		5,137	5,137	227		
580135-10-1	MCDONALDS CORP		08/01/2024	MORGAN STANLEY	1,241.000	333,503		286,372	367,672	(81,555)			(81,555)		286,372		47,131	47,131	4,142		
58155Q-10-3	MCKESSON CORP		08/01/2024	MORGAN STANLEY	297.000	186,833		59,180	137,505	(78,325)			(78,325)		59,180		127,653	127,653	552		
58463J-30-4	MEDICAL PPTYS TRUST INC		09/03/2024	Various	12,730.000	61,787		45,091							45,091		16,696	16,696	3,819		

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
G5960L-10-3	MEDTRONIC PLC		08/01/2024	MORGAN STANLEY	2,217.000	178,430		171,805	173,245	(10,414)			(10,414)		171,805		6,626	6,626	4,454		
58733R-10-2	MERCADOLIBRE INC	C	08/01/2024	MORGAN STANLEY	70.000	112,421		60,630	103,722	(49,661)			(49,661)		60,630		51,791	51,791			
58933Y-10-5	MERCK & CO. INC.		08/01/2024	MORGAN STANLEY	4,119.000	468,791		194,366	448,508	(254,761)			(254,761)		194,366		274,425	274,425	9,503		
59156R-10-8	METLIFE INC COM		08/01/2024	MORGAN STANLEY	1,070.000	81,077		30,420	70,759	(40,339)			(40,339)		30,420		50,657	50,657	1,140		
592688-10-5	METTLER TOLEDO INTERNATIONAL		08/01/2024	MORGAN STANLEY	30.000	45,459		33,151	33,963	(3,608)			(3,608)		33,151		12,309	12,309			
552953-10-1	MGM RESORTS INTERNATIONAL		08/01/2024	MORGAN STANLEY	1,080.000	40,267		31,266	48,254	(16,988)			(16,988)		31,266		9,001	9,001			
595017-10-4	MICROCHIP TECHNOLOGY INC		08/01/2024	MORGAN STANLEY	905.000	76,348		52,562	81,613	(29,051)			(29,051)		52,562		23,786	23,786	816		
595112-10-3	MICRON TEC HNOLOGY INC COM		08/01/2024	MORGAN STANLEY	2,000.000	203,004		99,960	170,680	(70,720)			(70,720)		99,960		103,044	103,044	690		
594918-10-4	MICROSOFT CORP		08/01/2024	MORGAN STANLEY	11,442.000	5,848,201		4,819,177							4,819,177		(46,794)	(46,794)	8,430		
594972-40-8	MICROSTRATEGY INC CL A		08/01/2024	MORGAN STANLEY	24.000	36,282		33,060							33,060		3,223	3,223			
59522J-10-3	MID AMERICA APT		08/01/2024	MORGAN STANLEY	238.000	34,843		33,587							33,587		1,257	1,257	350		
60770K-10-7	MODERNA INC		08/01/2024	MORGAN STANLEY	579.000	54,520		35,250	57,582	(22,332)			(22,332)		35,250		19,271	19,271			
608190-10-4	MOHAWK INDUSTRIES INC		08/01/2024	MORGAN STANLEY	40.000	6,259		3,256	4,140	(884)			(884)		3,256		3,002	3,002			
60855R-10-0	MOLINA HEALTHCARE INC		08/01/2024	MORGAN STANLEY	52.000	18,001		9,690	14,452	(8,330)			(8,330)		9,690		8,311	8,311			
609207-10-5	MONDELEZ INTERNATIONAL INC		08/01/2024	MORGAN STANLEY	2,396.000	163,654		68,358	173,542	(105,184)			(105,184)		68,358		95,296	95,296	3,055		
60937P-10-6	MONGODB INC CLASS A		08/01/2024	MORGAN STANLEY	132.000	31,590		26,221	50,697	(26,289)			(26,289)		26,221		5,369	5,369			
609839-10-5	MONOLITHIC POWER SYSTEMS		08/01/2024	MORGAN STANLEY	62.000	48,665		28,562	39,108	(10,546)			(10,546)		28,562		20,103	20,103	217		
61174X-10-9	MONSTER BEVERAGE CORP		08/01/2024	MORGAN STANLEY	181.000	9,299		2,764	10,427	(7,664)			(7,664)		2,764		6,535	6,535			
615369-10-5	MOODYS CORP		08/01/2024	MORGAN STANLEY	507.000	233,657		123,257	198,014	(74,757)			(74,757)		123,257		110,400	110,400	862		
617446-44-8	MORGAN STANLEY		08/01/2024	MORGAN STANLEY	1,963.000	199,740		149,306	183,050	(33,744)			(33,744)		149,306		50,434	50,434	5,153		
620076-30-7	MOTOROLA SOLUTIONS INC		08/01/2024	MORGAN STANLEY	206.000	82,104		28,589	64,497	(35,908)			(35,908)		28,589		53,515	53,515	606		
55354G-10-0	MSCI INC A		08/01/2024	MORGAN STANLEY	55.000	30,133		19,528	31,111	(11,583)			(11,583)		19,528		10,606	10,606	176		
631103-10-8	NASDAQ OMX GROUP		08/01/2024	MORGAN STANLEY	508.000	34,195		24,745	29,535	(4,790)			(4,790)		24,745		9,450	9,450	234		
632307-10-4	NATERA INC		08/01/2024	MORGAN STANLEY	415.000	42,742		14,708	25,996	(11,288)			(11,288)		14,708		28,034	28,034			
637417-10-6	NATIONAL RETAIL PROPERTIES		09/03/2024	Various	2,840.000	131,823		115,289	122,404	(7,115)			(7,115)		115,289		16,534	16,534	4,000		
64110Y-10-8	NET LEASE OFFICE PROPERTIES		08/01/2024	MORGAN STANLEY	54.000	1,579		964	998	(34)			(34)		964		615	615			
64110D-10-4	NETAPP INC		08/01/2024	MORGAN STANLEY	289.000	35,403		17,357	25,478	(8,121)			(8,121)		17,357		18,046	18,046	439		
64110L-10-6	NETFLIX INC		08/01/2024	MORGAN STANLEY	701.000	438,004		122,584	341,303	(218,719)			(218,719)		122,584		315,420	315,420			
64125C-10-9	NEUROCRINE BIOSCIENCES INC		08/01/2024	MORGAN STANLEY	123.000	18,836		13,719	16,206	(2,487)			(2,487)		13,719		5,117	5,117			
651639-10-6	NEWMONT CORP		08/01/2024	MORGAN STANLEY	1,550.000	76,793		35,373	57,160	(27,619)			(27,619)		35,373		41,420	41,420	775		
65249B-10-9	NEWS CORP CLASS A		08/01/2024	MORGAN STANLEY	398.000	10,811		6,544	9,771	(3,227)			(3,227)		6,544		4,267	4,267	40		
65339F-10-1	NEXTERA ENERGY INC		08/01/2024	MORGAN STANLEY	3,366.000	263,837		192,838	204,451	(11,613)			(11,613)		192,838		70,998	70,998	3,467		
654106-10-3	NIKE INC CL B		08/01/2024	MORGAN STANLEY	1,808.000	133,508		136,269	196,295	(46,014)			(46,014)		136,269		(2,761)	(2,761)	2,007		
J57160-12-9	NISSAN MOTOR CO CMN STK	B	08/02/2024	MORGAN STANLEY	100.000	295		317	393	(187)			(187)	111	317	(85)	62	(22)	8		
655663-10-2	NORDSON CORP.		08/01/2024	MORGAN STANLEY	64.000	15,573		14,644							14,644		929	929			
655844-10-8	NORFOLK SOUTHERN CORP		08/01/2024	MORGAN STANLEY	238.000	58,655		46,869	56,258	(9,389)			(9,389)		46,869		11,785	11,785	643		
665859-10-4	NORTHERN TRUST CORP		08/01/2024	MORGAN STANLEY	260.000	22,589		21,336							21,336		1,254	1,254			
666807-10-2	NORTHROP GRUMMAN CORP		08/01/2024	MORGAN STANLEY	216.000	106,562		77,792	101,118	(23,326)			(23,326)		77,792		28,769	28,769	849		
668771-10-8	NortonLife Lock Inc		08/01/2024	MORGAN STANLEY	1,009.000	25,461		16,981	23,025	(6,044)			(6,044)		16,981		8,480	8,480	252		
629377-50-8	NRG ENERGY INC		08/01/2024	MORGAN STANLEY	566.000	41,597		18,010	29,262	(11,252)			(11,252)		18,010		23,587	23,587	692		
670346-10-5	NUCOR CORP.		08/01/2024	MORGAN STANLEY	336.000	52,339		10,413	58,477	(48,065)			(48,065)		10,413		41,926	41,926	544		
67066G-10-4	NVIDIA CORP		08/01/2024	MORGAN STANLEY	40,236.000	4,393,874		3,586,559	79,730	(20,345)			(20,345)		3,586,559		807,291	807,291	397		
62944T-10-5	NVR INC		08/01/2024	MORGAN STANLEY	11.000	94,097		43,858	77,005	(33,147)			(33,147)		43,858		50,239	50,239			
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	08/01/2024	MORGAN STANLEY	214.000	52,132		31,567	49,152	(17,584)			(17,584)		31,567		20,565	20,565	553		
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/01/2024	MORGAN STANLEY	1,919.000	113,927		42,391	114,583	(72,193)			(72,193)		42,391		71,537	71,537	1,190		
674599-16-2	OCCIDENTAL PETROLEUM EQUITY WARRAN		08/01/2024	MORGAN STANLEY	3,912.000	145,995			152,294	(129,779)			(129,779)		22,515		123,481	123,481			

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
679295-10-5	OKTA INC CLASS A		08/01/2024	MORGAN STANLEY	298.000	27,229		21,253	24,262	(5,676)			(5,676)		21,253		5,976	5,976			
679580-10-0	OLD DOMINION FREIGHT LINE INC		08/01/2024	MORGAN STANLEY	176.000	35,761		13,520	35,669	(22,149)			(22,149)		13,520		22,241	22,241	79		
681936-10-0	OMEGA HEALTHCARE INVESTORS		09/03/2024	Various	56,380.000	2,200,592		1,776,934	1,195,740	36,761			36,761		1,776,934		423,659	423,659	96,392		
681919-10-6	OMNICOM GROUP		08/01/2024	MORGAN STANLEY	246.000	23,331		19,037	17,215	(2,394)			(2,394)		19,037		4,294	4,294	418		
682189-10-5	ON SEMICONDUCTOR CORP		08/01/2024	MORGAN STANLEY	577.000	41,482		11,586	48,197	(36,611)			(36,611)		11,586		29,896	29,896			
682680-10-3	ONEOK INC		08/01/2024	MORGAN STANLEY	2,011.000	165,008		99,082	141,212	(42,130)			(42,130)		99,082		65,926	65,926	5,973		
68389X-10-5	ORACLE CORP COM		08/01/2024	MORGAN STANLEY	2,654.000	364,928		176,060	260,939	(109,791)			(109,791)		176,060		188,868	188,868	3,042		
67103H-10-7	OREILLY AUTOMOTIVE INC		08/01/2024	MORGAN STANLEY	130.000	147,337		78,277	123,510	(45,234)			(45,234)		78,277		69,060	69,060			
68902V-10-7	OTIS WORLDWIDE CORP		08/01/2024	MORGAN STANLEY	121.000	11,409		11,575							11,575		(165)	(165)			
693718-10-8	PACCAR INC		08/01/2024	MORGAN STANLEY	491.000	47,280		44,745	28,611	(4,249)			(4,249)		44,745		2,534	2,534	1,105		
69608A-10-8	PALANTIR TECHNOLOGIES INC CLASS A		08/01/2024	MORGAN STANLEY	3,291.000	85,810		23,763	56,506	(32,743)			(32,743)		23,763		62,047	62,047			
697435-10-5	PALO ALTO NETWORKS INC		08/01/2024	MORGAN STANLEY	603.000	190,311		84,848	177,813	(92,965)			(92,965)		84,848		105,462	105,462			
701094-10-4	PARKER HAN NIFIN CORP COM		08/01/2024	MORGAN STANLEY	180.000	96,214		43,616	82,926	(39,310)			(39,310)		43,616		52,598	52,598	560		
704326-10-7	PAYCHEX INC		08/01/2024	MORGAN STANLEY	486.000	61,470		53,193	54,433	(4,678)			(4,678)		53,193		8,277	8,277	855		
70432V-10-2	PAYCOM SOFTWARE INC		08/01/2024	MORGAN STANLEY	187.000	31,298		26,552	11,576	(3,138)			(3,138)		26,552		4,746	4,746	42		
70438V-10-6	PAYLOCITY HOLDING CORP		08/01/2024	MORGAN STANLEY	162.000	24,012		21,360	1,978	(9)			(9)		21,360		2,652	2,652			
70450Y-10-3	PAYPAL HOLDINGS INC		08/01/2024	MORGAN STANLEY	1,946.000	127,080		112,926	119,504	(5,741)			(5,741)		112,926		14,154	14,154			
713448-10-8	PEPSICO INC.		08/01/2024	MORGAN STANLEY	2,350.000	411,133		355,787	371,950	(42,552)			(42,552)		355,787		55,346	55,346	8,508		
714046-10-9	PERKINELMER INC		08/01/2024	MORGAN STANLEY	277.000	34,631		29,038							29,038		5,593	5,593	36		
717081-10-3	PFIZER INC		08/01/2024	MORGAN STANLEY	10,152.000	311,099		280,156	124,661	(3,379)			(3,379)		280,156		30,943	30,943	8,752		
718172-10-9	PHILIP MORRIS INTL.		08/01/2024	MORGAN STANLEY	2,407.000	282,706		201,252	219,018	(25,771)			(25,771)		201,252		81,454	81,454	9,079		
718546-10-4	PHILLIPS 66		08/01/2024	MORGAN STANLEY	725.000	102,182		48,046	96,527	(48,481)			(48,481)		48,046		54,137	54,137	1,595		
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		09/03/2024	Various	9,607.000	85,897		69,651							69,651		16,246	16,246	577		
72352L-10-6	PINTEREST INC CLASS A		08/01/2024	MORGAN STANLEY	771.000	24,082		15,718	28,558	(12,840)			(12,840)		15,718		8,363	8,363			
693475-10-5	PNC FINL SVCS GROUP INC		08/01/2024	MORGAN STANLEY	621.000	109,284		65,203	96,162	(30,959)			(30,959)		65,203		44,081	44,081	2,919		
73278L-10-5	POOL CORP		08/01/2024	MORGAN STANLEY	70.000	25,588		21,513	27,112	(4,930)			(4,930)		21,513		4,075	4,075	156		
693506-10-7	PPG INDUSTRIES INC		08/01/2024	MORGAN STANLEY	562.000	70,740		69,900	52,043	(8,526)			(8,526)		69,900		840	840	452		
69351T-10-6	PPL CORP		08/01/2024	MORGAN STANLEY	1,774.000	53,760		41,795	48,075	(6,280)			(6,280)		41,795		11,964	11,964	1,339		
74251V-10-2	PRINCIPAL FINANCIAL GROUP		08/01/2024	MORGAN STANLEY	904.000	71,825		58,218	71,118	(12,900)			(12,900)		58,218		13,608	13,608	1,266		
742718-10-9	PROCTER & GAMBLE CO		08/01/2024	MORGAN STANLEY	3,754.000	621,964		464,494	533,845	(87,657)			(87,657)		464,494		157,470	157,470	10,872		
743315-10-3	PROGRESSIVE CORP		08/01/2024	MORGAN STANLEY	1,179.000	253,802		106,570	187,791	(81,221)			(81,221)		106,570		147,232	147,232	1,238		
74340W-10-3	PROLOGIS INC		09/03/2024	Various	16,169.000	1,958,933		1,651,279	2,118,404	(457,356)			(457,356)		1,651,279		307,654	307,654	30,513		
744320-10-2	PRUDENTIAL FINL INC		08/01/2024	MORGAN STANLEY	879.000	107,661		41,111	91,161	(50,050)			(50,050)		41,111		66,550	66,550	2,285		
74460D-10-9	PUBLIC STORAGE		09/03/2024	Various	5,673.000	1,799,890		1,544,945	92,110	(12,527)			(12,527)		1,544,945		254,945	254,945	17,925		
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		08/01/2024	MORGAN STANLEY	1,175.000	93,698		43,757	71,851	(28,094)			(28,094)		43,757		49,941	49,941	1,410		
745867-10-1	PULTE GROUP INC		08/01/2024	MORGAN STANLEY	552.000	71,358		20,700	56,977	(36,277)			(36,277)		20,700		50,658	50,658	331		
74624M-10-2	PURE STORAGE INC CLASS A		08/01/2024	MORGAN STANLEY	329.000	18,692		20,701							20,701		(2,009)	(2,009)			
74736K-10-1	QORVO INC		08/01/2024	MORGAN STANLEY	114.000	12,613		10,011	12,838	(2,826)			(2,826)		10,011		2,602	2,602			
747525-10-3	QUALCOMM INC		08/01/2024	MORGAN STANLEY	1,820.000	298,463		200,091	263,227	(63,136)			(63,136)		200,091		98,372	98,372	3,003		
74762E-10-2	QUANTA SERVICES		08/01/2024	MORGAN STANLEY	88.000	22,428		14,047	18,990	(4,944)			(4,944)		14,047		8,382	8,382	24		
74834L-10-0	QUEST DIAGNOSTICS INC		08/01/2024	MORGAN STANLEY	230.000	33,962		14,138	31,712	(17,574)			(17,574)		14,138		19,824	19,824	508		
754730-10-9	RAYMOND JAMES FINANCIAL INC		08/01/2024	MORGAN STANLEY	293.000	32,863		28,131	32,670	(4,539)			(4,539)		28,131		4,732	4,732	396		
75513E-10-1	RAYTHEON TECHNOLOGIES CORP		08/01/2024	MORGAN STANLEY	2,227.000	259,962		160,277	187,380	(27,103)			(27,103)		160,277		99,684	99,684	2,717		
756109-10-4	REALTY INCOME CORP		09/03/2024	Various	15,755.000	898,087		832,179	803,823	12,535			12,535		832,179		65,908	65,908	28,917		
758849-10-3	REGENCY CENTERS CORPORATION		08/01/2024	MORGAN STANLEY	870.000	59,641		30,963	58,290	(27,327)			(27,327)		30,963		28,678	28,678	1,749		
75886F-10-7	REGENERON PHARMACEUTICALS INC		08/01/2024	MORGAN STANLEY	163.000	178,176		55,298	143,161	(87,864)			(87,864)		55,298		122,878	122,878			

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
7591EP-10-0	REGIONS FINANCIAL CORP		08/01/2024	MORGAN STANLEY	549.000	11,822		10,442							10,442		1,380	1,380			
759509-10-2	RELIANCE STEEL & ALUMINUM		08/01/2024	MORGAN STANLEY	67.000	19,828		18,762							18,762		1,066	1,066			
760759-10-0	REPUBLIC S VCS INC COM		08/01/2024	MORGAN STANLEY	447.000	88,296		53,667	73,715	(20,048)			(20,048)		53,667		34,629	34,629	717		
761152-10-7	RESMED INC.		08/01/2024	MORGAN STANLEY	228.000	48,917		33,560	21,847	(7,616)			(7,616)		33,560		15,357	15,357	219		
76131N-10-1	RETAIL OPPORTUNITY INVESTMEN		09/03/2024	Various	18,189.000	254,408		226,320							226,320		28,088	28,088	1,476		
76169C-10-0	REXFORD INDUSTRIAL REALTY REIT INC		09/03/2024	Various	3,662.000	182,278		163,289	205,438	(39,300)			(39,300)		163,289		18,990	18,990	4,449		
770700-10-2	ROBINHOOD MARKETS INC		08/01/2024	MORGAN STANLEY	1,197.000	24,221		10,869	15,250	(4,381)			(4,381)		10,869		13,352	13,352			
771049-10-3	ROBLOX CORP CLASS A		08/01/2024	MORGAN STANLEY	915.000	35,542		26,642	31,821	(12,939)			(12,939)		26,642		8,901	8,901			
773903-10-9	ROCKWELL AUTOMATION INC		08/01/2024	MORGAN STANLEY	152.000	40,220		30,295	47,193	(16,898)			(16,898)		30,295		9,925	9,925	380		
77543R-10-2	ROKU INC CLASS A		08/01/2024	MORGAN STANLEY	289.000	15,988		12,276	26,215	(14,103)			(14,103)		12,276		3,712	3,712			
775711-10-4	ROLLINS, INC		08/01/2024	MORGAN STANLEY	395.000	18,720		14,702	17,250	(2,548)			(2,548)		14,702		4,019	4,019	119		
776696-10-6	ROPER TECHNOLOGIES INC		08/01/2024	MORGAN STANLEY	321.000	174,746		115,444	175,000	(59,555)			(59,555)		115,444		59,301	59,301	722		
778296-10-3	ROSS STORES, INC.		08/01/2024	MORGAN STANLEY	666.000	95,215		46,773	92,168	(45,395)			(45,395)		46,773		48,442	48,442	490		
V7780T-10-3	ROYAL CARIBBEAN GROUP LTD		08/01/2024	MORGAN STANLEY	374.000	55,382		14,175	48,429	(34,255)			(34,255)		14,175		41,208	41,208			
G7709Q-10-4	ROYALTY PHARMA PLC CLASS A		08/01/2024	MORGAN STANLEY	1,965.000	55,971		51,817							51,817		4,154	4,154	406		
749685-10-3	RPM INTERNATIONAL INC		08/01/2024	MORGAN STANLEY	58.000	6,890		5,397	6,475	(1,078)			(1,078)		5,397		1,494	1,494	80		
78409V-10-4	S&P GLOBAL INC		08/01/2024	MORGAN STANLEY	537.000	263,405		163,973	236,559	(72,586)			(72,586)		163,973		99,432	99,432	977		
78646V-10-7	SAFEHOLD INC		09/03/2024	Various	18,911.000	440,587		363,675	101,790	(8,947)			(8,947)		363,675		76,912	76,912	4,887		
79466L-30-2	SALESFORCE.COM INC		08/01/2024	MORGAN STANLEY	1,466.000	370,968		194,377	385,763	(191,386)			(191,386)		194,377		176,591	176,591	1,173		
79589L-10-6	SAMSARA INC CLASS A		08/01/2024	MORGAN STANLEY	412.000	15,101		12,294							12,294		2,807	2,807			
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		07/10/2024	BANK OF AMERICA/MERRILL LYNCH	4,369.000	840,654		857,635	1,108,372	(53,333)			(53,333)		857,635		(16,981)	(16,981)	8,563		
806407-10-2	SCHEIN HENRY INC		08/01/2024	MORGAN STANLEY	307.000	22,341		19,679							19,679		2,663	2,663			
806857-10-8	SCHLUMBERGER LTD		08/01/2024	MORGAN STANLEY	1,317.000	61,443		34,821	68,537	(33,715)			(33,715)		34,821		26,621	26,621	1,054		
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	D	08/01/2024	MORGAN STANLEY	162.000	16,038		8,523	13,830	(5,307)			(5,307)		8,523		7,516	7,516	340		
81211K-10-0	SEALED AIR CORP		08/01/2024	MORGAN STANLEY	511.000	19,124		15,555	18,662	(3,107)			(3,107)		15,555		3,569	3,569	204		
816851-10-9	SEMPRA ENERGY		08/01/2024	MORGAN STANLEY	1,328.000	108,196		58,662	99,241	(40,580)			(40,580)		58,662		49,534	49,534	2,437		
81762P-10-2	SERVICENOW INC		08/01/2024	MORGAN STANLEY	342.000	277,483		141,967	217,599	(101,295)			(101,295)		141,967		135,515	135,515			
824348-10-6	SHERWIN WILLIAMS CO		08/01/2024	MORGAN STANLEY	375.000	131,387		87,086	81,718	(28,073)			(28,073)		87,086		44,301	44,301	429		
G81317-10-2	SHURGARD SELF STORAGE LTD	B	07/31/2024	MORGAN STANLEY	23,770.000	925,352		918,392							918,392	4,690	2,270	6,960	14,758		
828806-10-9	SIMON PPTY GROUP INC		09/03/2024	Various	9,911.000	1,061,820		956,728	1,413,705	(456,977)			(456,977)		956,728		589,598	589,598	39,148		
83088M-10-2	SKYWORKS SOLUTIONS INC		08/01/2024	MORGAN STANLEY	282.000	30,457		24,551	31,702	(7,152)			(7,152)		24,551		5,906	5,906	384		
832696-40-5	SMUCKER J M CO COM NEW		08/01/2024	MORGAN STANLEY	312.000	37,434		33,955	30,837	(3,267)			(3,267)		33,955		3,480	3,480	517		
G8267P-10-8	SMURFIT WESTROCK PLC		08/01/2024	MORGAN STANLEY	379.000	16,416		17,517							17,517		(1,101)	(1,101)			
83304A-10-6	SNAP INC CLASS A		08/01/2024	MORGAN STANLEY	1,714.000	21,947		17,123	29,018	(11,895)			(11,895)		17,123		4,824	4,824			
833034-10-1	SNAP ON IN C COM		08/01/2024	MORGAN STANLEY	121.000	33,755		23,841	34,950	(11,109)			(11,109)		23,841		9,914	9,914	450		
833445-10-9	SNOWFLAKE CLASS A		08/01/2024	MORGAN STANLEY	577.000	71,659		69,094	87,958	(34,626)			(34,626)		69,094		2,565	2,565			
83444M-10-1	SOLVENTUM CORP		08/01/2024	MORGAN STANLEY	158.000	9,172		8,098							8,098		1,075	1,075			
842587-10-7	SOUTHERN CO		08/01/2024	MORGAN STANLEY	1,621.000	141,939		103,205	113,665	(10,459)			(10,459)		103,205		38,734	38,734	2,302		
844741-10-8	SOUTHWEST AIRLINES CO		08/01/2024	MORGAN STANLEY	292.000	7,695		6,491	8,433	(1,942)			(1,942)		6,491		1,204	1,204	158		
852234-10-3	SQUARE INC CLASS A		08/01/2024	MORGAN STANLEY	1,045.000	62,589		45,737	80,831	(35,094)			(35,094)		45,737		16,852	16,852			
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		08/01/2024	MORGAN STANLEY	255.000	18,402		12,176	15,583	(3,407)			(3,407)		12,176		6,225	6,225	122		
85254J-10-2	STAG INDUSTRIAL INC.		09/03/2024	Various	12,045.000	481,580		419,984							419,984		61,596	61,596	5,884		
854502-10-1	STANLEY BLACK & DECKER INC		08/01/2024	MORGAN STANLEY	168.000	17,051		13,422	16,481	(2,431)			(2,431)		13,422		3,629	3,629	272		
855244-10-9	STARBUCKS CORP		08/01/2024	MORGAN STANLEY	945.000	70,972		72,189	90,729	(18,541)			(18,541)		72,189		(1,216)	(1,216)	1,077		
857477-10-3	STATE STREET CORPORATION		08/01/2024	MORGAN STANLEY	518.000	43,317		31,500	40,124	(8,625)			(8,625)		31,500		11,817	11,817	1,072		

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
858119-10-0	STEEL DYNAMICS INC		08/01/2024	MORGAN STANLEY	170.000	21,478		19,190	14,408	(1,151)			(1,151)		19,190		2,288	2,288	186		
G8473T-10-0	STERIS		08/01/2024	MORGAN STANLEY	137.000	33,017		29,399	13,851	(435)			(435)		29,399		3,618	3,618	81		
863667-10-1	STRYKER CORP		08/01/2024	MORGAN STANLEY	508.000	169,243		83,030	150,029	(69,377)			(69,377)		83,030		86,213	86,213	1,208		
866674-10-4	SUN COMMUNITIES		09/03/2024	Various	2,791.000	346,975		335,439	329,180	(7,857)			(7,857)		335,439		11,536	11,536	7,229		
867892-10-1	SUNSTONE HOTEL INVESTORS INC		09/03/2024	Various	16,348.000	166,959		171,611							171,611		(4,652)	(4,652)			
86800U-10-4	SUPER MICRO COMPUTER INC		08/01/2024	MORGAN STANLEY	72.000	48,400		32,555	12,792	(1,440)			(1,440)		32,555		15,844	15,844			
87165B-10-3	SYNCHRONY FINANCIAL		08/01/2024	MORGAN STANLEY	218.000	10,585		6,097	8,325	(2,228)			(2,228)		6,097		4,487	4,487	109		
871607-10-7	SYNOPSYS INC		08/01/2024	MORGAN STANLEY	233.000	125,971		52,854	111,221	(68,483)			(68,483)		52,854		73,118	73,118			
871829-10-7	SYSCO CORP		08/01/2024	MORGAN STANLEY	1,133.000	85,885		74,358	82,856	(8,498)			(8,498)		74,358		11,527	11,527	1,711		
74144T-10-8	T. ROWE PRICE GROUP		08/01/2024	MORGAN STANLEY	766.000	85,809		73,658	82,491	(8,832)			(8,832)		73,658		12,150	12,150	1,900		
874054-10-9	TAKE-TWO INTERACTIVE SOFTWARE		08/01/2024	MORGAN STANLEY	257.000	37,509		28,491	39,916	(12,824)			(12,824)		28,491		9,018	9,018			
87612E-10-6	TARGET CORP		08/01/2024	MORGAN STANLEY	785.000	115,404		86,640	111,800	(25,160)			(25,160)		86,640		28,764	28,764	1,727		
H84989-10-4	TE CONNECTIVITY LTD	D	09/30/2024	Various	618.000	100,016		79,188	37,233	(7,987)			(7,987)		79,188		20,828	20,828	648		
879360-10-5	TELEDYNE TECHNOLOGIES INC		08/01/2024	MORGAN STANLEY	46.000	19,236		15,524	20,529	(5,006)			(5,006)		15,524		3,712	3,712			
879369-10-6	TELEFLEX, INC.		08/01/2024	MORGAN STANLEY	113.000	26,661		21,278	26,181	(6,492)			(6,492)		21,278		5,384	5,384	71		
880770-10-2	TERADYNE I NC COM		08/01/2024	MORGAN STANLEY	162.000	19,721		13,407	17,580	(4,173)			(4,173)		13,407		6,313	6,313	39		
88160R-10-1	TESLA INC		08/01/2024	MORGAN STANLEY	3,903.000	846,362		485,349	969,817	(478,145)			(478,145)		485,349		361,013	361,013			
882508-10-4	TEXAS INST RS INC COM		08/01/2024	MORGAN STANLEY	1,456.000	281,473		236,532	194,665	(19,197)			(19,197)		236,532		44,941	44,941	4,862		
88262P-10-2	TEXAS PACIFIC LAND TRUST		08/01/2024	MORGAN STANLEY	21.000	17,283		15,420							15,420		1,863	1,863	210		
883203-10-1	TEXTRON IN C COM		08/01/2024	MORGAN STANLEY	747.000	67,673		19,534	60,074	(40,540)			(40,540)		19,534		48,139	48,139	45		
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		08/01/2024	MORGAN STANLEY	670.000	416,571		339,134	355,629	(16,495)			(16,495)		339,134		77,437	77,437	757		
872540-10-9	TJX COMPANIES INC		08/01/2024	MORGAN STANLEY	1,751.000	199,004		97,793	164,261	(66,468)			(66,468)		97,793		101,211	101,211	1,239		
872590-10-4	T-MOBILE US INC		08/01/2024	MORGAN STANLEY	1,118.000	209,133		129,666	179,249	(49,583)			(49,583)		129,666		79,467	79,467	1,453		
888787-10-8	TOAST INC CLASS A		08/01/2024	MORGAN STANLEY	624.000	15,752		14,302	3,396	(381)			(381)		14,302		1,450	1,450			
891092-10-8	TORO CO.		08/01/2024	MORGAN STANLEY	114.000	10,621		9,315	10,175	(1,586)			(1,586)		9,315		1,306	1,306	114		
892356-10-6	TRACTOR SUPPLY CO		08/01/2024	MORGAN STANLEY	337.000	86,356		62,642	72,465	(9,824)			(9,824)		62,642		23,714	23,714	741		
88339J-10-5	TRADE DESK INC CLASS A		08/01/2024	MORGAN STANLEY	624.000	54,751		23,715	44,543	(21,317)			(21,317)		23,715		31,036	31,036			
892672-10-6	TRADEWEB MARKETS INC CLASS A		08/01/2024	MORGAN STANLEY	97.000	10,736		8,777	8,815	(39)			(39)		8,777		1,960	1,960	19		
G8994E-10-3	TRANE TECHNOLOGIES PLC		08/01/2024	MORGAN STANLEY	546.000	181,990		22,252	133,169	(110,917)			(110,917)		22,252		159,738	159,738	917		
893641-10-0	TRANSDIGM GROUP INC		08/01/2024	MORGAN STANLEY	82.000	103,976		25,236	82,951	(57,716)			(57,716)		25,236		78,740	78,740			
89400J-10-7	TRANSUNION ORD		08/01/2024	MORGAN STANLEY	340.000	29,798		24,160							24,160		5,638	5,638	41		
89417E-10-9	TRAVELERS COS INC		08/01/2024	MORGAN STANLEY	433.000	91,813		37,162	82,482	(45,320)			(45,320)		37,162		54,651	54,651	888		
896239-10-0	TRIMBLE NAVIGATION		08/01/2024	MORGAN STANLEY	1,160.000	60,904		58,650	61,712	(3,062)			(3,062)		58,650		2,255	2,255			
898320-10-9	TRUIST FINANCIAL CORP		08/01/2024	MORGAN STANLEY	2,431.000	105,369		69,516	89,753	(20,237)			(20,237)		69,516		35,853	35,853	2,528		
902252-10-5	TYLER TECHNOLOGIES		08/01/2024	MORGAN STANLEY	55.000	31,333		20,484	21,742	(2,723)			(2,723)		20,484		10,849	10,849			
902494-10-3	TYSON FOODS INC CLASS A		08/01/2024	MORGAN STANLEY	575.000	34,933		22,023	30,906	(8,884)			(8,884)		22,023		12,911	12,911	564		
90353T-10-0	UBER TECHNOLOGIES INC		08/01/2024	MORGAN STANLEY	2,798.000	170,715		84,516	159,959	(89,719)			(89,719)		84,516		86,199	86,199			
902653-10-4	UDR INC		09/03/2024	Various	5,397.000	231,379		200,771	81,137	932			932		200,771		30,608	30,608	5,239		
907818-10-8	UNION PACIFIC CORP		08/01/2024	MORGAN STANLEY	989.000	241,769		192,677	242,918	(50,241)			(50,241)		192,677		49,092	49,092	2,571		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B		08/01/2024	MORGAN STANLEY	1,413.000	184,497		169,098	206,129	(36,318)			(36,318)		169,098		15,399	15,399	4,274		
911363-10-9	UNITED RENTALS INC		08/01/2024	MORGAN STANLEY	142.000	101,738		34,493	81,426	(46,932)			(46,932)		34,493		67,245	67,245	463		
91307C-10-2	UNITED THERAPEUTICS CORP		08/01/2024	MORGAN STANLEY	53.000	17,372		16,883							16,883		489	489			
91324P-10-2	UNITEDHEALTH GROUP INC		08/01/2024	MORGAN STANLEY	1,535.000	879,170		599,786	808,131	(208,346)			(208,346)		599,786		279,384	279,384	6,109		
902973-30-4	US BANCORP		08/01/2024	MORGAN STANLEY	2,699.000	117,336		85,990	116,813	(30,823)			(30,823)		85,990		31,346	31,346	3,968		
91879Q-10-9	VAIL RESORTS INC		08/01/2024	MORGAN STANLEY	60.000	10,593		9,035	12,808	(3,773)			(3,773)		9,035		1,558	1,558	390		
91913Y-10-0	VALERO ENERGY CORP		08/01/2024	MORGAN STANLEY	574.000	89,797		40,358	74,620	(34,262)			(34,262)		40,358		49,439	49,439	1,843		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
922475-10-8	VEEVA SYSTEMS INC CLASS A		08/01/2024	MORGAN STANLEY	287.000	54,280		50,511	38,119	(3,591)			(3,591)		50,511		3,769	3,769			
92276F-10-0	VENTAS INC		08/01/2024	MORGAN STANLEY	1,395.000	77,134		29,323	69,527	(40,204)			(40,204)		29,323		47,811	47,811	1,883		
92338C-10-3	VERALTO CORP		08/01/2024	MORGAN STANLEY	111.000	11,843		91	9,131	(9,040)			(9,040)		91		11,752	11,752	30		
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		08/01/2024	MORGAN STANLEY	415.000	108,463		70,770	99,127	(28,357)			(28,357)		70,770		37,694	37,694	324		
92343V-10-4	VERIZON COMMUNICATIONS		08/01/2024	MORGAN STANLEY	6,900.000	281,823		229,630	260,130	(30,500)			(30,500)		229,630		52,193	52,193	13,766		
92532F-10-0	VERTEX PHARMACEUTICALS		08/01/2024	MORGAN STANLEY	444.000	224,558		80,537	180,659	(100,122)			(100,122)		80,537		144,021	144,021			
92537N-10-8	VERTIV HOLDINGS CO		08/01/2024	MORGAN STANLEY	375.000	27,747		23,102							23,102		4,645	4,645	16		
925652-10-9	VICI PPTYS INC		09/03/2024	Various	40,628.000	1,293,129		1,132,033	160,069	(6,285)			(6,285)		1,132,033		161,096	161,096	9,462		
92826C-83-9	VISA INC		08/01/2024	MORGAN STANLEY	2,592.000	689,258		460,469	674,827	(214,358)			(214,358)		460,469		228,790	228,790	2,696		
92840M-10-2	VISTRA CORP		08/01/2024	MORGAN STANLEY	1,270.000	96,562		21,717	48,920	(27,203)			(27,203)		21,717		74,845	74,845	549		
929042-10-9	VORNADO RLTY TR		09/03/2024	Various	2,522.000	77,786		58,102	71,247	(13,144)			(13,144)		58,102		19,684	19,684			
929160-10-9	VULCAN MAT LS CO COM		08/01/2024	MORGAN STANLEY	313.000	84,860		44,477	71,054	(26,577)			(26,577)		44,477		40,382	40,382	288		
92936U-10-9	W. P. CAREY REIT INC		08/01/2024	MORGAN STANLEY	572.000	32,766		30,253	37,071	(6,818)			(6,818)		30,253		2,513	2,513	1,484		
929740-10-8	WABTEC		08/01/2024	MORGAN STANLEY	142.000	22,251		6,834	18,020	(11,185)			(11,185)		6,834		15,417	15,417	57		
931142-10-3	WALMART INC		08/01/2024	MORGAN STANLEY	6,844.000	477,595		280,645	353,241	(80,821)			(80,821)		280,645		196,950	196,950	4,259		
934423-10-4	WARNER BROS. DISCOVERY INC SERIES		08/01/2024	MORGAN STANLEY	6,501.000	54,444		47,067							47,067		7,377	7,377			
94106B-10-1	WASTE CONNECTIONS INC		08/01/2024	MORGAN STANLEY	296.000	52,925		50,784							50,784		2,140	2,140	19		
94106L-10-9	WASTE MGMT INC DEL		08/01/2024	MORGAN STANLEY	740.000	152,484		110,526	132,534	(22,008)			(22,008)		110,526		41,957	41,957	1,110		
941848-10-3	WATERS CORPORATION		08/01/2024	MORGAN STANLEY	64.000	22,561		15,414	21,071	(5,657)			(5,657)		15,414		7,147	7,147			
947890-10-9	WEBSTER FINANCIAL CORP		08/01/2024	MORGAN STANLEY	430.000	19,868		16,013	21,827	(5,814)			(5,814)		16,013		3,854	3,854	516		
92939U-10-6	WEC ENERGY GROUP INC		08/01/2024	MORGAN STANLEY	808.000	71,680		63,396	68,009	(2,925)			(2,925)		63,396		8,284	8,284	1,349		
949746-10-1	WELLS FARGO CO		08/01/2024	MORGAN STANLEY	5,947.000	338,226		222,299	292,711	(70,412)			(70,412)		222,299		115,927	115,927	4,163		
95040Q-10-4	WELLTOWER INC		09/03/2024	Various	4,832.000	554,942		386,380	89,719	(51,282)			(51,282)		386,380		168,562	168,562	4,789		
955306-10-5	WEST PHARMACEUTICAL SERVICES		08/01/2024	MORGAN STANLEY	135.000	40,810		43,300	36,268	(3,153)			(3,153)		43,300		(2,490)	(2,490)	68		
958102-10-5	WESTERN DIGITAL CORP.		08/01/2024	MORGAN STANLEY	371.000	22,454		15,009	19,429	(4,420)			(4,420)		15,009		7,445	7,445			
96145D-10-5	WESTROCK		07/08/2024	MERGER	410.000	21,000		11,814	17,023	(5,209)			(5,209)		11,814		9,186	9,186	248		
969457-10-0	WILLIAMS COS INC		08/01/2024	MORGAN STANLEY	2,324.000	100,173		55,520	80,945	(25,425)			(25,425)		55,520		44,653	44,653	2,208		
969904-10-1	WILLIAMS SONOMA, INC.		08/01/2024	MORGAN STANLEY	88.000	12,754		12,424							12,424		330	330	50		
G96629-10-3	WILLIS TOWERS WATSON PLC		08/01/2024	MORGAN STANLEY	135.000	38,387		26,648	32,562	(5,914)			(5,914)		26,648		11,739	11,739	351		
98138H-10-1	WORKDAY INC.		08/01/2024	MORGAN STANLEY	367.000	81,683		60,085	77,021	(36,065)			(36,065)		60,085		21,598	21,598			
983134-10-7	WYNN RESOR TS LTD COM		08/01/2024	MORGAN STANLEY	176.000	13,852		11,342	13,667	(4,620)			(4,620)		11,342		2,509	2,509	75		
98389B-10-0	XCEL ENERGY INC		08/01/2024	MORGAN STANLEY	639.000	37,767		34,129	39,560	(2,997)			(2,997)		34,129		3,638	3,638	1,510		
98419M-10-0	XYLEM		08/01/2024	MORGAN STANLEY	371.000	49,462		35,052	42,428	(7,375)			(7,375)		35,052		14,410	14,410	267		
988498-10-1	YUM! BRANDS INC		08/01/2024	MORGAN STANLEY	537.000	72,222		30,828	70,164	(39,336)			(39,336)		30,828		41,394	41,394	720		
989207-10-5	ZEBRA TECHNOLOGIES CORP.		08/01/2024	MORGAN STANLEY	50.000	17,128		14,070	2,460	(331)			(331)		14,070		3,058	3,058			
98954M-20-0	ZILLOW GROUP INC CLASS C		08/01/2024	MORGAN STANLEY	219.000	9,976		8,678	12,324	(3,923)			(3,923)		8,678		1,299	1,299			
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		08/01/2024	MORGAN STANLEY	542.000	60,223		57,038	56,591	(7,885)			(7,885)		57,038		3,185	3,185	353		
98978V-10-3	ZOETIS INC		08/01/2024	MORGAN STANLEY	765.000	139,544		112,111	150,988	(38,877)			(38,877)		112,111		27,433	27,433	991		
98980G-10-2	ZSCALER INC		08/01/2024	MORGAN STANLEY	172.000	30,002		26,263	30,354	(10,479)			(10,479)		26,263		3,739	3,739			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						126,542,559	XXX	92,510,756	69,517,441	(21,398,777)			(21,398,777)	4,344	92,533,271	14,152	33,403,800	33,417,952	1,296,253	XXX	XXX
BAS1JJ-J5-2	RAPTOR AGGREGATOR S.A.R.L.		09/13/2024	DISTRIBUTION	0.000	1,435,916		1,435,916							1,435,916						
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						1,435,916	XXX	1,435,916							1,435,916					XXX	XXX
78462F-10-3	SPDR S&P 500		08/20/2024	Various	21,048.000	11,485,859		9,275,870	9,855,553	(736,372)			(736,372)		9,275,870		2,588,505	2,588,505	113,971		
464287-49-9	ISHARES:RUSS MID-CAP		09/06/2024	Various	50,867.000	4,196,973		4,124,296				106,036	(106,036)		4,124,296		72,677	72,677	10,756		
464287-59-8	ISHARES:RUSS 1000 VL ETF		09/24/2024	Goldman Sachs & Co.	3,700.000	700,650		678,210							678,210		22,440	22,440			

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
464287-72-1	ISHARES:US TECH		07/23/2024	Various	10,250.000	1,554,055		1,545,478							1,545,478		8,578	8,578	339		
464287-81-2	ISHARES:US CNSMR STAPLES		09/24/2024	Goldman Sachs & Co.	8,300.000	585,383		595,276							595,276		(9,893)	(9,893)			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO						18,522,919	XXX	16,219,130	9,855,553	(736,372)		106,036	(842,407)		16,219,130		2,682,305	2,682,305	125,066	XXX	XXX
5989999997. Total - Common Stocks - Part 4						146,501,394	XXX	110,165,802	79,372,994	(22,135,149)		106,036	(22,241,184)	4,344	110,188,317	14,152	36,086,105	36,100,258	1,421,319	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						146,501,394	XXX	110,165,802	79,372,994	(22,135,149)		106,036	(22,241,184)	4,344	110,188,317	14,152	36,086,105	36,100,258	1,421,319	XXX	XXX
5999999999. Total - Preferred and Common Stocks						146,501,394	XXX	110,165,802	79,372,994	(22,135,149)		106,036	(22,241,184)	4,344	110,188,317	14,152	36,086,105	36,100,258	1,421,319	XXX	XXX
6009999999 - Totals						9,951,982,208	XXX	9,774,398,177	3,905,460,216	(7,438,095)	3,000,978	106,036	(4,543,152)	4,344	9,772,739,786	14,152	179,979,473	179,993,625	205,528,543	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
0219999999. Subtotal - Purchased Options - Hedging Other														XXX							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														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options														XXX							XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
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														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options														XXX							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		(228,333)	(51,973)		(51,973)	1,489,999		(1,358,246)			1FE	0002
1129999999. Subtotal - Swaps - Hedging Other - Credit Default										3,194,393		(228,333)	(51,973)	XXX	(51,973)	1,489,999		(1,358,246)			XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other										3,194,393		(228,333)	(51,973)	XXX	(51,973)	1,489,999		(1,358,246)			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		(228,333)	(51,973)	XXX	(51,973)	1,489,999		(1,358,246)			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		(228,333)	(51,973)	XXX	(51,973)	1,489,999		(1,358,246)			XXX	XXX
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				(15,920)		(15,920)		2,810			4,292		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				(349,194)		(349,194)		104,684			41,502		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)				86,699		86,699		(20,592)			8,308		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				(6,605)		(6,605)		5,870			2,223		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				(213,902)		(213,902)		19,241			34,559		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 (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				(4,250)		(4,250)		2,767			1,057		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				(739)		(739)		324			450		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				(10,797)		(10,797)		2,559			1,033		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				1,066		1,066		1,812			2,347		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				28,071		28,071		7,129			8,130		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				(37,526)		(37,526)		5,663			2,395		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				(20,722)		(20,722)		800			1,943		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				(21,516)		(21,516)		1,533			2,858		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				(619,790)		(619,790)		80,509			141,928		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				(119,087)		(119,087)		9,416			15,742		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				(635,478)		(635,478)		50,246			84,002		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)				180,869		180,869		(7,206)			15,624		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)				114,753		114,753		(5,665)			11,189		0001
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				(284,010)		(284,010)		(115,356)			21,803		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				(50,487)		(50,487)		24,215			32,750		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				(3,780,910)		(3,780,910)		(3,386,548)			156,259		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				(98,985)		(98,985)		33,241			46,215		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				(432,677)		(432,677)		(432,677)			25,335		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				(1,083,564)		(1,083,564)		(1,083,564)			62,957		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)				13,498		13,498		13,498			2,442		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				(5,081)		(5,081)		(5,081)			1,302		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				(207,051)		(207,051)		(207,051)			31,178		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				(193,192)		(193,192)		(193,192)			30,950		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				(1,896,360)		(1,896,360)		(1,896,360)			350,532		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				(50,236)		(50,236)		(50,236)			9,201		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				(13,734)		(13,734)		(13,734)			1,561		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				(22,952)		(22,952)		(22,952)			23,114		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)				12,992		12,992		12,992			691		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				(58,538)		(58,538)		(58,538)			4,511		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 (0.803 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				(1,123,296)		(1,123,296)		(1,123,296)			34,568		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				(7,556)		(7,556)		(7,556)			2,641		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				(199,366)		(199,366)		(199,366)			24,842		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				(441,278)		(441,278)		(441,278)			24,728		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				(290,811)		(290,811)		(290,811)			116,328		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				(71,985)		(71,985)		(71,985)			5,920		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				(171,433)		(171,433)		(171,433)			33,386		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				(536,722)		(536,722)		(536,722)			42,704		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				(1,701,259)		(1,701,259)		(1,701,259)			59,770		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				(107,348)		(107,348)		(107,348)			62,536		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				(327,997)		(327,997)		(327,997)			166,541		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				(22,140)		(22,140)		(22,140)			2,462		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				(35,870)		(35,870)		(35,870)			3,319		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)				179,746		179,746		179,746			9,348		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				(29,283)		(29,283)		(29,283)			2,115		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				(169,147)		(169,147)		(169,147)			25,185		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				(136,273)		(136,273)		(136,273)			13,946		0001
FX FORWARD (0.9181 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/23/2024	10/24/2024		3,965,739	(0.91811 EUR) / 1 USD				(101,154)		(101,154)		(101,154)			5,085		0001
FX FORWARD (0.8833 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/23/2024	07/22/2027		16,251,956	(0.88327 EUR) / 1 USD				(335,000)		(335,000)		(335,000)			136,173		0001
FX FORWARD (0.9073 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/23/2024	07/24/2025		11,471,900	(0.90726 EUR) / 1 USD				(263,930)		(263,930)		(263,930)			51,741		0001
FX FORWARD (0.7739 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	07/23/2024	10/24/2024		236,461	(0.77391 GBP) / 1 USD				(8,974)		(8,974)		(8,974)			303		0001
FX FORWARD (0.9106 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2024	04/24/2025		665,478	(0.91062 EUR) / 1 USD				(15,678)		(15,678)		(15,678)			2,500		0001
FX FORWARD 0.9158 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2024	12/19/2024		532,872	0.91579 EUR / (1 USD)				13,338		13,338		13,338			1,247		0001
FX FORWARD 0.774 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2024	01/30/2025		4,148,820	0.77395 GBP / (1 USD)				153,139		153,139		153,139			11,993		0001
FX FORWARD (0.7739 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2024	04/24/2025		670,618	(0.77391 GBP) / 1 USD				(23,747)		(23,747)		(23,747)			2,519		0001
FX FORWARD 10.5636 SEK / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/23/2024	07/31/2025		438,109	10.56357 SEK / (1 USD)				24,169		24,169		24,169			1,999		0001
FX FORWARD (0.7829 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/05/2024	10/24/2024		1,016,767	(0.78287 GBP) / 1 USD				(50,767)		(50,767)		(50,767)			1,304		0001
FX FORWARD 0.9072 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	08/05/2024	10/24/2024		1,124,372	0.90717 EUR / (1 USD)				14,982		14,982		14,982			1,442		0001
FX FORWARD 0.9096 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/12/2024	12/19/2024		4,405,455	0.90955 EUR / (1 USD)				79,825		79,825		79,825			10,312		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 0.8788 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/10/2024	05/27/2027		1,549,820	0.87881 EUR / (1 USD)				22,076		22,076		22,076			12,626		0001
FX FORWARD 0.8966 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2024	11/21/2024		8,387,687	0.89655 EUR / (1 USD)				21,795		21,795		21,795			15,830		0001
FX FORWARD (0.8907 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2024	06/30/2025		443,478	(0.89068 EUR) / 1 USD				(1,790)		(1,790)		(1,790)			1,918		0001
FX FORWARD (10.0437 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/17/2024	07/31/2025		288,339	(10.04374 SEK) / 1 USD				(1,398)		(1,398)		(1,398)			1,316		0001
FX FORWARD (0.7607 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/17/2024	04/24/2025		1,093,789	(0.76065 GBP) / 1 USD				(19,781)		(19,781)		(19,781)			4,109		0001
FX FORWARD (0.8925 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2024	04/24/2025		1,173,158	(0.89246 EUR) / 1 USD				(4,248)		(4,248)		(4,248)			4,407		0001
FX FORWARD (0.8941 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2024	02/21/2025		1,138,545	(0.89412 EUR) / 1 USD				(3,770)		(3,770)		(3,770)			3,576		0001
FX FORWARD (0.894 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/17/2024	02/27/2025		1,347,937	(0.89395 EUR) / 1 USD				(4,492)		(4,492)		(4,492)			4,321		0001
FX FORWARD (0.7475 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	09/24/2024	03/27/2025		39,305,100	(0.74751 GBP) / 1 USD				(50,519)		(50,519)		(50,519)			137,241		0001
FX FORWARD (0.8747 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE BA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/26/2024	09/24/2026		8,359,864	(0.87465 EUR) / 1 USD				(19,749)		(19,749)		(19,749)			58,870		0001
1439999999. Subtotal - Forwards - Hedging Other													(15,563,043)	XXX	(15,563,043)		(12,887,132)			2,281,551	XXX	XXX
1479999999. Subtotal - Forwards													(15,563,043)	XXX	(15,563,043)		(12,887,132)			2,281,551	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		(228,333)	(15,615,017)	XXX	(15,615,017)	1,489,999	(12,887,132)	(1,358,246)		2,281,551	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		(228,333)	(15,615,017)	XXX	(15,615,017)	1,489,999	(12,887,132)	(1,358,246)		2,281,551	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	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
ESZ4	468	133,162,744	FUTURE S&P500 EMINI DEC 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/16/2024	5,690.7155	5,814.2500	538,200		2,890,706				2,890,706	6,832,800	100/100	50
FAZ4	90	27,598,240	FUTURE S&P MID 400 EMINI DEC 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/16/2024	3,066.4711	3,148.6000	21,600		739,160				739,160	1,656,000	100/100	100
MFSZ4	181	22,080,880	FUTURE MSCI EAFE INDEX DEC 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	ICE 5493004R83R1LVX2IL36	09/16/2024	2,439.8762	2,487.8000	(94,120)		433,710				433,710	707,305	100/100	50
RTYZ4	315	34,747,745	FUTURE RUSSELL 2000 EMINI CME DEC 24	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/16/2024	2,206.2060	2,249.2000	77,175		677,155				677,155	2,394,000	100/100	50
1519999999. Subtotal - Long Futures - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												542,855		4,740,732				4,740,732	11,590,105	XXX	XXX
ESZ4	7	1,991,750	FUTURE S&P500 EMINI DEC 24	PENDING - FUTURE S&P500 EMINI DEC 24, effective 09/16/2024, attached to Cash Security - (912810QW1, 91282CKU4)		Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/16/2024	5,690.7155	5,814.2500	8,050					43,237	43,237	102,200		50
ESZ4	7	2,024,475	FUTURE S&P500 EMINI DEC 24	PENDING - FUTURE S&P500 EMINI DEC 24, effective 09/16/2024, attached to Cash Security - (912810QW1, 91282CKU4)		Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/19/2024	5,784.2143	5,814.2500	8,050					10,513	10,513	102,200		50
ESZ4	8	2,305,100	FUTURE S&P500 EMINI DEC 24	PENDING - FUTURE S&P500 EMINI DEC 24, effective 09/16/2024, attached to Cash Security - (912810QW1, 91282CKU4)		Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/20/2024	5,762.7500	5,814.2500	9,200					20,600	20,600	116,800		50
ESZ4	150	43,442,175	FUTURE S&P500 EMINI DEC 24	PENDING - FUTURE S&P500 EMINI DEC 24, effective 09/16/2024, attached to Cash Security - (912810QW1, 91282CKU4)		Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/25/2024	5,792.2900	5,814.2500	172,500					164,700	164,700	2,190,000		50

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
FVZ4	12	1,200,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(4,406)					1,969	1,969	15,600		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
				PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)																
FVZ4	1,250	125,000,000	FUTURE US 5YR NOTE DEC 24			Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(458,984)					205,151	205,151	1,625,000		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			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
FVZ4	72	7,200,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(26,437)					11,817	11,817	93,600		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
FVZ4	8,364	836,400,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(3,071,152)					1,372,709	1,372,709	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
FVZ4	90	9,000,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(33,047)					14,771	14,771	117,000		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			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
FVZ4	16	1,600,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(5,875)					2,626	2,626	20,800		1,000

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			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
FVZ4	65	6,500,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(23,867)					10,668	10,668	84,500		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
FVZ4	61	6,100,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(22,398)					10,011	10,011	79,300		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
FVZ4	35	3,500,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(12,852)					5,744	5,744	45,500		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
FVZ4	71	7,100,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.7187	109.8828	(26,070)					11,653	11,653	92,300		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
FVZ4	500	50,000,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/03/2024	109.6719	109.8828	(183,594)					105,469	105,469	650,000		1,000

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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
FVZ4	500	50,000,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/04/2024	109.9754	109.8828	(183,594)					(46,281)	(46,281)	650,000		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			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
				PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)																
FVZ4	1,000	100,000,000	FUTURE US 5YR NOTE DEC 24			Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/06/2024	110.5188	109.8828	(367,187)					(636,031)	(636,031)	1,300,000		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			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
FVZ4	700	70,000,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/13/2024	110.5961	109.8828	(257,031)				(499,328)	(499,328)	910,000		1,000
FVZ4	1,000	100,000,000	FUTURE US 5YR NOTE DEC 24	PENDING - FUTURE US 5YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810QS0, 912810RB6, 912810RT7, 912810SC3, 912810SH2, 912810SJ8, 912810SP4, 912810SS8, 912810SW9, 912810SX7, 912810TB4, 912810TC2, 912810TF5, 9128285M8, 912828YS3, 912828Z94, 91282CDY4, 91282CFF3, 91282CGJ4, 91282CGM7, 91282CGQ8, 91282CHT1, 91282CHW4, 91282CJX0, 91282CKW0, 91282CKX8, 91282CLC3)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/24/2024	110.3830	109.8828	(367,187)				(500,225)	(500,225)	1,300,000		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			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
TUZ4	40	8,000,000	FUTURE US 2YR NOTE DEC 24	PENDING - FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810RC4, 912810RH3, 912810RX8, 912810RZ3, 912810SA7, 912810TA6, 912810TN8, 912810TR9, 912810TT5, 912810UC0, 91282CBL4, 91282CCS8, 91282CDJ7, 91282CEP2, 91282CFV8, 91282CFY2, 91282CGB1, 91282CGM7, 91282CHC8, 91282CHJ3, 91282CJJ1, 91282CJZ5, 91282CKC4, 91282CKF7)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8349	104.1211	(15,000)					22,898	22,898	46,000		2,000
TUZ4	4,250	850,000,000	FUTURE US 2YR NOTE DEC 24	PENDING - FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810RC4, 912810RH3, 912810RX8, 912810RZ3, 912810SA7, 912810TA6, 912810TN8, 912810TR9, 912810TT5, 912810UC0, 91282CBL4, 91282CCS8, 91282CDJ7, 91282CEP2, 91282CFV8, 91282CFY2, 91282CGB1, 91282CGM7, 91282CHC8, 91282CHJ3, 91282CJJ1, 91282CJZ5, 91282CKC4, 91282CKF7)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8349	104.1211	(1,593,750)					2,432,898	2,432,898	4,887,500		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
TUZ4	35	7,000,000	FUTURE US 2YR NOTE DEC 24	PENDING - FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810RC4, 912810RH3, 912810RX8, 912810RZ3, 912810SA7, 912810TA6, 912810TN8, 912810TR9, 912810TT5, 912810UC0, 91282CBL4, 91282CCS8, 91282CDJ7, 91282CEP2, 91282CFV8, 91282CFY2, 91282CGB1, 91282CGM7, 91282CHC8, 91282CHJ3, 91282CJJ1, 91282CJZ5, 91282CKC4, 91282CKF7)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8349	104.1211	(13,125)					20,036	20,036	40,250		2,000
TUZ4	15	3,000,000	FUTURE US 2YR NOTE DEC 24	PENDING - FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810RC4, 912810RH3, 912810RX8, 912810RZ3, 912810SA7, 912810TA6, 912810TN8, 912810TR9, 912810TT5, 912810UC0, 91282CBL4, 91282CCS8, 91282CDJ7, 91282CEP2, 91282CFV8, 91282CFY2, 91282CGB1, 91282CGM7, 91282CHC8, 91282CHJ3, 91282CJJ1, 91282CJZ5, 91282CKC4, 91282CKF7)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8349	104.1211	(5,625)					8,587	8,587	17,250		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
TUZ4	20	4,000,000	FUTURE US 2YR NOTE DEC 24	PENDING - FUTURE US 2YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810RC4, 912810RH3, 912810RX8, 912810RZ3, 912810SA7, 912810TA6, 912810TN8, 912810TR9, 912810TT5, 912810UC0, 91282CBL4, 91282CCS8, 91282CDJ7, 91282CEP2, 91282CFV8, 91282CFY2, 91282CGB1, 91282CGM7, 91282CHC8, 91282CHJ3, 91282CJJ1, 91282CJZ5, 91282CKC4, 91282CKF7)		Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8349	104.1211	(7,500)					11,449	11,449	23,000		2,000
TYZ4	35	3,500,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CCB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.0375	114.2813	(15,859)					8,530	8,530	70,000		1,000
TYZ4	4	400,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CCB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.0375	114.2813	(1,813)					975	975	8,000		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			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
TYZ4	975	97,500,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CCB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.0375	114.2813	(441,797)					237,614	237,614	1,950,000		1,000
TYZ4	30	3,000,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CCB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.0375	114.2813	(13,594)					7,311	7,311	60,000		1,000
TYZ4	600	60,000,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CCB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/30/2024	113.5313	114.2813	(271,875)					450,000	450,000	1,200,000		1,000
TYZ4	1,200	120,000,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CCB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/06/2024	114.9189	114.2813	(543,750)					(765,125)	(765,125)	2,400,000		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			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
TYZ4	425	42,500,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/25/2024	114.6719	114.2813	(192,578)					(166,016)	(166,016)	850,000		1,000
TYZ4	425	42,500,000	FUTURE US 10YR NOTE DEC 24	PENDING - FUTURE US 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (912810SD1, 912810ST6, 912810SU3, 912810TJ7, 912810TL2, 91282CB5, 91282CHZ7, 91282CKQ3, 91282CKT7, 91282CKU4)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/30/2024	114.4063	114.2813	(54,005)					(53,125)	(53,125)	850,000		1,000
UXYZ4	30	3,000,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	118.2969	(15,469)					6,367	6,367	78,000		1,000
UXYZ4	9	900,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	118.2969	(4,641)					1,910	1,910	23,400		1,000
UXYZ4	12	1,200,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	118.2969	(6,188)					2,547	2,547	31,200		1,000
UXYZ4	83	8,300,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	118.2969	(42,797)					17,616	17,616	215,800		1,000
UXYZ4	11	1,100,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	118.2969	(5,672)					2,335	2,335	28,600		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
UXYZ4	52	5,200,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	118.0846	118.2969	(26,813)					11,036	11,036	135,200		1,000
UXYZ4	4	400,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/30/2024	117.3906	118.2969	(2,063)					3,625	3,625	10,400		1,000
UXYZ4	20	2,000,000	FUTURE US ULTRA 10YR NOTE DEC 24	PENDING - FUTURE US ULTRA 10YR NOTE DEC 24, effective 08/27/2024, attached to Cash Security - (91282CKN0)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/17/2024	119.8594	118.2969	(10,313)					(31,250)	(31,250)	52,000		1,000
WNZ4	12	1,200,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8749	133.0938	(9,375)					2,626	2,626	66,000		1,000
WNZ4	20	2,000,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8749	133.0938	(15,625)					4,377	4,377	110,000		1,000
WNZ4	4	400,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8749	133.0938	(3,125)					875	875	22,000		1,000
WNZ4	1	100,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8749	133.0938	(781)					219	219	5,500		1,000
WNZ4	47	4,700,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8749	133.0938	(36,719)					10,286	10,286	258,500		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
WNZ4	3	300,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/05/2024	135.5625	133.0938	(2,344)					(7,406)	(7,406)	16,500		1,000
WNZ4	8	800,000	FUTURE US ULTRA T-BOND DEC 24	PENDING - FUTURE US ULTRA T-BOND DEC 24, effective 08/27/2024, attached to Cash Security - (91282CCV1)		Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	09/17/2024	137.6250	133.0938	(6,250)					(36,250)	(36,250)	44,000		1,000
1549999999. Subtotal - Long Futures - Replication												(8,204,323)					2,514,717	2,514,717	33,867,100	XXX	XXX
1579999999. Subtotal - Long Futures												(7,661,468)		4,740,732			2,514,717	7,255,449	45,457,205	XXX	XXX
ESZ4	90	25,608,100	FUTURE S&P500 EMINI DEC 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/16/2024	5,690.6890	5,814.2500	(103,500)					(556,025)	(556,025)	1,314,000	0002	50
ESZ4	13	3,698,948	FUTURE S&P500 EMINI DEC 24	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/20/2024	CME LCZ7XYGSLJUHFXXNXD88	09/16/2024	5,690.6890	5,814.2500	(14,950)					(80,315)	(80,315)	189,800	0002	50
FVZ4	3,321	332,100,000	FUTURE US 5YR NOTE DEC 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	109.6782	109.8828	1,219,428					(679,431)	(679,431)	4,317,300	0001	1,000
TUZ4	12	2,400,000	FUTURE US 2YR NOTE DEC 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/31/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	103.8438	104.1211	4,500					(6,656)	(6,656)	13,800	0001	2,000
TYZ4	127	12,700,000	FUTURE US 10YR NOTE DEC 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	114.0313	114.2813	57,547					(31,750)	(31,750)	254,000	0001	1,000
WNZ4	60	6,000,000	FUTURE US ULTRA T-BOND DEC 24	BOND PORTFOLIO	SCHEDULE D	Interest Rate	12/19/2024	CHICAGO BOARD OF TRADE LCZ7XYGSLJUHFXXNXD88	08/27/2024	132.8891	133.0938	46,875					(12,277)	(12,277)	330,000	0001	1,000
1609999999. Subtotal - Short Futures - Hedging Other												1,209,900					(1,366,454)	(1,366,454)	6,418,900	XXX	XXX
1649999999. Subtotal - Short Futures												1,209,900					(1,366,454)	(1,366,454)	6,418,900	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108												542,855		4,740,732				4,740,732	11,590,105	XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other												1,209,900					(1,366,454)	(1,366,454)	6,418,900	XXX	XXX
1719999999. Subtotal - Replication												(8,204,323)					2,514,717	2,514,717	33,867,100	XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals												(6,451,568)		4,740,732			1,148,263	5,888,995	51,876,105	XXX	XXX

NONE

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

(a)

Code	Description of Hedged Risk(s)

(b)

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

0002	Equity futures provide an offset to decreases in equity markets.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		4,740,732		4,740,732	2,163,125	(8,614,693)	2,163,125	51,876,105	51,876,105
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Y	Y			624,529	(2,940,597)		624,529	(2,940,597)		366,923	
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Y	Y			86,699	(1,374,215)		86,699	(1,374,215)		371,044	
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	Y	Y			28,071	(7,336,646)		28,071	(7,336,646)		1,045,935	
MORGAN STANLEY CAPITAL PARTNERS I7331LVCZKQKX5T7XV54	Y	Y			207,721	(4,910,578)		207,721	(4,910,578)		497,648	
0299999999. Total NAIC 1 Designation					947,020	(16,562,036)		947,020	(16,562,036)		2,281,551	
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)												
0999999999 - Gross Totals					5,687,751	(16,562,036)	4,740,732	3,110,144	(25,176,729)	2,163,125	54,157,655	51,876,105
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					5,687,751	(16,562,036)						

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. 7H6GLXDRUGQFU57RNE97	Cash		CASH	6,880,000	6,880,000	6,880,000		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash		CASH	1,310,000	1,310,000	1,310,000		V
BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	Cash		CASH	2,400,000	2,400,000	2,400,000		V
MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	Cash		CASH	4,770,000	4,770,000	4,770,000		V
JPMORGAN CHASE BANK, N.A. (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-KN-0	TREASURY NOTE	31,693,359	30,000,000	30,256,232	04/30/2031	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	912828-U2-4	TREASURY NOTE	15,952,149	16,500,000	16,038,644	11/15/2026	I
GOLDMAN SACHS AND COMPANY (CME) LCZ7XYGSLJUHFXXNXD88	TREASURY NOTE	91282C-AE-1	TREASURY NOTE	34,552,110	41,000,000	34,463,140	08/15/2030	I
0199999999 - Total				97,557,618	102,860,000	96,118,016	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)
NONE								
0299999999 - Total						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		40,239,000	40,239,000	10/01/2024
9609999999. Subtotal - Cash (Schedule E Part 1 type)				40,239,000	40,239,000	XXX
9999999999 - Totals				40,239,000	40,239,000	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 7,751,000 Book/Adjusted Carrying Value $ 7,751,000
2. Average balance for the year Fair Value $ 32,557,056 Book/Adjusted Carrying Value $ 32,557,056
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 40,239,000 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			295,823,669	295,823,669	12/31/2025
09248U-55-1	BLACKROCK TREASURY TRUST			295,000,000	295,000,000	12/31/2025
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS			175,251,707	175,251,707	12/31/2025
78355A-KA-1	RYDER SYSTEM INC.			4,244,165	4,244,741	10/10/2024
03948G-KF-9	ARCHER DANIELS MIDLAND			71,401,620	71,411,056	10/15/2024
13639C-K3-8	CANADIAN NATIONAL RAILWAY COMPANY			23,800,286	23,802,871	10/03/2024
23102U-K7-6	CUMMINS INC			5,494,803	5,495,133	10/07/2024
30217H-L5-5	EXPERIAN FINANCE PLC			4,975,500	4,976,278	11/05/2024
61945N-KA-6	MOSAIC CO			12,482,775	12,484,563	10/10/2024
2546R2-LF-1	WALT DISNEY COMPANY			270,459	270,348	11/15/2024
45856W-K1-6	INTERCONTINENTAL EXCHANGE INC			998,907	1,000,000	10/01/2024
23384G-KQ-4	DAIMLER TRUCK FINANCE N			12,458,538	12,460,149	10/24/2024
24422C-KB-8	JOHN DEERE CREDIT INC			9,985,290	9,985,778	10/11/2024
92780J-KX-8	VIRGINIA ELECTRIC AND POWER COMPAN			1,991,532	1,991,733	10/31/2024
04056A-K1-9	ARIZONA PUBLIC SERVICE COMPANY			4,999,315	5,000,000	10/01/2024
92780J-K3-4	VIRGINIA ELECTRIC AND POWER COMPAN			9,995,900	9,997,017	10/03/2024
44331B-K3-6	HEWLETT-PACKARD CO			14,993,850	14,995,900	10/03/2024
42786T-KM-9	HERSHEY COMPANY THE			19,943,800	19,946,444	10/21/2024
68236A-K2-5	ONE GAS INC			5,998,344	5,999,173	10/02/2024
23102U-K1-9	CUMMINS INC			12,498,313	12,500,000	10/01/2024
23102U-KB-7	CUMMINS INC			35,946,468	35,947,200	10/11/2024
34961D-KN-6	FORTIVE CORP			7,477,163	7,478,388	10/22/2024
23336G-L4-1	DTE ELECTRIC CO			41,998,790	42,006,701	11/04/2024
30217H-KP-2	EXPERIAN FINANCE PLC			10,965,394	10,967,330	10/23/2024
37790A-KN-2	GLENCORE FUNDING LLC			19,938,920	19,941,900	10/22/2024
7743E2-KR-8	ROCKWELL AUTOMATION INC			16,943,645	16,944,013	10/25/2024
0530A2-K2-5	AUTOMATIC DATA PROCESSING INC			69,981,170	69,990,608	10/02/2024
92780J-KG-5	VIRGINIA ELECTRIC AND POWER COMPAN			14,967,150	14,966,688	10/16/2024
45856W-KB-4	INTERCONTINENTAL EXCHANGE INC			10,474,013	10,485,563	10/11/2024
68236A-K4-1	ONE GAS INC			9,994,470	9,995,467	10/04/2024
29277E-K1-1	ENERGY TRANSFER LP			49,993,150	50,000,000	10/01/2024
95980G-K3-1	WESTERN UNION CO			24,989,625	24,993,056	10/03/2024
95980G-K1-5	WESTERN UNION CO			24,996,525	25,000,000	10/01/2024
91842J-KG-3	VW CREDIT INC			1,097,573	1,097,594	10/16/2024
23102U-K3-5	CUMMINS INC			14,993,925	14,995,567	10/03/2024
71112J-K1-1	PEOPLES GAS LIGHT AND COKE COMPANY			29,995,890	30,000,000	10/01/2024
29447L-KF-9	EQUINOR ASA			24,949,600	24,953,042	10/15/2024
91842J-KH-1	VW CREDIT INC			36,414,408	36,419,538	10/17/2024
50221F-K2-9	LSEGA FINANCING PLC			4,998,630	4,999,257	10/02/2024
89152E-KJ-6	TOTALENERGIES CAPITAL SA			69,830,740	69,839,681	10/18/2024
92940X-KG-1	WRKCO INC			19,955,920	19,958,833	10/16/2024
23102U-KH-4	CUMMINS INC			698,390	698,404	10/17/2024
91842J-KN-8	VW CREDIT INC			12,362,242	12,363,918	10/22/2024
30217H-KJ-6	EXPERIAN FINANCE PLC			24,919,500	24,942,979	10/18/2024
50221F-KN-3	LSEGA FINANCING PLC			44,864,595	44,870,588	10/22/2024
92780J-L1-7	VIRGINIA ELECTRIC AND POWER COMPAN			6,969,424	6,970,464	11/01/2024
37790A-KH-5	GLENCORE FUNDING LLC			29,929,230	29,930,922	10/17/2024
97670R-K7-9	WISCONSIN GAS CO			9,990,410	9,991,883	10/07/2024
59157T-LC-5	METLIFE SHORT TERM FUND			39,772,920	39,776,000	11/12/2024
67018B-K3-7	NTT FINANCE AMERICAS INC			9,995,950	9,997,089	10/03/2024
61747C-70-7	MS INST LIQ GOVT CL INST			18,832,241	18,832,241	12/31/2025
30231G-BH-4	EXXON MOBIL CORP			4,962,077	4,994,623	03/19/2025
58933Y-AR-6	MERCK & CO INC			4,961,863	4,996,222	02/10/2025
46625H-KC-3	JPMORGAN CHASE & CO			4,971,809	4,995,165	01/23/2025
857477-AN-3	STATE STREET CORP			4,982,777	5,001,099	12/16/2024
63743H-FC-1	NATIONAL RURAL UTILITIES COOPERATI			4,947,191	4,971,806	02/07/2025
084659-AT-8	BERKSHIRE HATHAWAY ENERGY CO			4,987,040	5,018,668	04/15/2025
90327Q-D8-9	USAA CAPITAL CORP			4,964,121	4,996,615	05/01/2025
023135-CE-4	AMAZON.COM INC			4,959,576	4,999,619	04/13/2025
14913R-2V-8	CATERPILLAR FINANCIAL SERVICES COR			4,967,638	5,000,451	05/13/2025
37331N-AH-4	GEORGIA-PACIFIC LLC			7,955,131	7,976,851	03/01/2025
06368L-GU-4	BANK OF MONTREAL			8,703,019	8,699,220	12/12/2024
14913U-AK-6	CATERPILLAR FINANCIAL SERVICES COR			5,005,291	5,000,000	02/27/2026
06405L-AE-1	BANK OF NEW YORK MELLON CORP/THE			15,009,482	15,000,000	03/13/2026

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
24422E-XL-8	JOHN DEERE CAPITAL CORP			10,008,700	10,000,000	03/06/2026
05565E-CL-7	BMW US CAPITAL LLC			6,999,018	7,000,000	04/02/2026
961214-FR-9	WESTPAC BANKING CORP			10,176,913	9,999,350	04/16/2026
437076-CZ-3	HOME DEPOT INC			15,307,628	14,985,485	06/25/2026
63743H-FR-8	NATIONAL RURAL UTILITIES COOPERATI			10,257,596	9,994,562	05/06/2027
89236T-ME-2	TOYOTA MOTOR CREDIT CORP			14,995,340	15,000,000	05/15/2026
24422E-XW-4	JOHN DEERE CAPITAL CORP			10,040,800	10,000,000	07/15/2027
02665W-FN-6	AMERICAN HONDA FINANCE CORPORATION			10,017,240	10,000,000	10/05/2026
05565E-CN-3	BMW US CAPITAL LLC			10,037,520	10,000,000	08/13/2026
89236T-ML-6	TOYOTA MOTOR CREDIT CORP			5,028,595	5,000,000	08/07/2026
58769J-AT-4	MERCEDES-BENZ FINANCE NORTH AMERIC			10,134,425	9,997,931	07/31/2026
58769J-AV-9	MERCEDES-BENZ FINANCE NORTH AMERIC			4,997,350	5,000,000	07/31/2026
02665W-EP-2	AMERICAN HONDA FINANCE CORPORATION			6,220,855	6,221,050	01/10/2025
00287Y-CX-5	ABBVIE INC			14,946,645	14,886,235	03/15/2025
912797-LK-1	TREASURY BILL			50,000,000	50,000,000	10/01/2024
9709999999. Subtotal - Cash Equivalents (Schedule E Part 2 type)				1,992,392,476	1,991,726,423	XXX
9999999999 - Totals				1,992,392,476	1,991,726,423	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 176,835,869 Book/Adjusted Carrying Value $ 172,860,521
2. Average balance for the year Fair Value $ 2,028,156,042 Book/Adjusted Carrying Value $ 2,029,370,893

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		1.600	72,476		23,295,034	13,591,340	39,430,417	XXX
JP Morgan Chase *	New York, New York		1.000	331		(35,535,554)	(38,963,119)	221,755,496	XXX
Northrim Bank - CD	Anchorage, Alaska		2.940	8,168					XXX
Bank of America, N.A.	New York, New York					(1,235,181,214)	(1,233,109,013)	(1,370,137,263)	XXX
Bank of New York Mellon	New York, New York					87	87	17,017,608	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(112,286,618)	(117,802,094)	(131,189,689)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					8,052,220	8,052,220	8,615,023	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	80,975		(1,351,656,046)	(1,368,230,581)	(1,214,508,408)	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	80,975		(1,351,656,046)	(1,368,230,581)	(1,214,508,408)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX	80,975		(1,351,656,046)	(1,368,230,581)	(1,214,508,408)	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
0109999999. Total - U.S. Government Bonds								
0309999999. Total - All Other Government Bonds								
0509999999. Total - U.S. States, Territories and Possessions Bonds								
0709999999. Total - U.S. Political Subdivisions Bonds								
0909999999. Total - U.S. Special Revenues Bonds								
	ARCHER DANIELS MIDLAND	%	09/27/2024		10/15/2024	71,411,056		38,555
	ARIZONA PUBLIC SERVICE COMPANY	%	09/30/2024		10/01/2024	5,000,000		678
	AUTOMATIC DATA PROCESSING INC	%	09/30/2024		10/02/2024	69,990,608		9,392
	CANADIAN NATIONAL RAILWAY COMPANY	%	08/21/2024		10/03/2024	23,802,871		153,275
	CUMMINS INC	%	08/22/2024		10/01/2024	12,500,000		73,750
	CUMMINS INC	%	08/22/2024		10/03/2024	14,995,567		88,667
	CUMMINS INC	%	08/29/2024		10/07/2024	5,495,133		26,771
	CUMMINS INC	%	08/28/2024		10/11/2024	35,947,200		179,520
	CUMMINS INC	%	09/17/2024		10/17/2024	698,404		1,397
	DTE ELECTRIC CO	%	09/26/2024		11/04/2024	42,006,701		29,369
	DAIMLER TRUCK FINANCE N	%	09/24/2024		10/24/2024	12,460,149		12,128
	JOHN DEERE CREDIT INC	%	09/10/2024		10/11/2024	9,985,778		28,444
	WALT DISNEY COMPANY	%	09/27/2024		11/15/2024	270,348		147
	ENERGY TRANSFER LP	%	09/30/2024		10/01/2024	50,000,000		6,875
	EQUINOR ASA	%	09/30/2024		10/15/2024	24,953,042		3,354
	EXPERIAN FINANCE PLC	%	09/24/2024		10/18/2024	24,942,979		23,479
	EXPERIAN FINANCE PLC	%	09/23/2024		10/23/2024	10,967,330		11,880
	EXPERIAN FINANCE PLC	%	09/26/2024		11/05/2024	4,976,278		3,389
	FORTIVE CORP	%	09/25/2024		10/22/2024	7,478,388		6,175
	GLENCORE FUNDING LLC	%	09/19/2024		10/17/2024	29,930,922		52,991
	GLENCORE FUNDING LLC	%	09/24/2024		10/22/2024	19,941,900		13,833
	HERSHEY COMPANY THE	%	09/27/2024		10/21/2024	19,946,444		10,711
	HEWLETT-PACKARD CO	%	09/30/2024		10/03/2024	14,995,900		2,050
	INTERCONTINENTAL EXCHANGE INC	%	09/23/2024		10/01/2024	1,000,000		1,093
	INTERCONTINENTAL EXCHANGE INC	%	09/23/2024		10/11/2024	10,485,563		11,550
	LSEGA FINANCING PLC	%	08/30/2024		10/02/2024	4,999,257		23,778
	LSEGA FINANCING PLC	%	09/20/2024		10/22/2024	44,870,588		67,788
	METLIFE SHORT TERM FUND	%	09/30/2024		11/12/2024	39,776,000		5,333
	MOSAIC CO	%	09/25/2024		10/10/2024	12,484,563		10,292
	NTT FINANCE AMERICAS INC	%	09/12/2024		10/03/2024	9,997,089		27,656
	ONE GAS INC	%	09/25/2024		10/02/2024	5,999,173		4,960
	ONE GAS INC	%	09/05/2024		10/04/2024	9,995,467		39,289
	PEOPLES GAS LIGHT AND COKE COMPANY	%	09/30/2024		10/01/2024	30,000,000		10,878
	ROCKWELL AUTOMATION INC	%	09/27/2024		10/25/2024	16,944,013		9,331
	RYDER SYSTEM INC.	%	09/30/2024		10/10/2024	4,244,741		584
	TOTALENERGIES CAPITAL SA	%	09/19/2024		10/18/2024	69,839,681		113,167
	VW CREDIT INC	%	09/17/2024		10/16/2024	1,097,594		2,246
	VW CREDIT INC	%	09/20/2024		10/17/2024	36,419,538		55,318
	VW CREDIT INC	%	09/23/2024		10/22/2024	12,363,918		13,745
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/03/2024		10/03/2024	9,997,017		41,767
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/16/2024		10/16/2024	14,966,688		33,313
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/20/2024		10/31/2024	1,991,733		3,031
	VIRGINIA ELECTRIC AND POWER COMPAN	%	09/19/2024		11/01/2024	6,970,464		11,433
	WRKCO INC	%	09/24/2024		10/16/2024	19,958,833		19,211
	WESTERN UNION CO	%	09/30/2024		10/01/2024	25,000,000		3,472
	WESTERN UNION CO	%	09/26/2024		10/03/2024	24,993,056		17,361
	WISCONSIN GAS CO	%	09/30/2024		10/07/2024	9,991,883		1,353
1019999999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						937,083,853		1,304,779
1109999999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						937,083,853		1,304,779
1309999999. Total - Hybrid Securities								

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
1509999999. Total - Parent, Subsidiaries and Affiliates Bonds								
1909999999. Subtotal - Unaffiliated Bank Loans								
2419999999. Total - Issuer Obligations						937,083,853		1,304,779
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						937,083,853		1,304,779
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES	%	09/24/2024	4.850			54,780	
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO							54,780	
262006-82-8	DREYFUS GOVT CASH MGMT-BOLD	%	09/09/2024	4.820			2,988	
4812A0-36-7	JPMORGAN PRIME CL CAPITAL	%	09/19/2024	4.920			37,093	
61747C-70-7	MS INST LIQ GOVT CL INST	%	09/27/2024	4.850		18,832,241	46,546	
61747C-71-5	MRGN STNLY INSTI LIQ PRM CL INS	%	09/19/2024	4.960			597,467	
711991-00-0	TD BANK DEPOSIT SWEEP	%	09/25/2024			6,078		
BAS156-B6-1	INDIRECT SEC LEND REINVESTMENT MMF	%	09/30/2024			40,239,000		
09248U-55-1	BLACKROCK TREASURY TRUST	%	09/30/2024	4.870		295,100,248	263,780	527
38141W-27-3	GOLDMAN SACHS FIN SQ GOVT FS	%	09/30/2024	4.850		175,251,707	118,049	
857492-70-6	STATE STR INSTI US GOVT CL INST	%	09/30/2024	4.950		295,823,669	418,899	51,730
85749P-10-1	STATE STREET CL INST LIQUID RSV	%	09/30/2024	4.950			798,319	89,813
90262Y-86-9	UBS SLCT PRIME PREFERRED	%	09/30/2024	5.230				94,312
8309999999. Subtotal - All Other Money Market Mutual Funds						825,252,943	2,283,140	236,382
	ALLSTATE SHORT TERM POOL LLC	%	09/30/2024	3.860		3,266,145,176	11,718,792	5,866,167
8409999999. Subtotal - Qualified Cash Pools Under SSAP No. 2R						3,266,145,176	11,718,792	5,866,167
8609999999 - Total Cash Equivalents						5,028,481,972	14,056,712	7,407,328